

Liquidity coverage ratio (LCR) : Second Quarter of Fiscal Year Ended March 2019

<Sumitomo Mitsui Trust Holdings, Inc.>

[Consolidated, International standard]

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,164,041		28,382,568	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,553,696	801,154	17,551,900	791,015
3	of which, Stable deposits	650,216	19,506	628,482	18,854
4	of which, Less stable deposits	7,778,127	781,648	7,679,725	772,160
5	Cash outflows related to unsecured wholesale funding	24,854,808	20,657,218	25,206,733	21,070,360
6	of which, Qualifying operational deposits	357,905	89,476	389,106	97,276
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	22,241,900	18,312,739	22,504,528	18,659,985
8	of which, Debt securities	2,255,003	2,255,003	2,313,099	2,313,099
9	Cash outflows related to secured funding, etc.		78,963		69,245
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,262,301	1,260,406	5,349,309	1,344,549
11	of which, Cash outflows related to derivative transactions, etc.	478,788	478,788	545,240	545,240
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,783,513	781,618	4,804,069	799,309
14	Cash outflows related to contractual funding obligations, etc.	667,995	538,482	704,360	338,089
15	Cash outflows related to contingencies	10,614,231	23,327	10,795,703	24,291
16	Total cash outflows		23,359,550		23,637,549
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	18,320	272	33,210	16,467
18	Cash inflows related to collection of loans, etc.	2,629,141	1,817,369	4,630,898	2,985,067
19	Other cash inflows	336,489	181,515	263,873	167,828
20	Total cash inflows	2,983,950	1,999,156	4,927,981	3,169,362
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		28,164,041		28,382,568
22	Net cash outflows		21,360,394		20,468,187
23	Consolidated liquidity coverage ratio (LCR)		131.8		138.6
24	The number of data used to calculate the average value		62		62