

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

<Sumitomo Mitsui Trust Bank, Limited>

[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)	16,267,668		16,132,916	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,466,995	806,111	17,553,696	801,154
3	of which, Stable deposits	656,898	19,706	650,216	19,506
4	of which, Less stable deposits	7,819,898	786,404	7,778,127	781,648
5	Cash outflows related to unsecured wholesale funding	13,445,090	9,516,750	13,304,168	9,374,810
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,054,606	7,126,266	10,988,681	7,059,323
8	of which, Debt securities	2,390,484	2,390,484	2,315,487	2,315,487
9	Cash outflows related to secured funding, etc.		80,494		78,963
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,477,877	1,300,739	5,251,155	1,259,291
11	of which, Cash outflows related to derivative transactions, etc.	482,590	482,590	478,788	478,788
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,995,287	818,149	4,772,367	780,503
14	Cash outflows related to contractual funding obligations, etc.	502,099	390,275	717,301	587,882
15	Cash outflows related to contingencies	10,727,789	22,982	10,614,231	23,327
16	Total cash outflows		12,117,351		12,125,427
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	80,566	0	15,638	272
18	Cash inflows related to collection of loans, etc.	2,836,914	2,038,500	2,528,662	1,736,629
19	Other cash inflows	327,996	175,355	397,134	242,160
20	Total cash inflows	3,245,476	2,213,855	2,941,434	1,979,061
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		16,267,668		16,132,916
22	Net cash outflows		9,903,496		10,146,366
23	Consolidated liquidity coverage ratio (LCR)		164.2		159.0
24	The number of data used to calculate the average value		62		62