

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

<Sumitomo Mitsui Trust Bank, Limited>

[Non-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)	16,072,242		15,942,059	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,467,157	806,143	17,553,809	801,174
3	of which, Stable deposits	656,898	19,706	650,216	19,506
4	of which, Less stable deposits	7,820,060	786,436	7,778,240	781,667
5	Cash outflows related to unsecured wholesale funding	13,175,270	9,204,483	13,095,984	9,124,762
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	10,916,533	6,945,746	10,884,991	6,913,769
8	of which, Debt securities	2,258,737	2,258,737	2,210,993	2,210,993
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	4,870,482	1,275,577	4,658,168	1,236,259
11	of which, Cash outflows related to derivative transactions, etc.	482,582	482,582	478,780	478,780
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,387,900	792,995	4,179,388	757,479
14	Cash outflows related to contractual funding obligations, etc.	298,524	186,691	370,601	241,171
15	Cash outflows related to contingencies	12,437,556	23,109	12,352,857	23,470
16	Total cash outflows		11,576,497		11,505,799
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	80,566	0	15,638	272
18	Cash inflows related to collection of loans, etc.	3,170,606	2,396,605	2,873,086	2,094,122
19	Other cash inflows	359,092	206,451	427,680	272,706
20	Total cash inflows	3,610,264	2,603,056	3,316,404	2,367,100
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		16,072,242		15,942,059
22	Net cash outflows		8,973,441		9,138,699
23	Non-consolidated liquidity coverage ratio (LCR)		179.1		174.4
24	The number of data used to calculate the average value		62		62