

Liquidity coverage ratio (LCR) : Fourth 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)	15,231,564		16,267,668	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,451,832	795,599	17,466,905	806,102
3	of which, Stable deposits	664,777	19,943	656,898	19,706
4	of which, Less stable deposits	7,714,157	775,656	7,819,808	786,395
5	Cash outflows related to unsecured wholesale funding	13,841,910	11,263,211	13,445,180	11,223,915
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	10,969,633	8,390,934	11,054,696	8,833,431
8	of which, Debt securities	2,872,277	2,872,277	2,390,484	2,390,484
9	Cash outflows related to secured funding, etc.		126,086		80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,506,037	1,634,864	5,477,877	1,690,799
11	of which, Cash outflows related to derivative transactions, etc.	410,164	410,164	482,590	482,590
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	5,095,873	1,224,700	4,995,287	1,208,209
14	Cash outflows related to contractual funding obligations, etc.	640,539	510,656	502,099	390,275
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows		14,353,357		14,214,567
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,003,573	2,097,780	2,836,914	2,074,610
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	2,288,619	3,245,476	2,249,965
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,231,564		16,267,668
22	Net cash outflows		12,064,738		11,964,602
23	Consolidated liquidity coverage ratio (LCR)		126.2		135.9
24	The number of data used to calculate the average value		58		62

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.