

Liquidity coverage ratio (LCR) : Forth 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)	15,076,420		16,072,242	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,452,016	795,638	17,467,067	806,134
3	of which, Stable deposits	664,777	19,943	656,898	19,706
4	of which, Less stable deposits	7,714,341	775,695	7,819,970	786,427
5	Cash outflows related to unsecured wholesale funding	13,642,463	11,017,141	13,175,360	10,911,648
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	10,884,210	8,258,888	10,916,623	8,652,911
8	of which, Debt securities	2,758,253	2,758,253	2,258,737	2,258,737
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	4,889,119	1,609,242	4,870,482	1,665,637
11	of which, Cash outflows related to derivative transactions, etc.	410,155	410,155	482,582	482,582
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,478,964	1,199,087	4,387,900	1,183,055
14	Cash outflows related to contractual funding obligations, etc.	321,895	191,999	298,524	186,691
15	Cash outflows related to contingencies	12,488,971	23,035	12,437,556	23,109
16	Total cash outflows		13,763,141		13,673,713
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,360,023	2,473,611	3,170,606	2,432,716
19	Other cash inflows	377,590	222,502	359,092	206,451
20	Total cash inflows	3,829,958	2,696,113	3,610,264	2,639,167
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,076,420		16,072,242
22	Net cash outflows		11,067,028		11,034,546
23	Non-consolidated liquidity coverage ratio (LCR)		136.2		145.6
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.