

Liquidity coverage ratio (LCR) : Forth 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)	15,232,871		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	17,466,995	806,111
3	of which, Stable deposits	664,777	19,943	656,898	19,706
4	of which, Less stable deposits	7,714,157	775,656	7,819,898	786,404
5	Cash outflows related to unsecured wholesale funding	13,722,633	9,765,092	13,356,093	9,427,939
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	10,950,615	6,993,074	11,031,803	7,103,649
8	of which, Debt securities	2,772,018	2,772,018	2,324,290	2,324,290
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	1,244,804	5,477,877	1,300,739
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	834,640	4,995,287	818,149
14	Cash outflows related to contractual funding obligations, etc.	645,834	515,951	504,857	393,033
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows		12,470,473		12,031,298
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.	3,003,573	2,080,170	2,836,914	2,038,500
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	2,271,009	3,245,476	2,213,855
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,232,871		16,267,668
22	Net cash outflows		10,199,464		9,817,443
23	Consolidated liquidity coverage ratio (LCR)		149.3		165.7
24	The number of data used to calculate the average value		58		62