

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2020

<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)	15,102,670		15,077,727	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,505,700	816,115	17,452,016	795,638
3	of which, Stable deposits	675,158	20,254	664,777	19,943
4	of which, Less stable deposits	7,916,048	795,861	7,714,341	775,695
5	Cash outflows related to unsecured wholesale funding	13,355,983	9,497,555	13,642,463	9,637,855
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	10,883,394	7,024,966	10,884,210	6,879,602
8	of which, Debt securities	2,472,589	2,472,589	2,758,253	2,758,253
9	Cash outflows related to secured funding, etc.		114,991		126,086
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,883,352	1,172,476	4,889,119	1,219,182
11	of which, Cash outflows related to derivative transactions, etc.	315,657	315,657	410,155	410,155
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,567,695	856,819	4,478,964	809,027
14	Cash outflows related to contractual funding obligations, etc.	312,805	205,822	321,895	191,999
15	Cash outflows related to contingencies	12,718,359	24,910	12,488,971	23,035
16	Total cash outflows		11,831,869		11,993,795
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	81,355	0	92,345	0
18	Cash inflows related to collection of loans, etc.	2,983,481	2,236,414	3,360,023	2,456,001
19	Other cash inflows	311,039	222,835	377,590	222,502
20	Total cash inflows	3,375,875	2,459,249	3,829,958	2,678,503
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,102,670		15,077,727
22	Net cash outflows		9,372,620		9,315,292
23	Non-consolidated liquidity coverage ratio (LCR)		161.1		161.8
24	The number of data used to calculate the average value		59		58