

Liquidity coverage ratio (LCR) : First 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)	15,641,897		15,286,840	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,551,900	791,015	17,557,173	779,425
3	of which, Stable deposits	628,482	18,854	623,200	18,696
4	of which, Less stable deposits	7,679,725	772,160	7,567,290	760,729
5	Cash outflows related to unsecured wholesale funding	12,798,839	8,954,168	12,295,501	8,482,353
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	10,443,901	6,599,230	10,281,931	6,468,783
8	of which, Debt securities	2,354,938	2,354,938	2,013,570	2,013,570
9	Cash outflows related to secured funding, etc.		69,245		39,491
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,337,409	1,343,359	5,293,376	1,294,669
11	of which, Cash outflows related to derivative transactions, etc.	545,240	545,240	516,681	516,681
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,792,169	798,119	4,776,695	777,988
14	Cash outflows related to contractual funding obligations, etc.	755,510	390,129	554,421	344,052
15	Cash outflows related to contingencies	10,795,703	24,291	10,530,663	22,863
16	Total cash outflows		11,572,207		10,962,853
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	18,230	16,467	15,596	12,972
18	Cash inflows related to collection of loans, etc.	4,548,614	2,913,845	4,700,474	2,965,021
19	Other cash inflows	320,002	223,957	384,867	283,519
20	Total cash inflows	4,886,846	3,154,269	5,100,937	3,261,512
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,641,897		15,286,840
22	Net cash outflows		8,417,938		7,701,341
23	Consolidated liquidity coverage ratio (LCR)		185.8		198.4
24	The number of data used to calculate the average value		62		59