

Liquidity coverage ratio (LCR) : First 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)	15,453,890		15,114,946	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,552,009	791,034	17,557,278	779,441
3	of which, Stable deposits	628,482	18,854	623,200	18,696
4	of which, Less stable deposits	7,679,834	772,179	7,567,395	760,745
5	Cash outflows related to unsecured wholesale funding	12,547,758	8,653,438	12,030,902	8,182,023
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	10,311,354	6,417,034	10,148,934	6,300,055
8	of which, Debt securities	2,236,404	2,236,404	1,881,968	1,881,968
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	4,758,264	1,321,712	4,713,940	1,271,144
11	of which, Cash outflows related to derivative transactions, etc.	545,232	545,232	516,671	516,671
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,213,032	776,480	4,197,269	754,473
14	Cash outflows related to contractual funding obligations, etc.	573,049	207,658	440,797	230,419
15	Cash outflows related to contingencies	12,486,082	24,298	12,285,249	22,870
16	Total cash outflows		11,067,385		10,525,388
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	4,975,152	3,360,024	5,064,782	3,355,584
19	Other cash inflows	350,170	254,125	415,061	313,713
20	Total cash inflows	5,343,552	3,630,616	5,495,439	3,682,269
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,453,890		15,114,946
22	Net cash outflows		7,436,769		6,843,119
23	Non-consolidated liquidity coverage ratio (LCR)		207.8		220.8
24	The number of data used to calculate the average value		62		59