

Liquidity coverage ratio (LCR) : First 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)	28,382,568		27,250,018	
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	25,206,733	21,070,360	23,993,782	19,872,306
6	of which, Qualifying operational deposits	389,106	97,276	411,648	102,912
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	22,504,528	18,659,985	21,612,869	17,800,129
8	of which, Debt securities	2,313,099	2,313,099	1,969,265	1,969,265
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	5,349,309	1,344,549	5,305,273	1,295,858
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	4,804,069	799,309	4,788,592	779,177
14	Cash outflows related to contractual funding obligations, etc.	704,360	338,089	498,158	287,789
15	Cash outflows related to contingencies	10,795,703	24,291	10,530,663	22,863
16	Total cash outflows		23,637,549		22,297,732
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	33,210	16,467	35,463	12,972
18	Cash inflows related to collection of loans, etc.	4,630,898	2,985,067	4,793,110	3,041,508
19	Other cash inflows	263,873	167,828	328,426	227,078
20	Total cash inflows	4,927,981	3,169,362	5,156,999	3,281,558
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		28,382,568		27,250,018
22	Net cash outflows		20,468,187		19,016,174
23	Consolidated liquidity coverage ratio (LCR)		138.6		143.2
24	The number of data used to calculate the average value		62		59