

Liquidity coverage ratio (LCR) : Second 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)	16,132,916		15,641,897	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,553,696	801,154	17,551,900	791,015
3	of which, Stable deposits	650,216	19,506	628,482	18,854
4	of which, Less stable deposits	7,778,127	781,648	7,679,725	772,160
5	Cash outflows related to unsecured wholesale funding	13,304,168	9,374,810	12,798,839	8,954,168
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	10,988,681	7,059,323	10,443,901	6,599,230
8	of which, Debt securities	2,315,487	2,315,487	2,354,938	2,354,938
9	Cash outflows related to secured funding, etc.		78,963		69,245
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,251,155	1,259,291	5,337,409	1,343,359
11	of which, Cash outflows related to derivative transactions, etc.	478,788	478,788	545,240	545,240
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,772,367	780,503	4,792,169	798,119
14	Cash outflows related to contractual funding obligations, etc.	717,301	587,882	755,510	390,129
15	Cash outflows related to contingencies	10,614,231	23,327	10,795,703	24,291
16	Total cash outflows		12,125,427		11,572,207
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	15,638	272	18,230	16,467
18	Cash inflows related to collection of loans, etc.	2,528,662	1,736,629	4,548,614	2,913,845
19	Other cash inflows	397,134	242,160	320,002	223,957
20	Total cash inflows	2,941,434	1,979,061	4,886,846	3,154,269
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		16,132,916		15,641,897
22	Net cash outflows		10,146,366		8,417,938
23	Consolidated liquidity coverage ratio (LCR)		159.0		185.8
24	The number of data used to calculate the average value		62		62