

Liquidity coverage ratio (LCR) : Second 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)	15,942,059		15,453,890	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,553,809	801,174	17,552,009	791,034
3	of which, Stable deposits	650,216	19,506	628,482	18,854
4	of which, Less stable deposits	7,778,240	781,667	7,679,834	772,179
5	Cash outflows related to unsecured wholesale funding	13,095,984	9,124,762	12,547,758	8,653,438
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	10,884,991	6,913,769	10,311,354	6,417,034
8	of which, Debt securities	2,210,993	2,210,993	2,236,404	2,236,404
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	4,658,168	1,236,259	4,758,264	1,321,712
11	of which, Cash outflows related to derivative transactions, etc.	478,780	478,780	545,232	545,232
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,179,388	757,479	4,213,032	776,480
14	Cash outflows related to contractual funding obligations, etc.	370,601	241,171	573,049	207,658
15	Cash outflows related to contingencies	12,352,857	23,470	12,486,082	24,298
16	Total cash outflows		11,505,799		11,067,385
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	2,873,086	2,094,122	4,975,152	3,360,024
19	Other cash inflows	427,680	272,706	350,170	254,125
20	Total cash inflows	3,316,404	2,367,100	5,343,552	3,630,616
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,942,059		15,453,890
22	Net cash outflows		9,138,699		7,436,769
23	Non-consolidated liquidity coverage ratio (LCR)		174.4		207.8
24	The number of data used to calculate the average value		62		62