

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2020

<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)	15,100,550		15,076,420	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,505,609	816,088	17,452,016	795,638
3	of which, Stable deposits	675,158	20,254	664,777	19,943
4	of which, Less stable deposits	7,915,957	795,833	7,714,341	775,695
5	Cash outflows related to unsecured wholesale funding	13,356,073	11,201,311	13,642,463	11,017,141
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	10,883,484	8,728,722	10,884,210	8,258,888
8	of which, Debt securities	2,472,589	2,472,589	2,758,253	2,758,253
9	Cash outflows related to secured funding, etc.		114,991		126,086
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,883,352	1,562,536	4,889,119	1,609,242
11	of which, Cash outflows related to derivative transactions, etc.	315,657	315,657	410,155	410,155
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,567,695	1,246,879	4,478,964	1,199,087
14	Cash outflows related to contractual funding obligations, etc.	312,805	205,822	321,895	191,999
15	Cash outflows related to contingencies	12,718,359	24,910	12,488,971	23,035
16	Total cash outflows		13,925,658		13,763,141
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	81,355	0	92,345	0
18	Cash inflows related to collection of loans, etc.	2,983,480	2,314,467	3,360,023	2,473,611
19	Other cash inflows	311,039	222,835	377,590	222,502
20	Total cash inflows	3,375,874	2,537,302	3,829,958	2,696,113
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,100,550		15,076,420
22	Net cash outflows		11,388,356		11,067,028
23	Non-consolidated liquidity coverage ratio (LCR)		132.5		136.2
24	The number of data used to calculate the average value		59		58

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.