

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

<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)	15,297,151		15,231,564	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,505,449	816,053	17,451,832	795,599
3	of which, Stable deposits	675,158	20,254	664,777	19,943
4	of which, Less stable deposits	7,915,797	795,798	7,714,157	775,656
5	Cash outflows related to unsecured wholesale funding	13,536,000	11,410,062	13,722,633	11,144,377
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	10,995,528	8,869,590	10,950,615	8,372,359
8	of which, Debt securities	2,540,472	2,540,472	2,772,018	2,772,018
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	5,522,638	1,610,815	5,506,037	1,634,864
11	of which, Cash outflows related to derivative transactions, etc.	337,896	337,896	410,164	410,164
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	5,184,742	1,272,919	5,095,873	1,224,700
14	Cash outflows related to contractual funding obligations, etc.	606,273	499,246	645,834	515,951
15	Cash outflows related to contingencies	11,122,717	24,752	10,782,290	22,941
16	Total cash outflows		14,475,919		14,239,818
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.	2,483,701	1,792,644	3,003,573	2,097,780
19	Other cash inflows	302,244	212,685	345,927	190,839
20	Total cash inflows	2,867,300	2,005,329	3,441,845	2,288,619
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,297,151		15,231,564
22	Net cash outflows		12,470,590		11,951,199
23	Consolidated liquidity coverage ratio (LCR)		122.6		127.4
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.