

Liquidity coverage ratio (LCR) : Fourth Quarter of Fiscal Year Ended March 2017

<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)	11,914,002		10,772,076	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,702,805	724,078	16,767,272	652,670
3	of which, Stable deposits	562,023	16,860	555,117	16,653
4	of which, Less stable deposits	7,035,487	707,217	6,167,601	636,017
5	Cash outflows related to unsecured wholesale funding	10,354,685	6,948,129	12,893,058	8,200,852
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	8,259,857	4,853,301	10,829,706	6,137,500
8	of which, Debt securities	2,094,828	2,094,828	2,063,352	2,063,352
9	Cash outflows related to secured funding, etc.		66,484		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,287,003	1,442,370	5,497,551	1,590,360
11	of which, Cash outflows related to derivative transactions, etc.	606,870	606,870	775,060	775,060
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,680,133	835,500	4,722,491	815,300
14	Cash outflows related to contractual funding obligations, etc.	450,999	297,064	712,417	409,100
15	Cash outflows related to contingencies	10,296,764	23,048	10,524,912	23,661
16	Total cash outflows		9,501,173		10,876,643
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	43,545	40,943	24,459	24,459
18	Cash inflows related to collection of loans, etc.	4,683,513	2,882,805	4,484,416	2,892,551
19	Other cash inflows	337,809	281,656	574,837	501,764
20	Total cash inflows	5,064,867	3,205,404	5,083,712	3,418,774
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,914,002		10,772,076
22	Net cash outflows		6,295,769		7,457,869
23	Consolidated liquidity coverage ratio (LCR)		189.2		145.5
24	The number of data used to calculate the average value		61		3