

Liquidity coverage ratio (LCR) : Second Quarter of Fiscal Year Ended March 2018

<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)	14,186,843		12,603,342	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,741,635	782,647	17,687,376	750,937
3	of which, Stable deposits	602,070	18,062	573,203	17,196
4	of which, Less stable deposits	7,611,396	764,585	7,305,013	733,741
5	Cash outflows related to unsecured wholesale funding	11,168,529	7,663,383	10,474,196	7,163,727
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	8,805,675	5,300,529	8,009,792	4,699,323
8	of which, Debt securities	2,362,854	2,362,854	2,464,404	2,464,404
9	Cash outflows related to secured funding, etc.		61,099		37,907
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,335,003	1,357,410	5,467,440	1,386,446
11	of which, Cash outflows related to derivative transactions, etc.	560,452	560,452	553,709	553,709
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,774,551	796,958	4,913,731	832,737
14	Cash outflows related to contractual funding obligations, etc.	480,528	268,026	430,564	286,609
15	Cash outflows related to contingencies	10,174,988	23,010	10,278,079	24,865
16	Total cash outflows		10,155,575		9,650,491
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	71,358	65,531	57,086	55,073
18	Cash inflows related to collection of loans, etc.	4,581,751	2,856,349	4,460,519	2,759,438
19	Other cash inflows	325,766	256,167	281,633	231,799
20	Total cash inflows	4,978,875	3,178,047	4,799,238	3,046,310
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		14,186,843		12,603,342
22	Net cash outflows		6,977,528		6,604,181
23	Consolidated liquidity coverage ratio (LCR)		203.3		190.8
24	The number of data used to calculate the average value		62		62