

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

<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)	14,929,778		14,009,355	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,606,344	788,640	17,741,736	782,659
3	of which, Stable deposits	613,121	18,393	602,070	18,062
4	of which, Less stable deposits	7,664,050	770,246	7,611,497	764,597
5	Cash outflows related to unsecured wholesale funding	11,529,767	7,856,640	10,877,173	7,348,128
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	9,378,265	5,705,138	8,629,580	5,100,535
8	of which, Debt securities	2,151,502	2,151,502	2,247,593	2,247,593
9	Cash outflows related to secured funding, etc.		41,760		61,099
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,845,111	1,325,461	4,749,978	1,333,442
11	of which, Cash outflows related to derivative transactions, etc.	556,733	556,733	560,444	560,444
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,288,378	768,728	4,189,534	772,998
14	Cash outflows related to contractual funding obligations, etc.	351,549	194,119	387,728	175,220
15	Cash outflows related to contingencies	12,167,267	23,057	11,928,522	23,057
16	Total cash outflows		10,229,677		9,723,605
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	83,491	78,865	71,358	65,531
18	Cash inflows related to collection of loans, etc.	4,836,846	3,155,325	4,878,994	3,171,849
19	Other cash inflows	357,626	260,833	356,554	286,955
20	Total cash inflows	5,277,963	3,495,023	5,306,906	3,524,335
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		14,929,778		14,009,355
22	Net cash outflows		6,734,654		6,199,270
23	Non-consolidated liquidity coverage ratio (LCR)		221.6		225.9
24	The number of data used to calculate the average value		62		62