

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

<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)	11,750,054		10,605,836	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,702,930	724,103	16,767,413	652,699
3	of which, Stable deposits	562,023	16,860	555,117	16,653
4	of which, Less stable deposits	7,035,612	707,243	6,167,742	636,046
5	Cash outflows related to unsecured wholesale funding	10,142,849	6,705,635	12,609,124	7,878,602
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	8,159,475	4,722,261	10,683,705	5,953,183
8	of which, Debt securities	1,983,374	1,983,374	1,925,419	1,925,419
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	4,851,138	1,425,863	5,066,781	1,574,121
11	of which, Cash outflows related to derivative transactions, etc.	606,855	606,855	775,034	775,034
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,244,283	819,008	4,291,747	799,087
14	Cash outflows related to contractual funding obligations, etc.	356,122	202,184	613,652	310,477
15	Cash outflows related to contingencies	12,054,166	23,093	11,919,901	23,682
16	Total cash outflows		9,147,362		10,439,581
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	5,007,097	3,225,000	4,750,305	3,183,173
19	Other cash inflows	374,418	318,265	606,790	534,218
20	Total cash inflows	5,425,060	3,584,208	5,381,554	3,741,850
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,750,054		10,605,836
22	Net cash outflows		5,563,154		6,697,731
23	Non-consolidated liquidity coverage ratio (LCR)		211.2		159.8
24	The number of data used to calculate the average value		61		3