

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

<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)	23,979,032		22,382,684	
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	22,294,450	18,284,475	24,367,556	19,097,433
6	of which, Qualifying operational deposits	805,030	201,257	770,726	192,681
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	19,445,378	16,039,176	21,533,478	16,841,400
8	of which, Debt securities	2,044,042	2,044,042	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	5,299,803	1,443,650	5,510,351	1,591,640
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	4,692,933	836,780	4,735,291	816,580
14	Cash outflows related to contractual funding obligations, etc.	431,238	277,303	692,502	389,180
15	Cash outflows related to contingencies	10,296,764	23,048	10,524,912	23,661
16	Total cash outflows		20,819,038		21,754,584
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	44,876	40,943	24,459	24,459
18	Cash inflows related to collection of loans, etc.	4,845,619	2,990,326	4,468,406	2,876,542
19	Other cash inflows	313,559	251,988	528,178	455,105
20	Total cash inflows	5,204,054	3,283,257	5,021,043	3,356,106
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		23,979,032		22,382,684
22	Net cash outflows		17,535,781		18,398,478
23	Consolidated liquidity coverage ratio (LCR)		136.7		121.9
24	The number of data used to calculate the average value		61		3