

Liquidity coverage ratio (LCR) : First 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)	12,603,342		11,914,002	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,687,376	750,937	17,702,805	724,078
3	of which, Stable deposits	573,203	17,196	562,023	16,860
4	of which, Less stable deposits	7,305,013	733,741	7,035,487	707,217
5	Cash outflows related to unsecured wholesale funding	10,474,196	7,163,727	10,354,685	6,948,129
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	8,009,792	4,699,323	8,259,857	4,853,301
8	of which, Debt securities	2,464,404	2,464,404	2,094,828	2,094,828
9	Cash outflows related to secured funding, etc.		37,907		66,484
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,467,440	1,386,446	5,287,003	1,442,370
11	of which, Cash outflows related to derivative transactions, etc.	553,709	553,709	606,870	606,870
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,913,731	832,737	4,680,133	835,500
14	Cash outflows related to contractual funding obligations, etc.	430,564	286,609	450,999	297,064
15	Cash outflows related to contingencies	10,278,079	24,865	10,296,764	23,048
16	Total cash outflows		9,650,491		9,501,173
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	57,086	55,073	43,545	40,943
18	Cash inflows related to collection of loans, etc.	4,460,519	2,759,438	4,683,513	2,882,805
19	Other cash inflows	281,633	231,799	337,809	281,656
20	Total cash inflows	4,799,238	3,046,310	5,064,867	3,205,404
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		12,603,342		11,914,002
22	Net cash outflows		6,604,181		6,295,769
23	Consolidated liquidity coverage ratio (LCR)		190.8		189.2
24	The number of data used to calculate the average value		62		61