

Liquidity coverage ratio (LCR) : First 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)	12,428,147		11,750,054	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,687,528	750,966	17,702,930	724,103
3	of which, Stable deposits	573,203	17,196	562,023	16,860
4	of which, Less stable deposits	7,305,165	733,770	7,035,612	707,243
5	Cash outflows related to unsecured wholesale funding	10,205,734	6,866,456	10,142,849	6,705,635
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	7,865,995	4,526,717	8,159,475	4,722,261
8	of which, Debt securities	2,339,739	2,339,739	1,983,374	1,983,374
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	4,907,608	1,363,736	4,851,138	1,425,863
11	of which, Cash outflows related to derivative transactions, etc.	553,696	553,696	606,855	606,855
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,353,912	810,040	4,244,283	819,008
14	Cash outflows related to contractual funding obligations, etc.	317,793	173,834	356,122	202,184
15	Cash outflows related to contingencies	11,941,586	24,922	12,054,166	23,093
16	Total cash outflows		9,217,821		9,147,362
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	4,799,159	3,123,399	5,007,097	3,225,000
19	Other cash inflows	312,113	262,279	374,418	318,265
20	Total cash inflows	5,168,358	3,440,751	5,425,060	3,584,208
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		12,428,147		11,750,054
22	Net cash outflows		5,777,070		5,563,154
23	Non-consolidated liquidity coverage ratio (LCR)		215.1		211.2
24	The number of data used to calculate the average value		62		61