

Liquidity coverage ratio (LCR) : Second 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)	14,009,355		12,428,147	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,741,736	782,659	17,687,528	750,966
3	of which, Stable deposits	602,070	18,062	573,203	17,196
4	of which, Less stable deposits	7,611,497	764,597	7,305,165	733,770
5	Cash outflows related to unsecured wholesale funding	10,877,173	7,348,128	10,205,734	6,866,456
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	8,629,580	5,100,535	7,865,995	4,526,717
8	of which, Debt securities	2,247,593	2,247,593	2,339,739	2,339,739
9	Cash outflows related to secured funding, etc.		61,099		37,907
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,749,978	1,333,442	4,907,608	1,363,736
11	of which, Cash outflows related to derivative transactions, etc.	560,444	560,444	553,696	553,696
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,189,534	772,998	4,353,912	810,040
14	Cash outflows related to contractual funding obligations, etc.	387,728	175,220	317,793	173,834
15	Cash outflows related to contingencies	11,928,522	23,057	11,941,586	24,922
16	Total cash outflows		9,723,605		9,217,821
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	71,358	65,531	57,086	55,073
18	Cash inflows related to collection of loans, etc.	4,878,994	3,171,849	4,799,159	3,123,399
19	Other cash inflows	356,554	286,955	312,113	262,279
20	Total cash inflows	5,306,906	3,524,335	5,168,358	3,440,751
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		14,009,355		12,428,147
22	Net cash outflows		6,199,270		5,777,070
23	Non-consolidated liquidity coverage ratio (LCR)		225.9		215.1
24	The number of data used to calculate the average value		62		62