

Liquidity coverage ratio (LCR) : Second Quarter of Fiscal Year Ended March 2018

<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)	25,662,551		25,214,341	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,741,635	782,647	17,687,376	750,937
3	of which, Stable deposits	602,070	18,062	573,203	17,196
4	of which, Less stable deposits	7,611,396	764,585	7,305,013	733,741
5	Cash outflows related to unsecured wholesale funding	22,426,108	18,588,519	22,702,645	19,047,506
6	of which, Qualifying operational deposits	443,488	110,872	459,732	114,933
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	19,682,024	16,177,051	19,828,654	16,518,314
8	of which, Debt securities	2,300,596	2,300,596	2,414,259	2,414,259
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	5,347,125	1,358,622	5,480,033	1,387,705
11	of which, Cash outflows related to derivative transactions, etc.	560,452	560,452	553,709	553,709
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,786,673	798,170	4,926,324	833,996
14	Cash outflows related to contractual funding obligations, etc.	421,772	209,270	398,322	254,201
15	Cash outflows related to contingencies	10,174,988	23,010	10,278,079	24,865
16	Total cash outflows		21,023,167		21,503,121
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	74,850	65,531	75,795	55,073
18	Cash inflows related to collection of loans, etc.	4,642,871	2,916,990	4,533,658	2,825,846
19	Other cash inflows	268,026	195,522	241,076	189,548
20	Total cash inflows	4,985,747	3,178,043	4,850,529	3,070,467
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		25,662,551		25,214,341
22	Net cash outflows		17,845,124		18,432,654
23	Consolidated liquidity coverage ratio (LCR)		143.8		136.7
24	The number of data used to calculate the average value		62		62