

Liquidity coverage ratio (LCR) : Third 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)	26,931,895		25,662,551	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,606,209	788,616	17,741,635	782,647
3	of which, Stable deposits	613,121	18,393	602,070	18,062
4	of which, Less stable deposits	7,663,915	770,223	7,611,396	764,585
5	Cash outflows related to unsecured wholesale funding	23,391,619	19,414,786	22,426,108	18,588,519
6	of which, Qualifying operational deposits	445,959	111,489	443,488	110,872
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	20,694,593	17,052,230	19,682,024	16,177,051
8	of which, Debt securities	2,251,067	2,251,067	2,300,596	2,300,596
9	Cash outflows related to secured funding, etc.		41,760		61,099
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,424,439	1,349,713	5,347,125	1,358,622
11	of which, Cash outflows related to derivative transactions, etc.	556,746	556,746	560,452	560,452
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,867,693	792,967	4,786,673	798,170
14	Cash outflows related to contractual funding obligations, etc.	408,070	250,646	421,772	209,270
15	Cash outflows related to contingencies	10,423,011	23,027	10,174,988	23,010
16	Total cash outflows		21,868,548		21,023,167
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	89,192	78,865	74,850	65,531
18	Cash inflows related to collection of loans, etc.	4,613,864	2,890,188	4,642,871	2,916,990
19	Other cash inflows	278,915	170,335	268,026	195,522
20	Total cash inflows	4,981,971	3,139,388	4,985,747	3,178,043
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		26,931,895		25,662,551
22	Net cash outflows		18,729,160		17,845,124
23	Consolidated liquidity coverage ratio (LCR)		143.7		143.8
24	The number of data used to calculate the average value		62		62