

Liquidity coverage ratio (LCR) : Fourth 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)	15,286,840		15,101,090	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,557,173	779,425	17,606,209	788,616
3	of which, Stable deposits	623,200	18,696	613,121	18,393
4	of which, Less stable deposits	7,567,290	760,729	7,663,915	770,223
5	Cash outflows related to unsecured wholesale funding	12,295,501	8,482,353	11,834,835	8,192,349
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	10,281,931	6,468,783	9,532,881	5,890,395
8	of which, Debt securities	2,013,570	2,013,570	2,301,954	2,301,954
9	Cash outflows related to secured funding, etc.		39,491		41,760
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,293,376	1,294,669	5,412,830	1,348,552
11	of which, Cash outflows related to derivative transactions, etc.	516,681	516,681	556,746	556,746
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,776,695	777,988	4,856,084	791,806
14	Cash outflows related to contractual funding obligations, etc.	554,421	344,052	466,497	309,072
15	Cash outflows related to contingencies	10,530,663	22,863	10,423,011	23,027
16	Total cash outflows		10,962,853		10,703,376
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	15,596	12,972	83,491	78,865
18	Cash inflows related to collection of loans, etc.	4,700,474	2,965,021	4,521,634	2,814,343
19	Other cash inflows	384,867	283,519	325,832	229,039
20	Total cash inflows	5,100,937	3,261,512	4,930,957	3,122,247
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,286,840		15,101,090
22	Net cash outflows		7,701,341		7,581,129
23	Consolidated liquidity coverage ratio (LCR)		198.4		199.1
24	The number of data used to calculate the average value		59		62