

Liquidity coverage ratio (LCR) : Fourth 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)	15,114,946		14,929,778	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,557,278	779,441	17,606,344	788,640
3	of which, Stable deposits	623,200	18,696	613,121	18,393
4	of which, Less stable deposits	7,567,395	760,745	7,664,050	770,246
5	Cash outflows related to unsecured wholesale funding	12,030,902	8,182,023	11,529,767	7,856,640
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	10,148,934	6,300,055	9,378,265	5,705,138
8	of which, Debt securities	1,881,968	1,881,968	2,151,502	2,151,502
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	4,713,940	1,271,144	4,845,111	1,325,461
11	of which, Cash outflows related to derivative transactions, etc.	516,671	516,671	556,733	556,733
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,197,269	754,473	4,288,378	768,728
14	Cash outflows related to contractual funding obligations, etc.	440,797	230,419	351,549	194,119
15	Cash outflows related to contingencies	12,285,249	22,870	12,167,267	23,057
16	Total cash outflows		10,525,388		10,229,677
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	5,064,782	3,355,584	4,836,846	3,155,325
19	Other cash inflows	415,061	313,713	357,626	260,833
20	Total cash inflows	5,495,439	3,682,269	5,277,963	3,495,023
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,114,946		14,929,778
22	Net cash outflows		6,843,119		6,734,654
23	Non-consolidated liquidity coverage ratio (LCR)		220.8		221.6
24	The number of data used to calculate the average value		59		62