

Liquidity coverage ratio (LCR) : Fourth 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)	27,250,018		26,931,895	
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	23,993,782	19,872,306	23,391,619	19,414,786
6	of which, Qualifying operational deposits	411,648	102,912	445,959	111,489
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	21,612,869	17,800,129	20,694,593	17,052,230
8	of which, Debt securities	1,969,265	1,969,265	2,251,067	2,251,067
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	5,305,273	1,295,858	5,424,439	1,349,713
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	4,788,592	779,177	4,867,693	792,967
14	Cash outflows related to contractual funding obligations, etc.	498,158	287,789	408,070	250,646
15	Cash outflows related to contingencies	10,530,663	22,863	10,423,011	23,027
16	Total cash outflows		22,297,732		21,868,548
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	35,463	12,972	89,192	78,865
18	Cash inflows related to collection of loans, etc.	4,793,110	3,041,508	4,613,864	2,890,188
19	Other cash inflows	328,426	227,078	278,915	170,335
20	Total cash inflows	5,156,999	3,281,558	4,981,971	3,139,388
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		27,250,018		26,931,895
22	Net cash outflows		19,016,174		18,729,160
23	Consolidated liquidity coverage ratio (LCR)		143.2		143.7
24	The number of data used to calculate the average value		59		62