

Liquidity coverage ratio (LCR) as of June 30, 2016

<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)	11,931,829		13,077,553	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,647,707	654,654	16,668,154	623,933
3	of which, Stable deposits	527,657	15,829	512,082	15,362
4	of which, Less stable deposits	6,242,247	638,825	5,963,007	608,571
5	Cash outflows related to unsecured wholesale funding	12,896,254	8,948,787	14,609,979	10,794,273
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	10,051,115	6,103,648	10,588,424	6,772,718
8	of which, Debt securities	2,845,139	2,845,139	4,021,555	4,021,555
9	Cash outflows related to secured funding, etc.		0		13,462
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,100,464	1,388,533	5,255,112	1,494,208
11	of which, Cash outflows related to derivative transactions, etc.	662,860	662,860	759,967	759,967
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,437,604	725,673	4,495,145	734,241
14	Cash outflows related to contractual funding obligations, etc.	661,954	410,797	774,151	479,125
15	Cash outflows related to contingencies	9,976,193	28,766	9,680,636	27,622
16	Total cash outflows		11,431,537		13,432,623
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	6,559	6,559	446,198	446,198
18	Cash inflows related to collection of loans, etc.	4,704,001	3,312,100	4,478,178	3,086,067
19	Other cash inflows	600,781	444,896	826,005	611,290
20	Total cash inflows	5,311,341	3,763,555	5,750,381	4,143,555
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,931,829		13,077,553
22	Net cash outflows		7,667,982		9,289,068
23	Consolidated liquidity coverage ratio (LCR)		155.9		143.4
24	The number of data used to calculate the average value		3		3