

Liquidity coverage ratio (LCR) as of December 31, 2016

<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)	10,605,836		11,610,013	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,767,413	652,699	16,744,583	628,088
3	of which, Stable deposits	555,117	16,653	524,716	15,741
4	of which, Less stable deposits	6,167,742	636,046	5,949,980	612,347
5	Cash outflows related to unsecured wholesale funding	12,609,124	7,878,602	13,283,305	8,957,335
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	10,683,705	5,953,183	10,680,274	6,354,304
8	of which, Debt securities	1,925,419	1,925,419	2,603,031	2,603,031
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,066,781	1,574,121	4,902,209	1,405,022
11	of which, Cash outflows related to derivative transactions, etc.	775,034	775,034	621,542	621,542
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,291,747	799,087	4,280,667	783,480
14	Cash outflows related to contractual funding obligations, etc.	613,652	310,477	633,924	315,298
15	Cash outflows related to contingencies	11,919,901	23,682	11,997,396	25,578
16	Total cash outflows		10,439,581		11,331,321
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	24,459	24,459	17,488	16,175
18	Cash inflows related to collection of loans, etc.	4,750,305	3,183,173	4,345,396	2,967,040
19	Other cash inflows	606,790	534,218	652,414	543,567
20	Total cash inflows	5,381,554	3,741,850	5,015,298	3,526,782
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		10,605,836		11,610,013
22	Net cash outflows		6,697,731		7,804,539
23	Non-consolidated liquidity coverage ratio (LCR)		159.8		149.1
24	The number of data used to calculate the average value		3		3