

Liquidity coverage ratio (LCR) as of June 30, 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)	11,816,837		12,879,371	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,647,906	654,702	16,668,450	624,006
3	of which, Stable deposits	527,657	15,829	512,082	15,362
4	of which, Less stable deposits	6,242,446	638,873	5,963,303	608,644
5	Cash outflows related to unsecured wholesale funding	12,846,537	8,857,052	14,374,347	10,512,169
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	10,046,265	6,056,780	10,412,769	6,550,591
8	of which, Debt securities	2,800,272	2,800,272	3,961,578	3,961,578
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	4,807,196	1,379,188	4,807,810	1,477,137
11	of which, Cash outflows related to derivative transactions, etc.	662,855	662,855	759,954	759,954
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,144,341	716,333	4,047,856	717,183
14	Cash outflows related to contractual funding obligations, etc.	595,649	344,500	710,901	415,886
15	Cash outflows related to contingencies	11,091,678	29,200	10,869,629	28,011
16	Total cash outflows		11,264,642		13,070,671
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	4,923,369	3,542,427	4,669,929	3,301,146
19	Other cash inflows	631,894	476,388	859,443	645,154
20	Total cash inflows	5,561,822	4,025,374	5,975,570	4,392,498
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,816,837		12,879,371
22	Net cash outflows		7,239,268		8,678,173
23	Non-consolidated liquidity coverage ratio (LCR)		163.3		151.7
24	The number of data used to calculate the average value		3		3