

Liquidity coverage ratio (LCR) as of September 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)	11,775,455		11,931,829	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,744,466	628,066	16,647,707	654,654
3	of which, Stable deposits	524,716	15,741	527,657	15,829
4	of which, Less stable deposits	5,949,863	612,325	6,242,247	638,825
5	Cash outflows related to unsecured wholesale funding	13,481,262	9,191,535	12,896,254	8,948,787
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	10,781,564	6,491,837	10,051,115	6,103,648
8	of which, Debt securities	2,699,698	2,699,698	2,845,139	2,845,139
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,340,641	1,421,660	5,100,464	1,388,533
11	of which, Cash outflows related to derivative transactions, etc.	621,562	621,562	662,860	662,860
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,719,079	800,098	4,437,604	725,673
14	Cash outflows related to contractual funding obligations, etc.	734,361	415,728	661,954	410,797
15	Cash outflows related to contingencies	10,613,381	25,558	9,976,193	28,766
16	Total cash outflows		11,682,547		11,431,537
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	17,488	16,175	6,559	6,559
18	Cash inflows related to collection of loans, etc.	4,086,669	2,690,667	4,704,001	3,312,100
19	Other cash inflows	619,741	510,247	600,781	444,896
20	Total cash inflows	4,723,898	3,217,089	5,311,341	3,763,555
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,775,455		11,931,829
22	Net cash outflows		8,465,458		7,667,982
23	Consolidated liquidity coverage ratio (LCR)		139.4		155.9
24	The number of data used to calculate the average value		3		3