

Liquidity coverage ratio (LCR) as of September 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)	11,610,013		11,816,837	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,744,583	628,088	16,647,906	654,702
3	of which, Stable deposits	524,716	15,741	527,657	15,829
4	of which, Less stable deposits	5,949,980	612,347	6,242,446	638,873
5	Cash outflows related to unsecured wholesale funding	13,283,305	8,957,335	12,846,537	8,857,052
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	10,680,274	6,354,304	10,046,265	6,056,780
8	of which, Debt securities	2,603,031	2,603,031	2,800,272	2,800,272
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,902,209	1,405,022	4,807,196	1,379,188
11	of which, Cash outflows related to derivative transactions, etc.	621,542	621,542	662,855	662,855
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,280,667	783,480	4,144,341	716,333
14	Cash outflows related to contractual funding obligations, etc.	633,924	315,298	595,649	344,500
15	Cash outflows related to contingencies	11,997,396	25,578	11,091,678	29,200
16	Total cash outflows		11,331,321		11,264,642
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	4,345,396	2,967,040	4,923,369	3,542,427
19	Other cash inflows	652,414	543,567	631,894	476,388
20	Total cash inflows	5,015,298	3,526,782	5,561,822	4,025,374
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,610,013		11,816,837
22	Net cash outflows		7,804,539		7,239,268
23	Non-consolidated liquidity coverage ratio (LCR)		149.1		163.3
24	The number of data used to calculate the average value		3		3