

Liquidity coverage ratio (LCR) as of December 31, 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)	10,772,076		11,775,455	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,767,272	652,670	16,744,466	628,066
3	of which, Stable deposits	555,117	16,653	524,716	15,741
4	of which, Less stable deposits	6,167,601	636,017	5,949,863	612,325
5	Cash outflows related to unsecured wholesale funding	12,893,058	8,200,852	13,481,262	9,191,535
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	10,829,706	6,137,500	10,781,564	6,491,837
8	of which, Debt securities	2,063,352	2,063,352	2,699,698	2,699,698
9	Cash outflows related to secured funding, etc.		0		0
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,497,551	1,590,360	5,340,641	1,421,660
11	of which, Cash outflows related to derivative transactions, etc.	775,060	775,060	621,562	621,562
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,722,491	815,300	4,719,079	800,098
14	Cash outflows related to contractual funding obligations, etc.	712,417	409,100	734,361	415,728
15	Cash outflows related to contingencies	10,524,912	23,661	10,613,381	25,558
16	Total cash outflows		10,876,643		11,682,547
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED 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.	4,484,416	2,892,551	4,086,669	2,690,667
19	Other cash inflows	574,837	501,764	619,741	510,247
20	Total cash inflows	5,083,712	3,418,774	4,723,898	3,217,089
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		10,772,076		11,775,455
22	Net cash outflows		7,457,869		8,465,458
23	Consolidated liquidity coverage ratio (LCR)		145.5		139.4
24	The number of data used to calculate the average value		3		3