

<Sumitomo Mitsui Trust Bank, Limited>

[Non-consolidated, International standard]

(In million yen, %)

Item		Current Quarter					Prior Quarter				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
Available stable funding (ASF) items (1)											
1	Capital; of which:	2,629,751	—	—	311,000	2,940,751	2,572,288	—	—	311,000	2,883,288
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	2,629,751	—	—	247,142	2,876,893	2,572,288	—	—	252,684	2,824,972
3	Other capital instruments that are not included in the above category	—	—	—	63,857	63,857	—	—	—	58,315	58,315
4	Funding from retail and small business customers; of which:	18,865,727	—	—	—	17,087,410	18,887,741	—	—	—	17,107,179
5	Stable deposits	2,165,122	—	—	—	2,056,866	2,164,253	—	—	—	2,056,040
6	Less stable deposits	16,700,604	—	—	—	15,030,544	16,723,488	—	—	—	15,051,139
7	Wholesale funding; of which:	4,553,506	28,915,486	4,087,222	9,703,771	17,036,569	4,883,513	26,610,962	6,354,323	9,303,051	17,745,859
8	Operational deposits	—	—	—	—	—	—	—	—	—	—
9	Other wholesale funding	4,553,506	28,915,486	4,087,222	9,703,771	17,036,569	4,883,513	26,610,962	6,354,323	9,303,051	17,745,859
10	Liabilities with matching interdependent assets	—	—	—	—	—	—	—	—	—	—
11	Other liabilities; of which:	955,022	525,033	40,628	263,225	27,660	691,983	248,660	49,054	644,700	31,431
12	Derivative liabilities				255,879					637,796	
13	All other liabilities and equity not included in the above categories	955,022	525,033	40,628	7,345	27,660	691,983	248,660	49,054	6,904	31,431
14	Total available stable funding					37,092,391					37,767,758
Required stable funding (RSF) items (2)											
15	HQLA					1,307,654					1,364,109
16	Deposits held at financial institutions for operational purposes	—	—	—	—	—	—	—	—	—	—
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	210,418	6,367,439	2,628,143	27,433,701	26,536,526	226,627	6,527,986	2,467,065	27,181,241	26,104,559
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	—	549,429	—	—	0	—	812,402	—	—	0
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	72,863	2,302,966	790,908	3,209,883	4,014,400	75,747	2,471,812	731,688	2,969,386	3,767,225
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	13,852	2,986,942	1,558,760	12,003,263	12,482,542	14,219	2,732,909	1,479,197	11,974,040	12,290,249
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	—	12,801	10,567	66,285	54,770	—	148,321	15,444	71,123	128,113
22	Residential mortgages; of which:	—	214,055	215,638	9,625,298	7,535,088	—	219,399	219,643	9,651,432	7,562,270
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	—	142,748	143,878	5,313,128	3,719,741	—	145,281	145,282	5,316,671	3,721,968
24	Securities that are not in default and do not qualify as HQLA and other similar assets	123,702	314,047	62,835	2,595,256	2,504,495	136,660	291,462	36,535	2,586,381	2,484,813
25	Assets with matching interdependent liabilities	—	—	—	—	—	—	—	—	—	—
26	Other assets; of which:	1,718,353	184,845	4,019	1,030,121	2,711,880	1,778,174	146,104	6,869	999,110	2,527,007
27	Physical traded commodities, including gold	—				—	—				—
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)				414,778	352,561				421,927	358,638
29	Derivative assets				—	—				—	—
30	Derivative liabilities (before deduction of variation margin posted)				60,228	60,228				56,281	56,281
31	All other assets not included in the above categories	1,718,353	184,845	4,019	555,114	2,299,090	1,778,174	146,104	6,869	520,901	2,112,087
32	Off-balance sheet items				6,934,023	561,825				6,782,261	543,762
33	Total required stable funding					31,117,886					30,539,439
34	Non-consolidated net stable funding ratio (NSFR)					119.1					123.6