

Liquidity coverage ratio (LCR) as of March 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)	13,077,553		12,049,455	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,668,154	623,933	16,697,838	651,882
3	of which, Stable deposits	512,082	15,362	519,123	15,573
4	of which, Less stable deposits	5,963,007	608,571	6,243,644	636,309
5	Cash outflows related to unsecured wholesale funding	14,609,979	10,794,273	11,651,565	7,804,898
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	10,588,424	6,772,718	7,913,295	4,066,628
8	of which, Debt securities	4,021,555	4,021,555	3,738,270	3,738,270
9	Cash outflows related to secured funding, etc.		13,462		1,023,835
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,255,112	1,494,208	5,386,660	1,687,998
11	of which, Cash outflows related to derivative transactions, etc.	759,967	759,967	971,374	971,374
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,495,145	734,241	4,415,286	716,624
14	Cash outflows related to contractual funding obligations, etc.	774,151	479,125	823,856	510,209
15	Cash outflows related to contingencies	9,680,636	27,622	9,537,198	28,053
16	Total cash outflows		13,432,623		11,706,875
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	446,198	446,198	3,156	3,156
18	Cash inflows related to collection of loans, etc.	4,478,178	3,086,067	4,636,991	3,072,286
19	Other cash inflows	826,005	611,290	699,551	644,623
20	Total cash inflows	5,750,381	4,143,555	5,339,698	3,720,065
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		13,077,553		12,049,455
22	Net cash outflows		9,289,068		7,986,810
23	Consolidated liquidity coverage ratio (LCR)		143.4		150.9
24	The number of data used to calculate the average value		3		3