

Liquidity coverage ratio (LCR) as of March 31, 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)	12,879,371		11,904,217	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,668,450	624,006	16,698,245	651,989
3	of which, Stable deposits	512,082	15,362	519,123	15,573
4	of which, Less stable deposits	5,963,303	608,644	6,244,051	636,416
5	Cash outflows related to unsecured wholesale funding	14,374,347	10,512,169	11,374,988	7,489,434
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	10,412,769	6,550,591	7,743,384	3,857,830
8	of which, Debt securities	3,961,578	3,961,578	3,631,604	3,631,604
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	4,807,810	1,477,137	4,939,669	1,670,939
11	of which, Cash outflows related to derivative transactions, etc.	759,954	759,954	971,358	971,358
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,047,856	717,183	3,968,311	699,581
14	Cash outflows related to contractual funding obligations, etc.	710,901	415,886	779,223	465,591
15	Cash outflows related to contingencies	10,869,629	28,011	10,753,785	28,597
16	Total cash outflows		13,070,671		11,330,385
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED 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.	4,669,929	3,301,146	4,833,277	3,289,311
19	Other cash inflows	859,443	645,154	710,204	655,838
20	Total cash inflows	5,975,570	4,392,498	5,546,637	3,948,305
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		12,879,371		11,904,217
22	Net cash outflows		8,678,173		7,382,080
23	Non-consolidated liquidity coverage ratio (LCR)		151.7		161.3
24	The number of data used to calculate the average value		3		3