

Liquidity coverage ratio (LCR) as of September 30, 2015

<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)	11,321,566		9,784,665	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	16,748,044	652,727	16,535,992	666,652
3	of which, Stable deposits	506,460	15,193	510,157	15,304
4	of which, Less stable deposits	6,257,121	637,533	6,394,387	651,347
5	Cash outflows related to unsecured wholesale funding	10,924,317	6,944,228	9,788,975	6,628,748
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	7,962,298	3,982,210	6,484,107	3,323,879
8	of which, Debt securities	2,962,018	2,962,018	3,304,868	3,304,868
9	Cash outflows related to secured funding, etc.		878,178		261,678
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,378,344	1,754,753	5,455,409	1,856,321
11	of which, Cash outflows related to derivative transactions, etc.	1,072,951	1,072,951	1,127,430	1,127,430
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,305,393	681,802	4,327,979	728,890
14	Cash outflows related to contractual funding obligations, etc.	1,131,547	613,861	767,736	541,727
15	Cash outflows related to contingencies	9,329,126	28,342	9,379,578	9,578
16	Total cash outflows		10,872,092		9,964,707
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	3,167	3,167	7,554	7,554
18	Cash inflows related to collection of loans, etc.	4,747,246	3,228,740	4,563,353	3,106,305
19	Other cash inflows	899,929	835,002	892,220	829,859
20	Total cash inflows	5,650,342	4,066,909	5,463,128	3,943,718
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		11,321,566		9,784,665
22	Net cash outflows		6,805,183		6,020,988
23	Consolidated liquidity coverage ratio (LCR)		167.7		164.1
24	The number of data used to calculate the average value		3		3