

Liquidity coverage ratio (LCR) : Second Quarter of Fiscal Year Ended March 2020

<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)	15,251,414		15,100,550	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,598,051	821,710	17,505,609	816,088
3	of which, Stable deposits	695,051	20,851	675,158	20,254
4	of which, Less stable deposits	7,967,894	800,859	7,915,957	795,833
5	Cash outflows related to unsecured wholesale funding	13,048,448	10,524,442	13,356,073	11,201,311
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	10,556,654	8,032,648	10,883,484	8,728,722
8	of which, Debt securities	2,491,794	2,491,794	2,472,589	2,472,589
9	Cash outflows related to secured funding, etc.		188,060		114,991
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,698,736	1,547,515	4,883,352	1,562,536
11	of which, Cash outflows related to derivative transactions, etc.	328,575	328,575	315,657	315,657
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,370,161	1,218,940	4,567,695	1,246,879
14	Cash outflows related to contractual funding obligations, etc.	357,062	233,949	312,805	205,822
15	Cash outflows related to contingencies	12,710,688	24,321	12,718,359	24,910
16	Total cash outflows		13,339,997		13,925,658
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	69,457	0	81,355	0
18	Cash inflows related to collection of loans, etc.	3,034,097	2,278,670	2,983,480	2,314,467
19	Other cash inflows	437,720	277,969	311,039	222,835
20	Total cash inflows	3,541,274	2,556,639	3,375,874	2,537,302
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,251,414		15,100,550
22	Net cash outflows		10,783,358		11,388,356
23	Non-consolidated liquidity coverage ratio (LCR)		141.4		132.5
24	The number of data used to calculate the average value		62		59

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.