

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

<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)	15,227,585		15,446,412	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,686,799	829,384	17,597,966	821,685
3	of which, Stable deposits	705,619	21,168	695,051	20,851
4	of which, Less stable deposits	8,041,014	808,216	7,967,809	800,833
5	Cash outflows related to unsecured wholesale funding	12,881,330	11,006,610	13,266,820	10,763,501
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	10,469,634	8,594,914	10,654,242	8,150,923
8	of which, Debt securities	2,411,696	2,411,696	2,612,578	2,612,578
9	Cash outflows related to secured funding, etc.		141,480		188,060
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,409,251	1,517,919	5,397,274	1,619,341
11	of which, Cash outflows related to derivative transactions, etc.	269,806	269,806	370,861	370,861
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	5,139,445	1,248,113	5,026,413	1,248,480
14	Cash outflows related to contractual funding obligations, etc.	426,116	315,311	441,855	318,688
15	Cash outflows related to contingencies	11,146,969	23,935	11,155,410	24,258
16	Total cash outflows		13,834,639		13,735,533
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL UNWEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	55,582	0	69,457	0
18	Cash inflows related to collection of loans, etc.	2,337,861	1,617,876	2,669,521	1,862,841
19	Other cash inflows	403,693	247,058	455,235	288,532
20	Total cash inflows	2,797,136	1,864,934	3,194,213	2,151,373
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,227,585		15,446,412
22	Net cash outflows		11,969,705		11,584,160
23	Consolidated liquidity coverage ratio (LCR)		127.2		133.3
24	The number of data used to calculate the average value		62		62

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