

Liquidity coverage ratio (LCR) : Third 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)	15,025,280		15,251,414	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,686,868	829,405	17,598,051	821,710
3	of which, Stable deposits	705,619	21,168	695,051	20,851
4	of which, Less stable deposits	8,041,083	808,236	7,967,894	800,859
5	Cash outflows related to unsecured wholesale funding	12,613,857	10,739,838	13,048,448	10,524,442
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	10,323,056	8,449,037	10,556,654	8,032,648
8	of which, Debt securities	2,290,801	2,290,801	2,491,794	2,491,794
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	4,672,528	1,447,662	4,698,736	1,547,515
11	of which, Cash outflows related to derivative transactions, etc.	231,978	231,978	328,575	328,575
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,440,550	1,215,684	4,370,161	1,218,940
14	Cash outflows related to contractual funding obligations, etc.	315,455	204,713	357,062	233,949
15	Cash outflows related to contingencies	12,702,678	23,998	12,710,688	24,321
16	Total cash outflows		13,387,096		13,339,997
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	55,582	0	69,457	0
18	Cash inflows related to collection of loans, etc.	2,754,165	2,148,551	3,034,097	2,278,670
19	Other cash inflows	396,262	240,936	437,720	277,969
20	Total cash inflows	3,206,009	2,389,487	3,541,274	2,556,639
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,025,280		15,251,414
22	Net cash outflows		10,997,609		10,783,358
23	Non-consolidated liquidity coverage ratio (LCR)		136.6		141.4
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.