

Liquidity coverage ratio (LCR) : Fourth 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)	14,412,361		15,227,585	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,914,127	830,981	17,686,799	829,384
3	of which, Stable deposits	723,125	21,693	705,619	21,168
4	of which, Less stable deposits	8,052,225	809,287	8,041,014	808,216
5	Cash outflows related to unsecured wholesale funding	12,984,336	10,581,603	12,881,330	11,006,610
6	of which, Qualifying operational deposits	—	—	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,501,879	8,099,146	10,469,634	8,594,914
8	of which, Debt securities	2,482,457	2,482,457	2,411,696	2,411,696
9	Cash outflows related to secured funding, etc.		113,698		141,480
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,388,536	1,546,383	5,409,251	1,517,919
11	of which, Cash outflows related to derivative transactions, etc.	333,644	333,644	269,806	269,806
12	of which, Cash outflows related to funding programs	—	—	0	0
13	of which, Cash outflows related to credit and liquidity facilities	5,054,892	1,212,739	5,139,445	1,248,113
14	Cash outflows related to contractual funding obligations, etc.	505,285	349,791	426,116	315,311
15	Cash outflows related to contingencies	10,947,809	21,830	11,146,969	23,935
16	Total cash outflows		13,444,286		13,834,639
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	107,077	746	55,582	0
18	Cash inflows related to collection of loans, etc.	2,790,920	1,857,979	2,337,861	1,617,876
19	Other cash inflows	504,121	307,459	403,693	247,058
20	Total cash inflows	3,402,118	2,166,184	2,797,136	1,864,934
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		14,412,361		15,227,585
22	Net cash outflows		11,278,102		11,969,705
23	Consolidated liquidity coverage ratio (LCR)		127.7		127.2
24	The number of data used to calculate the average value		58		62