

Liquidity coverage ratio (LCR) : Fourth 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)	14,166,020		15,025,280	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,914,158	830,990	17,686,868	829,405
3	of which, Stable deposits	723,125	21,693	705,619	21,168
4	of which, Less stable deposits	8,052,256	809,296	8,041,083	808,236
5	Cash outflows related to unsecured wholesale funding	12,707,897	10,306,870	12,613,857	10,739,838
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	10,353,766	7,952,739	10,323,056	8,449,037
8	of which, Debt securities	2,354,131	2,354,131	2,290,801	2,290,801
9	Cash outflows related to secured funding, etc.			141,480	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,587,020	1,462,850	4,672,528	1,447,662
11	of which, Cash outflows related to derivative transactions, etc.	285,124	285,124	231,978	231,978
12	of which, Cash outflows related to funding programs	—	—	0	0
13	of which, Cash outflows related to credit and liquidity facilities	4,301,896	1,177,726	4,440,550	1,215,684
14	Cash outflows related to contractual funding obligations, etc.	398,584	243,179	315,455	204,713
15	Cash outflows related to contingencies	12,475,321	21,907	12,702,678	23,998
16	Total cash outflows	12,979,494		13,387,096	
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.	3,210,848	2,335,136	2,754,165	2,148,551
19	Other cash inflows	482,497	289,816	396,262	240,936
20	Total cash inflows	3,800,422	2,625,698	3,206,009	2,389,487
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	14,166,020		15,025,280	
22	Net cash outflows	10,353,796		10,997,609	
23	Non-consolidated liquidity coverage ratio (LCR)	136.8		136.6	
24	The number of data used to calculate the average value	58		62	