

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2021

<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)	13,401,434		14,166,020	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,942,489	841,885	17,914,158	830,990
3	of which, Stable deposits	735,409	22,062	723,125	21,693
4	of which, Less stable deposits	8,157,797	819,823	8,052,256	809,296
5	Cash outflows related to unsecured wholesale funding	12,433,295	10,128,872	12,707,897	10,306,870
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,365,961	8,061,538	10,353,766	7,952,739
8	of which, Debt securities	2,067,334	2,067,334	2,354,131	2,354,131
9	Cash outflows related to secured funding, etc.		108,950		113,698
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,953,398	1,568,748	4,587,020	1,462,850
11	of which, Cash outflows related to derivative transactions, etc.	302,502	302,502	285,124	285,124
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,650,896	1,266,246	4,301,896	1,177,726
14	Cash outflows related to contractual funding obligations, etc.	351,833	186,194	398,584	243,179
15	Cash outflows related to contingencies	12,308,560	23,801	12,475,321	21,907
16	Total cash outflows		12,858,450		12,979,494
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	473,934	6,377	107,077	746
18	Cash inflows related to collection of loans, etc.	3,131,260	2,337,371	3,210,848	2,335,136
19	Other cash inflows	513,209	211,231	482,497	289,816
20	Total cash inflows	4,118,403	2,554,979	3,800,422	2,625,698
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		13,401,434		14,166,020
22	Net cash outflows		10,303,471		10,353,796
23	Non-consolidated liquidity coverage ratio (LCR)		130.0		136.8
24	The number of data used to calculate the average value		61		58