

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

<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)	17,953,290		13,694,560	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,037,241	857,095	17,942,456	841,875
3	of which, Stable deposits	769,901	23,097	735,409	22,062
4	of which, Less stable deposits	8,301,187	833,998	8,157,764	819,813
5	Cash outflows related to unsecured wholesale funding	13,335,886	10,519,740	12,813,688	10,509,075
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,973,207	8,157,061	10,608,334	8,303,721
8	of which, Debt securities	2,362,679	2,362,679	2,205,354	2,205,354
9	Cash outflows related to secured funding, etc.		56,526		108,950
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,372,472	1,697,577	5,788,145	1,638,593
11	of which, Cash outflows related to derivative transactions, etc.	338,398	338,398	334,674	334,674
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,034,074	1,359,179	5,453,471	1,303,919
14	Cash outflows related to contractual funding obligations, etc.	337,568	216,728	418,304	252,621
15	Cash outflows related to contingencies	11,359,679	22,293	10,749,934	23,709
16	Total cash outflows		13,369,959		13,374,823
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	76,808	—	473,934	6,377
18	Cash inflows related to collection of loans, etc.	2,977,314	2,118,404	2,630,945	1,787,715
19	Other cash inflows	389,837	249,436	516,487	212,841
20	Total cash inflows	3,443,959	2,367,840	3,621,366	2,006,933
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,953,290		13,694,560
22	Net cash outflows		11,002,119		11,367,890
23	Consolidated liquidity coverage ratio (LCR)		163.1		120.4
24	The number of data used to calculate the average value		61		61