

Liquidity coverage ratio (LCR) : Second 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)	17,661,017		13,401,434	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,037,282	857,107	17,942,489	841,885
3	of which, Stable deposits	769,901	23,097	735,409	22,062
4	of which, Less stable deposits	8,301,228	834,010	8,157,797	819,823
5	Cash outflows related to unsecured wholesale funding	12,963,803	10,136,607	12,433,295	10,128,872
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,719,883	7,892,687	10,365,961	8,061,538
8	of which, Debt securities	2,243,920	2,243,920	2,067,334	2,067,334
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	5,502,894	1,613,581	4,953,398	1,568,748
11	of which, Cash outflows related to derivative transactions, etc.	293,449	293,449	302,502	302,502
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,209,445	1,320,132	4,650,896	1,266,246
14	Cash outflows related to contractual funding obligations, etc.	286,408	165,602	351,833	186,194
15	Cash outflows related to contingencies	13,107,681	22,690	12,308,560	23,801
16	Total cash outflows		12,852,113		12,858,450
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.	3,297,919	2,476,146	3,131,260	2,337,371
19	Other cash inflows	370,563	236,131	513,209	211,231
20	Total cash inflows	3,745,290	2,712,277	4,118,403	2,554,979
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,661,017		13,401,434
22	Net cash outflows		10,139,836		10,303,471
23	Non-consolidated liquidity coverage ratio (LCR)		174.1		130.0
24	The number of data used to calculate the average value		61		61