

Liquidity coverage ratio (LCR) : Third 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)	18,053,546		17,953,290	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,077,298	854,119	18,037,241	857,095
3	of which, Stable deposits	777,642	23,329	769,901	23,097
4	of which, Less stable deposits	8,268,214	830,790	8,301,187	833,998
5	Cash outflows related to unsecured wholesale funding	12,776,765	9,889,939	13,335,886	10,519,740
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,043,261	7,156,435	10,973,207	8,157,061
8	of which, Debt securities	2,733,504	2,733,504	2,362,679	2,362,679
9	Cash outflows related to secured funding, etc.		47,643		56,526
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,291,901	1,511,812	6,372,472	1,697,577
11	of which, Cash outflows related to derivative transactions, etc.	308,679	308,679	338,398	338,398
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,983,222	1,203,133	6,034,074	1,359,179
14	Cash outflows related to contractual funding obligations, etc.	337,297	206,402	337,568	216,728
15	Cash outflows related to contingencies	11,417,464	21,935	11,359,679	22,293
16	Total cash outflows		12,531,850		13,369,959
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	222,683	—	76,808	—
18	Cash inflows related to collection of loans, etc.	3,245,450	2,504,022	2,977,314	2,118,404
19	Other cash inflows	561,019	232,005	389,837	249,436
20	Total cash inflows	4,029,152	2,736,027	3,443,959	2,367,840
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,053,546		17,953,290
22	Net cash outflows		9,795,823		11,002,119
23	Consolidated liquidity coverage ratio (LCR)		184.2		163.1
24	The number of data used to calculate the average value		63		61