

Liquidity coverage ratio (LCR) : Third 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)	17,832,318		17,661,017	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,077,351	854,134	18,037,282	857,107
3	of which, Stable deposits	777,642	23,329	769,901	23,097
4	of which, Less stable deposits	8,268,267	830,805	8,301,228	834,010
5	Cash outflows related to unsecured wholesale funding	12,393,563	9,496,398	12,963,803	10,136,607
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,833,692	6,936,527	10,719,883	7,892,687
8	of which, Debt securities	2,559,871	2,559,871	2,243,920	2,243,920
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	5,421,898	1,443,745	5,502,894	1,613,581
11	of which, Cash outflows related to derivative transactions, etc.	280,585	280,585	293,449	293,449
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,141,313	1,163,160	5,209,445	1,320,132
14	Cash outflows related to contractual funding obligations, etc.	269,229	138,373	286,408	165,602
15	Cash outflows related to contingencies	13,094,937	22,344	13,107,681	22,690
16	Total cash outflows		12,002,637		12,852,113
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.	3,525,854	2,817,645	3,297,919	2,476,146
19	Other cash inflows	534,003	210,984	370,563	236,131
20	Total cash inflows	4,282,540	3,028,629	3,745,290	2,712,277
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,832,318		17,661,017
22	Net cash outflows		8,974,008		10,139,836
23	Non-consolidated liquidity coverage ratio (LCR)		198.7		174.1
24	The number of data used to calculate the average value		63		61