

Liquidity coverage ratio (LCR) : Fourth 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)	18,052,471		18,053,546	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,100,666	856,663	18,077,298	854,119
3	of which, Stable deposits	797,884	23,936	777,642	23,329
4	of which, Less stable deposits	8,296,160	832,727	8,268,214	830,790
5	Cash outflows related to unsecured wholesale funding	13,364,313	10,430,071	12,776,765	9,889,939
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,467,313	7,533,071	10,043,261	7,156,435
8	of which, Debt securities	2,897,000	2,897,000	2,733,504	2,733,504
9	Cash outflows related to secured funding, etc.		108,049		47,643
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,459,374	1,611,852	6,291,901	1,511,812
11	of which, Cash outflows related to derivative transactions, etc.	346,926	346,926	308,679	308,679
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,112,448	1,264,926	5,983,222	1,203,133
14	Cash outflows related to contractual funding obligations, etc.	428,703	226,079	337,297	206,402
15	Cash outflows related to contingencies	11,362,848	21,699	11,417,464	21,935
16	Total cash outflows		13,254,413		12,531,850
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	75,135	—	222,683	—
18	Cash inflows related to collection of loans, etc.	2,938,462	2,068,627	3,245,450	2,504,022
19	Other cash inflows	645,441	264,966	561,019	232,005
20	Total cash inflows	3,659,038	2,333,593	4,029,152	2,736,027
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,052,471		18,053,546
22	Net cash outflows		10,920,820		9,795,823
23	Consolidated liquidity coverage ratio (LCR)		165.3		184.2
24	The number of data used to calculate the average value		60		63