

Liquidity coverage ratio (LCR) : Fourth 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)	17,824,739		17,832,318	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,100,693	856,671	18,077,351	854,134
3	of which, Stable deposits	797,884	23,936	777,642	23,329
4	of which, Less stable deposits	8,296,187	832,734	8,268,267	830,805
5	Cash outflows related to unsecured wholesale funding	12,933,140	10,002,083	12,393,563	9,496,398
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,210,265	7,279,208	9,833,692	6,936,527
8	of which, Debt securities	2,722,875	2,722,875	2,559,871	2,559,871
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	5,563,277	1,530,867	5,421,898	1,443,745
11	of which, Cash outflows related to derivative transactions, etc.	307,082	307,082	280,585	280,585
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,256,195	1,223,785	5,141,313	1,163,160
14	Cash outflows related to contractual funding obligations, etc.	357,046	154,469	269,229	138,373
15	Cash outflows related to contingencies	12,980,376	22,098	13,094,937	22,344
16	Total cash outflows		12,674,237		12,002,637
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.	3,292,553	2,455,890	3,525,854	2,817,645
19	Other cash inflows	602,231	225,192	534,003	210,984
20	Total cash inflows	3,969,919	2,681,082	4,282,540	3,028,629
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,824,739		17,832,318
22	Net cash outflows		9,993,155		8,974,008
23	Non-consolidated liquidity coverage ratio (LCR)		178.3		198.7
24	The number of data used to calculate the average value		60		63