

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2021

<Sumitomo Mitsui Trust Holdings, Inc.>

[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)	13,694,560		14,412,361	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	17,942,456	841,875	17,914,127	830,981
3	of which, Stable deposits	735,409	22,062	723,125	21,693
4	of which, Less stable deposits	8,157,764	819,813	8,052,225	809,287
5	Cash outflows related to unsecured wholesale funding	12,678,214	10,373,971	12,837,801	10,435,598
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,577,041	8,272,798	10,480,171	8,077,968
8	of which, Debt securities	2,101,173	2,101,173	2,357,630	2,357,630
9	Cash outflows related to secured funding, etc.		108,950		113,698
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,783,145	1,636,593	5,383,536	1,544,383
11	of which, Cash outflows related to derivative transactions, etc.	334,674	334,674	333,644	333,644
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,448,471	1,301,919	5,049,892	1,210,739
14	Cash outflows related to contractual funding obligations, etc.	438,144	272,461	525,379	369,886
15	Cash outflows related to contingencies	10,749,934	23,709	10,947,809	21,830
16	Total cash outflows		13,257,559		13,316,376
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	473,934	6,377	107,077	746
18	Cash inflows related to collection of loans, etc.	2,630,945	1,787,715	2,790,920	1,857,979
19	Other cash inflows	516,487	212,841	504,121	307,459
20	Total cash inflows	3,621,366	2,006,933	3,402,118	2,166,184
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		13,694,560		14,412,361
22	Net cash outflows		11,250,626		11,150,192
23	Consolidated liquidity coverage ratio (LCR)		121.7		129.2
24	The number of data used to calculate the average value		61		58