

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2022

<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)	17,994,265		17,824,739	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,215,989	866,933	18,100,693	856,671
3	of which, Stable deposits	807,178	24,215	797,884	23,936
4	of which, Less stable deposits	8,394,835	842,717	8,296,187	832,734
5	Cash outflows related to unsecured wholesale funding	11,616,906	8,999,615	12,933,140	10,002,083
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	8,982,344	6,365,053	10,210,265	7,279,208
8	of which, Debt securities	2,634,562	2,634,562	2,722,875	2,722,875
9	Cash outflows related to secured funding, etc.		80,141		108,049
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,520,109	1,527,406	5,563,277	1,530,867
11	of which, Cash outflows related to derivative transactions, etc.	310,390	310,390	307,082	307,082
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,209,719	1,217,016	5,256,195	1,223,785
14	Cash outflows related to contractual funding obligations, etc.	406,754	245,778	357,046	154,469
15	Cash outflows related to contingencies	12,808,563	23,750	12,980,376	22,098
16	Total cash outflows		11,743,623		12,674,237
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	49,869	—	75,135	—
18	Cash inflows related to collection of loans, etc.	3,473,372	2,783,352	3,292,553	2,455,890
19	Other cash inflows	520,862	243,982	602,231	225,192
20	Total cash inflows	4,044,103	3,027,334	3,969,919	2,681,082
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,994,265		17,824,739
22	Net cash outflows		8,716,289		9,993,155
23	Non-consolidated liquidity coverage ratio (LCR)		206.4		178.3
24	The number of data used to calculate the average value		61		60