

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

<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)	18,228,161		18,052,471	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,215,935	866,917	18,100,666	856,663
3	of which, Stable deposits	807,178	24,215	797,884	23,936
4	of which, Less stable deposits	8,394,781	842,702	8,296,160	832,727
5	Cash outflows related to unsecured wholesale funding	11,931,095	9,302,616	13,265,385	10,331,776
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,259,384	6,630,905	10,445,319	7,511,710
8	of which, Debt securities	2,671,711	2,671,711	2,820,066	2,820,066
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	6,420,368	1,601,162	6,454,374	1,609,852
11	of which, Cash outflows related to derivative transactions, etc.	340,517	340,517	346,926	346,926
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,079,851	1,260,645	6,107,448	1,262,926
14	Cash outflows related to contractual funding obligations, etc.	578,106	417,075	449,626	247,003
15	Cash outflows related to contingencies	11,277,089	23,356	11,362,848	21,699
16	Total cash outflows		12,291,267		13,175,042
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.	3,105,968	2,376,011	2,938,462	2,068,627
19	Other cash inflows	553,629	275,008	645,441	264,966
20	Total cash inflows	3,709,466	2,651,019	3,659,038	2,333,593
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,228,161		18,052,471
22	Net cash outflows		9,640,248		10,841,449
23	Consolidated liquidity coverage ratio (LCR)		189.0		166.5
24	The number of data used to calculate the average value		61		60