

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

<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)	18,861,288		18,228,161	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,229,874	884,935	18,215,935	866,917
3	of which, Stable deposits	835,636	25,069	807,178	24,215
4	of which, Less stable deposits	8,569,365	859,866	8,394,781	842,702
5	Cash outflows related to unsecured wholesale funding	12,445,877	9,640,084	12,034,498	9,405,539
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,560,321	6,754,528	9,280,623	6,651,664
8	of which, Debt securities	2,885,556	2,885,556	2,753,875	2,753,875
9	Cash outflows related to secured funding, etc.		48,953		80,141
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,153,407	1,546,313	6,425,368	1,603,162
11	of which, Cash outflows related to derivative transactions, etc.	328,869	328,869	340,517	340,517
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,824,538	1,217,444	6,084,851	1,262,645
14	Cash outflows related to contractual funding obligations, etc.	621,696	428,063	553,708	392,677
15	Cash outflows related to contingencies	10,938,211	22,171	11,277,089	23,356
16	Total cash outflows		12,570,519		12,371,792
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	55,788	—	49,869	—
18	Cash inflows related to collection of loans, etc.	3,366,634	2,548,383	3,105,968	2,376,011
19	Other cash inflows	657,983	331,190	553,629	275,008
20	Total cash inflows	4,080,405	2,879,573	3,709,466	2,651,019
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,861,288		18,228,161
22	Net cash outflows		9,690,946		9,720,773
23	Consolidated liquidity coverage ratio (LCR)		194.6		187.5
24	The number of data used to calculate the average value		61		61