

Liquidity coverage ratio (LCR) : Second 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)	18,617,493		17,994,265	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,229,917	884,948	18,215,989	866,933
3	of which, Stable deposits	835,636	25,069	807,178	24,215
4	of which, Less stable deposits	8,569,408	859,879	8,394,835	842,717
5	Cash outflows related to unsecured wholesale funding	12,057,088	9,252,103	11,616,906	8,999,615
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,279,037	6,474,052	8,982,344	6,365,053
8	of which, Debt securities	2,778,051	2,778,051	2,634,562	2,634,562
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	5,229,738	1,462,462	5,520,109	1,527,406
11	of which, Cash outflows related to derivative transactions, etc.	291,359	291,359	310,390	310,390
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,938,379	1,171,103	5,209,719	1,217,016
14	Cash outflows related to contractual funding obligations, etc.	437,115	245,175	406,754	245,778
15	Cash outflows related to contingencies	12,477,774	22,573	12,808,563	23,750
16	Total cash outflows		11,916,214		11,743,623
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.	3,676,817	2,895,296	3,473,372	2,783,352
19	Other cash inflows	615,807	292,402	520,862	243,982
20	Total cash inflows	4,348,412	3,187,698	4,044,103	3,027,334
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,617,493		17,994,265
22	Net cash outflows		8,728,516		8,716,289
23	Non-consolidated liquidity coverage ratio (LCR)		213.2		206.4
24	The number of data used to calculate the average value		61		61