

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)	17,850,810		17,335,771	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,781,579	940,114	18,748,119	920,146
3	of which, Stable deposits	835,636	25,069	807,178	24,215
4	of which, Less stable deposits	9,121,070	915,045	8,926,965	895,930
5	Cash outflows related to unsecured wholesale funding	12,000,703	9,325,297	11,646,764	9,138,391
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,222,652	6,547,246	9,012,202	6,503,829
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.		20,280		51,422
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,178,850	1,610,983	5,398,059	1,650,026
11	of which, Cash outflows related to derivative transactions, etc.	669,441	669,441	668,977	668,977
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,509,409	941,542	4,729,082	981,049
14	Cash outflows related to contractual funding obligations, etc.	593,801	401,861	554,765	393,789
15	Cash outflows related to contingencies	12,700,225	22,573	13,024,748	23,750
16	Total cash outflows		12,321,108		12,177,524
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.	3,388,641	2,607,120	3,164,749	2,474,729
19	Other cash inflows	622,548	403,649	521,369	332,595
20	Total cash inflows	4,066,977	3,010,769	3,735,987	2,807,324
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,850,810		17,335,771
22	Net cash outflows		9,310,339		9,370,200
23	Non-consolidated liquidity coverage ratio (LCR)		191.7		185.0
24	The number of data used to calculate the average value		61		61

Note: Some items that should be calculated using daily data are calculated using month-end data instead in the above figures.