

Liquidity coverage ratio (LCR) : Second 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)	18,094,605		17,569,667	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,781,567	940,105	18,748,085	920,132
3	of which, Stable deposits	835,636	25,069	807,178	24,215
4	of which, Less stable deposits	9,121,058	915,036	8,926,931	895,917
5	Cash outflows related to unsecured wholesale funding	12,344,484	9,647,635	11,998,199	9,455,670
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,511,436	6,814,587	9,326,488	6,783,959
8	of which, Debt securities	2,833,048	2,833,048	2,671,711	2,671,711
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	6,036,350	1,631,664	6,249,423	1,674,888
11	of which, Cash outflows related to derivative transactions, etc.	706,951	706,951	699,104	699,104
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,329,399	924,713	5,550,319	975,784
14	Cash outflows related to contractual funding obligations, etc.	806,374	612,741	725,729	564,698
15	Cash outflows related to contingencies	11,160,662	22,171	11,493,274	23,356
16	Total cash outflows		12,874,596		12,690,166
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.	3,062,169	2,243,918	2,807,960	2,078,003
19	Other cash inflows	664,724	442,437	554,136	363,621
20	Total cash inflows	3,782,681	2,686,355	3,411,965	2,441,624
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,094,605		17,569,667
22	Net cash outflows		10,188,241		10,248,542
23	Consolidated liquidity coverage ratio (LCR)		177.6		171.4
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.