

Liquidity coverage ratio (LCR) : Third 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)	18,165,813		18,094,605	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,745,038	935,154	18,781,567	940,105
3	of which, Stable deposits	842,978	25,289	835,636	25,069
4	of which, Less stable deposits	9,070,562	909,864	9,121,058	915,036
5	Cash outflows related to unsecured wholesale funding	11,820,102	9,266,276	12,424,315	9,727,466
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,147,337	6,593,511	9,538,759	6,841,910
8	of which, Debt securities	2,672,765	2,672,765	2,885,556	2,885,556
9	Cash outflows related to secured funding, etc.		16,598		20,280
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,070,323	1,675,640	6,041,350	1,633,664
11	of which, Cash outflows related to derivative transactions, etc.	710,573	710,573	706,951	706,951
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,359,750	965,067	5,334,399	926,713
14	Cash outflows related to contractual funding obligations, etc.	799,460	641,829	778,381	584,748
15	Cash outflows related to contingencies	11,078,567	21,489	11,160,662	22,171
16	Total cash outflows		12,556,986		12,928,434
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	55,209	—	55,788	—
18	Cash inflows related to collection of loans, etc.	3,683,115	2,911,143	3,062,169	2,243,918
19	Other cash inflows	595,325	455,359	664,724	442,437
20	Total cash inflows	4,333,649	3,366,502	3,782,681	2,686,355
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,165,813		18,094,605
22	Net cash outflows		9,190,484		10,242,079
23	Consolidated liquidity coverage ratio (LCR)		197.6		176.6
24	The number of data used to calculate the average value		63		61

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