

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)	18,647,224		18,861,288	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,200,264	880,676	18,229,874	884,935
3	of which, Stable deposits	842,978	25,289	835,636	25,069
4	of which, Less stable deposits	8,525,788	855,387	8,569,365	859,866
5	Cash outflows related to unsecured wholesale funding	11,731,752	9,097,230	12,445,877	9,640,084
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,058,987	6,424,465	9,560,321	6,754,528
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.		5,497		48,953
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,136,693	1,555,527	6,153,407	1,546,313
11	of which, Cash outflows related to derivative transactions, etc.	335,697	335,697	328,869	328,869
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,800,996	1,219,830	5,824,538	1,217,444
14	Cash outflows related to contractual funding obligations, etc.	575,677	404,855	621,696	428,063
15	Cash outflows related to contingencies	10,887,395	21,489	10,938,211	22,171
16	Total cash outflows		11,965,274		12,570,519
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.	3,989,919	3,217,947	3,366,634	2,548,383
19	Other cash inflows	585,442	295,855	657,983	331,190
20	Total cash inflows	4,630,570	3,513,802	4,080,405	2,879,573
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,647,224		18,861,288
22	Net cash outflows		8,451,472		9,690,946
23	Consolidated liquidity coverage ratio (LCR)		220.6		194.6
24	The number of data used to calculate the average value		63		61