

Liquidity coverage ratio (LCR) : Third 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)	18,392,482		18,617,493	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,200,310	880,689	18,229,917	884,948
3	of which, Stable deposits	842,978	25,289	835,636	25,069
4	of which, Less stable deposits	8,525,834	855,400	8,569,408	859,879
5	Cash outflows related to unsecured wholesale funding	11,279,490	8,647,513	12,057,088	9,252,103
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	8,764,265	6,132,288	9,279,037	6,474,052
8	of which, Debt securities	2,515,225	2,515,225	2,778,051	2,778,051
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	5,215,262	1,476,112	5,229,738	1,462,462
11	of which, Cash outflows related to derivative transactions, etc.	302,792	302,792	291,359	291,359
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,912,470	1,173,320	4,938,379	1,171,103
14	Cash outflows related to contractual funding obligations, etc.	398,131	227,346	437,115	245,175
15	Cash outflows related to contingencies	12,436,517	21,897	12,477,774	22,573
16	Total cash outflows		11,259,054		11,916,214
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.	4,314,430	3,584,277	3,676,817	2,895,296
19	Other cash inflows	550,537	261,996	615,807	292,402
20	Total cash inflows	4,920,176	3,846,273	4,348,412	3,187,698
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,392,482		18,617,493
22	Net cash outflows		7,412,781		8,728,516
23	Non-consolidated liquidity coverage ratio (LCR)		248.1		213.2
24	The number of data used to calculate the average value		63		61