

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)	17,911,071		17,850,810	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,745,050	935,163	18,781,579	940,114
3	of which, Stable deposits	842,978	25,289	835,636	25,069
4	of which, Less stable deposits	9,070,574	909,874	9,121,070	915,045
5	Cash outflows related to unsecured wholesale funding	11,315,687	8,786,522	12,000,703	9,325,297
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	8,800,462	6,271,297	9,222,652	6,547,246
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.		16,598		20,280
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,176,143	1,623,477	5,178,850	1,610,983
11	of which, Cash outflows related to derivative transactions, etc.	677,668	677,668	669,441	669,441
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,498,475	945,809	4,509,409	941,542
14	Cash outflows related to contractual funding obligations, etc.	622,345	464,751	593,801	401,861
15	Cash outflows related to contingencies	12,627,690	21,897	12,700,225	22,573
16	Total cash outflows		11,848,408		12,321,108
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.	3,940,639	3,210,486	3,388,641	2,607,120
19	Other cash inflows	560,420	421,500	622,548	403,649
20	Total cash inflows	4,556,268	3,631,986	4,066,977	3,010,769
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,911,071		17,850,810
22	Net cash outflows		8,216,422		9,310,339
23	Non-consolidated liquidity coverage ratio (LCR)		217.9		191.7
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.