

Liquidity coverage ratio (LCR) : Fourth 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)	19,203,403		18,647,224	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,135,246	873,535	18,200,264	880,676
3	of which, Stable deposits	850,704	25,521	842,978	25,289
4	of which, Less stable deposits	8,447,291	848,013	8,525,788	855,387
5	Cash outflows related to unsecured wholesale funding	13,488,689	10,655,399	11,731,752	9,097,230
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,096,227	7,262,937	9,058,987	6,424,465
8	of which, Debt securities	3,392,462	3,392,462	2,672,765	2,672,765
9	Cash outflows related to secured funding, etc.		9,935		5,497
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,312,256	1,683,255	6,136,693	1,555,527
11	of which, Cash outflows related to derivative transactions, etc.	381,443	381,443	335,697	335,697
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,930,813	1,301,812	5,800,996	1,219,830
14	Cash outflows related to contractual funding obligations, etc.	420,080	269,897	575,677	404,855
15	Cash outflows related to contingencies	10,933,810	21,569	10,887,395	21,489
16	Total cash outflows		13,513,590		11,965,274
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	50,141	—	55,209	—
18	Cash inflows related to collection of loans, etc.	3,071,793	2,153,086	3,989,919	3,217,947
19	Other cash inflows	599,597	256,431	585,442	295,855
20	Total cash inflows	3,721,531	2,409,517	4,630,570	3,513,802
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,203,403		18,647,224
22	Net cash outflows		11,104,073		8,451,472
23	Consolidated liquidity coverage ratio (LCR)		172.9		220.6
24	The number of data used to calculate the average value		59		63