

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)	17,729,217		18,165,813	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,038	935,154
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,704	832,611	9,070,562	909,864
5	Cash outflows related to unsecured wholesale funding	13,448,254	10,200,765	11,820,102	9,266,276
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,069,728	6,822,238	9,147,337	6,593,511
8	of which, Debt securities	3,378,526	3,378,526	2,672,765	2,672,765
9	Cash outflows related to secured funding, etc.		9,960		16,598
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,244,437	1,832,165	6,070,323	1,675,640
11	of which, Cash outflows related to derivative transactions, etc.	789,784	789,784	710,573	710,573
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,454,652	1,042,381	5,359,750	965,067
14	Cash outflows related to contractual funding obligations, etc.	346,296	279,924	799,460	641,829
15	Cash outflows related to contingencies	631,953	17,114	11,078,567	21,489
16	Total cash outflows		13,225,773		12,556,986
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,667,575	1,845,730	3,683,115	2,911,143
19	Other cash inflows	607,529	294,099	595,325	455,359
20	Total cash inflows	3,522,053	2,139,830	4,333,649	3,366,502
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,729,217		18,165,813
22	Net cash outflows		11,085,943		9,190,484
23	Consolidated liquidity coverage ratio (LCR)		159.9		197.6
24	The number of data used to calculate the average value		59		63

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.