

Liquidity coverage ratio (LCR) : Fourth 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)	17,487,539		17,911,071	
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	18,745,050	935,163
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,705	832,611	9,070,574	909,874
5	Cash outflows related to unsecured wholesale funding	12,985,400	9,766,987	11,315,687	8,786,522
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,759,631	6,541,219	8,800,462	6,271,297
8	of which, Debt securities	3,225,768	3,225,768	2,515,225	2,515,225
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	5,353,637	1,798,410	5,176,143	1,623,477
11	of which, Cash outflows related to derivative transactions, etc.	728,479	728,479	677,668	677,668
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,625,158	1,069,931	4,498,475	945,809
14	Cash outflows related to contractual funding obligations, etc.	354,456	288,085	622,345	464,751
15	Cash outflows related to contingencies	639,149	17,468	12,627,690	21,897
16	Total cash outflows		12,766,756		11,848,408
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.	2,669,850	1,890,207	3,940,639	3,210,486
19	Other cash inflows	602,476	292,599	560,420	421,500
20	Total cash inflows	3,519,275	2,182,806	4,556,268	3,631,986
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		17,487,539		17,911,071
22	Net cash outflows		10,583,950		8,216,422
23	Non-consolidated liquidity coverage ratio (LCR)		165.2		217.9
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.