

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)	18,957,174		18,392,482	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,135,309	873,553	18,200,310	880,689
3	of which, Stable deposits	850,704	25,521	842,978	25,289
4	of which, Less stable deposits	8,447,354	848,032	8,525,834	855,400
5	Cash outflows related to unsecured wholesale funding	13,068,138	10,241,070	11,279,490	8,647,513
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,828,434	7,001,366	8,764,265	6,132,288
8	of which, Debt securities	3,239,704	3,239,704	2,515,225	2,515,225
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	5,345,635	1,574,038	5,215,262	1,476,112
11	of which, Cash outflows related to derivative transactions, etc.	320,088	320,088	302,792	302,792
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,025,547	1,253,950	4,912,470	1,173,320
14	Cash outflows related to contractual funding obligations, etc.	313,870	163,735	398,131	227,346
15	Cash outflows related to contingencies	12,485,793	21,982	12,436,517	21,897
16	Total cash outflows		12,884,313		11,259,054
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.	3,409,491	2,533,005	4,314,430	3,584,277
19	Other cash inflows	535,116	195,503	550,537	261,996
20	Total cash inflows	3,994,748	2,728,508	4,920,176	3,846,273
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,957,174		18,392,482
22	Net cash outflows		10,155,805		7,412,781
23	Non-consolidated liquidity coverage ratio (LCR)		186.6		248.1
24	The number of data used to calculate the average value		59		63