

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2023

<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)	18,252,532		17,729,217	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,038,291	898,598	18,934,361	885,843
3	of which, Stable deposits	1,781,123	53,433	1,774,400	53,232
4	of which, Less stable deposits	8,448,177	845,164	8,322,704	832,611
5	Cash outflows related to unsecured wholesale funding	14,337,837	11,095,816	13,448,254	10,200,765
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,099,201	7,857,180	10,069,728	6,822,238
8	of which, Debt securities	3,238,635	3,238,635	3,378,526	3,378,526
9	Cash outflows related to secured funding, etc.		9,209		9,960
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,740,218	2,162,599	6,244,437	1,832,165
11	of which, Cash outflows related to derivative transactions, etc.	947,818	947,818	789,784	789,784
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,792,400	1,214,780	5,454,652	1,042,381
14	Cash outflows related to contractual funding obligations, etc.	373,622	316,645	346,296	279,924
15	Cash outflows related to contingencies	645,330	17,386	631,953	17,114
16	Total cash outflows		14,500,254		13,225,773
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	223,239	—	246,948	—
18	Cash inflows related to collection of loans, etc.	2,227,657	1,478,284	2,667,575	1,845,730
19	Other cash inflows	818,440	454,677	607,529	294,099
20	Total cash inflows	3,269,337	1,932,962	3,522,053	2,139,830
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,252,532		17,729,217
22	Net cash outflows		12,567,292		11,085,943
23	Consolidated liquidity coverage ratio (LCR)		145.2		159.9
24	The number of data used to calculate the average value		61		59