

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

<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)	18,013,261		17,487,539	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,038,295	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	8,448,181	845,165	8,322,705	832,611
5	Cash outflows related to unsecured wholesale funding	13,884,583	10,675,152	12,985,400	9,766,987
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,766,991	7,557,561	9,759,631	6,541,219
8	of which, Debt securities	3,117,591	3,117,591	3,225,768	3,225,768
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	5,830,028	2,125,028	5,353,637	1,798,410
11	of which, Cash outflows related to derivative transactions, etc.	887,265	887,265	728,479	728,479
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,942,762	1,237,763	4,625,158	1,069,931
14	Cash outflows related to contractual funding obligations, etc.	379,755	323,140	354,456	288,085
15	Cash outflows related to contingencies	652,765	17,745	639,149	17,468
16	Total cash outflows		14,048,875		12,766,756
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.	2,207,401	1,508,044	2,669,850	1,890,207
19	Other cash inflows	813,027	451,577	602,476	292,599
20	Total cash inflows	3,243,668	1,959,622	3,519,275	2,182,806
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,013,261		17,487,539
22	Net cash outflows		12,089,252		10,583,950
23	Non-consolidated liquidity coverage ratio (LCR)		149.0		165.2
24	The number of data used to calculate the average value		61		59