

Liquidity coverage ratio (LCR) : Second 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)	19,092,731		18,252,532	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,123,412	918,595	19,038,291	898,598
3	of which, Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which, Less stable deposits	8,640,725	864,378	8,448,177	845,164
5	Cash outflows related to unsecured wholesale funding	14,725,218	11,487,331	14,337,837	11,095,816
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,045,668	7,807,780	11,099,201	7,857,180
8	of which, Debt securities	3,679,550	3,679,550	3,238,635	3,238,635
9	Cash outflows related to secured funding, etc.		15,361		9,209
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,135,435	2,406,008	6,740,218	2,162,599
11	of which, Cash outflows related to derivative transactions, etc.	1,064,895	1,064,895	947,818	947,818
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,070,540	1,341,113	5,792,400	1,214,780
14	Cash outflows related to contractual funding obligations, etc.	214,862	158,152	373,622	316,645
15	Cash outflows related to contingencies	657,359	17,623	645,330	17,386
16	Total cash outflows		15,003,072		14,500,254
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	282,589	—	223,239	—
18	Cash inflows related to collection of loans, etc.	2,593,151	1,719,007	2,227,657	1,478,284
19	Other cash inflows	745,888	452,116	818,440	454,677
20	Total cash inflows	3,621,629	2,171,124	3,269,337	1,932,962
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,092,731		18,252,532
22	Net cash outflows		12,831,948		12,567,292
23	Consolidated liquidity coverage ratio (LCR)		148.7		145.2
24	The number of data used to calculate the average value		62		61