

Liquidity coverage ratio (LCR) : Second 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)	18,813,231		18,013,261	
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	19,038,295	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	8,448,181	845,165
5	Cash outflows related to unsecured wholesale funding	14,254,678	11,056,562	13,884,583	10,675,152
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,697,025	7,498,908	10,766,991	7,557,561
8	of which, Debt securities	3,557,653	3,557,653	3,117,591	3,117,591
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	6,167,856	2,329,295	5,830,028	2,125,028
11	of which, Cash outflows related to derivative transactions, etc.	980,549	980,549	887,265	887,265
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,187,306	1,348,745	4,942,762	1,237,763
14	Cash outflows related to contractual funding obligations, etc.	220,911	164,200	379,755	323,140
15	Cash outflows related to contingencies	665,372	17,993	652,765	17,745
16	Total cash outflows		14,502,008		14,048,875
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.	2,676,100	1,850,676	2,207,401	1,508,044
19	Other cash inflows	708,242	414,644	813,027	451,577
20	Total cash inflows	3,666,932	2,265,320	3,243,668	1,959,622
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		18,813,231		18,013,261
22	Net cash outflows		12,236,688		12,089,252
23	Non-consolidated liquidity coverage ratio (LCR)		153.7		149.0
24	The number of data used to calculate the average value		62		61