

Liquidity coverage ratio (LCR) : Third 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)	19,347,711		19,092,731	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3	of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4	of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5	Cash outflows related to unsecured wholesale funding	14,728,175	11,569,713	14,725,218	11,487,331
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,443,112	8,284,651	11,045,668	7,807,780
8	of which, Debt securities	3,285,062	3,285,062	3,679,550	3,679,550
9	Cash outflows related to secured funding, etc.		702		15,361
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,480,551	2,583,495	7,135,435	2,406,008
11	of which, Cash outflows related to derivative transactions, etc.	1,237,270	1,237,270	1,064,895	1,064,895
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,243,280	1,346,224	6,070,540	1,341,113
14	Cash outflows related to contractual funding obligations, etc.	236,298	164,432	214,862	158,152
15	Cash outflows related to contingencies	662,611	17,706	657,359	17,623
16	Total cash outflows		15,250,865		15,003,072
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18	Cash inflows related to collection of loans, etc.	2,526,458	1,704,190	2,593,151	1,719,007
19	Other cash inflows	554,542	438,073	745,888	452,116
20	Total cash inflows	3,311,743	2,142,263	3,621,629	2,171,124
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,347,711		19,092,731
22	Net cash outflows		13,108,601		12,831,948
23	Consolidated liquidity coverage ratio (LCR)		147.5		148.7
24	The number of data used to calculate the average value		62		62