

Liquidity coverage ratio (LCR) : Third 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)	19,077,215		18,813,231	
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	14,140,359	11,021,485	14,254,678	11,056,562
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,058,798	7,939,924	10,697,025	7,498,908
8	of which, Debt securities	3,081,560	3,081,560	3,557,653	3,557,653
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	6,526,041	2,536,808	6,167,856	2,329,295
11	of which, Cash outflows related to derivative transactions, etc.	1,159,723	1,159,723	980,549	980,549
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,366,317	1,377,085	5,187,306	1,348,745
14	Cash outflows related to contractual funding obligations, etc.	243,637	171,771	220,911	164,200
15	Cash outflows related to contingencies	670,997	18,084	665,372	17,993
16	Total cash outflows		14,663,665		14,502,008
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.	2,586,303	1,807,940	2,676,100	1,850,676
19	Other cash inflows	530,104	414,262	708,242	414,644
20	Total cash inflows	3,347,150	2,222,203	3,666,932	2,265,320
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,077,215		18,813,231
22	Net cash outflows		12,441,462		12,236,688
23	Non-consolidated liquidity coverage ratio (LCR)		153.3		153.7
24	The number of data used to calculate the average value		62		62