

Liquidity coverage ratio (LCR) : Fourth 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)	19,204,229		19,077,215	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,095,882	902,830	19,051,934	914,814
3	of which, Stable deposits	1,786,650	53,599	1,788,463	53,653
4	of which, Less stable deposits	8,488,939	849,230	8,608,609	861,160
5	Cash outflows related to unsecured wholesale funding	15,312,303	11,941,028	14,140,359	11,021,485
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,843,270	8,471,995	11,058,798	7,939,924
8	of which, Debt securities	3,469,033	3,469,033	3,081,560	3,081,560
9	Cash outflows related to secured funding, etc.		—		702
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,536,880	2,565,062	6,526,041	2,536,808
11	of which, Cash outflows related to derivative transactions, etc.	1,291,282	1,291,282	1,159,723	1,159,723
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,245,597	1,273,779	5,366,317	1,377,085
14	Cash outflows related to contractual funding obligations, etc.	300,396	214,888	243,637	171,771
15	Cash outflows related to contingencies	676,580	18,187	670,997	18,084
16	Total cash outflows		15,641,997		14,663,665
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	192,306	—	230,742	—
18	Cash inflows related to collection of loans, etc.	2,754,224	1,818,775	2,586,303	1,807,940
19	Other cash inflows	446,147	368,724	530,104	414,262
20	Total cash inflows	3,392,678	2,187,499	3,347,150	2,222,203
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,204,229		19,077,215
22	Net cash outflows		13,454,497		12,441,462
23	Non-consolidated liquidity coverage ratio (LCR)		142.7		153.3
24	The number of data used to calculate the average value		60		62