

Liquidity coverage ratio (LCR) : Fourth Quarter of Fiscal Year Ended March 2023

<Sumitomo Mitsui Trust Holdings, Inc.>

[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)	19,451,554		19,347,711	
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	15,829,359	12,409,749	14,664,765	11,506,303
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	12,163,109	8,743,499	11,393,428	8,234,967
8	of which, Debt securities	3,666,249	3,666,249	3,271,336	3,271,336
9	Cash outflows related to secured funding, etc.		—		702
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,492,054	2,608,549	7,475,551	2,581,495
11	of which, Cash outflows related to derivative transactions, etc.	1,360,692	1,360,692	1,237,270	1,237,270
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,131,361	1,247,857	6,238,280	1,344,224
14	Cash outflows related to contractual funding obligations, etc.	298,680	213,172	236,298	164,432
15	Cash outflows related to contingencies	667,669	17,799	662,611	17,706
16	Total cash outflows		16,152,101		15,185,455
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.	2,678,181	1,698,798	2,526,458	1,704,190
19	Other cash inflows	472,417	394,366	554,542	438,073
20	Total cash inflows	3,342,905	2,093,165	3,311,743	2,142,263
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,451,554		19,347,711
22	Net cash outflows		14,058,935		13,043,191
23	Consolidated liquidity coverage ratio (LCR)		138.3		148.3
24	The number of data used to calculate the average value		60		62