

Liquidity coverage ratio (LCR) : First Quarter of Fiscal Year Ended March 2024

<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)	19,967,241		19,204,229	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,027,915	908,177	19,095,882	902,830
3	of which, Stable deposits	1,782,034	53,461	1,786,650	53,599
4	of which, Less stable deposits	8,543,594	854,716	8,488,939	849,230
5	Cash outflows related to unsecured wholesale funding	15,554,652	12,187,750	15,312,303	11,941,028
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	12,087,068	8,720,166	11,843,270	8,471,995
8	of which, Debt securities	3,467,583	3,467,583	3,469,033	3,469,033
9	Cash outflows related to secured funding, etc.		2,662		—
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,811,020	2,646,045	6,536,880	2,565,062
11	of which, Cash outflows related to derivative transactions, etc.	1,274,993	1,274,993	1,291,282	1,291,282
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,536,026	1,371,052	5,245,597	1,273,779
14	Cash outflows related to contractual funding obligations, etc.	434,234	354,195	300,396	214,888
15	Cash outflows related to contingencies	669,016	18,049	676,580	18,187
16	Total cash outflows		16,116,880		15,641,997
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	187,013	—	192,306	—
18	Cash inflows related to collection of loans, etc.	2,459,519	1,667,281	2,754,224	1,818,775
19	Other cash inflows	525,168	440,826	446,147	368,724
20	Total cash inflows	3,171,701	2,108,108	3,392,678	2,187,499
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		19,967,241		19,204,229
22	Net cash outflows		14,008,771		13,454,497
23	Non-consolidated liquidity coverage ratio (LCR)		142.5		142.7
24	The number of data used to calculate the average value		62		60