

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

<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)	20,631,012		20,202,105	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,141,291	928,504	19,027,915	908,177
3	of which, Stable deposits	1,806,420	54,192	1,782,034	53,461
4	of which, Less stable deposits	8,739,683	874,312	8,543,594	854,716
5	Cash outflows related to unsecured wholesale funding	15,698,732	12,078,847	16,115,595	12,697,942
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,966,307	8,346,422	12,408,586	8,990,934
8	of which, Debt securities	3,732,424	3,732,424	3,707,008	3,707,008
9	Cash outflows related to secured funding, etc.		7,648		2,662
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,894,795	2,751,690	7,778,885	2,691,596
11	of which, Cash outflows related to derivative transactions, etc.	1,393,945	1,393,945	1,366,904	1,366,904
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,500,849	1,357,744	6,411,981	1,324,691
14	Cash outflows related to contractual funding obligations, etc.	528,842	416,580	424,555	344,515
15	Cash outflows related to contingencies	679,899	18,050	659,930	17,657
16	Total cash outflows		16,201,322		16,662,551
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	219,838	—	187,013	—
18	Cash inflows related to collection of loans, etc.	2,990,199	2,048,345	2,327,179	1,486,332
19	Other cash inflows	649,851	501,784	551,998	466,878
20	Total cash inflows	3,859,889	2,550,129	3,066,191	1,953,210
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		20,631,012		20,202,105
22	Net cash outflows		13,651,192		14,709,340
23	Consolidated liquidity coverage ratio (LCR)		151.1		137.3
24	The number of data used to calculate the average value		62		62