

Liquidity coverage ratio (LCR) : Second 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)	20,433,620		19,967,241	
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	15,208,893	11,623,096	15,554,652	12,187,750
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,715,389	8,129,592	12,087,068	8,720,166
8	of which, Debt securities	3,493,503	3,493,503	3,467,583	3,467,583
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	6,861,110	2,661,533	6,811,020	2,646,045
11	of which, Cash outflows related to derivative transactions, etc.	1,294,128	1,294,128	1,274,993	1,274,993
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,566,981	1,367,404	5,536,026	1,371,052
14	Cash outflows related to contractual funding obligations, etc.	536,716	425,033	434,234	354,195
15	Cash outflows related to contingencies	689,112	18,445	669,016	18,049
16	Total cash outflows		15,664,261		16,116,880
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.	3,085,858	2,192,351	2,459,519	1,667,281
19	Other cash inflows	583,654	436,832	525,168	440,826
20	Total cash inflows	3,889,351	2,629,183	3,171,701	2,108,108
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		20,433,620		19,967,241
22	Net cash outflows		13,035,077		14,008,771
23	Non-consolidated liquidity coverage ratio (LCR)		156.7		142.5
24	The number of data used to calculate the average value		62		62