

Liquidity coverage ratio (LCR) : Third 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)	20,722,078		20,631,012	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,953,168	914,918	19,141,291	928,504
3	of which, Stable deposits	1,779,508	53,385	1,806,420	54,192
4	of which, Less stable deposits	8,611,915	861,533	8,739,683	874,312
5	Cash outflows related to unsecured wholesale funding	15,520,488	11,754,093	15,698,732	12,078,847
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,778,730	8,012,336	11,966,307	8,346,422
8	of which, Debt securities	3,741,757	3,741,757	3,732,424	3,732,424
9	Cash outflows related to secured funding, etc.		6,987		7,648
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	8,099,564	2,788,190	7,894,795	2,751,690
11	of which, Cash outflows related to derivative transactions, etc.	1,368,967	1,368,967	1,393,945	1,393,945
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,730,596	1,419,223	6,500,849	1,357,744
14	Cash outflows related to contractual funding obligations, etc.	610,758	486,217	528,842	416,580
15	Cash outflows related to contingencies	684,003	18,138	679,899	18,050
16	Total cash outflows		15,968,545		16,201,322
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,590	—	219,838	—
18	Cash inflows related to collection of loans, etc.	3,784,705	2,941,926	2,990,199	2,048,345
19	Other cash inflows	555,283	432,955	649,851	501,784
20	Total cash inflows	4,586,579	3,374,882	3,859,889	2,550,129
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		20,722,078		20,631,012
22	Net cash outflows		12,593,663		13,651,192
23	Consolidated liquidity coverage ratio (LCR)		164.5		151.1
24	The number of data used to calculate the average value		62		62