

Liquidity coverage ratio (LCR) : Third 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)	20,473,128		20,433,620	
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	14,941,070	11,223,564	15,208,893	11,623,096
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,495,548	7,778,042	11,715,389	8,129,592
8	of which, Debt securities	3,445,521	3,445,521	3,493,503	3,493,503
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	7,095,031	2,740,118	6,861,110	2,661,533
11	of which, Cash outflows related to derivative transactions, etc.	1,301,532	1,301,532	1,294,128	1,294,128
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,793,499	1,438,586	5,566,981	1,367,404
14	Cash outflows related to contractual funding obligations, etc.	617,174	492,634	536,716	425,033
15	Cash outflows related to contingencies	692,839	18,524	689,112	18,445
16	Total cash outflows		15,396,747		15,664,261
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.	3,803,688	3,006,289	3,085,858	2,192,351
19	Other cash inflows	529,754	407,426	583,654	436,832
20	Total cash inflows	4,580,034	3,413,715	3,889,351	2,629,183
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		20,473,128		20,433,620
22	Net cash outflows		11,983,032		13,035,077
23	Non-consolidated liquidity coverage ratio (LCR)		170.8		156.7
24	The number of data used to calculate the average value		62		62