

Liquidity coverage ratio (LCR) : Fourth 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)	21,239,739		20,722,078	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,056,205	903,442	18,953,168	914,918
3	of which, Stable deposits	1,774,247	53,227	1,779,508	53,385
4	of which, Less stable deposits	8,498,717	850,215	8,611,915	861,533
5	Cash outflows related to unsecured wholesale funding	16,251,043	12,382,634	15,520,488	11,754,093
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,955,943	8,087,534	11,778,730	8,012,336
8	of which, Debt securities	4,295,100	4,295,100	3,741,757	3,741,757
9	Cash outflows related to secured funding, etc.		—		6,987
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	8,040,235	2,793,477	8,099,564	2,788,190
11	of which, Cash outflows related to derivative transactions, etc.	1,306,622	1,306,622	1,368,967	1,368,967
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,733,613	1,486,854	6,730,596	1,419,223
14	Cash outflows related to contractual funding obligations, etc.	737,437	584,100	610,758	486,217
15	Cash outflows related to contingencies	689,546	18,267	684,003	18,138
16	Total cash outflows		16,681,923		15,968,545
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	204,978	—	246,590	—
18	Cash inflows related to collection of loans, etc.	4,600,539	3,561,103	3,784,705	2,941,926
19	Other cash inflows	787,959	609,784	555,283	432,955
20	Total cash inflows	5,593,478	4,170,888	4,586,579	3,374,882
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		21,239,739		20,722,078
22	Net cash outflows		12,511,035		12,593,663
23	Consolidated liquidity coverage ratio (LCR)		169.7		164.5
24	The number of data used to calculate the average value		58		62