

Liquidity coverage ratio (LCR) : Fourth 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)	20,885,075		20,473,128	
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	15,625,574	11,802,425	14,941,070	11,223,564
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,642,050	7,818,900	11,495,548	7,778,042
8	of which, Debt securities	3,983,524	3,983,524	3,445,521	3,445,521
9	Cash outflows related to secured funding, etc.		—		6,987
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,985,353	2,707,850	7,095,031	2,740,118
11	of which, Cash outflows related to derivative transactions, etc.	1,214,683	1,214,683	1,301,532	1,301,532
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,770,670	1,493,167	5,793,499	1,438,586
14	Cash outflows related to contractual funding obligations, etc.	746,044	593,283	617,174	492,634
15	Cash outflows related to contingencies	698,666	18,659	692,839	18,524
16	Total cash outflows		16,025,662		15,396,747
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.	4,616,562	3,628,106	3,803,688	3,006,289
19	Other cash inflows	726,637	548,461	529,754	407,426
20	Total cash inflows	5,548,178	4,176,567	4,580,034	3,413,715
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		20,885,075		20,473,128
22	Net cash outflows		11,849,094		11,983,032
23	Non-consolidated liquidity coverage ratio (LCR)		176.2		170.8
24	The number of data used to calculate the average value		58		62