

Correction Notice

“Quantitative disclosure items for the liquidity coverage ratio.” are revised as follows:

<Correction details (May 2023)>

Liquidity coverage ratio (LCR) : Fourth Quarter of Fiscal Year Ended March 2022

<Sumitomo Mitsui Trust Holdings, Inc.>

[Consolidated, International standard]

【Before Correction】

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	17,729,217		18,165,813	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,038	935,154
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,704	832,611	9,070,562	909,864
5	Cash outflows related to unsecured wholesale funding	13,371,406	10,123,916	11,755,857	9,202,031
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,044,252	6,796,763	9,125,664	6,571,838
8	of which, Debt securities	3,327,153	3,327,153	2,630,193	2,630,193
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,239,437	1,830,165	6,065,323	1,673,640
11	of which, Cash outflows related to derivative transactions, etc.	789,784	789,784	710,573	710,573
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,449,652	1,040,381	5,354,750	963,067
14	Cash outflows related to contractual funding obligations, etc.	39,853	32,203	829,893	672,261
15	Cash outflows related to contingencies	631,953	17,114	11,078,567	21,489
16	Total cash outflows	13,158,619		12,521,173	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,667,575	1,845,730	3,683,115	2,911,143
19	Other cash inflows	120,803	37,009	595,325	455,359
20	Total cash inflows	3,515,875	2,139,830	4,333,649	3,366,502
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,729,217		18,165,813	
22	Net cash outflows	11,018,789		9,154,671	
23	Consolidated liquidity coverage ratio (LCR)	160.8		198.4	
24	The number of data used to calculate the average value	59		63	

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

*The table above shows the figures revised on November 11, 2022.

【After Correction】

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	17,729,217		18,165,813	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,038	935,154
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,704	832,611	9,070,562	909,864
5	Cash outflows related to unsecured wholesale funding	13,371,406	10,123,916	11,755,857	9,202,031
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,044,252	6,796,763	9,125,664	6,571,838
8	of which, Debt securities	3,327,153	3,327,153	2,630,193	2,630,193
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,239,437	1,830,165	6,065,323	1,673,640
11	of which, Cash outflows related to derivative transactions, etc.	789,784	789,784	710,573	710,573
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,449,652	1,040,381	5,354,750	963,067
14	Cash outflows related to contractual funding obligations, etc.	357,990	291,618	829,893	672,261
15	Cash outflows related to contingencies	631,953	17,114	11,078,567	21,489
16	Total cash outflows	13,158,619		12,521,173	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,667,575	1,845,730	3,683,115	2,911,143
19	Other cash inflows	607,529	294,099	595,325	455,359
20	Total cash inflows	3,522,053	2,139,830	4,333,649	3,366,502
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,729,217		18,165,813	
22	Net cash outflows	11,018,789		9,154,671	
23	Consolidated liquidity coverage ratio (LCR)	160.8		198.4	
24	The number of data used to calculate the average value	59		63	

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

Liquidity coverage ratio (LCR) : Fourth Quarter of Fiscal Year Ended March 2022

< Sumitomo Mitsui Trust Bank, Limited >

[Consolidated, International standard]

【Before Correction】

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	17,729,217		18,165,813	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,038	935,154
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,704	832,611	9,070,562	909,864
5	Cash outflows related to unsecured wholesale funding	13,448,254	10,200,765	11,820,102	9,266,276
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,069,728	6,822,238	9,147,337	6,593,511
8	of which, Debt securities	3,378,526	3,378,526	2,672,765	2,672,765
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,244,437	1,832,165	6,070,323	1,675,640
11	of which, Cash outflows related to derivative transactions, etc.	789,784	789,784	710,573	710,573
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,454,652	1,042,381	5,359,750	965,067
14	Cash outflows related to contractual funding obligations, etc.	39,853	32,203	799,460	641,829
15	Cash outflows related to contingencies	631,953	17,114	11,078,567	21,489
16	Total cash outflows	13,225,773		12,556,986	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,667,575	1,845,730	3,683,115	2,911,143
19	Other cash inflows	120,803	37,009	595,325	455,359
20	Total cash inflows	3,515,875	2,139,830	4,333,649	3,366,502
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,729,217		18,165,813	
22	Net cash outflows	11,085,943		9,190,484	
23	Consolidated liquidity coverage ratio (LCR)	159.9		197.6	
24	The number of data used to calculate the average value	59		63	

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

*The table above shows the figures revised on November 11, 2022.

【After Correction】

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	17,729,217		18,165,813	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,038	935,154
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,704	832,611	9,070,562	909,864
5	Cash outflows related to unsecured wholesale funding	13,448,254	10,200,765	11,820,102	9,266,276
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,069,728	6,822,238	9,147,337	6,593,511
8	of which, Debt securities	3,378,526	3,378,526	2,672,765	2,672,765
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,244,437	1,832,165	6,070,323	1,675,640
11	of which, Cash outflows related to derivative transactions, etc.	789,784	789,784	710,573	710,573
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,454,652	1,042,381	5,359,750	965,067
14	Cash outflows related to contractual funding obligations, etc.	346,296	279,924	799,460	641,829
15	Cash outflows related to contingencies	631,953	17,114	11,078,567	21,489
16	Total cash outflows	13,225,773		12,556,986	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,667,575	1,845,730	3,683,115	2,911,143
19	Other cash inflows	607,529	294,099	595,325	455,359
20	Total cash inflows	3,522,053	2,139,830	4,333,649	3,366,502
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,729,217		18,165,813	
22	Net cash outflows	11,085,943		9,190,484	
23	Consolidated liquidity coverage ratio (LCR)	159.9		197.6	
24	The number of data used to calculate the average value	59		63	

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

Liquidity coverage ratio (LCR) : Fourth Quarter of Fiscal Year Ended March 2022

< Sumitomo Mitsui Trust Bank, Limited >

[Non-consolidated, International standard]

【Before Correction】

(In million yen, %, the number of data)

Item		Current Quarter		Prior Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	17,487,539		17,911,071	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	18,934,361	885,843	18,745,050	935,163
3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,705	832,611	9,070,574	909,874
5	Cash outflows related to unsecured wholesale funding	12,985,400	9,766,987	11,315,687	8,786,522
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,759,631	6,541,219	8,800,462	6,271,297
8	of which, Debt securities	3,225,768	3,225,768	2,515,225	2,515,225
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,353,637	1,798,410	5,176,143	1,623,477
11	of which, Cash outflows related to derivative transactions, etc.	728,479	728,479	677,668	677,668
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,625,158	1,069,931	4,498,475	945,809
14	Cash outflows related to contractual funding obligations, etc.	39,853	32,203	622,345	464,751
15	Cash outflows related to contingencies	639,149	17,468	12,627,690	21,897
16	Total cash outflows	12,766,756		11,848,408	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,669,850	1,890,207	3,940,639	3,210,486
19	Other cash inflows	122,574	38,984	560,420	421,500
20	Total cash inflows	3,512,895	2,182,806	4,556,268	3,631,986
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,487,539		17,911,071	
22	Net cash outflows	10,583,950		8,216,422	
23	Non-consolidated liquidity coverage ratio (LCR)	165.2		217.9	
24	The number of data used to calculate the average value	59		63	

Note: In the prior quarter, some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

*The table above shows the figures revised on November 11, 2022.

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3	of which, Stable deposits	1,774,400	53,232	842,978	25,289
4	of which, Less stable deposits	8,322,705	832,611	9,070,574	909,874
5	Cash outflows related to unsecured wholesale funding	12,985,400	9,766,987	11,315,687	8,786,522
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,759,631	6,541,219	8,800,462	6,271,297
8	of which, Debt securities	3,225,768	3,225,768	2,515,225	2,515,225
9	Cash outflows related to secured funding, etc.	9,960		16,598	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,353,637	1,798,410	5,176,143	1,623,477
11	of which, Cash outflows related to derivative transactions, etc.	728,479	728,479	677,668	677,668
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	4,625,158	1,069,931	4,498,475	945,809
14	Cash outflows related to contractual funding obligations, etc.	354,456	288,085	622,345	464,751
15	Cash outflows related to contingencies	639,149	17,468	12,627,690	21,897
16	Total cash outflows	12,766,756		11,848,408	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	246,948	—	55,209	—
18	Cash inflows related to collection of loans, etc.	2,669,850	1,890,207	3,940,639	3,210,486
19	Other cash inflows	602,476	292,599	560,420	421,500
20	Total cash inflows	3,519,275	2,182,806	4,556,268	3,631,986
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	17,487,539		17,911,071	
22	Net cash outflows	10,583,950		8,216,422	
23	Non-consolidated liquidity coverage ratio (LCR)	165.2		217.9	
24	The number of data used to calculate the average value	59		63	

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