

Correction Notice

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

<Correction details (May 2023)>

Liquidity coverage ratio (LCR) : Third Quarter of Fiscal Year Ended March 2023

<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)		19,347,711	
			19,092,731	
Cash Outflows (2)				
	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412
3	of which, Stable deposits	1,788,463	53,653	1,807,223
4	of which, Less stable deposits	8,608,609	861,160	8,640,725
5	Cash outflows related to unsecured wholesale funding	14,664,765	11,506,303	14,654,861
6	of which, Qualifying operational deposits	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,393,428	8,234,967	11,009,585
8	of which, Debt securities	3,271,336	3,271,336	3,645,276
9	Cash outflows related to secured funding, etc.	—	702	—
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,475,551	2,581,495	7,130,435
11	of which, Cash outflows related to derivative transactions, etc.	1,237,270	1,237,270	1,064,895
12	of which, Cash outflows related to funding programs	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,238,280	1,344,224	6,065,540
14	Cash outflows related to contractual funding obligations, etc.	236,298	164,432	21,439
15	Cash outflows related to contingencies	662,611	17,706	657,359
16	Total cash outflows	—	15,185,455	—
Cash Inflows (3)				
	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	230,742	—	282,589
18	Cash inflows related to collection of loans, etc.	2,526,458	1,704,190	2,593,151
19	Other cash inflows	554,542	438,073	81,686
20	Total cash inflows	3,311,743	2,142,263	3,615,956
Consolidated Liquidity Coverage Ratio (4)				
21	Total HQLA allowed to be included in the calculation	—	19,347,711	—
22	Net cash outflows	—	13,043,191	—
23	Consolidated liquidity coverage ratio (LCR)	—	148.3	—
24	The number of data used to calculate the average value	—	62	—

【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)	19,347,711		19,092,731	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3	of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4	of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5	Cash outflows related to unsecured wholesale funding	14,664,765	11,506,303	14,654,861	11,416,974
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,393,428	8,234,967	11,009,585	7,771,698
8	of which, Debt securities	3,271,336	3,271,336	3,645,276	3,645,276
9	Cash outflows related to secured funding, etc.	702		15,361	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,475,551	2,581,495	7,130,435	2,404,008
11	of which, Cash outflows related to derivative transactions, etc.	1,237,270	1,237,270	1,064,895	1,064,895
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,238,280	1,344,224	6,065,540	1,339,113
14	Cash outflows related to contractual funding obligations, etc.	236,298	164,432	225,866	169,156
15	Cash outflows related to contingencies	662,611	17,706	657,359	17,623
16	Total cash outflows	15,185,455		14,941,719	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18	Cash inflows related to collection of loans, etc.	2,526,458	1,704,190	2,593,151	1,719,007
19	Other cash inflows	554,542	438,073	745,888	452,116
20	Total cash inflows	3,311,743	2,142,263	3,621,629	2,171,124
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	19,347,711		19,092,731	
22	Net cash outflows	13,043,191		12,770,595	
23	Consolidated liquidity coverage ratio (LCR)	148.3		149.5	
24	The number of data used to calculate the average value	62		62	

Liquidity coverage ratio (LCR) : Third Quarter of Fiscal Year Ended March 2023

< 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)	19,347,711		19,092,731	
Cash Outflows (2)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2 Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3 of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4 of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5 Cash outflows related to unsecured wholesale funding	14,728,175	11,569,713	14,725,218	11,487,331
6 of which, Qualifying operational deposits	—	—	—	—
7 of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,443,112	8,284,651	11,045,668	7,807,780
8 of which, Debt securities	3,285,062	3,285,062	3,679,550	3,679,550
9 Cash outflows related to secured funding, etc.		702		15,361
10 Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,480,551	2,583,495	7,135,435	2,406,008
11 of which, Cash outflows related to derivative transactions, etc.	1,237,270	1,237,270	1,064,895	1,064,895
12 of which, Cash outflows related to funding programs	—	—	—	—
13 of which, Cash outflows related to credit and liquidity facilities	6,243,280	1,346,224	6,070,540	1,341,113
14 Cash outflows related to contractual funding obligations, etc.	236,298	164,432	21,439	11,807
15 Cash outflows related to contingencies	662,611	17,706	657,359	17,623
16 Total cash outflows		15,250,865		15,003,072
Cash Inflows (3)	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17 Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18 Cash inflows related to collection of loans, etc.	2,526,458	1,704,190	2,593,151	1,719,007
19 Other cash inflows	554,542	438,073	81,686	24,046
20 Total cash inflows	3,311,743	2,142,263	3,615,956	2,171,124
Consolidated Liquidity Coverage Ratio (4)				
21 Total HQLA allowed to be included in the calculation	19,347,711		19,092,731	
22 Net cash outflows	13,108,601		12,831,948	
23 Consolidated liquidity coverage ratio (LCR)	147.5		148.7	
24 The number of data used to calculate the average value	62		62	

【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)	19,347,711		19,092,731	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3	of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4	of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5	Cash outflows related to unsecured wholesale funding	14,728,175	11,569,713	14,725,218	11,487,331
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,443,112	8,284,651	11,045,668	7,807,780
8	of which, Debt securities	3,285,062	3,285,062	3,679,550	3,679,550
9	Cash outflows related to secured funding, etc.	702		15,361	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,480,551	2,583,495	7,135,435	2,406,008
11	of which, Cash outflows related to derivative transactions, etc.	1,237,270	1,237,270	1,064,895	1,064,895
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	6,243,280	1,346,224	6,070,540	1,341,113
14	Cash outflows related to contractual funding obligations, etc.	236,298	164,432	214,862	158,152
15	Cash outflows related to contingencies	662,611	17,706	657,359	17,623
16	Total cash outflows	15,250,865		15,003,072	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18	Cash inflows related to collection of loans, etc.	2,526,458	1,704,190	2,593,151	1,719,007
19	Other cash inflows	554,542	438,073	745,888	452,116
20	Total cash inflows	3,311,743	2,142,263	3,621,629	2,171,124
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	19,347,711		19,092,731	
22	Net cash outflows	13,108,601		12,831,948	
23	Consolidated liquidity coverage ratio (LCR)	147.5		148.7	
24	The number of data used to calculate the average value	62		62	

Liquidity coverage ratio (LCR) : Third Quarter of Fiscal Year Ended March 2023

< 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)		19,077,215	18,813,231	
Cash Outflows (2)					
	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3	of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4	of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5	Cash outflows related to unsecured wholesale funding	14,140,359	11,021,485	14,254,678	11,056,562
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,058,798	7,939,924	10,697,025	7,498,908
8	of which, Debt securities	3,081,560	3,081,560	3,557,653	3,557,653
9	Cash outflows related to secured funding, etc.	—	702	—	15,361
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,526,041	2,536,808	6,167,856	2,329,295
11	of which, Cash outflows related to derivative transactions, etc.	1,159,723	1,159,723	980,549	980,549
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,366,317	1,377,085	5,187,306	1,348,745
14	Cash outflows related to contractual funding obligations, etc.	243,637	171,771	21,439	11,807
15	Cash outflows related to contingencies	670,997	18,084	665,372	17,993
16	Total cash outflows	—	14,663,665	—	14,502,008
Cash Inflows (3)					
	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	
17	Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18	Cash inflows related to collection of loans, etc.	2,586,303	1,807,940	2,676,100	1,850,676
19	Other cash inflows	530,104	414,262	83,915	29,639
20	Total cash inflows	3,347,150	2,222,203	3,657,894	2,265,320
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	—	19,077,215	—	18,813,231
22	Net cash outflows	—	12,441,462	—	12,236,688
23	Non-consolidated liquidity coverage ratio (LCR)	—	153.3	—	153.7
24	The number of data used to calculate the average value	—	62	—	62

【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)	19,077,215		18,813,231	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	19,051,934	914,814	19,123,412	918,595
3	of which, Stable deposits	1,788,463	53,653	1,807,223	54,216
4	of which, Less stable deposits	8,608,609	861,160	8,640,725	864,378
5	Cash outflows related to unsecured wholesale funding	14,140,359	11,021,485	14,254,678	11,056,562
6	of which, Qualifying operational deposits	—	—	—	—
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,058,798	7,939,924	10,697,025	7,498,908
8	of which, Debt securities	3,081,560	3,081,560	3,557,653	3,557,653
9	Cash outflows related to secured funding, etc.	702		15,361	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,526,041	2,536,808	6,167,856	2,329,295
11	of which, Cash outflows related to derivative transactions, etc.	1,159,723	1,159,723	980,549	980,549
12	of which, Cash outflows related to funding programs	—	—	—	—
13	of which, Cash outflows related to credit and liquidity facilities	5,366,317	1,377,085	5,187,306	1,348,745
14	Cash outflows related to contractual funding obligations, etc.	243,637	171,771	220,911	164,200
15	Cash outflows related to contingencies	670,997	18,084	665,372	17,993
16	Total cash outflows	14,663,665		14,502,008	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	230,742	—	282,589	—
18	Cash inflows related to collection of loans, etc.	2,586,303	1,807,940	2,676,100	1,850,676
19	Other cash inflows	530,104	414,262	708,242	414,644
20	Total cash inflows	3,347,150	2,222,203	3,666,932	2,265,320
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	19,077,215		18,813,231	
22	Net cash outflows	12,441,462		12,236,688	
23	Non-consolidated liquidity coverage ratio (LCR)	153.3		153.7	
24	The number of data used to calculate the average value	62		62	