

2022年11月11日

各位

三井住友トラスト・ホールディングス株式会社

2021 中間期ディスクロージャー誌および 2021 INTERIM REPORT の訂正について

当社の「2021 中間期ディスクロージャー誌」、および「2021 INTERIM REPORT」の一部につき、【別紙】の通り訂正させていただきます。

【別紙】

「2021 中間期ディスクロージャー誌」

P130 三井住友トラスト・ホールディングス パーゼルⅢ関連データ

連結：KM1

KM1：主要な指標

【誤】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
		資本				
1	普通株式等 Tier1 資本の額	2,490,704	2,474,209	2,455,126	2,449,030	2,449,874
2	Tier1 資本の額	2,772,270	2,755,445	2,736,717	2,731,950	2,802,616
3	総自己資本の額	3,208,854	3,200,354	3,190,944	3,264,079	3,349,226
リスク・アセット						
4	リスク・アセットの額	19,674,886	20,014,533	20,243,399	20,209,728	19,711,096
自己資本比率						
5	連結普通株式等 Tier1 比率	12.65%	12.36%	12.12%	12.11%	12.42%
6	連結 Tier1 比率	14.09%	13.76%	13.51%	13.51%	14.21%
7	連結総自己資本比率	16.30%	15.99%	15.76%	16.15%	16.99%
資本バッファー						
8	資本保全バッファー比率	2.50%	2.50%	2.50%	2.50%	2.50%
9	カウンター・シクリカル・バッファー比率	0.00%	0.00%	0.00%	0.00%	0.00%
10	G-SIB/D-SIB バッファー比率	0.50%	0.50%	0.50%	0.50%	0.50%
11	最低連結資本バッファー比率	3.00%	3.00%	3.00%	3.00%	3.00%
12	連結資本バッファー比率	8.09%	7.76%	7.51%	7.51%	7.92%
持株レバレッジ比率						
13	総エクスポージャーの額	48,936,866	48,967,773	49,441,295	49,395,230	47,847,547
14	持株レバレッジ比率	5.66%	5.62%	5.53%	5.53%	5.85%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
		連結流動性カバレッジ比率				
15	算入可能適格流動性資産の合計額	18,861,288	18,228,161	18,052,471	18,053,546	17,953,290
16	純資金流出額	9,636,918	9,640,248	10,841,449	9,695,429	10,968,739
17	連結流動性カバレッジ比率	195.7%	189.0%	166.5%	186.2%	163.6%
連結安定調達比率						
18	利用可能安定調達額	36,154,769				
19	所要安定調達額	30,003,647				
20	連結安定調達比率	120.5%				

【正】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
		資本				
1	普通株式等 Tier1 資本の額	2,490,704	2,474,209	2,455,126	2,449,030	2,449,874
2	Tier1 資本の額	2,772,270	2,755,445	2,736,717	2,731,950	2,802,616
3	総自己資本の額	3,208,854	3,200,354	3,190,944	3,264,079	3,349,226
リスク・アセット						
4	リスク・アセットの額	19,674,886	20,014,533	20,243,399	20,209,728	19,711,096
自己資本比率						
5	連結普通株式等 Tier1 比率	12.65%	12.36%	12.12%	12.11%	12.42%
6	連結 Tier1 比率	14.09%	13.76%	13.51%	13.51%	14.21%
7	連結総自己資本比率	16.30%	15.99%	15.76%	16.15%	16.99%
資本バッファ						
8	資本保全バッファ比率	2.50%	2.50%	2.50%	2.50%	2.50%
9	カウンター・シクリカル・バッファ比率	0.00%	0.00%	0.00%	0.00%	0.00%
10	G-SIB/D-SIB バッファ比率	0.50%	0.50%	0.50%	0.50%	0.50%
11	最低連結資本バッファ比率	3.00%	3.00%	3.00%	3.00%	3.00%
12	連結資本バッファ比率	8.09%	7.76%	7.51%	7.51%	7.92%
持株レバレッジ比率						
13	総エクスポージャーの額	48,936,866	48,967,773	49,441,295	49,395,230	47,847,547
14	持株レバレッジ比率	5.66%	5.62%	5.53%	5.53%	5.85%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
		連結流動性カバレッジ比率				
15	算入可能適格流動性資産の合計額	18,094,605	17,569,667	17,325,947	17,490,643	17,302,937
16	純資金流出額	10,188,241	10,248,542	11,272,413	10,298,706	11,349,629
17	連結流動性カバレッジ比率	177.6%	171.4%	153.7%	169.8%	152.4%
連結安定調達比率						
18	利用可能安定調達額	36,154,769				
19	所要安定調達額	30,003,647				
20	連結安定調達比率	120.5%				

(注) 1. 連結流動性カバレッジ比率については、日次データを用いるべき項目の一部を月末データで代用し、算出をしております。

P185 三井住友トラスト・ホールディングス パーゼルⅢ関連データ

連結：流動性カバレッジ比率

連結流動性カバレッジ比率に関する開示事項

連結流動性カバレッジ比率に関する定量的開示事項

【誤】

(単位：百万円、%、件)

項目		2021年度第2四半期		2021年度第1四半期	
適格流動資産（1）					
1	適格流動資産の合計額	18,861,288		18,228,161	
資金流出額（2）					
		資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2	リテール無担保資金調達に係る資金流出額	18,229,874	884,935	18,215,935	866,917
3	うち、安定預金の額	835,636	25,069	807,178	24,215
4	うち、準安定預金の額	8,569,365	859,866	8,394,781	842,702
5	ホールセール無担保資金調達に係る資金流出額	12,365,569	9,560,063	11,931,095	9,302,616
6	うち、適格オペレーショナル預金の額	—	—	—	—
7	うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,532,521	6,727,015	9,259,384	6,630,905
8	うち、負債性有価証券の額	2,833,048	2,833,048	2,671,711	2,671,711
9	有担保資金調達等に係る資金流出額	—	48,953	—	80,141
10	デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	6,148,407	1,544,313	6,420,368	1,601,162
11	うち、デリバティブ取引等に係る資金流出額	328,869	328,869	340,517	340,517
12	うち、資金調達プログラムに係る資金流出額	—	—	—	—
13	うち、与信・流動性ファシリティに係る資金流出額	5,819,538	1,215,444	6,079,851	1,260,645
14	資金提供義務に基づく資金流出額等	649,689	456,056	578,106	417,075
15	偶発事象に係る資金流出額	10,938,211	22,171	11,277,089	23,356
16	資金流出合計額	—	12,516,491	—	12,291,267
資金流入額（3）					
		資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17	有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18	貸付金等の回収に係る資金流入額	3,366,634	2,548,383	3,105,968	2,376,011
19	その他資金流入額	657,983	331,190	553,629	275,008
20	資金流入合計額	4,080,405	2,879,573	3,709,466	2,651,019
連結流動性カバレッジ比率（4）					
21	算入可能適格流動資産の合計額	—	18,861,288	—	18,228,161
22	純資金流出額	—	9,636,918	—	9,640,248
23	連結流動性カバレッジ比率	—	195.7	—	189.0
24	平均値計算用データ数	—	61	—	61

連結流動性カバレッジ比率に関する定性的開示事項

(1) 時系列における連結流動性カバレッジ比率の変動に関する事項

当社連結における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。

(2) 連結流動性カバレッジ比率の水準の評価に関する事項

当社連結の流動性カバレッジ比率は、流動性比率規制で求められる規制水準(100%)を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きくかい離することは想定しておりません。

(3) 算入可能適格流動資産の合計額の内容に関する事項

算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。

(4) その他連結流動性カバレッジ比率に関する事項

当社連結では、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。

なお、連結流動性カバレッジ比率に与える影響に鑑み、重要性が低く、かつ、実務上の制約がある連結子会社については、日々データに代えて月末データを使用しております。

【正】

(単位：百万円、%、件)

項目		2021年度第2四半期		2021年度第1四半期	
適格流動資産(1)					
1	適格流動資産の合計額	18,094,605		17,569,667	
資金流出額(2)		資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2	リテール無担保資金調達に係る資金流出額	18,781,567	940,105	18,748,085	920,132
3	うち、安定預金の額	835,636	25,069	807,178	24,215
4	うち、準安定預金の額	9,121,058	915,036	8,926,931	895,917
5	ホールセール無担保資金調達に係る資金流出額	12,344,484	9,647,635	11,998,199	9,455,670
6	うち、適格オペレーショナル預金の額	—	—	—	—
7	うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,511,436	6,814,587	9,326,488	6,783,959
8	うち、負債性有価証券の額	2,833,048	2,833,048	2,671,711	2,671,711
9	有担保資金調達等に係る資金流出額	—	20,280	—	51,422
10	デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	6,036,350	1,631,664	6,249,423	1,674,888
11	うち、デリバティブ取引等に係る資金流出額	706,951	706,951	699,104	699,104
12	うち、資金調達プログラムに係る資金流出額	—	—	—	—
13	うち、与信・流動性ファシリティに係る資金流出額	5,329,399	924,713	5,550,319	975,784
14	資金提供義務に基づく資金流出額等	806,374	612,741	725,729	564,698
15	偶発事象に係る資金流出額	11,160,662	22,171	11,493,274	23,356
16	資金流出合計額	—	12,874,596	—	12,690,166
資金流入額(3)		資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17	有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18	貸付金等の回収に係る資金流入額	3,062,169	2,243,918	2,807,960	2,078,003
19	その他資金流入額	664,724	442,437	554,136	363,621
20	資金流入合計額	3,782,681	2,686,355	3,411,965	2,441,624
連結流動性カバレッジ比率(4)					
21	算入可能適格流動資産の合計額	—	18,094,605	—	17,569,667
22	純資金流出額	—	10,188,241	—	10,248,542
23	連結流動性カバレッジ比率	—	177.6	—	171.4
24	平均値計算用データ数	—	61	—	61

(注) 1. 上記期間において、日次データを用いるべき項目の一部を月末データで代用し、算出しております。

連結流動性カバレッジ比率に関する定性的開示事項

(1) 時系列における連結流動性カバレッジ比率の変動に関する事項

当社連結における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。

(2) 連結流動性カバレッジ比率の水準の評価に関する事項

当社連結の流動性カバレッジ比率は、流動性比率規制で求められる規制水準(100%)を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きく乖離することは想定しておりません。

(3) 算入可能適格流動資産の合計額の内容に関する事項

算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。

(4) その他連結流動性カバレッジ比率に関する事項

当社連結では、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。なお、連結流動性カバレッジ比率に与える影響に鑑み、重要性が低く、かつ、実務上の制約がある連結子会社については、日次データに代えて月末データを使用しております。

P190 三井住友信託銀行 パーゼルⅢ関連データ

連結：KM1

KM1：主要な指標

【誤】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
資本						
1	普通株式等 Tier1 資本の額	2,153,079	2,119,624	2,108,049	2,096,852	2,103,605
2	Tier1 資本の額	2,434,644	2,400,860	2,389,620	2,378,183	2,454,860
3	総自己資本の額	2,871,228	2,845,768	2,843,843	2,909,938	3,001,120
リスク・アセット						
4	リスク・アセットの額	19,147,719	19,509,687	19,794,125	19,780,068	19,281,057
自己資本比率						
5	連結普通株式等 Tier1 比率	11.24%	10.86%	10.64%	10.60%	10.91%
6	連結 Tier1 比率	12.71%	12.30%	12.07%	12.02%	12.73%
7	連結総自己資本比率	14.99%	14.58%	14.36%	14.71%	15.56%
連結レバレッジ比率						
13	総エクスポージャーの額	48,720,059	48,757,446	49,247,112	49,211,486	47,662,176
14	連結レバレッジ比率	4.99%	4.92%	4.85%	4.83%	5.15%

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
連結流動性カバレッジ比率						
15	算入可能適格流動性資産の合計額	18,861,288	18,228,161	18,052,471	18,053,546	17,953,290
16	純資金流出額	9,690,946	9,720,773	10,920,820	9,795,823	11,002,119
17	連結流動性カバレッジ比率	194.6%	187.5%	165.3%	184.2%	163.1%
連結安定調達比率						
18	利用可能安定調達額	35,769,056				
19	所要安定調達額	29,740,751				
20	連結安定調達比率	120.2%				

【正】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
資本						
1	普通株式等 Tier1 資本の額	2,153,079	2,119,624	2,108,049	2,096,852	2,103,605
2	Tier1 資本の額	2,434,644	2,400,860	2,389,620	2,378,183	2,454,860
3	総自己資本の額	2,871,228	2,845,768	2,843,843	2,909,938	3,001,120
リスク・アセット						
4	リスク・アセットの額	19,147,719	19,509,687	19,794,125	19,780,068	19,281,057
自己資本比率						
5	連結普通株式等 Tier1 比率	11.24%	10.86%	10.64%	10.60%	10.91%
6	連結 Tier1 比率	12.71%	12.30%	12.07%	12.02%	12.73%
7	連結総自己資本比率	14.99%	14.58%	14.36%	14.71%	15.56%
連結レバレッジ比率						
13	総エクスポージャーの額	48,720,059	48,757,446	49,247,112	49,211,486	47,662,176
14	連結レバレッジ比率	4.99%	4.92%	4.85%	4.83%	5.15%

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
連結流動性カバレッジ比率						
15	算入可能適格流動性資産の合計額	18,094,605	17,569,667	17,325,947	17,490,643	17,302,937
16	純資金流出額	10,242,079	10,328,749	11,351,363	10,398,870	11,382,827
17	連結流動性カバレッジ比率	176.6%	170.1%	152.6%	168.1%	152.0%
連結安定調達比率						
18	利用可能安定調達額	35,769,056				
19	所要安定調達額	29,740,751				
20	連結安定調達比率	120.2%				

(注) 1. 連結流動性カバレッジ比率については、日次データを用いるべき項目の一部を月末データで代用し、算出しております。

P247 三井住友信託銀行 パーゼルⅢ関連データ

連結：流動性カバレッジ比率

連結流動性カバレッジ比率に関する開示事項

連結流動性カバレッジ比率に関する定量的開示事項

【誤】

(単位：百万円、%、件)

項目		2021 年度第 2 四半期		2021 年度第 1 四半期	
適格流動資産 (1)					
1	適格流動資産の合計額	18,861,288		18,228,161	
資金流出額 (2)					
		資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2	リテール無担保資金調達に係る資金流出額	18,229,874	884,935	18,215,935	866,917
3	うち、安定預金の額	835,636	25,069	807,178	24,215
4	うち、準安定預金の額	8,569,365	859,866	8,394,781	842,702
5	ホールセール無担保資金調達に係る資金流出額	12,445,877	9,640,084	12,034,498	9,405,539
6	うち、適格オペレーショナル預金の額	—	—	—	—
7	うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,560,321	6,754,528	9,280,623	6,651,664
8	うち、負債性有価証券の額	2,885,556	2,885,556	2,753,875	2,753,875
9	有担保資金調達等に係る資金流出額	48,953		80,141	
10	デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	6,153,407	1,546,313	6,425,368	1,603,162
11	うち、デリバティブ取引等に係る資金流出額	328,869	328,869	340,517	340,517
12	うち、資金調達プログラムに係る資金流出額	—	—	—	—
13	うち、与信・流動性ファシリティに係る資金流出額	5,824,538	1,217,444	6,084,851	1,262,645
14	資金提供義務に基づく資金流出額等	621,696	428,063	553,708	392,677
15	偶発事象に係る資金流出額	10,938,211	22,171	11,277,089	23,356
16	資金流出合計額	12,570,519		12,371,792	
資金流入額 (3)					
		資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17	有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18	貸付金等の回収に係る資金流入額	3,366,634	2,548,383	3,105,968	2,376,011
19	その他資金流入額	657,983	331,190	553,629	275,008
20	資金流入合計額	4,080,405	2,879,573	3,709,466	2,651,019
連結流動性カバレッジ比率 (4)					
21	算入可能適格流動資産の合計額	18,861,288		18,228,161	
22	純資金流出額	9,690,946		9,720,773	
23	連結流動性カバレッジ比率	194.6		187.5	
24	平均値計算用データ数	61		61	

連結流動性カバレッジ比率に関する定性的開示事項

- 時系列における連結流動性カバレッジ比率の変動に関する事項
当社連結における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。
- 連結流動性カバレッジ比率の水準の評価に関する事項
当社連結の流動性カバレッジ比率は、流動性比率規制で求められる規制水準 (100%) を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きく乖離することは想定しておりません。
- 算入可能適格流動資産の合計額の内容に関する事項
算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。
- その他連結流動性カバレッジ比率に関する事項
当社連結では、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。なお、連結流動性カバレッジ比率に与える影響に鑑み、重要性が低く、かつ、実務上の制約がある連結子会社については、日々データに代えて月末データを使用しております。

【正】

(単位：百万円、%、件)

項目		2021 年度第 2 四半期		2021 年度第 1 四半期	
適格流動資産 (1)					
1	適格流動資産の合計額	18,094,605		17,569,667	
資金流出額 (2)		資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2	リテール無担保資金調達に係る資金流出額	18,781,567	940,105	18,748,085	920,132
3	うち、安定預金の額	835,636	25,069	807,178	24,215
4	うち、準安定預金の額	9,121,058	915,036	8,926,931	895,917
5	ホールセール無担保資金調達に係る資金流出額	12,424,315	9,727,466	12,100,803	9,558,274
6	うち、適格オペレーショナル預金の額	—	—	—	—
7	うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,538,759	6,841,910	9,346,928	6,804,399
8	うち、負債性有価証券の額	2,885,556	2,885,556	2,753,875	2,753,875
9	有担保資金調達等に係る資金流出額	20,280		51,422	
10	デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	6,041,350	1,633,664	6,254,423	1,676,888
11	うち、デリバティブ取引等に係る資金流出額	706,951	706,951	699,104	699,104
12	うち、資金調達プログラムに係る資金流出額	—	—	—	—
13	うち、与信・流動性ファシリティに係る資金流出額	5,334,399	926,713	5,555,319	977,784
14	資金提供義務に基づく資金流出額等	778,381	584,748	701,332	540,301
15	偶発事象に係る資金流出額	11,160,662	22,171	11,493,274	23,356
16	資金流出合計額	12,928,434		12,770,373	
資金流入額 (3)		資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17	有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18	貸付金等の回収に係る資金流入額	3,062,169	2,243,918	2,807,960	2,078,003
19	その他資金流入額	664,724	442,437	554,136	363,621
20	資金流入合計額	3,782,681	2,686,355	3,411,965	2,441,624
連結流動性カバレッジ比率 (4)					
21	算入可能適格流動資産の合計額	18,094,605		17,569,667	
22	純資金流出額	10,242,079		10,328,749	
23	連結流動性カバレッジ比率	176.6		170.1	
24	平均値計算用データ数	61		61	

(注) 1. 上記期間において、日次データを用いるべき項目の一部を月末データで代用し、算出をしております。

連結流動性カバレッジ比率に関する定性的開示事項

- 時系列における連結流動性カバレッジ比率の変動に関する事項
当社連結における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。
- 連結流動性カバレッジ比率の水準の評価に関する事項
当社連結の流動性カバレッジ比率は、流動性比率規制で求められる規制水準（100%）を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きくかき離れることは想定しておりません。
- 算入可能適格流動資産の合計額の内容に関する事項
算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。
- その他連結流動性カバレッジ比率に関する事項
当社連結では、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。なお、連結流動性カバレッジ比率に与える影響に鑑み、重要性が低く、かつ、実務上の制約がある連結子会社については、日次データに代えて月末データを使用しております。

P250 三井住友信託銀行 パーゼルⅢ関連データ

単体：KM1

KM1：主要な指標

【誤】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
		資本				
1	普通株式等 Tier1 資本の額	1,891,607	1,868,971	1,858,096	1,857,382	1,874,965
2	Tier1 資本の額	2,161,597	2,138,961	2,128,096	2,127,382	2,214,965
3	総自己資本の額	2,574,977	2,560,419	2,559,523	2,634,316	2,736,073
リスク・アセット						
4	リスク・アセットの額	18,484,376	18,872,154	19,165,759	19,216,866	18,653,915
自己資本比率						
5	普通株式等 Tier1 比率	10.23%	9.90%	9.69%	9.66%	10.05%
6	Tier1 比率	11.69%	11.33%	11.10%	11.07%	11.87%
7	総自己資本比率	13.93%	13.56%	13.35%	13.70%	14.66%
単体レバレッジ比率						
13	総エクスポージャーの額	46,865,337	46,838,519	47,356,321	47,304,459	45,805,095
14	単体レバレッジ比率	4.61%	4.56%	4.49%	4.49%	4.83%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
		単体流動性カバレッジ比率				
15	算入可能適格流動性資産の合計額	18,617,493	17,994,265	17,824,739	17,832,318	17,661,017
16	純資金流出額	8,728,516	8,716,289	9,993,155	8,974,008	10,139,836
17	単体流動性カバレッジ比率	213.2%	206.4%	178.3%	198.7%	174.1%
単体安定調達比率						
18	利用可能安定調達額	34,937,986				
19	所要安定調達額	27,602,145				
20	単体安定調達比率	126.5%				

【正】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年 9月末	2021年 6月末	2021年 3月末	2020年 12月末	2020年 9月末
		資本				
1	普通株式等 Tier1 資本の額	1,891,607	1,868,971	1,858,096	1,857,382	1,874,965
2	Tier1 資本の額	2,161,597	2,138,961	2,128,096	2,127,382	2,214,965
3	総自己資本の額	2,574,977	2,560,419	2,559,523	2,634,316	2,736,073
リスク・アセット						
4	リスク・アセットの額	18,484,376	18,872,154	19,165,759	19,216,866	18,653,915
自己資本比率						
5	普通株式等 Tier1 比率	10.23%	9.90%	9.69%	9.66%	10.05%
6	Tier1 比率	11.69%	11.33%	11.10%	11.07%	11.87%
7	総自己資本比率	13.93%	13.56%	13.35%	13.70%	14.66%
単体レバレッジ比率						
13	総エクスポージャーの額	46,865,337	46,838,519	47,356,321	47,304,459	45,805,095
14	単体レバレッジ比率	4.61%	4.56%	4.49%	4.49%	4.83%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期	2020年度 第3四半期	2020年度 第2四半期
		単体流動性カバレッジ比率				
15	算入可能適格流動性資産の合計額	17,850,810	17,335,771	17,098,215	17,269,415	17,010,664
16	純資金流出額	9,310,339	9,370,200	10,513,519	9,634,913	10,553,092
17	単体流動性カバレッジ比率	191.7%	185.0%	162.6%	179.2%	161.1%
単体安定調達比率						
18	利用可能安定調達額	34,937,986				
19	所要安定調達額	27,602,145				
20	単体安定調達比率	126.5%				

(注) 1. 単体流動性カバレッジ比率については、日次データを用いるべき項目の一部を月末データで代用し、算出しております。

P267 三井住友信託銀行 パーゼルⅢ関連データ

単体：流動性カバレッジ比率

単体流動性カバレッジ比率に関する開示事項

単体流動性カバレッジ比率に関する定量的開示事項

【誤】

(単位：百万円、%、件)

項目	2021 年度第 2 四半期		2021 年度第 1 四半期	
適格流動資産 (1)				
1 適格流動資産の合計額	18,617,493		17,994,265	
資金流出額 (2)	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2 リテール無担保資金調達に係る資金流出額	18,229,917	884,948	18,215,989	866,933
3 うち、安定預金の額	835,636	25,069	807,178	24,215
4 うち、準安定預金の額	8,569,408	859,879	8,394,835	842,717
5 ホールセール無担保資金調達に係る資金流出額	12,057,088	9,252,103	11,616,906	8,999,615
6 うち、適格オペレーショナル預金の額	—	—	—	—
7 うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,279,037	6,474,052	8,982,344	6,365,053
8 うち、負債性有価証券の額	2,778,051	2,778,051	2,634,562	2,634,562
9 有担保資金調達等に係る資金流出額	—	48,953	—	80,141
10 デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	5,229,738	1,462,462	5,520,109	1,527,406
11 うち、デリバティブ取引等に係る資金流出額	291,359	291,359	310,390	310,390
12 うち、資金調達プログラムに係る資金流出額	—	—	—	—
13 うち、与信・流動性ファシリティに係る資金流出額	4,938,379	1,171,103	5,209,719	1,217,016
14 資金提供義務に基づく資金流出額等	437,115	245,175	406,754	245,778
15 偶発事象に係る資金流出額	12,477,774	22,573	12,808,563	23,750
16 資金流出合計額	—	11,916,214	—	11,743,623
資金流入額 (3)	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17 有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18 貸付金等の回収に係る資金流入額	3,676,817	2,895,296	3,473,372	2,783,352
19 その他資金流入額	615,807	292,402	520,862	243,982
20 資金流入合計額	4,348,412	3,187,698	4,044,103	3,027,334
単体流動性カバレッジ比率 (4)				
21 算入可能適格流動資産の合計額	—	18,617,493	—	17,994,265
22 純資金流出額	—	8,728,516	—	8,716,289
23 単体流動性カバレッジ比率	—	213.2	—	206.4
24 平均値計算用データ数	—	61	—	61

単体流動性カバレッジ比率に関する定性的開示事項

- 時系列における単体流動性カバレッジ比率の変動に関する事項
当社における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。
- 単体流動性カバレッジ比率の水準の評価に関する事項
当社単体の流動性カバレッジ比率は、流動性比率規制で求められる規制水準 (100%) を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きく乖離することは想定しておりません。
- 算入可能適格流動資産の合計額の内容に関する事項
算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。
- その他単体流動性カバレッジ比率に関する事項
当社は、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。

【正】

(単位：百万円、%、件)

項目		2021 年度第 2 四半期		2021 年度第 1 四半期	
適格流動資産（1）					
1	適格流動資産の合計額	17,850,810		17,335,771	
資金流出額（2）		資金流出率を 乗じる前の額	資金流出率を 乗じた後の額	資金流出率を 乗じる前の額	資金流出率を 乗じた後の額
2	リテール無担保資金調達に係る資金流出額	18,781,579	940,114	18,748,119	920,146
3	うち、安定預金の額	835,636	25,069	807,178	24,215
4	うち、準安定預金の額	9,121,070	915,045	8,926,965	895,930
5	ホールセール無担保資金調達に係る資金流出額	12,000,703	9,325,297	11,646,764	9,138,391
6	うち、適格オペレーショナル預金の額	—	—	—	—
7	うち、適格オペレーショナル預金及び負債性有価証券 以外のホールセール無担保資金調達に係る資金の額	9,222,652	6,547,246	9,012,202	6,503,829
8	うち、負債性有価証券の額	2,778,051	2,778,051	2,634,562	2,634,562
9	有担保資金調達等に係る資金流出額	20,280		51,422	
10	デリバティブ取引等、資金調達プログラム及び与信・流動 性ファシリティに係る資金流出額	5,178,850	1,610,983	5,398,059	1,650,026
11	うち、デリバティブ取引等に係る資金流出額	669,441	669,441	668,977	668,977
12	うち、資金調達プログラムに係る資金流出額	—	—	—	—
13	うち、与信・流動性ファシリティに係る資金流出額	4,509,409	941,542	4,729,082	981,049
14	資金提供義務に基づく資金流出額等	593,801	401,861	554,765	393,789
15	偶発事象に係る資金流出額	12,700,225	22,573	13,024,748	23,750
16	資金流出合計額	12,321,108		12,177,524	
資金流入額（3）		資金流入率を 乗じる前の額	資金流入率を 乗じた後の額	資金流入率を 乗じる前の額	資金流入率を 乗じた後の額
17	有担保資金運用等に係る資金流入額	55,788	—	49,869	—
18	貸付金等の回収に係る資金流入額	3,388,641	2,607,120	3,164,749	2,474,729
19	その他資金流入額	622,548	403,649	521,369	332,595
20	資金流入合計額	4,066,977	3,010,769	3,735,987	2,807,324
単体流動性カバレッジ比率（4）					
21	算入可能適格流動資産の合計額	17,850,810		17,335,771	
22	純資金流出額	9,310,339		9,370,200	
23	単体流動性カバレッジ比率	191.7		185.0	
24	平均値計算用データ数	61		61	

(注) 1. 上記期間において、日次データを用いるべき項目の一部を月末データで代用し、算出しております。

単体流動性カバレッジ比率に関する定性的開示事項

(1) 時系列における単体流動性カバレッジ比率の変動に関する事項

当社における過去2年間の流動性カバレッジ比率は、概ね安定的に推移しております。

(2) 単体流動性カバレッジ比率の水準の評価に関する事項

当社単体の流動性カバレッジ比率は、流動性比率規制で求められる規制水準（100%）を満たしており、実績値は当初の見通しと大きく異なっておりません。また、今後の流動性カバレッジ比率の見通しは、現在の水準から大きくかけ離れることは想定しておりません。

(3) 算入可能適格流動資産の合計額の内容に関する事項

算入可能適格流動資産は中央銀行への預け金、国債等が大半を占めております。通貨又は種類等の構成や所在地に著しい変動は発生しておりません。また、主要な通貨において、算入可能適格流動資産の合計額と純資金流出額の間に着しい通貨のミスマッチは発生しておりません。

(4) その他単体流動性カバレッジ比率に関する事項

当社は、「適格オペレーショナル預金に係る特例」及び「シナリオ法による時価変動時所要追加担保額」を適用しておりません。

「2021 INTERIM REPORT」

P106 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Holdings, Inc.

KM1 : Key Metrics (Consolidated)

【Before Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,490,704	¥ 2,474,209	¥ 2,455,126	¥ 2,449,030	¥ 2,449,874
2	Tier 1	2,772,270	2,755,445	2,736,717	2,731,950	2,802,616
3	Total capital	3,208,854	3,200,354	3,190,944	3,264,079	3,349,226
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,674,886	20,014,533	20,243,399	20,209,728	19,711,096
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	12.65%	12.36%	12.12%	12.11%	12.42%
6	Tier 1 ratio	14.09%	13.76%	13.51%	13.51%	14.21%
7	Total capital ratio	16.30%	15.99%	15.76%	16.15%	16.99%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.00%	0.00%	0.00%	0.00%	0.00%
10	Bank G-SIB and/or D-SIB additional requirements	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements	3.00%	3.00%	3.00%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	8.09%	7.76%	7.51%	7.51%	7.92%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,936,866	48,967,773	49,441,295	49,395,230	47,847,547
14	Basel III leverage ratio	5.66%	5.62%	5.53%	5.53%	5.85%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2020	Fiscal Year 2020	Fiscal Year 2020
		2nd Quarter	1st Quarter	4th Quarter	3rd Quarter	2nd Quarter
Consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥18,861,288	¥ 18,228,161	¥ 18,052,471	¥ 18,053,546	¥ 17,953,290
16	Net cash outflows	9,636,918	9,640,248	10,841,449	9,695,429	10,968,739
17	Consolidated LCR	195.7%	189.0%	166.5%	186.2%	163.6%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	36,154,769				
19	Total required stable funding	30,003,647				
20	Consolidated NSFR	120.5%				

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,490,704	¥ 2,474,209	¥ 2,455,126	¥ 2,449,030	¥ 2,449,874
2	Tier 1	2,772,270	2,755,445	2,736,717	2,731,950	2,802,616
3	Total capital	3,208,854	3,200,354	3,190,944	3,264,079	3,349,226
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,674,886	20,014,533	20,243,399	20,209,728	19,711,096
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	12.65%	12.36%	12.12%	12.11%	12.42%
6	Tier 1 ratio	14.09%	13.76%	13.51%	13.51%	14.21%
7	Total capital ratio	16.30%	15.99%	15.76%	16.15%	16.99%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.00%	0.00%	0.00%	0.00%	0.00%
10	Bank G-SIB and/or D-SIB additional requirements	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements	3.00%	3.00%	3.00%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	8.09%	7.76%	7.51%	7.51%	7.92%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,936,866	48,967,773	49,441,295	49,395,230	47,847,547
14	Basel III leverage ratio	5.66%	5.62%	5.53%	5.53%	5.85%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2020	Fiscal Year 2020	Fiscal Year 2020
		2nd Quarter	1st Quarter	4th Quarter	3rd Quarter	2nd Quarter
Consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥18,094,605	¥17,569,667	¥17,325,947	¥17,490,643	¥17,302,937
16	Net cash outflows	10,188,241	10,248,542	11,272,413	10,298,706	11,349,629
17	Consolidated LCR	177.6%	171.4%	153.7%	169.8%	152.4%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	36,154,769				
19	Total required stable funding	30,003,647				
20	Consolidated NSFR	120.5%				

Note: Some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P162 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Holdings, Inc.

Liquidity Coverage Ratio (LCR) (Consolidated)

Quantitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

【Before Correction】

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,861,288		¥ 18,228,161	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,229,874	¥ 884,935	¥ 18,215,935	¥ 866,917
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	8,569,365	859,866	8,394,781	842,702
5	Cash outflows related to unsecured wholesale funding	12,365,569	9,560,063	11,931,095	9,302,616
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,532,521	6,727,015	9,259,384	6,630,905
8	of which: Debt securities	2,833,048	2,833,048	2,671,711	2,671,711
9	Cash outflows related to secured funding, etc.		48,953		80,141
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,148,407	1,544,313	6,420,368	1,601,162
11	of which: Cash outflows related to derivative transactions, etc.	328,869	328,869	340,517	340,517
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,819,538	1,215,444	6,079,851	1,260,645
14	Cash outflows related to contractual funding obligations, etc.	649,689	456,056	578,106	417,075
15	Cash outflows related to contingencies	10,938,211	22,171	11,277,089	23,356
16	Total cash outflows		12,516,491		12,291,267
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥—	¥ 49,869	¥—
18	Cash inflows related to collection of loans, etc.	3,366,634	2,548,383	3,105,968	2,376,011
19	Other cash inflows	657,983	331,190	553,629	275,008
20	Total cash inflows	4,080,405	2,879,573	3,709,466	2,651,019
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 18,861,288		¥ 18,228,161	
22	Net cash outflows	9,636,918		9,640,248	
23	Consolidated Liquidity Coverage Ratio (LCR)	195.7%		189.0%	
24	The number of data used to calculate the average value	61		61	

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

(1) Items concerning fluctuations in the LCR over time

Our consolidated LCR has trended steadily for the most part in the past two years.

(2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the regulated level (100%) as required under liquidity ratio regulations and the actual LCR is roughly in line with our initial forecast. Up ahead, we do not expect our LCR to deviate significantly from the current level.

(3) Items concerning the composition of totals for eligible high-quality liquid assets

The majority of our eligible high-quality liquid assets are reserve deposit held at central banks and sovereign bonds.

There have been no material fluctuations in the composition of currencies, their types and locations. Furthermore, there has been no material difference between totals for eligible high-quality liquid assets and net cash outflows in major currencies.

(4) Other items concerning LCR

We apply neither the “treatment for qualifying operational deposit” nor the “additional collateral required to market valuation changes based on the scenario approach.”

Furthermore, taking account of the impact to LCR, we are using month-end data in lieu of daily data for the consolidated subsidiary companies of minor importance with practical restrictions.

[After Correction]

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,094,605		¥ 17,569,667	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,781,567	¥ 940,105	¥ 18,748,085	¥ 920,132
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	9,121,058	915,036	8,926,931	895,917
5	Cash outflows related to unsecured wholesale funding	12,344,484	9,647,635	11,998,199	9,455,670
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,511,436	6,814,587	9,326,488	6,783,959
8	of which: Debt securities	2,833,048	2,833,048	2,671,711	2,671,711
9	Cash outflows related to secured funding, etc.	20,280		51,422	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,036,350	1,631,664	6,249,423	1,674,888
11	of which: Cash outflows related to derivative transactions, etc.	706,951	706,951	699,104	699,104
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,329,399	924,713	5,550,319	975,784
14	Cash outflows related to contractual funding obligations, etc.	806,374	612,741	725,729	564,698
15	Cash outflows related to contingencies	11,160,662	22,171	11,493,274	23,356
16	Total cash outflows	12,874,596		12,690,166	
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥ —	¥ 49,869	¥ —
18	Cash inflows related to collection of loans, etc.	3,062,169	2,243,918	2,807,960	2,078,003
19	Other cash inflows	664,724	442,437	554,136	363,621
20	Total cash inflows	3,782,681	2,686,355	3,411,965	2,441,624
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 18,094,605		¥ 17,569,667	
22	Net cash outflows	10,188,241		10,248,542	
23	Consolidated Liquidity Coverage Ratio (LCR)	177.6%		171.4%	
24	The number of data used to calculate the average value	61		61	

Note: Some items that should be calculated using daily data are calculated using month-end data instead in the above figures.

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

- (1) Items concerning fluctuations in the LCR over time
Our consolidated LCR has trended steadily for the most part in the past two years.
- (2) Items concerning evaluation of the LCR level
Our consolidated LCR satisfies the regulated level (100%) as required under liquidity ratio regulations and the actual LCR is roughly in line with our initial forecast. Up ahead, we do not expect our LCR to deviate significantly from the current level.
- (3) Items concerning the composition of totals for eligible high-quality liquid assets
The majority of our eligible high-quality liquid assets are reserve deposit held at central banks and sovereign bonds.
There have been no material fluctuations in the composition of currencies, their types and locations. Furthermore, there has been no material difference between totals for eligible high-quality liquid assets and net cash outflows in major currencies.
- (4) Other items concerning LCR
We apply neither the “treatment for qualifying operational deposit” nor the “additional collateral required to market valuation changes based on the scenario approach.”
Furthermore, taking account of the impact to LCR, we are using month-end data in lieu of daily data for the consolidated subsidiary companies of minor importance with practical restrictions.

P166 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited

KM1 : Key Metrics (Consolidated)

【Before Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,153,079	¥ 2,119,624	¥ 2,108,049	¥ 2,096,852	¥ 2,103,605
2	Tier 1	2,434,644	2,400,860	2,389,620	2,378,183	2,454,860
3	Total capital	2,871,228	2,845,768	2,843,843	2,909,938	3,001,120
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,147,719	19,509,687	19,794,125	19,780,068	19,281,057
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	11.24%	10.86%	10.64%	10.60%	10.91%
6	Tier 1 ratio	12.71%	12.30%	12.07%	12.02%	12.73%
7	Total capital ratio	14.99%	14.58%	14.36%	14.71%	15.56%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,720,059	48,757,446	49,247,112	49,211,486	47,662,176
14	Basel III leverage ratio	4.99%	4.92%	4.85%	4.83%	5.15%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter	Fiscal Year 2020 3rd Quarter	Fiscal Year 2020 2nd Quarter
		Consolidated Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥18,861,288	¥ 18,228,161	¥ 18,052,471	¥ 18,053,546	¥ 17,953,290
16	Net cash outflows	9,690,946	9,720,773	10,920,820	9,795,823	11,002,119
17	Consolidated LCR	194.6%	187.5%	165.3%	184.2%	163.1%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,769,056				
19	Total required stable funding	29,740,751				
20	Consolidated NSFR	120.2%				

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,153,079	¥ 2,119,624	¥ 2,108,049	¥ 2,096,852	¥ 2,103,605
2	Tier 1	2,434,644	2,400,860	2,389,620	2,378,183	2,454,860
3	Total capital	2,871,228	2,845,768	2,843,843	2,909,938	3,001,120
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,147,719	19,509,687	19,794,125	19,780,068	19,281,057
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	11.24%	10.86%	10.64%	10.60%	10.91%
6	Tier 1 ratio	12.71%	12.30%	12.07%	12.02%	12.73%
7	Total capital ratio	14.99%	14.58%	14.36%	14.71%	15.56%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	48,720,059	48,757,446	49,247,112	49,211,486	47,662,176
14	Basel III leverage ratio	4.99%	4.92%	4.85%	4.83%	5.15%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter	Fiscal Year 2020 3rd Quarter	Fiscal Year 2020 2nd Quarter
		Consolidated Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥18,094,605	¥17,569,667	¥17,325,947	¥17,490,643	¥17,302,937
16	Net cash outflows	10,242,079	10,328,749	11,351,363	10,398,870	11,382,827
17	Consolidated LCR	176.6%	170.1%	152.6%	168.1%	152.0%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,769,056				
19	Total required stable funding	29,740,751				
20	Consolidated NSFR	120.2%				

Note: Some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P220 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited

Liquidity Coverage Ratio (LCR) (Consolidated)

Quantitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

【Before Correction】

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,861,288		¥ 18,228,161	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,229,874	¥ 884,935	¥ 18,215,935	¥ 866,917
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	8,569,365	859,866	8,394,781	842,702
5	Cash outflows related to unsecured wholesale funding	12,445,877	9,640,084	12,034,498	9,405,539
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,560,321	6,754,528	9,280,623	6,651,664
8	of which: Debt securities	2,885,556	2,885,556	2,753,875	2,753,875
9	Cash outflows related to secured funding, etc.		48,953		80,141
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,153,407	1,546,313	6,425,368	1,603,162
11	of which: Cash outflows related to derivative transactions, etc.	328,869	328,869	340,517	340,517
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,824,538	1,217,444	6,084,851	1,262,645
14	Cash outflows related to contractual funding obligations, etc.	621,696	428,063	553,708	392,677
15	Cash outflows related to contingencies	10,938,211	22,171	11,277,089	23,356
16	Total cash outflows		12,570,519		12,371,792
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥ —	¥ 49,869	¥ —
18	Cash inflows related to collection of loans, etc.	3,366,634	2,548,383	3,105,968	2,376,011
19	Other cash inflows	657,983	331,190	553,629	275,008
20	Total cash inflows	4,080,405	2,879,573	3,709,466	2,651,019
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 18,861,288		¥ 18,228,161
22	Net cash outflows		9,690,946		9,720,773
23	Consolidated Liquidity Coverage Ratio (LCR)		194.6%		187.5%
24	The number of data used to calculate the average value		61		61

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

(1) Items concerning fluctuations in the LCR over time

Our consolidated LCR has trended steadily for the most part in the past two years.

(2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the regulated level (100%) as required under liquidity ratio regulations and the actual LCR is roughly in line with our initial forecast. Up ahead, we do not expect our LCR to deviate significantly from the current level.

(3) Items concerning the composition of totals for eligible high-quality liquid assets

The majority of our eligible high-quality liquid assets are reserve deposit held at central banks and sovereign bonds.

There have been no material fluctuations in the composition of currencies, their types and locations. Furthermore, there has been no material difference between totals for eligible high-quality liquid assets and net cash outflows in major currencies.

(4) Other items concerning LCR

We apply neither the “treatment for qualifying operational deposit” nor the “additional collateral required to market valuation changes based on the scenario approach.”

Furthermore, taking account of the impact to LCR, we are using month-end data in lieu of daily data for the consolidated subsidiary companies of minor importance with practical restrictions.

[After Correction]

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,094,605		¥ 17,569,667	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,781,567	¥ 940,105	¥ 18,748,085	¥ 920,132
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	9,121,058	915,036	8,926,931	895,917
5	Cash outflows related to unsecured wholesale funding	12,424,315	9,727,466	12,100,803	9,558,274
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,538,759	6,841,910	9,346,928	6,804,399
8	of which: Debt securities	2,885,556	2,885,556	2,753,875	2,753,875
9	Cash outflows related to secured funding, etc.	20,280		51,422	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,041,350	1,633,664	6,254,423	1,676,888
11	of which: Cash outflows related to derivative transactions, etc.	706,951	706,951	699,104	699,104
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,334,399	926,713	5,555,319	977,784
14	Cash outflows related to contractual funding obligations, etc.	778,381	584,748	701,332	540,301
15	Cash outflows related to contingencies	11,160,662	22,171	11,493,274	23,356
16	Total cash outflows	12,928,434		12,770,373	
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥ —	¥ 49,869	¥ —
18	Cash inflows related to collection of loans, etc.	3,062,169	2,243,918	2,807,960	2,078,003
19	Other cash inflows	664,724	442,437	554,136	363,621
20	Total cash inflows	3,782,681	2,686,355	3,411,965	2,441,624
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 18,094,605		¥ 17,569,667	
22	Net cash outflows	10,242,079		10,328,749	
23	Consolidated Liquidity Coverage Ratio (LCR)	176.6%		170.1%	
24	The number of data used to calculate the average value	61		61	

Note: Some items that should be calculated using daily data are calculated using month-end data instead in the above figures

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a consolidated basis

(1) Items concerning fluctuations in the LCR over time

Our consolidated LCR has trended steadily for the most part in the past two years.

(2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the regulated level (100%) as required under liquidity ratio regulations and the actual LCR is roughly in line with our initial forecast. Up ahead, we do not expect our LCR to deviate significantly from the current level.

(3) Items concerning the composition of totals for eligible high-quality liquid assets

The majority of our eligible high-quality liquid assets are reserve deposit held at central banks and sovereign bonds.

There have been no material fluctuations in the composition of currencies, their types and locations. Furthermore, there has been no material difference between totals for eligible high-quality liquid assets and net cash outflows in major currencies.

(4) Other items concerning LCR

We apply neither the “treatment for qualifying operational deposit” nor the “additional collateral required to market valuation changes based on the scenario approach.”

Furthermore, taking account of the impact to LCR, we are using month-end data in lieu of daily data for the consolidated subsidiary companies of minor importance with practical restrictions.

P223 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited

KM1 : Key Metrics (Non-consolidated)

【Before Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,891,607	¥ 1,868,971	¥ 1,858,096	¥ 1,857,382	¥ 1,874,965
2	Tier 1	2,161,597	2,138,961	2,128,096	2,127,382	2,214,965
3	Total capital	2,574,977	2,560,419	2,559,523	2,634,316	2,736,073
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	18,484,376	18,872,154	19,165,759	19,216,866	18,653,915
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	10.23%	9.90%	9.69%	9.66%	10.05%
6	Tier 1 ratio	11.69%	11.33%	11.10%	11.07%	11.87%
7	Total capital ratio	13.93%	13.56%	13.35%	13.70%	14.66%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	46,865,337	46,838,519	47,356,321	47,304,459	45,805,095
14	Basel III leverage ratio	4.61%	4.56%	4.49%	4.49%	4.83%

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2020	Fiscal Year 2020	Fiscal Year 2020
		2nd Quarter	1st Quarter	4th Quarter	3rd Quarter	2nd Quarter
Non-consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥18,617,493	¥17,994,265	¥17,824,739	¥17,832,318	¥17,661,017
16	Net cash outflows	8,728,516	8,716,289	9,993,155	8,974,008	10,139,836
17	Non-consolidated LCR	213.2%	206.4%	178.3%	198.7%	174.1%
Non-consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	34,937,986				
19	Total required stable funding	27,602,145				
20	Non-consolidated NSFR	126.5%				

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,891,607	¥ 1,868,971	¥ 1,858,096	¥ 1,857,382	¥ 1,874,965
2	Tier 1	2,161,597	2,138,961	2,128,096	2,127,382	2,214,965
3	Total capital	2,574,977	2,560,419	2,559,523	2,634,316	2,736,073
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	18,484,376	18,872,154	19,165,759	19,216,866	18,653,915
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	10.23%	9.90%	9.69%	9.66%	10.05%
6	Tier 1 ratio	11.69%	11.33%	11.10%	11.07%	11.87%
7	Total capital ratio	13.93%	13.56%	13.35%	13.70%	14.66%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	46,865,337	46,838,519	47,356,321	47,304,459	45,805,095
14	Basel III leverage ratio	4.61%	4.56%	4.49%	4.49%	4.83%

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter	Fiscal Year 2020 3rd Quarter	Fiscal Year 2020 2nd Quarter
Non-consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥17,850,810	¥17,335,771	¥17,098,215	¥17,269,415	¥17,010,664
16	Net cash outflows	9,310,339	9,370,200	10,513,519	9,634,913	10,553,092
17	Non-consolidated LCR	191.7%	185.0%	162.6%	179.2%	161.1%
Non-consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	34,937,986				
19	Total required stable funding	27,602,145				
20	Non-consolidated NSFR	126.5%				

Note: Some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P240 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited

Liquidity Coverage Ratio (LCR) (Non-consolidated)

Quantitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a non-consolidated basis

【Before Correction】

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,617,493		¥ 17,994,265	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,229,917	¥ 884,948	¥ 18,215,989	¥ 866,933
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	8,569,408	859,879	8,394,835	842,717
5	Cash outflows related to unsecured wholesale funding	12,057,088	9,252,103	11,616,906	8,999,615
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,279,037	6,474,052	8,982,344	6,365,053
8	of which: Debt securities	2,778,051	2,778,051	2,634,562	2,634,562
9	Cash outflows related to secured funding, etc.		48,953		80,141
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,229,738	1,462,462	5,520,109	1,527,406
11	of which: Cash outflows related to derivative transactions, etc.	291,359	291,359	310,390	310,390
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	4,938,379	1,171,103	5,209,719	1,217,016
14	Cash outflows related to contractual funding obligations, etc.	437,115	245,175	406,754	245,778
15	Cash outflows related to contingencies	12,477,774	22,573	12,808,563	23,750
16	Total cash outflows		11,916,214		11,743,623
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥ —	¥ 49,869	¥ —
18	Cash inflows related to collection of loans, etc.	3,676,817	2,895,296	3,473,372	2,783,352
19	Other cash inflows	615,807	292,402	520,862	243,982
20	Total cash inflows	4,348,412	3,187,698	4,044,103	3,027,334
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 18,617,493		¥ 17,994,265
22	Net cash outflows		8,728,516		8,716,289
23	Non-consolidated Liquidity Coverage Ratio (LCR)		213.2%		206.4%
24	The number of data used to calculate the average value		61		61

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a non-consolidated basis

(1) Items concerning fluctuations in the LCR over time

Our non-consolidated LCR has trended steadily for the most part in the past two years.

(2) Items concerning evaluation of the LCR level

Our non-consolidated LCR satisfies the regulated level (100%) as required under liquidity ratio regulations and the actual LCR is roughly in line with our initial forecast. Up ahead, we do not expect our LCR to deviate significantly from the current level.

(3) Items concerning the composition of totals for eligible high-quality liquid assets

The majority of our eligible high-quality liquid assets are reserve deposit held at central banks and sovereign bonds.

There have been no material fluctuations in the composition of currencies, their types and locations. Furthermore, there has been no material difference between totals for eligible high-quality liquid assets and net cash outflows in major currencies.

(4) Other items concerning LCR

We apply neither the “treatment for qualifying operational deposit” nor the “additional collateral required to market valuation changes based on the scenario approach.”

[After Correction]

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2021 2nd Quarter		Fiscal Year 2021 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 17,850,810		¥ 17,335,771	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,781,579	¥ 940,114	¥ 18,748,119	¥ 920,146
3	of which: Stable deposits	835,636	25,069	807,178	24,215
4	of which: Less stable deposits	9,121,070	915,045	8,926,965	895,930
5	Cash outflows related to unsecured wholesale funding	12,000,703	9,325,297	11,646,764	9,138,391
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,222,652	6,547,246	9,012,202	6,503,829
8	of which: Debt securities	2,778,051	2,778,051	2,634,562	2,634,562
9	Cash outflows related to secured funding, etc.		20,280		51,422
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,178,850	1,610,983	5,398,059	1,650,026
11	of which: Cash outflows related to derivative transactions, etc.	669,441	669,441	668,977	668,977
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	4,509,409	941,542	4,729,082	981,049
14	Cash outflows related to contractual funding obligations, etc.	593,801	401,861	554,765	393,789
15	Cash outflows related to contingencies	12,700,225	22,573	13,024,748	23,750
16	Total cash outflows		12,321,108		12,177,524
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 55,788	¥ —	¥ 49,869	¥ —
18	Cash inflows related to collection of loans, etc.	3,388,641	2,607,120	3,164,749	2,474,729
19	Other cash inflows	622,548	403,649	521,369	332,595
20	Total cash inflows	4,066,977	3,010,769	3,735,987	2,807,324
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 17,850,810		¥ 17,335,771
22	Net cash outflows		9,310,339		9,370,200
23	Non-consolidated Liquidity Coverage Ratio (LCR)		191.7%		185.0%
24	The number of data used to calculate the average value		61		61

Note: Some items that should be calculated using daily data are calculated using month-end data instead in the above figures

Qualitative Disclosure Items for the Liquidity Coverage Ratio (LCR) on a non-consolidated basis

(1) Items concerning fluctuations in the LCR over time

Our non-consolidated LCR has trended steadily for the most part in the past two years.

(2) Items concerning evaluation of the LCR level

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(4) Other items concerning LCR

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