

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

2022 ディスクロージャー誌および 2022 ANNUAL REPORT の訂正について

当社の「2022 ディスクロージャー誌 資料編」、および「2022 ANNUAL REPORT -FINANCIAL DATA SECTION-」の一部につき、【別紙】の通り訂正させていただきます。

【別紙】

「2022 ディスクロージャー誌 資料編」

P193 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		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,480,157	2,513,114	2,490,704	2,474,209	2,455,126
2	Tier1 資本の額	2,761,527	2,795,027	2,772,270	2,755,445	2,736,717
3	総自己資本の額	3,144,436	3,248,764	3,208,854	3,200,354	3,190,944
リスク・アセット						
4	リスク・アセットの額	20,135,316	19,959,789	19,674,886	20,014,533	20,243,399
自己資本比率						
5	連結普通株式等 Tier1 比率	12.31%	12.59%	12.65%	12.36%	12.12%
6	連結 Tier1 比率	13.71%	14.00%	14.09%	13.76%	13.51%
7	連結総自己資本比率	15.61%	16.27%	16.30%	15.99%	15.76%
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	7.61%	8.00%	8.09%	7.76%	7.51%
持株レバレッジ比率						
13	総エクスポージャーの額	51,876,951	49,687,357	48,936,866	48,967,773	49,441,295
14	持株レバレッジ比率	5.32%	5.62%	5.66%	5.62%	5.53%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
		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	19,203,403	18,647,224	18,861,288	18,228,161	18,052,471
16	純資金流出額	11,069,161	8,415,323	9,636,918	9,640,248	10,841,449
17	連結流動性カバレッジ比率	173.4%	221.5%	195.7%	189.0%	166.5%
連結安定調達比率						
18	利用可能安定調達額	35,985,670	35,851,387	36,154,769		
19	所要安定調達額	30,784,893	30,002,508	30,003,647		
20	連結安定調達比率	116.8%	119.4%	120.5%		

【正】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,480,157	2,513,114	2,490,704	2,474,209	2,455,126
2	Tier1 資本の額	2,761,527	2,795,027	2,772,270	2,755,445	2,736,717
3	総自己資本の額	3,144,436	3,248,764	3,208,854	3,200,354	3,190,944
リスク・アセット						
4	リスク・アセットの額	20,135,316	19,959,789	19,674,886	20,014,533	20,243,399
自己資本比率						
5	連結普通株式等 Tier1 比率	12.31%	12.59%	12.65%	12.36%	12.12%
6	連結 Tier1 比率	13.71%	14.00%	14.09%	13.76%	13.51%
7	連結総自己資本比率	15.61%	16.27%	16.30%	15.99%	15.76%
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	7.61%	8.00%	8.09%	7.76%	7.51%
持株レバレッジ比率						
13	総エクスポージャーの額	51,876,951	49,687,357	48,936,866	48,967,773	49,441,295
14	持株レバレッジ比率	5.32%	5.62%	5.66%	5.62%	5.53%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
		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	17,729,217	18,165,813	18,094,605	17,569,667	17,325,947
16	純資金流出額	11,018,789	9,154,671	10,188,241	10,248,542	11,272,413
17	連結流動性カバレッジ比率	160.8%	198.4%	177.6%	171.4%	153.7%
連結安定調達比率						
18	利用可能安定調達額	35,985,670	35,851,387	36,154,769		
19	所要安定調達額	30,784,893	30,002,508	30,003,647		
20	連結安定調達比率	116.8%	119.4%	120.5%		

(注) 1. 連結流動性カバレッジ比率のうち、2021年度第3四半期以前の期間は、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。

P258 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 4 四半期		2021 年度第 3 四半期	
適格流動資産 (1)					
1	適格流動資産の合計額	19,203,403		18,647,224	
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	18,135,241	873,534	18,200,264	880,676
3	うち、安定預金の額	850,704	25,521	842,978	25,289
4	うち、準安定預金の額	8,447,286	848,013	8,525,788	855,387
5	ホールセール無担保資金調達に係る資金流出額	13,411,846	10,579,241	11,666,666	9,032,648
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	10,070,757	7,238,152	9,036,473	6,402,455
8	うち、負債性有価証券の額	3,341,089	3,341,089	2,630,193	2,630,193
9	有担保資金調達等に係る資金流出額	—	9,935	—	5,497
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	6,307,256	1,681,255	6,131,693	1,553,527
11	うち、デリバティブ取引等に係る資金流出額	381,443	381,443	335,697	335,697
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	5,925,813	1,299,812	5,795,996	1,217,830
14	資金提供義務に基づく資金流出額等	463,327	313,144	606,111	435,288
15	偶発事象に係る資金流出額	10,933,810	21,569	10,887,395	21,489
16	資金流出合計額	—	13,478,678	—	11,929,125
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	50,141	—	55,209	—
18	貸付金等の回収に係る資金流入額	3,071,793	2,153,086	3,989,919	3,217,947
19	その他資金流入額	599,597	256,431	585,442	295,855
20	資金流入合計額	3,721,531	2,409,517	4,630,570	3,513,802
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	—	19,203,403	—	18,647,224
22	純資金流出額	—	11,069,161	—	8,415,323
23	連結流動性カバレッジ比率	—	173.4	—	221.5
24	平均値計算用データ数	—	59	—	63

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4四半期		2021年度第3四半期	
適格流動資産(1)					
1	適格流動資産の合計額	17,729,217		18,165,813	
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	18,934,361	885,843	18,745,038	935,154
3	うち、安定預金の額	1,774,400	53,232	842,978	25,289
4	うち、準安定預金の額	8,322,704	832,611	9,070,562	909,864
5	ホールセール無担保資金調達に係る資金流出額	13,371,406	10,123,916	11,755,857	9,202,031
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	10,044,252	6,796,763	9,125,664	6,571,838
8	うち、負債性有価証券の額	3,327,153	3,327,153	2,630,193	2,630,193
9	有担保資金調達等に係る資金流出額	9,960		16,598	
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	6,239,437	1,830,165	6,065,323	1,673,640
11	うち、デリバティブ取引等に係る資金流出額	789,784	789,784	710,573	710,573
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	5,449,652	1,040,381	5,354,750	963,067
14	資金提供義務に基づく資金流出額等	39,853	32,203	829,893	672,261
15	偶発事象に係る資金流出額	631,953	17,114	11,078,567	21,489
16	資金流出合計額	13,158,619		12,521,173	
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	246,948	—	55,209	—
18	貸付金等の回収に係る資金流入額	2,667,575	1,845,730	3,683,115	2,911,143
19	その他資金流入額	120,803	37,009	595,325	455,359
20	資金流入合計額	3,515,875	2,139,830	4,333,649	3,366,502
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	17,729,217		18,165,813	
22	純資金流出額	11,018,789		9,154,671	
23	連結流動性カバレッジ比率	160.8		198.4	
24	平均値計算用データ数	59		63	

(注) 1. 前四半期において、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、日次データに代えて月末データを使用しております。

P268 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		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,142,557	2,167,789	2,153,079	2,119,624	2,108,049
2	Tier1 資本の額	2,423,927	2,449,701	2,434,644	2,400,860	2,389,620
3	総自己資本の額	2,806,835	2,903,438	2,871,228	2,845,768	2,843,843
リスク・アセット						
4	リスク・アセットの額	19,590,422	19,436,911	19,147,719	19,509,687	19,794,125
自己資本比率						
5	連結普通株式等 Tier1 比率	10.93%	11.15%	11.24%	10.86%	10.64%
6	連結 Tier1 比率	12.37%	12.60%	12.71%	12.30%	12.07%
7	連結総自己資本比率	14.32%	14.93%	14.99%	14.58%	14.36%
連結レバレッジ比率						
13	総エクスポージャーの額	51,640,697	49,455,315	48,720,059	48,757,446	49,247,112
14	連結レバレッジ比率	4.69%	4.95%	4.99%	4.92%	4.85%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
		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	19,203,403	18,647,224	18,861,288	18,228,161	18,052,471
16	純資金流出額	11,104,073	8,451,472	9,690,946	9,720,773	10,920,820
17	連結流動性カバレッジ比率	172.9%	220.6%	194.6%	187.5%	165.3%
連結安定調達比率						
18	利用可能安定調達額	35,600,930	35,459,141	35,769,056		
19	所要安定調達額	30,504,195	29,725,694	29,740,751		
20	連結安定調達比率	116.7%	119.2%	120.2%		

【正】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
資本						
1	普通株式等 Tier1 資本の額	2,142,557	2,167,789	2,153,079	2,119,624	2,108,049
2	Tier1 資本の額	2,423,927	2,449,701	2,434,644	2,400,860	2,389,620
3	総自己資本の額	2,806,835	2,903,438	2,871,228	2,845,768	2,843,843
リスク・アセット						
4	リスク・アセットの額	19,590,422	19,436,911	19,147,719	19,509,687	19,794,125
自己資本比率						
5	連結普通株式等 Tier1 比率	10.93%	11.15%	11.24%	10.86%	10.64%
6	連結 Tier1 比率	12.37%	12.60%	12.71%	12.30%	12.07%
7	連結総自己資本比率	14.32%	14.93%	14.99%	14.58%	14.36%
連結レバレッジ比率						
13	総エクスポージャーの額	51,640,697	49,455,315	48,720,059	48,757,446	49,247,112
14	連結レバレッジ比率	4.69%	4.95%	4.99%	4.92%	4.85%

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
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	17,729,217	18,165,813	18,094,605	17,569,667	17,325,947
16	純資金流出額	11,085,943	9,190,484	10,242,079	10,328,749	11,351,363
17	連結流動性カバレッジ比率	159.9%	197.6%	176.6%	170.1%	152.6%
連結安定調達比率						
18	利用可能安定調達額	35,600,930	35,459,141	35,769,056		
19	所要安定調達額	30,504,195	29,725,694	29,740,751		
20	連結安定調達比率	116.7%	119.2%	120.2%		

(注) 1. 連結流動性カバレッジ比率のうち、2021年度第3四半期以前の期間は、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。

P332 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4四半期		2021年度第3四半期	
適格流動資産（1）					
1	適格流動資産の合計額	19,203,403		18,647,224	
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	18,135,246	873,535	18,200,264	880,676
3	うち、安定預金の額	850,704	25,521	842,978	25,289
4	うち、準安定預金の額	8,447,291	848,013	8,525,788	855,387
5	ホールセール無担保資金調達に係る資金流出額	13,488,689	10,655,399	11,731,752	9,097,230
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	10,096,227	7,262,937	9,058,987	6,424,465
8	うち、負債性有価証券の額	3,392,462	3,392,462	2,672,765	2,672,765
9	有担保資金調達等に係る資金流出額	—	9,935	—	5,497
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	6,312,256	1,683,255	6,136,693	1,555,527
11	うち、デリバティブ取引等に係る資金流出額	381,443	381,443	335,697	335,697
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	5,930,813	1,301,812	5,800,996	1,219,830
14	資金提供義務に基づく資金流出額等	420,080	269,897	575,677	404,855
15	偶発事象に係る資金流出額	10,933,810	21,569	10,887,395	21,489
16	資金流出合計額	—	13,513,590	—	11,965,274
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	50,141	—	55,209	—
18	貸付金等の回収に係る資金流入額	3,071,793	2,153,086	3,989,919	3,217,947
19	その他資金流入額	599,597	256,431	585,442	295,855
20	資金流入合計額	3,721,531	2,409,517	4,630,570	3,513,802
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	19,203,403		18,647,224	
22	純資金流出額	11,104,073		8,451,472	
23	連結流動性カバレッジ比率	172.9		220.6	
24	平均値計算用データ数	59		63	

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、日次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 4 四半期		2021 年度第 3 四半期	
適格流動資産 (1)					
1	適格流動資産の合計額	17,729,217		18,165,813	
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	18,934,361	885,843	18,745,038	935,154
3	うち、安定預金の額	1,774,400	53,232	842,978	25,289
4	うち、準安定預金の額	8,322,704	832,611	9,070,562	909,864
5	ホールセール無担保資金調達に係る資金流出額	13,448,254	10,200,765	11,820,102	9,266,276
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	10,069,728	6,822,238	9,147,337	6,593,511
8	うち、負債性有価証券の額	3,378,526	3,378,526	2,672,765	2,672,765
9	有担保資金調達等に係る資金流出額	—	9,960	—	16,598
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	6,244,437	1,832,165	6,070,323	1,675,640
11	うち、デリバティブ取引等に係る資金流出額	789,784	789,784	710,573	710,573
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	5,454,652	1,042,381	5,359,750	965,067
14	資金提供義務に基づく資金流出額等	39,853	32,203	799,460	641,829
15	偶発事象に係る資金流出額	631,953	17,114	11,078,567	21,489
16	資金流出合計額	—	13,225,773	—	12,556,986
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	246,948	—	55,209	—
18	貸付金等の回収に係る資金流入額	2,667,575	1,845,730	3,683,115	2,911,143
19	その他資金流入額	120,803	37,009	595,325	455,359
20	資金流入合計額	3,515,875	2,139,830	4,333,649	3,366,502
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	—	17,729,217	—	18,165,813
22	純資金流出額	—	11,085,943	—	9,190,484
23	連結流動性カバレッジ比率	—	159.9	—	197.6
24	平均値計算用データ数	—	59	—	63

(注) 1. 前四半期において、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

- 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いません。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いません。
- 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いません。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いません。
- 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」を適用していません。
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。

P336 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		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
資本						
1	普通株式等 Tier1 資本の額	1,852,771	1,891,736	1,891,607	1,868,971	1,858,096
2	Tier1 資本の額	2,122,761	2,161,726	2,161,597	2,138,961	2,128,096
3	総自己資本の額	2,486,809	2,592,234	2,574,977	2,560,419	2,559,523
リスク・アセット						
4	リスク・アセットの額	18,815,901	18,666,117	18,484,376	18,872,154	19,165,759
自己資本比率						
5	普通株式等 Tier1 比率	9.84%	10.13%	10.23%	9.90%	9.69%
6	Tier1 比率	11.28%	11.58%	11.69%	11.33%	11.10%
7	総自己資本比率	13.21%	13.88%	13.93%	13.56%	13.35%
単体レバレッジ比率						
13	総エクスポージャーの額	49,725,068	47,457,727	46,865,337	46,838,519	47,356,321
14	単体レバレッジ比率	4.26%	4.55%	4.61%	4.56%	4.49%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
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	18,957,174	18,392,482	18,617,493	17,994,265	17,824,739
16	純資金流出額	10,155,805	7,412,781	8,728,516	8,716,289	9,993,155
17	単体流動性カバレッジ比率	186.6%	248.1%	213.2%	206.4%	178.3%
単体安定調達比率						
18	利用可能安定調達額	34,769,782	34,606,743	34,937,986		
19	所要安定調達額	28,267,940	27,545,952	27,602,145		
20	単体安定調達比率	123.0%	125.6%	126.5%		

【正】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2022年 3月末	2021年 12月末	2021年 9月末	2021年 6月末	2021年 3月末
資本						
1	普通株式等 Tier1 資本の額	1,852,771	1,891,736	1,891,607	1,868,971	1,858,096
2	Tier1 資本の額	2,122,761	2,161,726	2,161,597	2,138,961	2,128,096
3	総自己資本の額	2,486,809	2,592,234	2,574,977	2,560,419	2,559,523
リスク・アセット						
4	リスク・アセットの額	18,815,901	18,666,117	18,484,376	18,872,154	19,165,759
自己資本比率						
5	普通株式等 Tier1 比率	9.84%	10.13%	10.23%	9.90%	9.69%
6	Tier1 比率	11.28%	11.58%	11.69%	11.33%	11.10%
7	総自己資本比率	13.21%	13.88%	13.93%	13.56%	13.35%
単体レバレッジ比率						
13	総エクスポージャーの額	49,725,068	47,457,727	46,865,337	46,838,519	47,356,321
14	単体レバレッジ比率	4.26%	4.55%	4.61%	4.56%	4.49%

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2021年度 第4四半期	2021年度 第3四半期	2021年度 第2四半期	2021年度 第1四半期	2020年度 第4四半期
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	17,487,539	17,911,071	17,850,810	17,335,771	17,098,215
16	純資金流出額	10,583,950	8,216,422	9,310,339	9,370,200	10,513,519
17	単体流動性カバレッジ比率	165.2%	217.9%	191.7%	185.0%	162.6%
単体安定調達比率						
18	利用可能安定調達額	34,769,782	34,606,743	34,937,986		
19	所要安定調達額	28,267,940	27,545,952	27,602,145		
20	単体安定調達比率	123.0%	125.6%	126.5%		

(注) 1. 単体流動性カバレッジ比率のうち、2021年度第3四半期以前の期間は、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。

P353 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 4 四半期		2021 年度第 3 四半期	
適格流動資産 (1)					
1	適格流動資産の合計額	18,957,174		18,392,482	
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	18,135,309	873,553	18,200,310	880,689
3	うち、安定預金の額	850,704	25,521	842,978	25,289
4	うち、準安定預金の額	8,447,354	848,032	8,525,834	855,400
5	ホールセール無担保資金調達に係る資金流出額	13,068,138	10,241,070	11,279,490	8,647,513
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	9,828,434	7,001,366	8,764,265	6,132,288
8	うち、負債性有価証券の額	3,239,704	3,239,704	2,515,225	2,515,225
9	有担保資金調達等に係る資金流出額	9,935		5,497	
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	5,345,635	1,574,038	5,215,262	1,476,112
11	うち、デリバティブ取引等に係る資金流出額	320,088	320,088	302,792	302,79
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	5,025,547	1,253,950	4,912,470	1,173,320
14	資金提供義務に基づく資金流出額等	313,870	163,735	398,131	227,346
15	偶発事象に係る資金流出額	12,485,793	21,982	12,436,517	21,897
16	資金流出合計額	12,884,313		11,259,054	
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	50,141	—	55,209	—
18	貸付金等の回収に係る資金流入額	3,409,491	2,533,005	4,314,430	3,584,277
19	その他資金流入額	535,116	195,503	550,537	261,996
20	資金流入合計額	3,994,748	2,728,508	4,920,176	3,846,273
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	18,957,174		18,392,482	
22	純資金流出額	10,155,805		7,412,781	
23	単体流動性カバレッジ比率	186.6		248.1	
24	平均値計算用データ数	59		63	

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4四半期		2021年度第3四半期	
適格流動資産（1）					
1	適格流動資産の合計額	17,487,539		17,911,071	
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	18,934,361	885,843	18,745,050	935,163
3	うち、安定預金の額	1,774,400	53,232	842,978	25,289
4	うち、準安定預金の額	8,322,705	832,611	9,070,574	909,874
5	ホールセール無担保資金調達に係る資金流出額	12,985,400	9,766,987	11,315,687	8,786,522
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	9,759,631	6,541,219	8,800,462	6,271,297
8	うち、負債性有価証券の額	3,225,768	3,225,768	2,515,225	2,515,225
9	有担保資金調達等に係る資金流出額	—	9,960	—	16,598
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	5,353,637	1,798,410	5,176,143	1,623,477
11	うち、デリバティブ取引等に係る資金流出額	728,479	728,479	677,668	677,668
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	4,625,158	1,069,931	4,498,475	945,809
14	資金提供義務に基づく資金流出額等	39,853	32,203	622,345	464,751
15	偶発事象に係る資金流出額	639,149	17,468	12,627,690	21,897
16	資金流出合計額	—	12,766,756	—	11,848,408
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	246,948	—	55,209	—
18	貸付金等の回収に係る資金流入額	2,669,850	1,890,207	3,940,639	3,210,486
19	その他資金流入額	122,574	38,984	560,420	421,500
20	資金流入合計額	3,512,895	2,182,806	4,556,268	3,631,986
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	17,487,539		17,911,071	
22	純資金流出額	10,583,950		8,216,422	
23	単体流動性カバレッジ比率	165.2		217.9	
24	平均値計算用データ数	59		63	

(注) 1. 前四半期において、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。

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。

「2022 ANNUAL REPORT –FINANCIAL DATA SECTION–」

P250 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
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,480,157	¥ 2,513,114	¥ 2,490,704	¥ 2,474,209	¥ 2,455,126
2	Tier 1	2,761,527	2,795,027	2,772,270	2,755,445	2,736,717
3	Total capital	3,144,436	3,248,764	3,208,854	3,200,354	3,190,944
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	20,135,316	19,959,789	19,674,886	20,014,533	20,243,399
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	12.31%	12.59%	12.65%	12.36%	12.12%
6	Tier 1 ratio	13.71%	14.00%	14.09%	13.76%	13.51%
7	Total capital ratio	15.61%	16.27%	16.30%	15.99%	15.76%
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	7.61%	8.00%	8.09%	7.76%	7.51%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	51,876,951	49,687,357	48,936,866	48,967,773	49,441,295
14	Basel III leverage ratio	5.32%	5.62%	5.66%	5.62%	5.53%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2020
		4th Quarter	3rd Quarter	2nd Quarter	1st Quarter	4th Quarter
Consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥19,203,403	¥18,647,224	¥18,861,288	¥18,228,161	¥18,052,471
16	Net cash outflows	11,069,161	8,415,323	9,636,918	9,640,248	10,841,449
17	Consolidated LCR	173.4%	221.5%	195.7%	189.0%	166.5%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,985,670	35,851,387	36,154,769		
19	Total required stable funding	30,784,893	30,002,508	30,003,647		
20	Consolidated NSFR	116.8%	119.4%	120.5%		

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,480,157	¥ 2,513,114	¥ 2,490,704	¥ 2,474,209	¥ 2,455,126
2	Tier 1	2,761,527	2,795,027	2,772,270	2,755,445	2,736,717
3	Total capital	3,144,436	3,248,764	3,208,854	3,200,354	3,190,944
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	20,135,316	19,959,789	19,674,886	20,014,533	20,243,399
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	12.31%	12.59%	12.65%	12.36%	12.12%
6	Tier 1 ratio	13.71%	14.00%	14.09%	13.76%	13.51%
7	Total capital ratio	15.61%	16.27%	16.30%	15.99%	15.76%
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	7.61%	8.00%	8.09%	7.76%	7.51%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	51,876,951	49,687,357	48,936,866	48,967,773	49,441,295
14	Basel III leverage ratio	5.32%	5.62%	5.66%	5.62%	5.53%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2021	Fiscal Year 2020
		4th Quarter	3rd Quarter	2nd Quarter	1st Quarter	4th Quarter
Consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥17,729,217	¥18,165,813	¥18,094,605	¥17,569,667	¥17,325,947
16	Net cash outflows	11,018,789	9,154,671	10,188,241	10,248,542	11,272,413
17	Consolidated LCR	160.8%	198.4%	177.6%	171.4%	153.7%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,985,670	35,851,387	36,154,769		
19	Total required stable funding	30,784,893	30,002,508	30,003,647		
20	Consolidated NSFR	116.8%	119.4%	120.5%		

Note: For periods prior to 3QFY 2021, some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P319 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 4th Quarter		Fiscal Year 2021 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,203,403		¥ 18,647,224	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,135,241	¥ 873,534	¥ 18,200,264	¥ 880,676
3	of which: Stable deposits	850,704	25,521	842,978	25,289
4	of which: Less stable deposits	8,447,286	848,013	8,525,788	855,387
5	Cash outflows related to unsecured wholesale funding	13,411,846	10,579,241	11,666,666	9,032,648
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,070,757	7,238,152	9,036,473	6,402,455
8	of which: Debt securities	3,341,089	3,341,089	2,630,193	2,630,193
9	Cash outflows related to secured funding, etc.	—	9,935	—	5,497
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,307,256	1,681,255	6,131,693	1,553,527
11	of which: Cash outflows related to derivative transactions, etc.	381,443	381,443	335,697	335,697
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,925,813	1,299,812	5,795,996	1,217,830
14	Cash outflows related to contractual funding obligations, etc.	463,327	313,144	606,111	435,288
15	Cash outflows related to contingencies	10,933,810	21,569	10,887,395	21,489
16	Total cash outflows	—	13,478,678	—	11,929,125
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 50,141	¥ —	¥ 55,209	¥ —
18	Cash inflows related to collection of loans, etc.	3,071,793	2,153,086	3,989,919	3,217,947
19	Other cash inflows	599,597	256,431	585,442	295,855
20	Total cash inflows	3,721,531	2,409,517	4,630,570	3,513,802
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 19,203,403		¥ 18,647,224	
22	Net cash outflows	11,069,161		8,415,323	
23	Consolidated Liquidity Coverage Ratio (LCR)	173.4%		221.5%	
24	The number of data used to calculate the average value	59		63	

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 4th Quarter		Fiscal Year 2021 3rd 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.

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.

P330 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
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,142,557	¥ 2,167,789	¥ 2,153,079	¥ 2,119,624	¥ 2,108,049
2	Tier 1	2,423,927	2,449,701	2,434,644	2,400,860	2,389,620
3	Total capital	2,806,835	2,903,438	2,871,228	2,845,768	2,843,843
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,590,422	19,436,911	19,147,719	19,509,687	19,794,125
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	10.93%	11.15%	11.24%	10.86%	10.64%
6	Tier 1 ratio	12.37%	12.60%	12.71%	12.30%	12.07%
7	Total capital ratio	14.32%	14.93%	14.99%	14.58%	14.36%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	51,640,697	49,455,315	48,720,059	48,757,446	49,247,112
14	Basel III leverage ratio	4.69%	4.95%	4.99%	4.92%	4.85%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021 4th Quarter	Fiscal Year 2021 3rd Quarter	Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter
		Consolidated Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥19,203,403	¥18,647,224	¥18,861,288	¥18,228,161	¥18,052,471
16	Net cash outflows	11,104,073	8,451,472	9,690,946	9,720,773	10,920,820
17	Consolidated LCR	172.9%	220.6%	194.6%	187.5%	165.3%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,600,930	35,459,141	35,769,056		
19	Total required stable funding	30,504,195	29,725,694	29,740,751		
20	Consolidated NSFR	116.7%	119.2%	120.2%		

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,142,557	¥ 2,167,789	¥ 2,153,079	¥ 2,119,624	¥ 2,108,049
2	Tier 1	2,423,927	2,449,701	2,434,644	2,400,860	2,389,620
3	Total capital	2,806,835	2,903,438	2,871,228	2,845,768	2,843,843
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,590,422	19,436,911	19,147,719	19,509,687	19,794,125
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	10.93%	11.15%	11.24%	10.86%	10.64%
6	Tier 1 ratio	12.37%	12.60%	12.71%	12.30%	12.07%
7	Total capital ratio	14.32%	14.93%	14.99%	14.58%	14.36%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	51,640,697	49,455,315	48,720,059	48,757,446	49,247,112
14	Basel III leverage ratio	4.69%	4.95%	4.99%	4.92%	4.85%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2021 4th Quarter	Fiscal Year 2021 3rd Quarter	Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter
		Consolidated Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥17,729,217	¥18,165,813	¥18,094,605	¥17,569,667	¥17,325,947
16	Net cash outflows	11,085,943	9,190,484	10,242,079	10,328,749	11,351,363
17	Consolidated LCR	159.9%	197.6%	176.6%	170.1%	152.6%
Consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	35,600,930	35,459,141	35,769,056		
19	Total required stable funding	30,504,195	29,725,694	29,740,751		
20	Consolidated NSFR	116.7%	119.2%	120.2%		

Note: For periods prior to 3QFY 2021, some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P397 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 4th Quarter		Fiscal Year 2021 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,203,403		¥ 18,647,224	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,135,246	¥ 873,535	¥ 18,200,264	¥ 880,676
3	of which: Stable deposits	850,704	25,521	842,978	25,289
4	of which: Less stable deposits	8,447,291	848,013	8,525,788	855,387
5	Cash outflows related to unsecured wholesale funding	13,488,689	10,655,399	11,731,752	9,097,230
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,096,227	7,262,937	9,058,987	6,424,465
8	of which: Debt securities	3,392,462	3,392,462	2,672,765	2,672,765
9	Cash outflows related to secured funding, etc.		9,935		5,497
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,312,256	1,683,255	6,136,693	1,555,527
11	of which: Cash outflows related to derivative transactions, etc.	381,443	381,443	335,697	335,697
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,930,813	1,301,812	5,800,996	1,219,830
14	Cash outflows related to contractual funding obligations, etc.	420,080	269,897	575,677	404,855
15	Cash outflows related to contingencies	10,933,810	21,569	10,887,395	21,489
16	Total cash outflows		13,513,590		11,965,274
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 50,141	¥ —	¥ 55,209	¥ —
18	Cash inflows related to collection of loans, etc.	3,071,793	2,153,086	3,989,919	3,217,947
19	Other cash inflows	599,597	256,431	585,442	295,855
20	Total cash inflows	3,721,531	2,409,517	4,630,570	3,513,802
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 19,203,403		¥ 18,647,224	
22	Net cash outflows	11,104,073		8,451,472	
23	Consolidated Liquidity Coverage Ratio (LCR)	172.9%		220.6%	
24	The number of data used to calculate the average value	59		63	

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 4th Quarter		Fiscal Year 2021 3rd 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	3,035,326	2,129,739	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.

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.

P401 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
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,852,771	¥ 1,891,736	¥ 1,891,607	¥ 1,868,971	¥ 1,858,096
2	Tier 1	2,122,761	2,161,726	2,161,597	2,138,961	2,128,096
3	Total capital	2,486,809	2,592,234	2,574,977	2,560,419	2,559,523
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	18,815,901	18,666,117	18,484,376	18,872,154	19,165,759
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	9.84%	10.13%	10.23%	9.90%	9.69%
6	Tier 1 ratio	11.28%	11.58%	11.69%	11.33%	11.10%
7	Total capital ratio	13.21%	13.88%	13.93%	13.56%	13.35%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	49,725,068	47,457,727	46,865,337	46,838,519	47,356,321
14	Basel III leverage ratio	4.26%	4.55%	4.61%	4.56%	4.49%

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2021 4th Quarter	Fiscal Year 2021 3rd Quarter	Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter
		Non-consolidated Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥18,957,174	¥18,392,482	¥18,617,493	¥17,994,265	¥17,824,739
16	Net cash outflows	10,155,805	7,412,781	8,728,516	8,716,289	9,993,155
17	Non-consolidated LCR	186.6%	248.1%	213.2%	206.4%	178.3%
Non-consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	34,769,782	34,606,743	34,937,986		
19	Total required stable funding	28,267,940	27,545,952	27,602,145		
20	Non-consolidated NSFR	123.0%	125.6%	126.5%		

【After Correction】

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021	March 31, 2021
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,852,771	¥ 1,891,736	¥ 1,891,607	¥ 1,868,971	¥ 1,858,096
2	Tier 1	2,122,761	2,161,726	2,161,597	2,138,961	2,128,096
3	Total capital	2,486,809	2,592,234	2,574,977	2,560,419	2,559,523
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	18,815,901	18,666,117	18,484,376	18,872,154	19,165,759
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio	9.84%	10.13%	10.23%	9.90%	9.69%
6	Tier 1 ratio	11.28%	11.58%	11.69%	11.33%	11.10%
7	Total capital ratio	13.21%	13.88%	13.93%	13.56%	13.35%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	49,725,068	47,457,727	46,865,337	46,838,519	47,356,321
14	Basel III leverage ratio	4.26%	4.55%	4.61%	4.56%	4.49%

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2021 4th Quarter	Fiscal Year 2021 3rd Quarter	Fiscal Year 2021 2nd Quarter	Fiscal Year 2021 1st Quarter	Fiscal Year 2020 4th Quarter
Non-consolidated Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥17,487,539	¥17,911,071	¥17,850,810	¥17,335,771	¥17,098,215
16	Net cash outflows	10,583,950	8,216,422	9,310,339	9,370,200	10,513,519
17	Non-consolidated LCR	165.2%	217.9%	191.7%	185.0%	162.6%
Non-consolidated Net Stable Funding Ratio (NSFR)						
18	Total available stable funding	34,769,782	34,606,743	34,937,986		
19	Total required stable funding	28,267,940	27,545,952	27,602,145		
20	Non-consolidated NSFR	123.0%	125.6%	126.5%		

Note: For periods prior to 3QFY 2021, some items of the revised LCRs that should be calculated using daily data are calculated using month-end data instead in the above figures.

P419 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 4th Quarter		Fiscal Year 2021 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,957,174		¥ 18,392,482	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 18,135,309	¥ 873,553	¥ 18,200,310	¥ 880,689
3	of which: Stable deposits	850,704	25,521	842,978	25,289
4	of which: Less stable deposits	8,447,354	848,032	8,525,834	855,400
5	Cash outflows related to unsecured wholesale funding	13,068,138	10,241,070	11,279,490	8,647,513
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,828,434	7,001,366	8,764,265	6,132,288
8	of which: Debt securities	3,239,704	3,239,704	2,515,225	2,515,225
9	Cash outflows related to secured funding, etc.		9,935		5,497
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,345,635	1,574,038	5,215,262	1,476,112
11	of which: Cash outflows related to derivative transactions, etc.	320,088	320,088	302,792	302,79
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,025,547	1,253,950	4,912,470	1,173,320
14	Cash outflows related to contractual funding obligations, etc.	313,870	163,735	398,131	227,346
15	Cash outflows related to contingencies	12,485,793	21,982	12,436,517	21,897
16	Total cash outflows		12,884,313		11,259,054
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 50,141	¥ —	¥ 55,209	¥ —
18	Cash inflows related to collection of loans, etc.	3,409,491	2,533,005	4,314,430	3,584,277
19	Other cash inflows	535,116	195,503	550,537	261,996
20	Total cash inflows	3,994,748	2,728,508	4,920,176	3,846,273
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 18,957,174		¥ 18,392,482
22	Net cash outflows		10,155,805		7,412,781
23	Non-consolidated Liquidity Coverage Ratio (LCR)		186.6%		248.1%
24	The number of data used to calculate the average value		59		63

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 4th Quarter		Fiscal Year 2021 3rd 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.

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.”