

2023年5月12日

各位

三井住友トラスト・ホールディングス株式会社

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

当社の「2022 中間期ディスクロージャー誌」、および「2022 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】

「2022 中間期ディスクロージャー誌」

P191 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		2022 年度第 2 四半期		2022 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	19,092,731		18,252,532	
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	19,123,412	918,595	19,038,291	898,598
3	うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4	うち、準安定預金の額	8,640,725	864,378	8,448,177	845,164
5	ホールセール無担保資金調達に係る資金流出額	14,654,861	11,416,974	14,243,863	11,001,842
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	11,009,585	7,771,698	11,047,523	7,805,502
8	うち、負債性有価証券の額	3,645,276	3,645,276	3,196,340	3,196,340
9	有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	7,130,435	2,404,008	6,735,218	2,160,599
11	うち、デリバティブ取引等に係る資金流出額	1,064,895	1,064,895	947,818	947,818
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	6,065,540	1,339,113	5,787,400	1,212,780
14	資金提供義務に基づく資金流出額等	21,439	11,807	16,083	8,255
15	偶発事象に係る資金流出額	657,359	17,623	645,330	17,386
16	資金流出合計額	—	14,941,719	—	14,434,128
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	282,589	—	223,239	—
18	貸付金等の回収に係る資金流入額	2,593,151	1,719,007	2,227,657	1,478,284
19	その他資金流入額	81,686	24,046	104,154	36,916
20	資金流入合計額	3,615,956	2,171,124	3,265,139	1,932,962
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	19,092,731		18,252,532	
22	純資金流出額	12,770,595		12,501,166	
23	連結流動性カバレッジ比率	149.5		146.0	
24	平均値計算用データ数	62		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、流動性比率規制で定められる規制水準(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。

- (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。

- (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。

【正】

(単位：百万円、%、件)

項目		2022年度第2四半期		2022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	19,092,731		18,252,532	
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	19,123,412	918,595	19,038,291	898,598
3	うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4	うち、準安定預金の額	8,640,725	864,378	8,448,177	845,164
5	ホールセール無担保資金調達に係る資金流出額	14,654,861	11,416,974	14,243,863	11,001,842
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	11,009,585	7,771,698	11,047,523	7,805,502
8	うち、負債性有価証券の額	3,645,276	3,645,276	3,196,340	3,196,340
9	有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	7,130,435	2,404,008	6,735,218	2,160,599
11	うち、デリバティブ取引等に係る資金流出額	1,064,895	1,064,895	947,818	947,818
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	6,065,540	1,339,113	5,787,400	1,212,780
14	資金提供義務に基づく資金流出額等	225,866	169,156	403,469	346,492
15	偶発事象に係る資金流出額	657,359	17,623	645,330	17,386
16	資金流出合計額	—	14,941,719	—	14,434,128
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	282,589	—	223,239	—
18	貸付金等の回収に係る資金流入額	2,593,151	1,719,007	2,227,657	1,478,284
19	その他資金流入額	745,888	452,116	818,440	454,677
20	資金流入合計額	3,621,629	2,171,124	3,269,337	1,932,962
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	—	19,092,731	—	18,252,532
22	純資金流出額	—	12,770,595	—	12,501,166
23	連結流動性カバレッジ比率	—	149.5	—	146.0
24	平均値計算用データ数	—	62	—	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。

P253 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	2022 年度第 2 四半期		2022 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	19,092,731		18,252,532	
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	19,123,412	918,595	19,038,291	898,598
3 うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4 うち、準安定預金の額	8,640,725	864,378	8,448,177	845,164
5 ホールセール無担保資金調達に係る資金流出額	14,725,218	11,487,331	14,337,837	11,095,816
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	11,045,668	7,807,780	11,099,201	7,857,180
8 うち、負債性有価証券の額	3,679,550	3,679,550	3,238,635	3,238,635
9 有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	7,135,435	2,406,008	6,740,218	2,162,599
11 うち、デリバティブ取引等に係る資金流出額	1,064,895	1,064,895	947,818	947,818
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	6,070,540	1,341,113	5,792,400	1,214,780
14 資金提供義務に基づく資金流出額等	21,439	11,807	16,083	8,255
15 偶発事象に係る資金流出額	657,359	17,623	645,330	17,386
16 資金流出合計額	—	15,003,072	—	14,500,254
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	282,589	—	223,239	—
18 貸付金等の回収に係る資金流入額	2,593,151	1,719,007	2,227,657	1,478,284
19 その他資金流入額	81,686	24,046	104,154	36,916
20 資金流入合計額	3,615,956	2,171,124	3,265,139	1,932,962
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	—	19,092,731	—	18,252,532
22 純資金流出額	—	12,831,948	—	12,567,292
23 連結流動性カバレッジ比率	—	148.7	—	145.2
24 平均値計算用データ数	—	62	—	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。

【正】

(単位：百万円、%、件)

項目		2022年度第2四半期		2022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	19,092,731		18,252,532	
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	19,123,412	918,595	19,038,291	898,598
3	うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4	うち、準安定預金の額	8,640,725	864,378	8,448,177	845,164
5	ホールセール無担保資金調達に係る資金流出額	14,725,218	11,487,331	14,337,837	11,095,816
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	11,045,668	7,807,780	11,099,201	7,857,180
8	うち、負債性有価証券の額	3,679,550	3,679,550	3,238,635	3,238,635
9	有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	7,135,435	2,406,008	6,740,218	2,162,599
11	うち、デリバティブ取引等に係る資金流出額	1,064,895	1,064,895	947,818	947,818
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	6,070,540	1,341,113	5,792,400	1,214,780
14	資金提供義務に基づく資金流出額等	214,862	158,152	373,622	316,645
15	偶発事象に係る資金流出額	657,359	17,623	645,330	17,386
16	資金流出合計額	—	15,003,072	—	14,500,254
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	282,589	—	223,239	—
18	貸付金等の回収に係る資金流入額	2,593,151	1,719,007	2,227,657	1,478,284
19	その他資金流入額	745,888	452,116	818,440	454,677
20	資金流入合計額	3,621,629	2,171,124	3,269,337	1,932,962
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	19,092,731		18,252,532	
22	純資金流出額	12,831,948		12,567,292	
23	連結流動性カバレッジ比率	148.7		145.2	
24	平均値計算用データ数	62		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。

P274 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		2022年度第2四半期		2022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	18,813,231		18,013,261	
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	19,123,412	918,595	19,038,295	898,598
3	うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4	うち、準安定預金の額	8,640,725	864,378	8,448,181	845,165
5	ホールセール無担保資金調達に係る資金流出額	14,254,678	11,056,562	13,884,583	10,675,152
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	10,697,025	7,498,908	10,766,991	7,557,561
8	うち、負債性有価証券の額	3,557,653	3,557,653	3,117,591	3,117,591
9	有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	6,167,856	2,329,295	5,830,028	2,125,028
11	うち、デリバティブ取引等に係る資金流出額	980,549	980,549	887,265	887,265
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	5,187,306	1,348,745	4,942,762	1,237,763
14	資金提供義務に基づく資金流出額等	21,439	11,807	16,083	8,255
15	偶発事象に係る資金流出額	665,372	17,993	652,765	17,745
16	資金流出合計額	—	14,502,008	—	14,048,875
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	282,589	—	223,239	—
18	貸付金等の回収に係る資金流入額	2,676,100	1,850,676	2,207,401	1,508,044
19	その他資金流入額	83,915	29,639	105,766	39,574
20	資金流入合計額	3,657,894	2,265,320	3,238,424	1,959,622
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	—	18,813,231	—	18,013,261
22	純資金流出額	—	12,236,688	—	12,089,252
23	単体流動性カバレッジ比率	—	153.7	—	149.0
24	平均値計算用データ数	—	62	—	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		2022年度第2四半期		2022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	18,813,231		18,013,261	
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	19,123,412	918,595	19,038,295	898,598
3	うち、安定預金の額	1,807,223	54,216	1,781,123	53,433
4	うち、準安定預金の額	8,640,725	864,378	8,448,181	845,165
5	ホールセール無担保資金調達に係る資金流出額	14,254,678	11,056,562	13,884,583	10,675,152
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	10,697,025	7,498,908	10,766,991	7,557,561
8	うち、負債性有価証券の額	3,557,653	3,557,653	3,117,591	3,117,591
9	有担保資金調達等に係る資金流出額	—	15,361	—	9,209
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	6,167,856	2,329,295	5,830,028	2,125,028
11	うち、デリバティブ取引等に係る資金流出額	980,549	980,549	887,265	887,265
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	5,187,306	1,348,745	4,942,762	1,237,763
14	資金提供義務に基づく資金流出額等	220,911	164,200	379,755	323,140
15	偶発事象に係る資金流出額	665,372	17,993	652,765	17,745
16	資金流出合計額	—	14,502,008	—	14,048,875
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	282,589	—	223,239	—
18	貸付金等の回収に係る資金流入額	2,676,100	1,850,676	2,207,401	1,508,044
19	その他資金流入額	708,242	414,644	813,027	451,577
20	資金流入合計額	3,666,932	2,265,320	3,243,668	1,959,622
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	—	18,813,231	—	18,013,261
22	純資金流出額	—	12,236,688	—	12,089,252
23	単体流動性カバレッジ比率	—	153.7	—	149.0
24	平均値計算用データ数	—	62	—	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かけ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著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。

「2022 INTERIM REPORT」

P167 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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,092,731		¥ 18,252,532	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,291	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,177	845,164
5	Cash outflows related to unsecured wholesale funding	14,654,861	11,416,974	14,243,863	11,001,842
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,009,585	7,771,698	11,047,523	7,805,502
8	of which: Debt securities	3,645,276	3,645,276	3,196,340	3,196,340
9	Cash outflows related to secured funding, etc.	15,361		9,209	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,130,435	2,404,008	6,735,218	2,160,599
11	of which: Cash outflows related to derivative transactions, etc.	1,064,895	1,064,895	947,818	947,818
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	6,065,540	1,339,113	5,787,400	1,212,780
14	Cash outflows related to contractual funding obligations, etc.	21,439	11,807	16,083	8,255
15	Cash outflows related to contingencies	657,359	17,623	645,330	17,386
16	Total cash outflows	14,941,719		14,434,128	
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,593,151	1,719,007	2,227,657	1,478,284
19	Other cash inflows	81,686	24,046	104,154	36,916
20	Total cash inflows	3,615,956	2,171,124	3,265,139	1,932,962
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 19,092,731		¥ 18,252,532	
22	Net cash outflows	12,770,595		12,501,166	
23	Consolidated Liquidity Coverage Ratio (LCR)	149.5%		146.0%	
24	The number of data used to calculate the average value	62		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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,092,731		¥ 18,252,532	
Cash Outflows (2)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,291	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,177	845,164
5	Cash outflows related to unsecured wholesale funding	14,654,861	11,416,974	14,243,863	11,001,842
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,009,585	7,771,698	11,047,523	7,805,502
8	of which: Debt securities	3,645,276	3,645,276	3,196,340	3,196,340
9	Cash outflows related to secured funding, etc.	15,361		9,209	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,130,435	2,404,008	6,735,218	2,160,599
11	of which: Cash outflows related to derivative transactions, etc.	1,064,895	1,064,895	947,818	947,818
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	6,065,540	1,339,113	5,787,400	1,212,780
14	Cash outflows related to contractual funding obligations, etc.	225,866	169,156	403,469	346,492
15	Cash outflows related to contingencies	657,359	17,623	645,330	17,386
16	Total cash outflows	14,941,719		14,434,128	
Cash Inflows (3)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,593,151	1,719,007	2,227,657	1,478,284
19	Other cash inflows	745,888	452,116	818,440	454,677
20	Total cash inflows	3,621,629	2,171,124	3,269,337	1,932,962
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	¥ 19,092,731		¥ 18,252,532	
22	Net cash outflows	12,770,595		12,501,166	
23	Consolidated Liquidity Coverage Ratio (LCR)	149.5%		146.0%	
24	The number of data used to calculate the average value	62		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.

P227 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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,092,731		¥ 18,252,532	
Cash Outflows (2)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,291	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,177	845,164
5	Cash outflows related to unsecured wholesale funding	14,725,218	11,487,331	14,337,837	11,095,816
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,045,668	7,807,780	11,099,201	7,857,180
8	of which: Debt securities	3,679,550	3,679,550	3,238,635	3,238,635
9	Cash outflows related to secured funding, etc.		15,361		9,209
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,135,435	2,406,008	6,740,218	2,162,599
11	of which: Cash outflows related to derivative transactions, etc.	1,064,895	1,064,895	947,818	947,818
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	6,070,540	1,341,113	5,792,400	1,214,780
14	Cash outflows related to contractual funding obligations, etc.	21,439	11,807	16,083	8,255
15	Cash outflows related to contingencies	657,359	17,623	645,330	17,386
16	Total cash outflows		15,003,072		14,500,254
Cash Inflows (3)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,593,151	1,719,007	2,227,657	1,478,284
19	Other cash inflows	81,686	24,046	104,154	36,916
20	Total cash inflows	3,615,956	2,171,124	3,265,139	1,932,962
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 19,092,731		¥ 18,252,532
22	Net cash outflows		12,831,948		12,567,292
23	Consolidated Liquidity Coverage Ratio (LCR)		148.7%		145.2%
24	The number of data used to calculate the average value		62		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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 19,092,731		¥ 18,252,532	
Cash Outflows (2)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,291	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,177	845,164
5	Cash outflows related to unsecured wholesale funding	14,725,218	11,487,331	14,337,837	11,095,816
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,045,668	7,807,780	11,099,201	7,857,180
8	of which: Debt securities	3,679,550	3,679,550	3,238,635	3,238,635
9	Cash outflows related to secured funding, etc.	—	15,361	—	9,209
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	7,135,435	2,406,008	6,740,218	2,162,599
11	of which: Cash outflows related to derivative transactions, etc.	1,064,895	1,064,895	947,818	947,818
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	6,070,540	1,341,113	5,792,400	1,214,780
14	Cash outflows related to contractual funding obligations, etc.	214,862	158,152	373,622	316,645
15	Cash outflows related to contingencies	657,359	17,623	645,330	17,386
16	Total cash outflows	—	15,003,072	—	14,500,254
Cash Inflows (3)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,593,151	1,719,007	2,227,657	1,478,284
19	Other cash inflows	745,888	452,116	818,440	454,677
20	Total cash inflows	3,621,629	2,171,124	3,269,337	1,932,962
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	—	¥ 19,092,731	—	¥ 18,252,532
22	Net cash outflows	—	12,831,948	—	12,567,292
23	Consolidated Liquidity Coverage Ratio (LCR)	—	148.7%	—	145.2%
24	The number of data used to calculate the average value	—	62	—	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.

P249 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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,813,231		¥ 18,013,261	
Cash Outflows (2)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,295	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,181	845,165
5	Cash outflows related to unsecured wholesale funding	14,254,678	11,056,562	13,884,583	10,675,152
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,697,025	7,498,908	10,766,991	7,557,561
8	of which: Debt securities	3,557,653	3,557,653	3,117,591	3,117,591
9	Cash outflows related to secured funding, etc.	—	15,361	—	9,209
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,167,856	2,329,295	5,830,028	2,125,028
11	of which: Cash outflows related to derivative transactions, etc.	980,549	980,549	887,265	887,265
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,187,306	1,348,745	4,942,762	1,237,763
14	Cash outflows related to contractual funding obligations, etc.	21,439	11,807	16,083	8,255
15	Cash outflows related to contingencies	665,372	17,993	652,765	17,745
16	Total cash outflows	—	14,502,008	—	14,048,875
Cash Inflows (3)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,676,100	1,850,676	2,207,401	1,508,044
19	Other cash inflows	83,915	29,639	105,766	39,574
20	Total cash inflows	3,657,894	2,265,320	3,238,424	1,959,622
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	—	¥ 18,813,231	—	¥ 18,013,261
22	Net cash outflows	—	12,236,688	—	12,089,252
23	Non-consolidated Liquidity Coverage Ratio (LCR)	—	153.7%	—	149.0%
24	The number of data used to calculate the average value	—	62	—	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 2022 2nd Quarter		Fiscal Year 2022 1st Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 18,813,231		¥ 18,013,261	
Cash Outflows (2)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 19,123,412	¥ 918,595	¥ 19,038,295	¥ 898,598
3	of which: Stable deposits	1,807,223	54,216	1,781,123	53,433
4	of which: Less stable deposits	8,640,725	864,378	8,448,181	845,165
5	Cash outflows related to unsecured wholesale funding	14,254,678	11,056,562	13,884,583	10,675,152
6	of which: Qualifying operational deposits	—	—	—	—
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,697,025	7,498,908	10,766,991	7,557,561
8	of which: Debt securities	3,557,653	3,557,653	3,117,591	3,117,591
9	Cash outflows related to secured funding, etc.		15,361		9,209
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	6,167,856	2,329,295	5,830,028	2,125,028
11	of which: Cash outflows related to derivative transactions, etc.	980,549	980,549	887,265	887,265
12	of which: Cash outflows related to funding programs	—	—	—	—
13	of which: Cash outflows related to credit and liquidity facilities	5,187,306	1,348,745	4,942,762	1,237,763
14	Cash outflows related to contractual funding obligations, etc.	220,911	164,200	379,755	323,140
15	Cash outflows related to contingencies	665,372	17,993	652,765	17,745
16	Total cash outflows		14,502,008		14,048,875
Cash Inflows (3)		Total	Total	Total	Total
		Unweighted Value	Weighted Value	Unweighted Value	Weighted Value
17	Cash inflows related to secured lending, etc.	¥ 282,589	¥ —	¥ 223,239	¥ —
18	Cash inflows related to collection of loans, etc.	2,676,100	1,850,676	2,207,401	1,508,044
19	Other cash inflows	708,242	414,644	813,027	451,577
20	Total cash inflows	3,666,932	2,265,320	3,243,668	1,959,622
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		¥ 18,813,231		¥ 18,013,261
22	Net cash outflows		12,236,688		12,089,252
23	Non-consolidated Liquidity Coverage Ratio (LCR)		153.7%		149.0%
24	The number of data used to calculate the average value		62		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.”