

2020年2月13日

各 位

三井住友トラスト・ホールディングス株式会社

2019 ディスクロージャー誌および 2019ANNUAL REPORT の訂正について

当社の「2019 ディスクロージャー誌 資料編」、および「2019ANNUAL REPORT-FINANCIAL DATA SECTION-」の一部に誤りがございましたので、お詫びいたしますとともに、【別紙】の通り訂正させていただきます。

## 【別紙】

## 「2019 ディスクロージャー誌 資料編」

## P188 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		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,412,110	2,380,884	2,353,897	2,349,477	2,325,854
2	Tier1 資本の額	2,806,512	2,774,428	2,748,224	2,845,760	2,821,417
3	総自己資本の額	3,320,139	3,297,602	3,301,843	3,411,597	3,348,183
リスク・アセット						
4	リスク・アセットの額	19,790,115	19,325,145	19,971,261	20,322,781	20,522,957
自己資本比率						
5	連結普通株式等 Tier1 比率	12.18%	12.32%	11.78%	11.56%	11.33%
6	連結 Tier1 比率	14.18%	14.35%	13.76%	14.00%	13.74%
7	連結総自己資本比率	16.77%	17.06%	16.53%	16.78%	16.31%
資本バッファー						
8	資本保全バッファー比率	2.50%	1.87%	1.87%	1.87%	1.87%
9	カウンター・シクリカル・バッファー比率	0.03%	0.02%	—%	—%	—%
10	G-SIB/D-SIB バッファー比率	0.50%	0.37%	0.37%	0.37%	0.37%
11	最低連結資本バッファー比率	3.03%	2.27%	2.25%	2.25%	2.25%
12	連結資本バッファー比率	7.68%	7.82%	7.28%	7.06%	6.83%
持株レバレッジ比率						
13	総エクスポージャーの額	60,009,211	59,557,896	72,436,378	69,699,354	70,807,838
14	持株レバレッジ比率	4.67%	4.65%	3.79%	4.08%	3.98%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	15,232,871	16,267,668	28,164,041	28,382,568	27,250,018
16	純資金流出額	10,199,464	9,817,443	21,360,394	20,468,187	19,016,174
17	連結流動性カバレッジ比率	149.3%	165.7%	131.8%	138.6%	143.2%

【正】

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,412,110	2,380,884	2,353,897	2,349,477	2,325,854
2	Tier1 資本の額	2,806,512	2,774,428	2,748,224	2,845,760	2,821,417
3	総自己資本の額	3,320,139	3,297,602	3,301,843	3,411,597	3,348,183
リスク・アセット						
4	リスク・アセットの額	19,790,115	19,325,145	19,971,261	20,322,781	20,522,957
自己資本比率						
5	連結普通株式等 Tier1 比率	12.18%	12.32%	11.78%	11.56%	11.33%
6	連結 Tier1 比率	14.18%	14.35%	13.76%	14.00%	13.74%
7	連結総自己資本比率	16.77%	17.06%	16.53%	16.78%	16.31%
資本バッファー						
8	資本保全バッファー比率	2.50%	1.87%	1.87%	1.87%	1.87%
9	カウンター・シクリカル・バッファー比率	0.03%	0.02%	—%	—%	—%
10	G-SIB/D-SIB バッファー比率	0.50%	0.37%	0.37%	0.37%	0.37%
11	最低連結資本バッファー比率	3.03%	2.27%	2.25%	2.25%	2.25%
12	連結資本バッファー比率	7.68%	7.82%	7.28%	7.06%	6.83%
持株レバレッジ比率						
13	総エクスポージャーの額	60,009,211	59,557,896	72,436,378	69,699,354	70,807,838
14	持株レバレッジ比率	4.67%	4.65%	3.79%	4.08%	3.98%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	15,231,564	16,267,668	28,164,041	28,382,568	27,250,018
16	純資金流出額	11,951,199	11,878,550	23,118,469	22,653,060	20,657,115
17	連結流動性カバレッジ比率	127.4%	136.9%	121.8%	125.2%	131.9%

(注) 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。

## P253 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		2018年度第4四半期		2018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	15,232,871		16,267,668	
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	17,451,832	795,599	17,466,995	806,111
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,157	775,656	7,819,898	786,404
5	ホールセール無担保資金調達に係る資金流出額	13,722,633	9,765,092	13,356,093	9,427,939
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,950,615	6,993,074	11,031,803	7,103,649
8	うち、負債性有価証券の額	2,772,018	2,772,018	2,324,290	2,324,290
9	有担保資金調達等に係る資金流出額		126,086		80,494
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	5,506,037	1,244,804	5,477,877	1,300,739
11	うち、デリバティブ取引等に係る資金流出額	410,164	410,164	482,590	482,590
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金流出額	5,095,873	834,640	4,995,287	818,149
14	資金提供義務等に基づく資金流出額	645,834	515,951	504,857	393,033
15	偶発事象に係る資金流出額	10,782,290	22,941	10,727,789	22,982
16	資金流出合計額		12,470,473		12,031,298
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	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,003,573	2,080,170	2,836,914	2,038,500
19	その他資金流入額	345,927	190,839	327,996	175,355
20	資金流入合計額	3,441,845	2,271,009	3,245,476	2,213,855
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		15,232,871		16,267,668
22	純資金流出額		10,199,464		9,817,443
23	連結流動性カバレッジ比率		149.3		165.7
24	平均値計算用データ数		58		62

### 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、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

なお、2018年度第3四半期につきましては、当社連結範囲の変更により上昇したものととなります。

(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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっていません。

(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。通貨また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」および「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		2018年度第4四半期		2018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	15,231,564		16,267,668	
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	17,451,832	795,599	17,466,905	806,102
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,157	775,656	7,819,808	786,395
5	ホールセール無担保資金調達に係る資金流出額	13,722,633	11,144,377	13,356,183	11,135,105
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,950,615	8,372,359	11,031,893	8,810,815
8	うち、負債性有価証券の額	2,772,018	2,772,018	2,324,290	2,324,290
9	有担保資金調達等に係る資金流出額		126,086		80,494
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	5,506,037	1,634,864	5,477,877	1,690,799
11	うち、デリバティブ取引等に係る資金流出額	410,164	410,164	482,590	482,590
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金流出額	5,095,873	1,224,700	4,995,287	1,208,209
14	資金提供義務等に基づく資金流出額	645,834	515,951	504,857	393,033
15	偶発事象に係る資金流出額	10,782,290	22,941	10,727,789	22,982
16	資金流出合計額		14,239,818		14,128,515
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	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,003,573	2,097,780	2,836,914	2,074,610
19	その他資金流入額	345,927	190,839	327,996	175,355
20	資金流入合計額	3,441,845	2,288,619	3,245,476	2,249,965
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		15,231,564		16,267,668
22	純資金流出額		11,951,199		11,878,550
23	連結流動性カバレッジ比率		127.4		136.9
24	平均値計算用データ数		58		62

(注) 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、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

なお、2018年度第3四半期につきましては、当社連結範囲の変更により上昇したものととなります。

### (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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっていません。

### (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。通貨また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」および「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。

P262 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		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
		資本				
1	普通株式等 Tier1 資本の額	2,068,239	2,201,397	2,204,938	2,251,944	2,218,347
2	Tier1 資本の額	2,421,640	2,553,940	2,557,849	2,664,814	2,630,475
3	総自己資本の額	2,935,268	3,077,114	3,110,914	3,230,101	3,156,660
リスク・アセット						
4	リスク・アセットの額	19,529,822	19,111,660	19,861,313	20,215,073	20,427,360
自己資本比率						
5	連結普通株式等 Tier1 比率	10.59%	11.51%	11.10%	11.13%	10.85%
6	連結 Tier1 比率	12.39%	13.36%	12.87%	13.18%	12.87%
7	連結総自己資本比率	15.02%	16.10%	15.66%	15.97%	15.45%
連結レバレッジ比率						
13	総エクスポージャーの額	59,930,811	59,454,139	59,627,501	57,399,225	57,273,067
14	連結レバレッジ比率	4.04%	4.29%	4.28%	4.64%	4.59%

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	15,232,871	16,267,668	16,132,916	15,641,897	15,286,840
16	純資金流出額	10,313,003	9,903,496	10,146,366	8,417,938	7,701,341
17	連結流動性カバレッジ比率	147.7%	164.2%	159.0%	185.8%	198.4%

## 【正】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
資本						
1	普通株式等 Tier1 資本の額	2,068,239	2,201,397	2,204,938	2,251,944	2,218,347
2	Tier1 資本の額	2,421,640	2,553,940	2,557,849	2,664,814	2,630,475
3	総自己資本の額	2,935,268	3,077,114	3,110,914	3,230,101	3,156,660
リスク・アセット						
4	リスク・アセットの額	19,529,822	19,111,660	19,861,313	20,215,073	20,427,360
自己資本比率						
5	連結普通株式等 Tier1 比率	10.59%	11.51%	11.10%	11.13%	10.85%
6	連結 Tier1 比率	12.39%	13.36%	12.87%	13.18%	12.87%
7	連結総自己資本比率	15.02%	16.10%	15.66%	15.97%	15.45%
連結レバレッジ比率						
13	総エクスポージャーの額	59,930,811	59,454,139	59,627,501	57,399,225	57,273,067
14	連結レバレッジ比率	4.04%	4.29%	4.28%	4.64%	4.59%

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	<b>15,231,564</b>	16,267,668	16,132,916	15,641,897	15,286,840
16	純資金流出額	<b>12,064,738</b>	<b>11,964,602</b>	<b>11,904,442</b>	<b>10,602,813</b>	<b>9,342,282</b>
17	連結流動性カバレッジ比率	<b>126.2%</b>	<b>135.9%</b>	<b>135.5%</b>	<b>147.5%</b>	<b>163.6%</b>

(注) 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。

## P325 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		2018年度第4四半期		2018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	15,232,871		16,267,668	
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	17,451,832	795,599	17,466,995	806,111
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,157	775,656	7,819,898	786,404
5	ホールセール無担保資金調達に係る資金流出額	13,841,910	9,883,926	13,445,090	9,516,750
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,969,633	7,011,649	11,054,606	7,126,266
8	うち、負債性有価証券の額	2,872,277	2,872,277	2,390,484	2,390,484
9	有担保資金調達等に係る資金流出額		126,086		80,494
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	5,506,037	1,244,804	5,477,877	1,300,739
11	うち、デリバティブ取引等に係る資金流出額	410,164	410,164	482,590	482,590
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金流出額	5,095,873	834,640	4,995,287	818,149
14	資金提供義務等に基づく資金流出額	640,539	510,656	502,099	390,275
15	偶発事象に係る資金流出額	10,782,290	22,941	10,727,789	22,982
16	資金流出合計額		12,584,012		12,117,351
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	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,003,573	2,080,170	2,836,914	2,038,500
19	その他資金流入額	345,927	190,839	327,996	175,355
20	資金流入合計額	3,441,845	2,271,009	3,245,476	2,213,855
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		15,232,871		16,267,668
22	純資金流出額		10,313,003		9,903,496
23	連結流動性カバレッジ比率		147.7		164.2
24	平均値計算用データ数		58		62

## 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、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

### (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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっておりません。

### (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。通貨また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」および「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		2018年度第4四半期		2018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	15,231,564		16,267,668	
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	17,451,832	795,599	17,466,905	806,102
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,157	775,656	7,819,808	786,395
5	ホールセール無担保資金調達に係る資金流出額	13,841,910	11,263,211	13,445,180	11,223,915
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,969,633	8,390,934	11,054,696	8,833,431
8	うち、負債性有価証券の額	2,872,277	2,872,277	2,390,484	2,390,484
9	有担保資金調達等に係る資金流出額		126,086		80,494
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	5,506,037	1,634,864	5,477,877	1,690,799
11	うち、デリバティブ取引等に係る資金流出額	410,164	410,164	482,590	482,590
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金の額	5,095,873	1,224,700	4,995,287	1,208,209
14	資金提供義務等に基づく資金流出額	640,539	510,656	502,099	390,275
15	偶発事象に係る資金流出額	10,782,290	22,941	10,727,789	22,982
16	資金流出合計額		14,353,357		14,214,567
資金流入額(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
17	有担保資金運用等に係る資金流入額	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,003,573	2,097,780	2,836,914	2,074,610
19	その他資金流入額	345,927	190,839	327,996	175,355
20	資金流入合計額	3,441,845	2,288,619	3,245,476	2,249,965
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		15,231,564		16,267,668
22	純資金流出額		12,064,738		11,964,602
23	連結流動性カバレッジ比率		126.2		135.9
24	平均値計算用データ数		58		62

(注) 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、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

### (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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっておりません。

### (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。通貨また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」および「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。

**P326 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		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
		資本				
1	普通株式等 Tier1 資本の額	1,919,843	2,093,433	2,105,502	2,180,808	2,121,524
2	Tier1 資本の額	2,259,843	2,433,433	2,445,502	2,580,808	2,521,524
3	総自己資本の額	2,767,568	2,951,012	2,993,154	3,138,534	3,040,753
リスク・アセット						
4	リスク・アセットの額	19,152,340	18,580,794	19,426,260	19,683,990	20,004,551
自己資本比率						
5	普通株式等 Tier1 比率	10.02%	11.26%	10.83%	11.07%	10.60%
6	Tier1 比率	11.79%	13.09%	12.58%	13.11%	12.60%
7	総自己資本比率	14.45%	15.88%	15.40%	15.94%	15.20%
単体レバレッジ比率						
13	総エクスポージャーの額	58,241,947				
14	単体レバレッジ比率	3.88%				

(単位：百万円、%)

KM1		イ	ロ	ハ	ニ	ホ
国際様式の 該当番号		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	15,077,727	16,072,242	15,942,059	15,453,890	15,114,946
16	純資金流出額	9,315,292	8,973,441	9,138,699	7,436,769	6,843,119
17	単体流動性カバレッジ比率	161.8%	179.1%	174.4%	207.8%	220.8%

## 【正】

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2019年 3月末	2018年 12月末	2018年 9月末	2018年 6月末	2018年 3月末
資本						
1	普通株式等 Tier1 資本の額	1,919,843	2,093,433	2,105,502	2,180,808	2,121,524
2	Tier1 資本の額	2,259,843	2,433,433	2,445,502	2,580,808	2,521,524
3	総自己資本の額	2,767,568	2,951,012	2,993,154	3,138,534	3,040,753
リスク・アセット						
4	リスク・アセットの額	19,152,340	18,580,794	19,426,260	19,683,990	20,004,551
自己資本比率						
5	普通株式等 Tier1 比率	10.02%	11.26%	10.83%	11.07%	10.60%
6	Tier1 比率	11.79%	13.09%	12.58%	13.11%	12.60%
7	総自己資本比率	14.45%	15.88%	15.40%	15.94%	15.20%
単体レバレッジ比率						
13	総エクスポージャーの額	58,241,947				
14	単体レバレッジ比率	3.88%				

(単位：百万円、%)

KM1						
国際様式の 該当番号		イ	ロ	ハ	ニ	ホ
		2018年度 第4四半期	2018年度 第3四半期	2018年度 第2四半期	2018年度 第1四半期	2017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	<b>15,076,420</b>	16,072,242	15,942,059	15,453,890	15,114,946
16	純資金流出額	<b>11,067,028</b>	<b>11,034,546</b>	<b>10,896,775</b>	<b>9,621,642</b>	<b>8,484,060</b>
17	単体流動性カバレッジ比率	<b>136.2%</b>	<b>145.6%</b>	<b>146.3%</b>	<b>160.6%</b>	<b>178.1%</b>

(注) 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。

### P343 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		2018年度第4四半期		2018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	15,077,727		16,072,242	
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	17,452,016	795,638	17,467,157	806,143
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,341	775,695	7,820,060	786,436
5	ホールセール無担保資金調達に係る資金流出額	13,642,463	9,637,855	13,175,270	9,204,483
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,884,210	6,879,602	10,916,533	6,945,746
8	うち、負債性有価証券の額	2,758,253	2,758,253	2,258,737	2,258,737
9	有担保資金調達等に係る資金流出額	126,086		80,494	
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	4,889,119	1,219,182	4,870,482	1,275,577
11	うち、デリバティブ取引等に係る資金流出額	410,155	410,155	482,582	482,582
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金流出額	4,478,964	809,027	4,387,900	792,995
14	資金提供義務等に基づく資金流出額	321,895	191,999	298,524	186,691
15	偶発事象に係る資金流出額	12,488,971	23,035	12,437,556	23,109
16	資金流出合計額	11,993,795		11,576,497	
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	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,360,023	2,456,001	3,170,606	2,396,605
19	その他資金流入額	377,590	222,502	359,092	206,451
20	資金流入合計額	3,829,958	2,678,503	3,610,264	2,603,056
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	15,077,727		16,072,242	
22	純資金流出額	9,315,292		8,973,441	
23	単体流動性カバレッジ比率	161.8		179.1	
24	平均値計算用データ数	58		62	

### 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

当社単体における過去2年間の流動性カバレッジ比率は、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

- (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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっていません。

- (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。通貨また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」および「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		2018年度第4四半期		2018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	15,076,420		16,072,242	
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	17,452,016	795,638	17,467,067	806,134
3	うち、安定預金の額	664,777	19,943	656,898	19,706
4	うち、準安定預金の額	7,714,341	775,695	7,819,970	786,427
5	ホールセール無担保資金調達に係る資金流出額	13,642,463	11,017,141	13,175,360	10,911,648
6	うち、適格オペレーショナル預金の額	0	0	0	0
7	うち、適格オペレーショナル預金、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	10,884,210	8,258,888	10,916,623	8,652,911
8	うち、負債性有価証券の額	2,758,253	2,758,253	2,258,737	2,258,737
9	有担保資金調達等に係る資金流出額		126,086		80,494
10	デリバティブ取引等、資金調達プログラム、与信・流動性 ファシリティに係る資金流出額	4,889,119	1,609,242	4,870,482	1,665,637
11	うち、デリバティブ取引等に係る資金流出額	410,155	410,155	482,582	482,582
12	うち、資金調達プログラムに係る資金流出額	0	0	0	0
13	うち、与信・流動性ファシリティに係る資金流出額	4,478,964	1,199,087	4,387,900	1,183,055
14	資金提供義務等に基づく資金流出額	321,895	191,999	298,524	186,691
15	偶発事象に係る資金流出額	12,488,971	23,035	12,437,556	23,109
16	資金流出合計額		13,763,141		13,673,713
資金流出額（3）					
		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
17	有担保資金運用等に係る資金流入額	92,345	0	80,566	0
18	貸付金等の回収に係る資金流入額	3,360,023	2,473,611	3,170,606	2,432,716
19	その他資金流入額	377,590	222,502	359,092	206,451
20	資金流入合計額	3,829,958	2,696,113	3,610,264	2,639,167
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		15,076,420		16,072,242
22	純資金流出額		11,067,028		11,034,546
23	単体流動性カバレッジ比率		136.2		145.6
24	平均値計算用データ数		58		62

(注) 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

当社単体における過去2年間の流動性カバレッジ比率は、長期運用と短期調達の期間ミスマッチの拡大により足もと低下しておりますが、所要水準を大きく上回っております。

### (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所要水準を十分に満たしており、今後も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。また、実績値は当初の見通しと大きく異なっていません。

### (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。通貨また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」および「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。

「2019ANNUAL REPORT—FINANCIAL DATA SECTION—」

P228 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, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,412,110	¥ 2,380,884	¥ 2,353,897	¥ 2,349,477	¥ 2,325,854
2	Tier 1	2,806,512	2,774,428	2,748,224	2,845,760	2,821,417
3	Total capital	3,320,139	3,297,602	3,301,843	3,411,597	3,348,183
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,790,115	19,325,145	19,971,261	20,322,781	20,522,957
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	12.18%	12.32%	11.78%	11.56%	11.33%
6	Tier 1 ratio (%)	14.18%	14.35%	13.76%	14.00%	13.74%
7	Total capital ratio (%)	16.77%	17.06%	16.53%	16.78%	16.31%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement (2.5% from 2019) (%)	2.50%	1.87%	1.87%	1.87%	1.87%
9	Countercyclical buffer requirement (%)	0.03%	0.02%	—%	—%	—%
10	Bank G-SIB and/or D-SIB additional requirements (%)	0.50%	0.37%	0.37%	0.37%	0.37%
11	Total of bank CET1 specific buffer requirements (%)	3.03%	2.27%	2.25%	2.25%	2.25%
12	CET1 available after meeting the bank's minimum capital requirements (%)	7.68%	7.82%	7.28%	7.06%	6.83%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	60,009,211	59,557,896	72,436,378	69,699,354	70,807,838
14	Basel III leverage ratio (%)	4.67%	4.65%	3.79%	4.08%	3.98%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year	Fiscal Year	Fiscal Year	Fiscal Year	Fiscal Year
		2018 4th Quarter	2018 3rd Quarter	2018 2nd Quarter	2018 1st Quarter	2017 4th Quarter
Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥ 15,232,871	¥ 16,267,668	¥ 28,164,041	¥ 28,382,568	¥ 27,250,018
16	Net cash outflows	10,199,464	9,817,443	21,360,394	20,468,187	19,016,174
17	Consolidated LCR (%)	149.3%	165.7%	131.8%	138.6%	143.2%

**【After Correction】**

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,412,110	¥ 2,380,884	¥ 2,353,897	¥ 2,349,477	¥ 2,325,854
2	Tier 1	2,806,512	2,774,428	2,748,224	2,845,760	2,821,417
3	Total capital	3,320,139	3,297,602	3,301,843	3,411,597	3,348,183
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,790,115	19,325,145	19,971,261	20,322,781	20,522,957
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	12.18%	12.32%	11.78%	11.56%	11.33%
6	Tier 1 ratio (%)	14.18%	14.35%	13.76%	14.00%	13.74%
7	Total capital ratio (%)	16.77%	17.06%	16.53%	16.78%	16.31%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement (2.5% from 2019) (%)	2.50%	1.87%	1.87%	1.87%	1.87%
9	Countercyclical buffer requirement (%)	0.03%	0.02%	—%	—%	—%
10	Bank G-SIB and/or D-SIB additional requirements (%)	0.50%	0.37%	0.37%	0.37%	0.37%
11	Total of bank CET1 specific buffer requirements (%)	3.03%	2.27%	2.25%	2.25%	2.25%
12	CET1 available after meeting the bank's minimum capital requirements (%)	7.68%	7.82%	7.28%	7.06%	6.83%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	60,009,211	59,557,896	72,436,378	69,699,354	70,807,838
14	Basel III leverage ratio (%)	4.67%	4.65%	3.79%	4.08%	3.98%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2018 4th Quarter	Fiscal Year 2018 3rd Quarter	Fiscal Year 2018 2nd Quarter	Fiscal Year 2018 1st Quarter	Fiscal Year 2017 4th Quarter
		Liquidity Coverage Ratio (LCR)				
15	Total HQLA allowed to be included in the calculation	¥15,231,564	¥16,267,668	¥28,164,041	¥28,382,568	¥27,250,018
16	Net cash outflows	11,951,199	11,878,550	23,118,469	22,653,060	20,657,115
17	Consolidated LCR (%)	127.4%	136.9%	121.8%	125.2%	131.9%

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

## P296 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Holdings, Inc.

Liquidity Coverage Ratio (LCR) (Consolidated)

### [Before Correction]

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	15,232,871		16,267,668	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,451,832	¥ 795,599	¥ 17,466,995	¥ 806,111
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,157	775,656	7,819,898	786,404
5	Cash outflows related to unsecured wholesale funding	13,722,633	9,765,092	13,356,093	9,427,939
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,950,615	6,993,074	11,031,803	7,103,649
8	of which: Debt securities	2,772,018	2,772,018	2,324,290	2,324,290
9	Cash outflows related to secured funding, etc.		126,086		80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,506,037	1,244,804	5,477,877	1,300,739
11	of which: Cash outflows related to derivative transactions, etc.	410,164	410,164	482,590	482,590
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	5,095,873	834,640	4,995,287	818,149
14	Cash outflows related to contractual funding obligations, etc.	645,834	515,951	504,857	393,033
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows		12,470,473		12,031,298
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,003,573	2,080,170	2,836,914	2,038,500
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	2,271,009	3,245,476	2,213,855
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	15,232,871		16,267,668	
22	Net cash outflows	10,199,464		9,817,443	
23	Consolidated Liquidity Coverage Ratio (LCR)	149.3		165.7	
24	The number of data used to calculate the average value	58		62	

### 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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

The increase in the 3rd quarter of fiscal year 2018 was due to the change in our scope of consolidation.

#### (2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the required criteria and going forward it is not expected to fluctuate significantly from the current level. The actual LCR is not significantly different from our primary forecast.

#### (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 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】

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	<b>15,231,564</b>		16,267,668	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,451,832	¥ 795,599	¥ 17,466,905	¥ 806,102
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,157	775,656	7,819,808	786,395
5	Cash outflows related to unsecured wholesale funding	13,722,633	<b>11,144,377</b>	<b>13,356,183</b>	<b>11,135,105</b>
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,950,615	<b>8,372,359</b>	<b>11,031,893</b>	<b>8,810,815</b>
8	of which: Debt securities	2,772,018	2,772,018	2,324,290	2,324,290
9	Cash outflows related to secured funding, etc.	126,086		80,494	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,506,037	<b>1,634,864</b>	5,477,877	<b>1,690,799</b>
11	of which: Cash outflows related to derivative transactions, etc.	410,164	410,164	482,590	482,590
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	5,095,873	<b>1,224,700</b>	4,995,287	<b>1,208,209</b>
14	Cash outflows related to contractual funding obligations, etc.	645,834	515,951	504,857	393,033
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows	<b>14,239,818</b>		<b>14,128,515</b>	
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,003,573	<b>2,097,780</b>	2,836,914	<b>2,074,610</b>
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	<b>2,288,619</b>	3,245,476	<b>2,249,965</b>
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	<b>15,231,564</b>		16,267,668	
22	Net cash outflows	<b>11,951,199</b>		<b>11,878,550</b>	
23	Consolidated Liquidity Coverage Ratio (LCR)	<b>127.4</b>		<b>136.9</b>	
24	The number of data used to calculate the average value	58		62	

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

## 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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

The increase in the 3rd quarter of fiscal year 2018 was due to the change in our scope of consolidation.

### (2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the required criteria and going forward it is not expected to fluctuate significantly from the current level. The actual LCR is not significantly different from our primary forecast.

### (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 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.

**P304 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, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,068,239	¥ 2,201,397	¥ 2,204,938	¥ 2,251,944	¥ 2,218,347
2	Tier 1	2,421,640	2,553,940	2,557,849	2,664,814	2,630,475
3	Total capital	2,935,268	3,077,114	3,110,914	3,230,101	3,156,660
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,529,822	19,111,660	19,861,313	20,215,073	20,427,360
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	10.59%	11.51%	11.10%	11.13%	10.85%
6	Tier 1 ratio (%)	12.39%	13.36%	12.87%	13.18%	12.87%
7	Total capital ratio (%)	15.02%	16.10%	15.66%	15.97%	15.45%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	59,930,811	59,454,139	59,627,501	57,399,225	57,273,067
14	Basel III leverage ratio (%)	4.04%	4.29%	4.28%	4.64%	4.59%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2017
		4th Quarter	3rd Quarter	2nd Quarter	1st Quarter	4th Quarter
Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥ 15,232,871	¥ 16,267,668	¥ 16,132,916	¥ 15,641,897	¥ 15,286,840
16	Net cash outflows	10,313,003	9,903,496	10,146,366	8,417,938	7,701,341
17	Consolidated LCR (%)	147.7%	164.2%	159.0%	185.8%	198.4%

**【After Correction】**

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 2,068,239	¥ 2,201,397	¥ 2,204,938	¥ 2,251,944	¥ 2,218,347
2	Tier 1	2,421,640	2,553,940	2,557,849	2,664,814	2,630,475
3	Total capital	2,935,268	3,077,114	3,110,914	3,230,101	3,156,660
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,529,822	19,111,660	19,861,313	20,215,073	20,427,360
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	10.59%	11.51%	11.10%	11.13%	10.85%
6	Tier 1 ratio (%)	12.39%	13.36%	12.87%	13.18%	12.87%
7	Total capital ratio (%)	15.02%	16.10%	15.66%	15.97%	15.45%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	59,930,811	59,454,139	59,627,501	57,399,225	57,273,067
14	Basel III leverage ratio (%)	4.04%	4.29%	4.28%	4.64%	4.59%

KM1		Millions of Yen, %				
Basel III Template No.		Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2018	Fiscal Year 2017
		4th Quarter	3rd Quarter	2nd Quarter	1st Quarter	4th Quarter
Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥ 15,231,564	¥16,267,668	¥16,132,916	¥15,641,897	¥15,286,840
16	Net cash outflows	12,064,738	11,964,602	11,904,442	10,602,813	9,342,282
17	Consolidated LCR (%)	126.2%	135.9%	135.5%	147.5%	163.6%

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

## P370 Sumitomo Mitsui Trust Bank, Limited. Basel III Disclosure Data

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited.

Liquidity Coverage Ratio (LCR) (Consolidated)

### **[Before Correction]**

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 15,232,871		¥ 16,267,668	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,451,832	¥ 795,599	¥ 17,466,995	¥ 806,111
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,157	775,656	7,819,898	786,404
5	Cash outflows related to unsecured wholesale funding	13,841,910	9,883,926	13,445,090	9,516,750
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,969,633	7,011,649	11,054,606	7,126,266
8	of which: Debt securities	2,872,277	2,872,277	2,390,484	2,390,484
9	Cash outflows related to secured funding, etc.		126,086		80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,506,037	1,244,804	5,477,877	1,300,739
11	of which: Cash outflows related to derivative transactions, etc.	410,164	410,164	482,590	482,590
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	5,095,873	834,640	4,995,287	818,149
14	Cash outflows related to contractual funding obligations, etc.	640,539	510,656	502,099	390,275
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows		12,584,012		12,117,351
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,003,573	2,080,170	2,836,914	2,038,500
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	2,271,009	3,245,476	2,213,855
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	15,232,871		16,267,668	
22	Net cash outflows	10,313,003		9,903,496	
23	Consolidated Liquidity Coverage Ratio (LCR)	147.7		164.2	
24	The number of data used to calculate the average value	58		62	

### 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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

#### (2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the required criteria and we do not expect the LCR to significantly fluctuate from the current level. Furthermore, the actual LCR is not significantly different from our forecast.

#### (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 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】

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 15,231,564		¥ 16,267,668	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,451,832	¥ 795,599	¥ 17,466,905	¥ 806,102
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,157	775,656	7,819,808	786,395
5	Cash outflows related to unsecured wholesale funding	13,841,910	11,263,211	13,445,180	11,223,915
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,969,633	8,390,934	11,054,696	8,833,431
8	of which: Debt securities	2,872,277	2,872,277	2,390,484	2,390,484
9	Cash outflows related to secured funding, etc.		126,086		80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,506,037	1,634,864	5,477,877	1,690,799
11	of which: Cash outflows related to derivative transactions, etc.	410,164	410,164	482,590	482,590
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	5,095,873	1,224,700	4,995,287	1,208,209
14	Cash outflows related to contractual funding obligations, etc.	640,539	510,656	502,099	390,275
15	Cash outflows related to contingencies	10,782,290	22,941	10,727,789	22,982
16	Total cash outflows		14,353,357		14,214,567
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,003,573	2,097,780	2,836,914	2,074,610
19	Other cash inflows	345,927	190,839	327,996	175,355
20	Total cash inflows	3,441,845	2,288,619	3,245,476	2,249,965
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,231,564		16,267,668
22	Net cash outflows		12,064,738		11,964,602
23	Consolidated Liquidity Coverage Ratio (LCR)		126.2		135.9
24	The number of data used to calculate the average value		58		62

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

### 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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

#### (2) Items concerning evaluation of the LCR level

Our consolidated LCR satisfies the required criteria and we do not expect the LCR to significantly fluctuate from the current level. Furthermore, the actual LCR is not significantly different from our forecast.

#### (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 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.

**P371 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, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,919,843	¥ 2,093,433	¥ 2,105,502	¥ 2,180,808	¥ 2,121,524
2	Tier 1	2,259,843	2,433,433	2,445,502	2,580,808	2,521,524
3	Total capital	2,767,568	2,951,012	2,993,154	3,138,534	3,040,753
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,152,340	18,580,794	19,426,260	19,683,990	20,004,551
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	10.02%	11.26%	10.83%	11.07%	10.60%
6	Tier 1 ratio (%)	11.79%	13.09%	12.58%	13.11%	12.60%
7	Total capital ratio (%)	14.45%	15.88%	15.40%	15.94%	15.20%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	58,241,947				
14	Basel III leverage ratio (%)	3.88%				

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2018 4th Quarter	Fiscal Year 2018 3rd Quarter	Fiscal Year 2018 2nd Quarter	Fiscal Year 2018 1st Quarter	Fiscal Year 2017 4th Quarter
Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥ 15,077,727	¥ 16,072,242	¥ 15,942,059	¥ 15,453,890	¥ 15,114,946
16	Net cash outflows	9,315,292	8,973,441	9,138,699	7,436,769	6,843,119
17	Non-consolidated LCR (%)	161.8%	179.1%	174.4%	207.8%	220.8%

**【After Correction】**

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		March 31, 2019	December 31, 2018	September 30, 2018	June 30, 2018	March 31, 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	¥ 1,919,843	¥ 2,093,433	¥ 2,105,502	¥ 2,180,808	¥ 2,121,524
2	Tier 1	2,259,843	2,433,433	2,445,502	2,580,808	2,521,524
3	Total capital	2,767,568	2,951,012	2,993,154	3,138,534	3,040,753
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	19,152,340	18,580,794	19,426,260	19,683,990	20,004,551
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	10.02%	11.26%	10.83%	11.07%	10.60%
6	Tier 1 ratio (%)	11.79%	13.09%	12.58%	13.11%	12.60%
7	Total capital ratio (%)	14.45%	15.88%	15.40%	15.94%	15.20%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	58,241,947				
14	Basel III leverage ratio (%)	3.88%				

KM1		Millions of Yen, %				
Basel III Template No.		a	b	c	d	e
		Fiscal Year 2018 4th Quarter	Fiscal Year 2018 3rd Quarter	Fiscal Year 2018 2nd Quarter	Fiscal Year 2018 1st Quarter	Fiscal Year 2017 4th Quarter
Liquidity Coverage Ratio (LCR)						
15	Total HQLA allowed to be included in the calculation	¥ 15,076,420	¥16,072,242	¥15,942,059	¥15,453,890	¥15,114,946
16	Net cash outflows	11,067,028	11,034,546	10,896,775	9,621,642	8,484,060
17	Non-consolidated LCR (%)	136.2%	145.6%	146.3%	160.6%	178.1%

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

**P388 Sumitomo Mitsui Trust Bank, Limited. Basel III Disclosure Data**

Quantitative Disclosure Data : Sumitomo Mitsui Trust Bank, Limited.

Liquidity Coverage Ratio (LCR) (Non-consolidated)

**[Before Correction]**

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 15,077,727		¥ 16,072,242	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,452,016	¥ 795,638	¥ 17,467,157	¥ 806,143
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,341	775,695	7,820,060	786,436
5	Cash outflows related to unsecured wholesale funding	13,642,463	9,637,855	13,175,270	9,204,483
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,884,210	6,879,602	10,916,533	6,945,746
8	of which: Debt securities	2,758,253	2,758,253	2,258,737	2,258,737
9	Cash outflows related to secured funding, etc.		126,086		80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,889,119	1,219,182	4,870,482	1,275,577
11	of which: Cash outflows related to derivative transactions, etc.	410,155	410,155	482,582	482,582
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	4,478,964	809,027	4,387,900	792,995
14	Cash outflows related to contractual funding obligations, etc.	321,895	191,999	298,524	186,691
15	Cash outflows related to contingencies	12,488,971	23,035	12,437,556	23,109
16	Total cash outflows		11,993,795		11,576,497
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,360,023	2,456,001	3,170,606	2,396,605
19	Other cash inflows	377,590	222,502	359,092	206,451
20	Total cash inflows	3,829,958	2,678,503	3,610,264	2,603,056
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		15,077,727		16,072,242
22	Net cash outflows		9,315,292		8,973,441
23	Non-consolidated Liquidity Coverage Ratio (LCR)		161.8		179.1
24	The number of data used to calculate the average value		58		62

**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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

(2) Items concerning evaluation of the LCR level

Our non-consolidated LCR satisfies the required criteria and going forward it is not expected to fluctuate significantly from the current level. The actual LCR is not significantly different from our primary forecast.

(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 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】

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

Items		Millions of Yen, %, the Number of Data			
		Fiscal Year 2018 4th Quarter		Fiscal Year 2018 3rd Quarter	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	¥ 15,076,420		¥ 16,072,242	
Cash Outflows (2)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
2	Cash outflows related to unsecured retail funding	¥ 17,452,016	¥ 795,638	¥ 17,467,067	¥ 806,134
3	of which: Stable deposits	664,777	19,943	656,898	19,706
4	of which: Less stable deposits	7,714,341	775,695	7,819,970	786,427
5	Cash outflows related to unsecured wholesale funding	13,642,463	11,017,141	13,175,360	10,911,648
6	of which: Qualifying operational deposits	0	0	0	0
7	of which: Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,884,210	8,258,888	10,916,623	8,652,911
8	of which: Debt securities	2,758,253	2,758,253	2,258,737	2,258,737
9	Cash outflows related to secured funding, etc.	/	126,086	/	80,494
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,889,119	1,609,242	4,870,482	1,665,637
11	of which: Cash outflows related to derivative transactions, etc.	410,155	410,155	482,582	482,582
12	of which: Cash outflows related to funding programs	0	0	0	0
13	of which: Cash outflows related to credit and liquidity facilities	4,478,964	1,199,087	4,387,900	1,183,055
14	Cash outflows related to contractual funding obligations, etc.	321,895	191,999	298,524	186,691
15	Cash outflows related to contingencies	12,488,971	23,035	12,437,556	23,109
16	Total cash outflows	/	13,763,141	/	13,673,713
Cash Inflows (3)		Total Unweighted Value	Total Weighted Value	Total Unweighted Value	Total Weighted Value
17	Cash inflows related to secured lending, etc.	92,345	0	80,566	0
18	Cash inflows related to collection of loans, etc.	3,360,023	2,473,611	3,170,606	2,432,716
19	Other cash inflows	377,590	222,502	359,092	206,451
20	Total cash inflows	3,829,958	2,696,113	3,610,264	2,639,167
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	/	15,076,420	/	16,072,242
22	Net cash outflows	/	11,067,028	/	11,034,546
23	Non-consolidated Liquidity Coverage Ratio (LCR)	/	136.2	/	145.6
24	The number of data used to calculate the average value	/	58	/	62

Note: Month-end data used for some items instead of daily data to calculate figures for the above periods.

### 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 over the past two years is currently in a decline due to the growing mismatch between long-term investments and short-term financing, but has been far exceeding the required criteria.

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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 assets and net cash outflows in major currencies.

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