

Notice Regarding Corrections in 2019 Annual Report –Financial Data Section–

Sumitomo Mitsui Trust Holdings, Inc. hereby announces the following corrections to its 2019 Annual Report –Financial Data Section–. We apologize for any inconvenience caused.

The items and the contents that have been corrected are shown below.

P292 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

Consolidated: Quantitative Disclosure Data

IRRBB1: Interest rate risk

【Before Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥105,286		133,810	
2	Parallel down	37,127		15,192	
3	Steeper	58,921		75,958	
4	Flattener	—		129	
5	Short rate up	9,980		22,305	
6	Short rate down	22,469		5,109	
7	Maximum	105,286		133,810	

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥111,758		133,810	
2	Parallel down	32,180		15,192	
3	Steeper	60,686		75,958	
4	Flattener	—		129	
5	Short rate up	10,380		22,305	
6	Short rate down	20,354		5,109	
7	Maximum	111,758		133,810	

P368 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Consolidated: Quantitative Disclosure Data

IRRBB1: Interest rate risk

【Before Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥105,286		132,854	
2	Parallel down	37,127		15,192	
3	Steeper	58,921		76,509	
4	Flattener	—		129	
5	Short rate up	9,980		21,394	
6	Short rate down	22,469		5,109	
7	Maximum	105,286		132,854	

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥111,758		132,854	
2	Parallel down	32,180		15,192	
3	Steeper	60,686		76,509	
4	Flattener	—		129	
5	Short rate up	10,380		21,394	
6	Short rate down	20,354		5,109	
7	Maximum	111,758		132,854	

P386 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

Non-consolidated: Quantitative Disclosure Data

IRRBB1: Interest rate risk

【Before Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥105,127		123,693	
2	Parallel down	47,820		15,192	
3	Steeper	55,805		75,790	
4	Flattener	—		129	
5	Short rate up	9,980		16,539	
6	Short rate down	26,668		5,109	
7	Maximum	105,127		123,693	

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a		b	
		△EVE			
		March 31, 2019		March 31, 2018	
1	Parallel up	¥106,647		123,693	
2	Parallel down	47,824		15,192	
3	Steeper	56,393		75,790	
4	Flattener	—		129	
5	Short rate up	10,380		16,539	
6	Short rate down	26,669		5,109	
7	Maximum	106,647		123,693	