

May, 2021

Sumitomo Mitsui Trust Holdings, Inc.

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.

P289 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

MR2: Risk-weighted Assets Flow Statements of Market Risk Exposures under Internal Model Approach

MR2 March 31, 2019 **【Before Correction】** Millions of Yen **【After Correction】** Billions of Yen

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	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 111,758	¥ 133,810	¥ (81,988)	¥ (68,800)
2	Parallel down	32,180	15,192	82,944	68,343
3	Steeper	60,686	75,968		
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	82,944	68,343

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 110,954	¥ 133,327	¥ (78,942)	¥ (65,638)
2	Parallel down	32,044	15,192	81,126	66,325
3	Steeper	89,205	105,473		
4	Flattener	—	1,455		
5	Short rate up	3,955	20,606		
6	Short rate down	27,160	21,435		
7	Maximum	110,954	133,327	81,126	66,325

P365 Sumitomo Mitsui Trust Bank, Limited Basel III Disclosure Data

MR2: Risk-weighted Assets Flow Statements of Market Risk Exposures under Internal Model Approach

MR2 March 31, 2019 **【Before Correction】** Millions of Yen **【After Correction】** Billions of Yen

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	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 111,788	¥ 132,854	¥ (81,988)	¥ (69,811)
2	Parallel down	32,180	15,192	82,944	69,354
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	111,788	132,854	82,944	69,354

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 110,954	¥ 132,370	¥ (78,942)	¥ (66,648)
2	Parallel down	32,044	15,192	81,126	67,335
3	Steeper	89,205	106,025		
4	Flattener	—	1,455		
5	Short rate up	3,956	20,606		
6	Short rate down	27,160	22,347		
7	Maximum	110,954	132,370	81,126	67,335

P366 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	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 106,647	¥ 123,693	¥ (83,133)	¥ (70,971)
2	Parallel down	47,824	15,192	84,089	70,515
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	84,089	70,515

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2019	March 31, 2018	March 31, 2019	March 31, 2018
1	Parallel up	¥ 106,647	¥ 123,210	¥ (80,087)	¥ (67,809)
2	Parallel down	47,688	15,192	82,271	68,496
3	Steeper	82,902	104,782		
4	Flattener	—	1,455		
5	Short rate up	3,956	20,606		
6	Short rate down	32,177	26,864		
7	Maximum	106,647	123,210	82,271	68,496