

May, 2021

Sumitomo Mitsui Trust Holdings, Inc.

## Notice Regarding Corrections in 2020 Annual Report -Financial Data Section-

Sumitomo Mitsui Trust Holdings, Inc. hereby announces the following corrections to its 2020 Annual Report -Financial Data Section-. We apologize for any inconvenience caused.

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

### P294 Sumitomo Mitsui Trust Holdings, Inc. Basel III Disclosure Data

Consolidated: Quantitative Disclosure Data

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

MR2 March 31, 2020 **【Before Correction】** Millions of Yen **【After Correction】** Billions of Yen

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

### P297 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, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 118,906	¥ 111,758	¥ (52,028)	¥ (81,988)
2	Parallel down	—	32,180	52,945	82,944
3	Steeper	70,291	60,686		
4	Flattener	—	—		
5	Short rate up	8,653	10,380		
6	Short rate down	1,738	20,354		
7	Maximum	118,906	111,758	52,945	82,944

#### 【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 118,515	¥ 110,954	¥ (49,316)	¥ (78,942)
2	Parallel down	—	32,044	51,114	81,126
3	Steeper	84,912	89,205		
4	Flattener	—	—		
5	Short rate up	901	3,956		
6	Short rate down	4,773	27,160		
7	Maximum	118,515	110,954	51,114	81,126

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

Consolidated: Quantitative Disclosure Data

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

MR2 March 31, 2020 **【Before Correction】** Millions of Yen **【After Correction】** Billions of Yen

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

### P373 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, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 118,906	¥ 111,758	¥ (52,028)	¥ (81,988)
2	Parallel down	—	32,180	52,945	82,944
3	Steeper	70,291	60,636		
4	Flattener	—	—		
5	Short rate up	8,653	10,380		
6	Short rate down	1,738	20,354		
7	Maximum	118,906	111,758	52,945	82,944

#### 【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 118,515	¥ 110,954	¥ (49,316)	¥ (78,942)
2	Parallel down	—	32,044	51,114	81,126
3	Steeper	84,912	89,205		
4	Flattener	—	—		
5	Short rate up	901	3,956		
6	Short rate down	4,773	27,160		
7	Maximum	118,515	110,954	51,114	81,126

### P392 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, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 97,009	¥ 106,647	¥ (53,940)	¥ (83,133)
2	Parallel down	—	47,824	54,856	84,089
3	Steeper	61,422	56,333		
4	Flattener	—	—		
5	Short rate up	1,660	10,380		
6	Short rate down	8,582	26,669		
7	Maximum	97,009	106,647	54,856	84,089

#### 【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		March 31, 2020	March 31, 2019	March 31, 2020	March 31, 2019
1	Parallel up	¥ 96,619	¥ 106,647	¥ (51,228)	¥ (80,087)
2	Parallel down	—	47,688	53,025	82,271
3	Steeper	75,152	82,902		
4	Flattener	—	—		
5	Short rate up	—	3,956		
6	Short rate down	11,190	32,177		
7	Maximum	96,619	106,647	53,025	82,271