

May, 2021

Sumitomo Mitsui Trust Holdings, Inc.

Notice Regarding Corrections in 2019 Interim Report

Sumitomo Mitsui Trust Holdings, Inc. hereby announces the following corrections to its 2019 Interim Report. We apologize for any inconvenience caused.

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

P152 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	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 131,376	¥ 98,377	¥ (57,616)	¥ (73,079)
2	Parallel down	19,616	46,983	59,076	75,266
3	Steeper	85,616	48,962		
4	Flattener	—	9,177		
5	Short rate up	4,790	34,273		
6	Short rate down	17,008	26,115		
7	Maximum	131,376	98,377	59,076	75,266

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 131,376	¥ 98,377	¥ (57,616)	¥ (73,079)
2	Parallel down	19,616	46,907	57,295	73,334
3	Steeper	108,244	76,663		
4	Flattener	—	11,061		
5	Short rate up	2,415	36,977		
6	Short rate down	23,538	40,310		
7	Maximum	131,686	97,502	57,295	73,334

P210 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	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 131,376	¥ 97,775	¥ (57,616)	¥ (74,236)
2	Parallel down	19,616	47,585	59,076	76,423
3	Steeper	85,616	49,287		
4	Flattener	—	9,177		
5	Short rate up	4,790	34,273		
6	Short rate down	17,008	26,675		
7	Maximum	131,376	97,775	59,076	76,423

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 131,376	¥ 97,775	¥ (57,616)	¥ (74,236)
2	Parallel down	19,616	47,509	57,285	74,491
3	Steeper	108,244	76,978		
4	Flattener	—	11,061		
5	Short rate up	2,415	36,977		
6	Short rate down	23,638	40,889		
7	Maximum	131,686	96,900	57,285	74,491

P228 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	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 111,435	¥ 95,109	¥ (59,506)	¥ (77,176)
2	Parallel down	37,861	60,649	60,966	79,363
3	Steeper	77,588	45,942		
4	Flattener	—	9,177		
5	Short rate up	3,159	34,273		
6	Short rate down	23,330	32,102		
7	Maximum	111,435	95,109	60,966	79,363

【After Correction】

(Millions of yen)

IRRBB1					
Item No.		a	b	c	d
		△EVE		△NII	
		September 30, 2019	September 30, 2018	September 30, 2019	September 30, 2018
1	Parallel up	¥ 111,435	¥ 95,109	¥ (59,506)	¥ (77,176)
2	Parallel down	37,639	60,573	59,186	77,431
3	Steeper	99,090	71,337		
4	Flattener	—	11,061		
5	Short rate up	2,374	36,977		
6	Short rate down	29,185	45,461		
7	Maximum	111,746	95,109	59,186	77,431