

"Interim Report 2020" Correction

The following corrections were made in Shinsei Bank's Interim Report 2020.

- P91 Capital Adequacy Requirement (Basel Accord) Pillar III (Market Discipline)
Disclosure – Qualitative Disclosure (Consolidated)

Millions of yen

IRRBB 1:Interest rate risk		incorrect				correct			
		A	B	C	D	A	B	C	D
		△EVE		△NII		△EVE		△NII	
		As of September 30, 2020	As of September 30, 2019	As of September 30, 2020	As of September 30, 2019	As of September 30, 2020	As of September 30, 2019	As of September 30, 2020	As of September 30, 2019
No									
1	Parallel shock up	42,668	68,457	16,730	–	41,490	68,457	18,425	–
2	Parallel shock down	18,735	1,528	8,480	–	20,959	1,528	7,744	–
3	Steeper shock	25,937	35,585			25,249	35,585		
4	Flattener shock	–	–			–	–		
5	Short rate up shock	–	–			–	–		
6	Short rate down shock	–	–			–	–		
7	Max	42,668	68,457	16,730	–	41,490	68,457	18,425	–
		E		F		E		F	
		As of September 30, 2020		As of September 30, 2019		As of September 30, 2020		As of September 30, 2019	
8	Core capital	823,516		813,447		823,516		813,447	