

Lampiran IV Surat Edaran Otoritas Jasa Keuangan Nomor 12/SEOJK.03/2018 tanggal 21 Agustus 2018 Tentang Penerapan Manajemen Risiko Suku Bunga Dalam Banking Book (Interest Rate Risk In The Banking Book) Bagi Bank Umum

## LAPORAN PERHITUNGAN IRRBB

Nama Bank : PT. Bank Shinhan Indonesia

Posisi Laporan : 31 Maret 2023

Mata Uang : IDR

(dalam jutaan rupiah)

Dalam Juta Rupiah	Δ EVE		Δ NII	
	31 Maret 2023	31 Desember 2022	31 Maret 2023	30 Desember 2022
<i>Parallel Up</i>	(618.614,92)	(484.674,42)	(45.597,06)	(10.383,36)
<i>Parallel down</i>	(840.638,25)	(680.830,55)	45.597,06	10.383,36
<i>Steeper</i>	(674.398,60)	(540.601,97)		
<i>Flattener</i>	(758.566,49)	(580.868,38)		
<i>Short rate up</i>	(687.598,79)	(536.452,10)		
<i>Short rate down</i>	(723.481,54)	(603.495,60)		
<b>Nilai Maksimum Negatif (<i>absolut</i>)</b>	<b>840.638,25</b>	<b>680.830,55</b>	<b>45.597,06</b>	<b>10.383,36</b>
<b>Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>4.608.958,61</b>	<b>4.814.309,79</b>	<b>146.575,00</b>	<b>511.311,00</b>
<b>Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>18,24%</b>	<b>14,14%</b>	<b>31,11%</b>	<b>2,03%</b>

## LAPORAN PERHITUNGAN IRRBB

Nama Bank : PT. Bank Shinhan Indonesia

Posisi Laporan : 31 Maret 2023

Mata Uang : USD

(dalam jutaan rupiah)

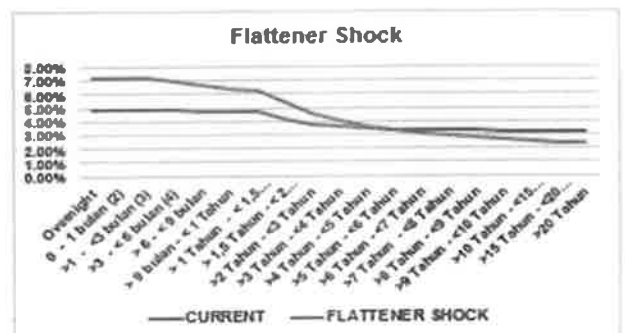
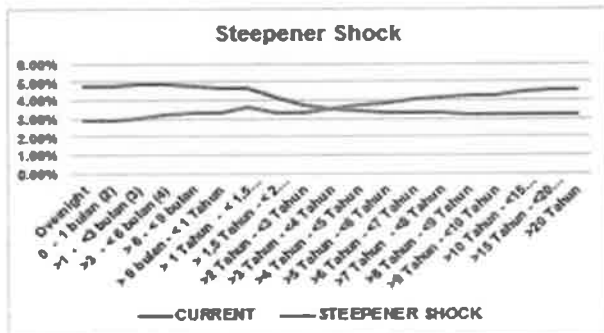
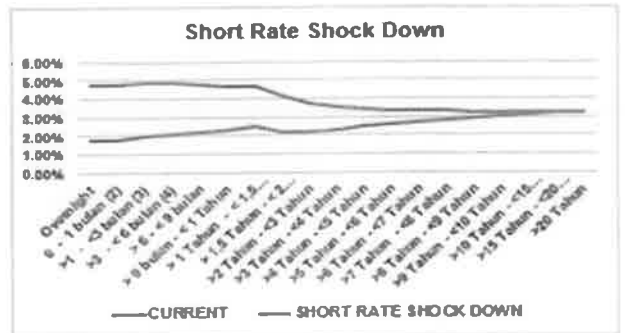
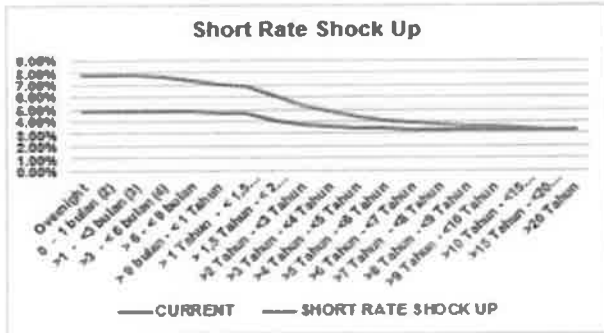
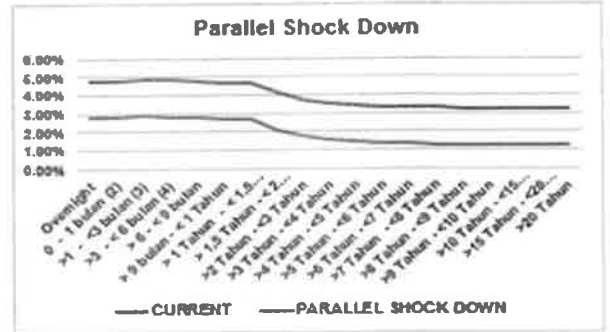
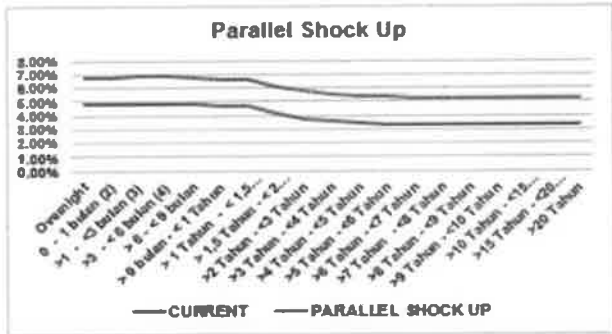
Dalam Juta Rupiah	Δ EVE		Δ NII	
	31 Maret 2023	31 Desember 2022	31 Maret 2023	31 Desember 2022
<i>Parallel Up</i>	(186.587,35)	256.718,32	(24.398,92)	(93.079,92)
<i>Parallel down</i>	(238.851,45)	271.034,30	24.398,92	93.079,92
<i>Steeper</i>	(202.777,57)	267.043,45		
<i>Flattener</i>	(219.405,45)	258.949,01		
<i>Short rate up</i>	(202.798,62)	256.526,27		
<i>Short rate down</i>	(213.597,89)	271.230,72		
<b>Nilai Maksimum Negatif (<i>absolut</i>)</b>	<b>238.851,45</b>	<b>256.526,27</b>	<b>24.398,92</b>	<b>93.079,92</b>
<b>Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>4.608.959,61</b>	<b>4.814.309,79</b>	<b>146.575,00</b>	<b>511.311,00</b>
<b>Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>5,18%</b>	<b>5,33%</b>	<b>16,65%</b>	<b>18,20%</b>





# GRAFIK IRRBB USD POSISI MARET 2023 PT BANK SHINHAN INDONESIA

## GRAFIK IRRBB USD



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