

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 : 30 September 2022

Mata Uang : IDR

(dalam jutaan rupiah)

| Dalam Juta Rupiah | Δ EVE | | Δ NII | |
|---|-------------------|--------------|-------------------|--------------|
| | 30 September 2022 | 30 Juni 2022 | 30 September 2022 | 30 Juni 2022 |
| <i>Parallel Up</i> | (450.256,05) | (365.161,24) | 196.781,72 | (25.166,12) |
| <i>Parallel down</i> | (674.319,71) | (533.421,49) | (196.781,72) | 25.166,12 |
| <i>Steeper</i> | (503.363,36) | (412.176,16) | | |
| <i>Flattener</i> | (566.963,81) | (461.931,63) | | |
| <i>Short rate up</i> | (513.686,14) | (407.840,00) | | |
| <i>Short rate down</i> | (574.627,16) | (451.393,38) | | |
| Nilai Maksimum Negatif (<i>absolut</i>) | 674.319,71 | 533.421,49 | 196.781,72 | 25.166,12 |
| Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII) | 4.557.873,58 | 4.542.332,43 | 426.675,00 | 286.801,00 |
| Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII) | 14,79% | 11,74% | 46,12% | 8,77% |

LAPORAN PERHITUNGAN IRRBB

Nama Bank : PT. Bank Shinhan Indonesia

Posisi Laporan : 30 September 2022

Mata Uang : USD

(dalam jutaan rupiah)

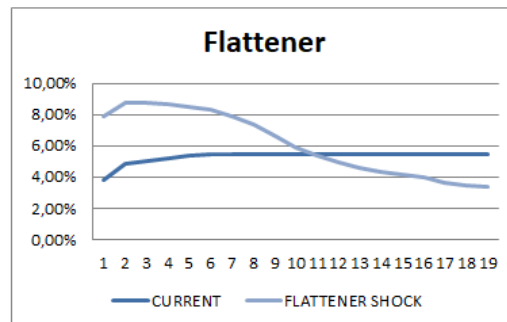
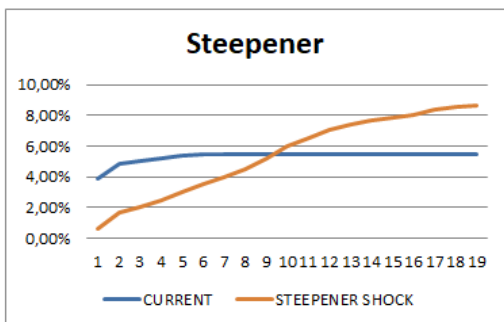
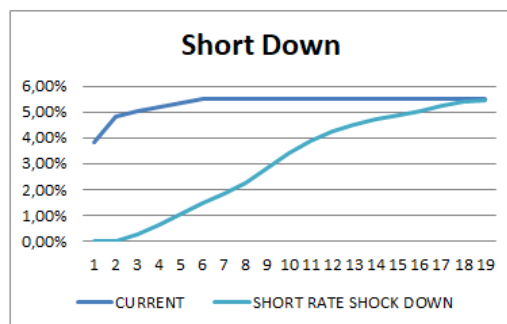
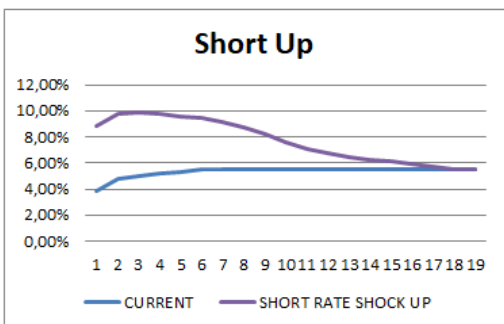
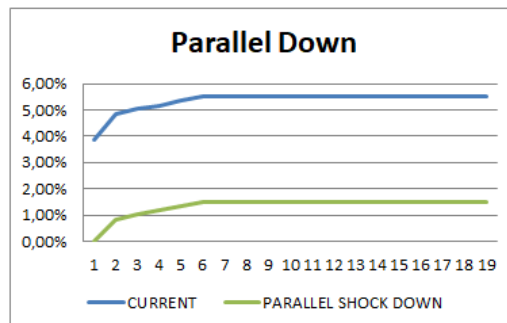
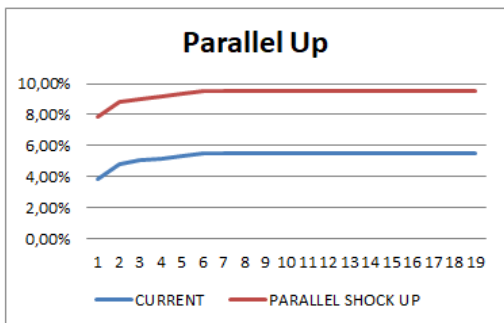
| Dalam Juta Rupiah | Δ EVE | | Δ NII | |
|---|-------------------|-------------------|-------------------|-----------------|
| | 30 September 2022 | 30 Juni 2022 | 30 September 2022 | 30 Juni 2022 |
| <i>Parallel Up</i> | 379.850,84 | (198.798,28) | (40.387,81) | 6.522,14 |
| <i>Parallel down</i> | 338.430,96 | (242.521,97) | 40.387,81 | (6.522,14) |
| <i>Steeper</i> | 366.522,64 | (209.772,24) | | |
| <i>Flattener</i> | 359.174,03 | (229.808,70) | | |
| <i>Short rate up</i> | 365.811,24 | (216.862,83) | | |
| <i>Short rate down</i> | 354.424,40 | (218.409,59) | | |
| Nilai Maksimum Negatif (<i>absolut</i>) | 338.430,96 | 242.521,97 | 40.387,81 | 6.522,14 |
| Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII) | 4.557.873,58 | 4.542.332,43 | 426.675,00 | 286.801,00 |
| Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII) | 7,43% | 5,34% | 9,47% | 2,27% |

GRAFIK IRRBB IDR

POSISI SEPTEMBER 2022

PT BANK SHINHAN INDONESIA

GRAFIK IRRBB IDR



GRAFIK IRRBB USD

POSISI SEPTEMBER 2022

PT BANK SHINHAN INDONESIA

GRAFIK IRRBB USD

