

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 : Maret 2024

Mata Uang : IDR

(dalam jutaan IDR)

Dalam Juta Rupiah	Δ EVE		Δ NII	
	31 Maret 2024	31 Desember 2023	31 Maret 2024	31 Desember 2023
<i>Parallel Up</i>	(769,848)	(735,927)	(97,964)	(91,918)
<i>Parallel down</i>	(1,058,778)	(1,003,882)	97,964	91,918
<i>Steeper</i>	(845,479)	(805,831)		
<i>Flattener</i>	(949,041)	(901,218)		
<i>Short rate up</i>	(855,391)	(814,880)		
<i>Short rate down</i>	(909,787)	(865,773)		
Nilai Maksimum Negatif (<i>absolut</i>)	1,058,778	1,003,882	97,964	91,918
Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	5,001,882	4,993,245	174,312	613,943
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	21.17%	20.10%	56.20%	14.97%

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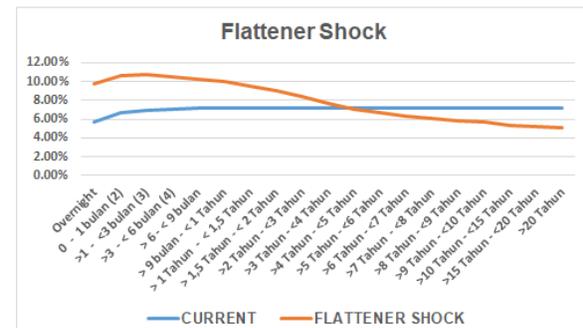
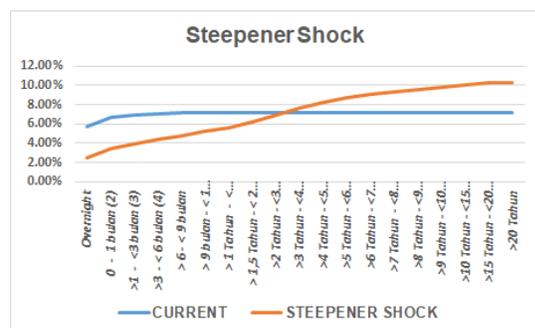
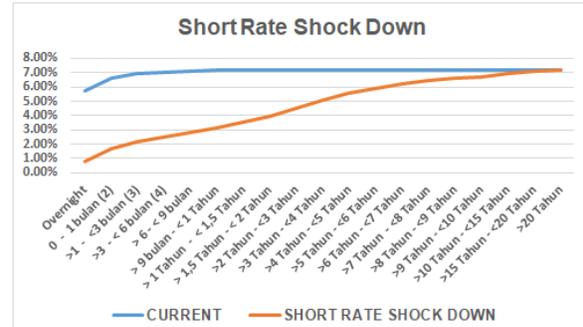
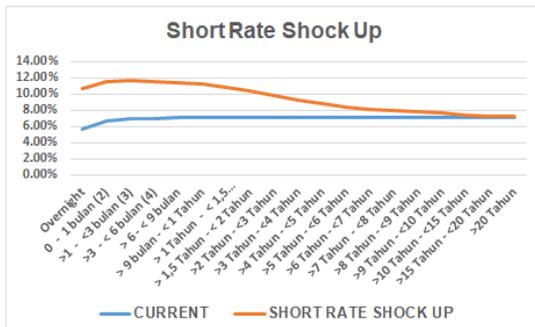
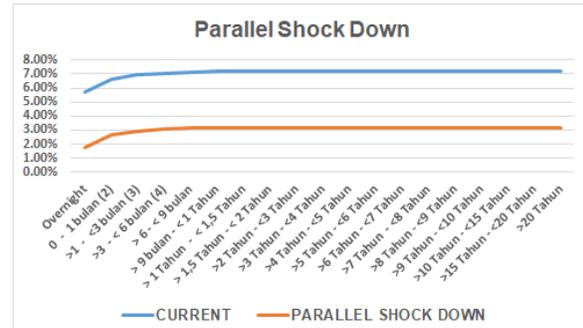
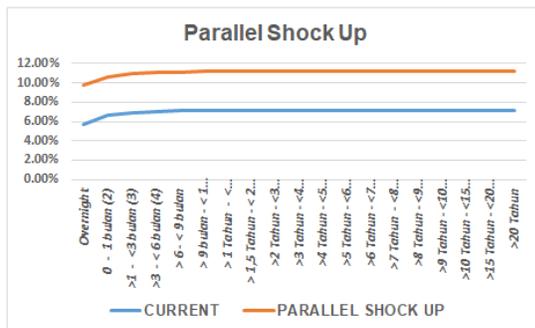
Mata Uang : USD

(dalam jutaan IDR)

Dalam Juta Rupiah	Δ EVE		Δ NII	
	31 Maret 2024	31 Desember 2023	31 Maret 2024	31 Desember 2023
<i>Parallel Up</i>	(227,887)	(225,109)	(35,211)	(30,220)
<i>Parallel down</i>	(306,548)	(297,258)	35,211	30,220
<i>Steeper</i>	(256,318)	(249,121)		
<i>Flattener</i>	(271,169)	(268,181)		
<i>Short rate up</i>	(246,315)	(245,215)		
<i>Short rate down</i>	(273,378)	(264,311)		
Nilai Maksimum Negatif (<i>absolut</i>)	306,548	297,258	35,211	30,220
Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	5,001,882	4,993,245	174,312	613,943
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	6.13%	5.95%	20.20%	4.92%

GRAFIK IRRBB IDR POSISI MARET 2024 PT BANK SHINHAN INDONESIA

GRAFIK IRRBB IDR



GRAFIK IRRBB USD POSISI MARET 2024 PT BANK SHINHAN INDONESIA

GRAFIK IRRBB USD

