

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 : September 2023

Mata Uang : IDR (dalam jutaan IDR)

Dalam Juta Rupiah	Δ EVE		Δ NII	
Periode	30 September 2023	30 Juni 2023	30 September 2023	30 Juni 2023
<i>Parallel Up</i>	(637,581.01)	(587.998,47)	(127,064.61)	(65.380,78)
<i>Parallel down</i>	(906,091.08)	(816.260,01)	127,064.61	65.380,78
<i>Steeper</i>	(711,481.25)	(648.152,67)		
<i>Flattener</i>	(796,526.28)	(726.623,20)		
<i>Short rate up</i>	(709,479.28)	(653.395,41)		
<i>Short rate down</i>	(772,981.37)	(699.763,53)		
Nilai Maksimum Negatif (<i>absolut</i>)	906,091.08	816.260,01	127,064.61	65.380,78
Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	4,819,923.51	4.597.054,87	456,517.00	301.161,00
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	18.80%	17,76%	27.83%	21,71%

LAPORAN PERHITUNGAN IRRBB

Nama Bank : PT. Bank Shinhan Indonesia

Posisi Laporan : September 2023

Mata Uang : USD (dalam jutaan IDR)

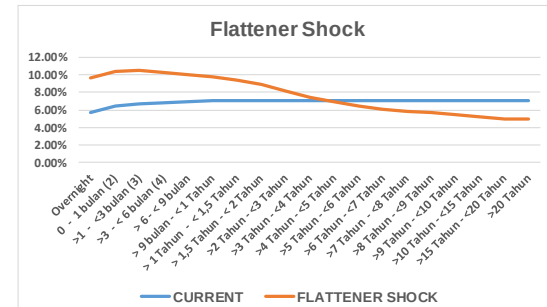
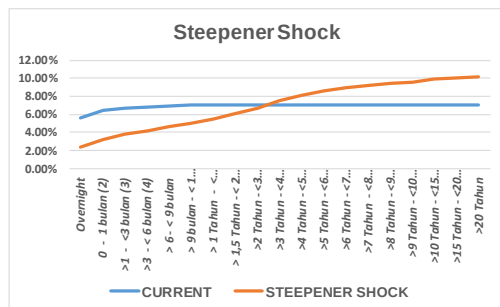
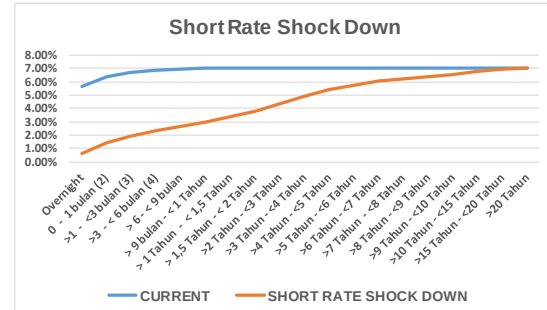
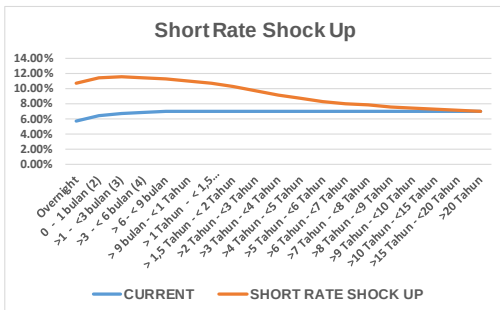
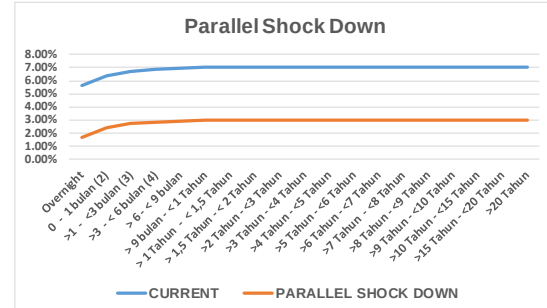
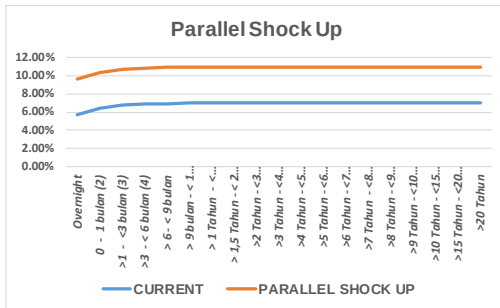
Dalam Juta Rupiah	Δ EVE		Δ NII	
Periode	30 September 2023	30 Juni 2023	30 September 2023	30 Juni 2023
<i>Parallel Up</i>	(188,415.21)	(69.858,76)	(2,027.52)	22.645,61
<i>Parallel down</i>	(263,396.08)	(107.957,73)	2,027.52	(22.645,61)
<i>Steepener</i>	(214,958.49)	(83.945,34)		
<i>Flattener</i>	(231,313.08)	(90.877,41)		
<i>Short rate up</i>	(207,314.98)	(78.659,64)		
<i>Short rate down</i>	(230,928.41)	(92.143,76)		
Nilai Maksimum Negatif (<i>absolut</i>)	263,396.08	107.957,73	2,027.52	22.645,61
Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	4,819,923.51	4.597.054,87	456,517.00	301.161,00
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	5.46%	2,35%	0.44%	7,52%

GRAFIK IRRBB IDR

POSISI SEPTEMBER 2023

PT BANK SHINHAN INDONESIA

GRAFIK IRRBB IDR



GRAFIK IRRBB USD

POSISI SEPTEMBER 2023

PT BANK SHINHAN INDONESIA

GRAFIK IRRBB USD

