

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 2024

Mata Uang : IDR (dalam jutaan IDR)

Dalam Juta Rupiah	Δ EVE		Δ NII	
	30 September 2024	30 Juni 2024	30 September 2024	30 Juni 2024
<i>Parallel Up</i>	(898,230)	(828,547)	(109,041)	(95,582)
<i>Parallel down</i>	(1,223,774)	(1,132,339)	109,041	95,582
<i>Steeper</i>	(980,137)	(906,253)		
<i>Flattener</i>	(1,107,134)	(1,020,545)		
<i>Short rate up</i>	(1,001,647)	(922,200)		
<i>Short rate down</i>	(1,051,008)	(973,082)		
Nilai Maksimum Negatif ( <i>absolut</i> )	1,223,774	1,132,339	109,041	95,582
Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	4,833,762	4,750,335	532,853	352,017
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)	25.32%	23.84%	20.46%	27.15%

## LAPORAN PERHITUNGAN IRRBB

Nama Bank : PT. Bank Shinhan Indonesia

Posisi Laporan : September 2024

Mata Uang : USD (dalam jutaan IDR)

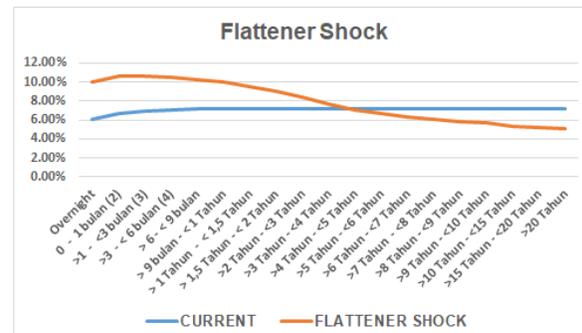
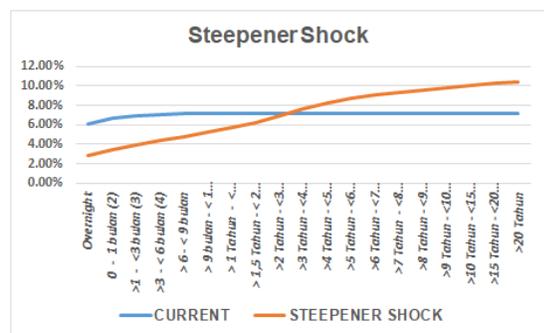
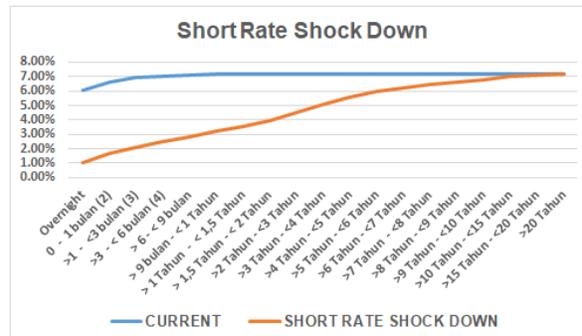
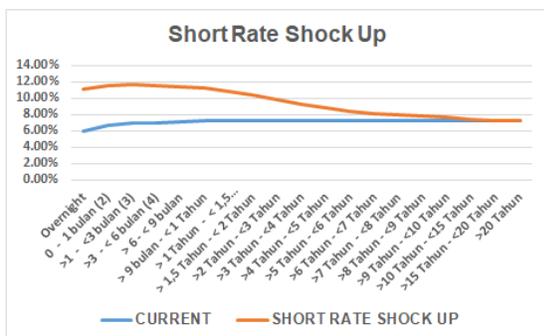
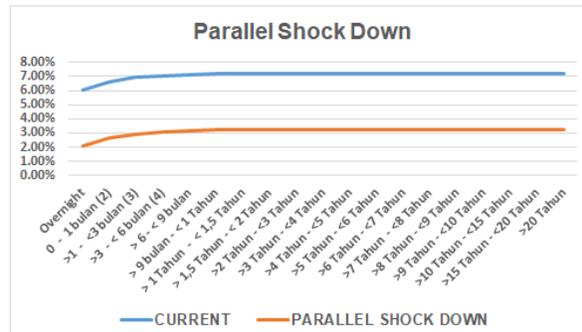
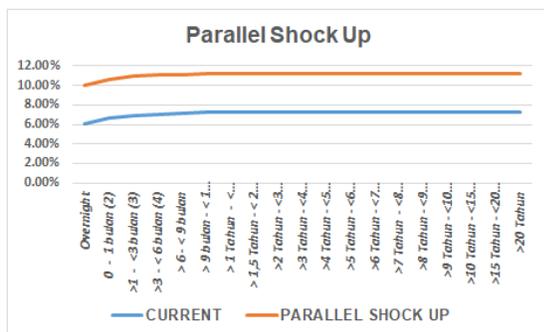
Dalam Juta Rupiah	Δ EVE		Δ NII	
	30 September 2024	30 Juni 2024	30 September 2024	30 Juni 2024
<i>Parallel Up</i>	(216,036)	(168,492)	(40,667)	(21,583.93)
<i>Parallel down</i>	(288,765)	(241,220)	40,667	21,583.93
<i>Steeper</i>	(241,827)	(196,538)		
<i>Flattener</i>	(256,920)	(206,435)		
<i>Short rate up</i>	(233,888)	(183,317)		
<i>Short rate down</i>	(257,483)	(212,518)		
<b>Nilai Maksimum Negatif (<i>absolut</i>)</b>	<b>288,765</b>	<b>241,220</b>	<b>40,667</b>	<b>21,584</b>
<b>Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>4,833,762</b>	<b>4,750,335</b>	<b>532,853</b>	<b>352,017</b>
<b>Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>projected Income</i> (untuk Δ NII)</b>	<b>5.97%</b>	<b>5.08%</b>	<b>7.63%</b>	<b>6.13%</b>

# GRAFIK IRRBB IDR

## POSISI SEPTEMBER 2024

### PT BANK SHINHAN INDONESIA

#### GRAFIK IRRBB IDR



# GRAFIK IRRBB USD

## POSISI SEPTEMBER 2024

### PT BANK SHINHAN INDONESIA

#### GRAFIK IRRBB USD

