

LAPORAN HASIL PERHITUNGAN IRRBB

Nama Bank : PT Bank BNP Paribas Indonesia

Posisi Laporan : September 2020

Dalam Juta Rupiah	ΔEVE		ΔNII	
Periode	September 2020	Juni 2020	September 2020	Juni 2020
<i>Parallel up</i>	-254,720	-172,028	27,419	33,577
<i>Parallel down</i>	294,810	185,648	-27,419	-33,577
<i>Steeper</i>	-27,729	16,658		
<i>Flattener</i>	-28,886	-62,465		
<i>Short rate up</i>	-138,309	-127,650		
<i>Short rate down</i>	134,945	119,932		
Nilai Maksimum Negatif (absolut)	254,720	172,028	27,419	33,577
Modal Tier 1 (untuk Δ EVE) atau <i>Projected Income</i> (untuk Δ NII)	5,892,098	5,731,300	1,345,186	1,431,677
Nilai Maksimum dibagi Modal Tier 1 (untuk Δ EVE) atau <i>Projected Income</i> (untuk Δ NII)	4.32%	3.00%	2.04%	2.35%