

Tabel 1 Pengungkapan Risiko Pasar dengan Menggunakan Metode Standar - Bank Secara Individual

Table 1 Disclosure of Market Risk Using Standardized Method - Bank Only

(jutaan Rupiah/million Rupiah)

No	Jenis Risiko / Type of Risk	30 Juni 2017 / June 30, 2017	
		Bank	
		Beban Modal / Capital Charge	ATMR / RWA
1	Risiko Suku Bunga / Interest Rate Risk		
	a. Risiko Spesifik / Specific Risk	-	-
	b. Risiko Umum / General Risk	7,384	92,298
2	Risiko Nilai Tukar / Foreign Exchange Risk	4,272	53,404
3	Risiko Ekuitas / Equity Risk		-
4	Risiko Komoditas / Commodity Risk		-
5	Risiko Option / Option Risk	-	-
	Total	11,656	145,702

Tabel 2 Pengungkapan Eksposur *Interest Rate Risk in Banking Book* (IRRBB) - Bank Secara Individual

Table 2 Disclosure of Interest Rate Risk in Banking Book (IRRBB) Exposure - Bank Only

Keterangan / Description	30 Juni 2017 / June 30, 2017	
	IDR (in million)	VALAS (in thousand)
Net Interest Income (NII)	610,113	-
Perubahan Suku Bunga terhadap NII		
Dampak terhadap NII bila suku bunga naik 200bp	148,740	6,280
Dalam Persentase	24.40%	13.70%
Perubahan Suku Bunga terhadap Nilai Ekonomis (dalam %)		
Perubahan Nilai PV terhadap NII bila suku u=bungan nai 200bps	5.10%	3.60%