

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 September 2017 / September 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	8,249	103,114
2	Risiko Nilai Tukar / Foreign Exchange Risk	3,961	49,508
3	Risiko Ekuitas / Equity Risk		-
4	Risiko Komoditas / Commodity Risk		-
5	Risiko Option / Option Risk	-	-
	<b>Total</b>	<b>12,210</b>	<b>152,622</b>

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 September 2017 / September 30, 2017	
	IDR (in million)	VALAS (in thousand)
Net Interest Income (NII)	920,826	-
<b>Perubahan Suku Bunga terhadap NII</b>		
Dampak terhadap NII bila suku bunga naik 200bp	158,660	5,470
Dalam Persentase	17.20%	8.00%
<b>Perubahan Suku Bunga terhadap Nilai Ekonomis (dalam %)</b>		
Perubahan Nilai PV terhadap NII bila suku u=bungan nai 200bps	2.70%	1.60%