

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 2018 / June 30, 2018		30 Juni 2017 / June 30, 2017	
		Bank		Bank	
		Beban Modal / Capital Charge	ATMR / RWA	Beban Modal / Capital Charge	ATMR / RWA
1	Risiko Suku Bunga / Interest Rate Risk				
	a. Risiko Spesifik / Specific Risk	-	-	-	-
	b. Risiko Umum / General Risk	14,714	183,927	7,384	92,298
2	Risiko Nilai Tukar / Foreign Exchange Risk	3,383	42,291	4,272	53,404
3	Risiko Ekuitas / Equity Risk		-		-
4	Risiko Komoditas / Commodity Risk		-		-
5	Risiko Option / Option Risk	-	-	-	-
	<b>Total</b>	<b>18,097</b>	<b>226,218</b>	<b>11,656</b>	<b>145,702</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 Juni 2018 / June 30, 2018		30 Juni 2017 / June 30, 2017	
	IDR (in million)	VALAS (in thousand)	IDR (in million)	VALAS (in thousand)
Net Interest Income (NII)	328,379		610,113	-
<b>Perubahan Suku Bunga terhadap NII</b>				
Dampak terhadap NII bila suku bunga naik 200bp	164,080	7,340	148,740	6,280
Dalam Persentase	49.97%	30.77%	24.40%	13.70%
<b>Perubahan Suku Bunga terhadap Nilai Ekonomis (dalam %)</b>				
Perubahan Nilai PV terhadap NII bila suku bunga naik 200bps	5.29%	22.64%	5.10%	3.60%