

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 | 31 Maret 2018 / March 31, 2018 | |
|----|--|---------------------------------|----------------|
| | | Bank | |
| | | Beban Modal / Capital Charge | ATMR / RWA |
| 1 | Risiko Suku Bunga / Interest Rate Risk | | |
| | a. Risiko Spesifik / Specific Risk | - | - |
| | b. Risiko Umum / General Risk | 16,509 | 206,363 |
| 2 | Risiko Nilai Tukar / Foreign Exchange Risk | 1,658 | 20,731 |
| 3 | Risiko Ekuitas / Equity Risk | | - |
| 4 | Risiko Komoditas / Commodity Risk | | - |
| 5 | Risiko Option / Option Risk | - | - |
| | Total | 18,167 | 227,094 |

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 | 31 Maret 2018 / March 31, 2018 | |
|---|--------------------------------|------------------------|
| | IDR (in million) | VALAS (in thousand) |
| Net Interest Income (NII) | 960,081 | - |
| Perubahan Suku Bunga terhadap NII | | |
| Dampak terhadap NII bila suku bunga naik 200bp | 122,350 | 4,500 |
| Dalam Persentase | 12.74% | 6.45% |
| Perubahan Suku Bunga terhadap Nilai Ekonomis (dalam %) | | |
| Perubahan Nilai PV terhadap NII bila suku bunga naik 200bps | 2.87% | 0.52% |