

PENGUNGKAPAN RISIKO PASAR DENGAN MENGGUNAKAN METODE STANDAR

dalam jutaan rupiah

| No. | Jenis Risiko       | 30 Juni 2021 |           |               |           | 30 Juni 2020 |           |               |           |
|-----|--------------------|--------------|-----------|---------------|-----------|--------------|-----------|---------------|-----------|
|     |                    | Individual   |           | Konsolidasian |           | Individual   |           | Konsolidasian |           |
|     |                    | Beban Modal  | ATMR      | Beban Modal   | ATMR      | Beban Modal  | ATMR      | Beban Modal   | ATMR      |
| (1) | (2)                | (3)          | (4)       | (5)           | (6)       | (7)          | (8)       | (9)           | (10)      |
| 1   | Risiko Suku Bunga  | 57.126       | 714.077   | 61.433        | 767.907   | 37.000       | 462.505   | 50.222        | 627.781   |
|     | a. Risiko Spesifik | 158          | 1.978     | 4.465         | 55.808    | -            | -         | 6.340         | 79.244    |
|     | b. Risiko Umum     | 56.968       | 712.099   | 56.968        | 712.099   | 37.000       | 462.505   | 43.883        | 548.537   |
| 2   | Risiko Nilai Tukar | 239.256      | 2.990.697 | 240.300       | 3.003.751 | 327.280      | 4.090.995 | 326.360       | 4.079.496 |
| 3   | Risiko Ekuitas     | -            | -         | -             | -         | -            | -         | -             | -         |
| 4   | Risiko Komoditas   | -            | -         | -             | -         | -            | -         | -             | -         |
| 5   | Risiko Option      | -            | -         | -             | -         | -            | -         | -             | -         |
|     | <b>Total</b>       | 296.382      | 3.704.774 | 301.733       | 3.771.658 | 364.280      | 4.553.500 | 376.582       | 4.707.276 |