

**ATTACHMENT 2
BANK INDONESIA CIRCULAR LETTER
NUMBER 14/ 21/DPNP DATED 18 JULY 2012
CONCERNING AMENDMENT TO BANK INDONESIA CIRCULAR LETTER NO. 9/33/DPNP
DATED 18 DECEMBER 2007 CONCERNING GUIDELINE FOR THE USE OF STANDARD METHOD
IN CALCULATION OF COMMERCIAL BANK MINIMUM CAPITAL ADEQUACY REQUIREMENT
BY TAKING INTO CONSIDERATION MARKET RISK**

Form I.a

Specific Risks - Marketable Security Exposures (Trading Book)

No.	Marketable Securities and Derivative Instruments with marketable securities as basis instruments:	Position		TOTAL	Risk Weight	Total Capital Charge for Specific Risks (based on gross position, namely long position plus short position)
		Long	Short			
(1)	(2)	(3)	(4)	(5)	(6)	(7)
1	Instruments that meet the criteria as Government of Indonesia			0	0%	0
2	Instruments that meet the criteria as Governments of Other Countries					
	a. AAA s.d AA- rating			0	0%	0
	b. A+ s.d BBB- rating with:					
	i. remaining time to maturity is less than or the same as 6 (six) months			0	0,25%	0
	ii. remaining time to maturity is more than 6 (six) months upto 24 (twenty four) months			0	1%	0
	iii. remaining time to maturity is more than 24 (twenty four) months			0	1,60%	0
	c. BB+ s.d B- rating			0	8%	0
	d. less than B- rating			0	12%	0
	e. without rating			0	8%	0
3	Instruments that meet the criteria as Qualifying with:					
	a. remaining time to maturity is less than or the same as 6 (six) months			0	0,25%	0
	b. remaining time to maturity is more than 6 (six) months upto 24 (twenty four) months			0	1%	0
	c. remaining time to maturity is more than 24 (twenty four) months			0	1,60%	0
4.	Instruments that meet the criteria as Others					
	a. issued by Corporations, with:					
	i. A-1 short-term rating			0	1,60%	0
	ii. A-2 short-term rating			0	4,00%	0
	iii. A-3 short-term rating			0	8,00%	0
	iv. less than A-3 short-term rating			0	12,00%	0
	v. AAA s.d AA- rating			0	1,60%	0
	vi. A+ s.d A- rating			0	4,00%	0
	vii. BBB+ s.d BB- rating			0	8,00%	0
	viii. less than BB- rating			0	12,00%	0
	ix. without rating			0	12,00%	0
	b. issued by Banks:					
	i. Short-Term Claims					
	1) less than A-3 short-term rating			0	12,00%	0
	2) BB+ s.d B- rating			0	4,00%	0
	3) less than B- rating			0	12,00%	0
	4) without rating			0	4,00%	0
	ii. Long-Term Claims					
	1) less than A-3 short-term rating			0	12,00%	0
	2) BB+ s.d B- rating			0	8,00%	0
	3) less than B- rating			0	12,00%	0
	4) without rating			0	8,00%	0
	c. issued by public sector entities and multilateral development banks and international institutions with:					
	i. BB+ s.d B- rating			0	8,00%	0
	ii. less than B- rating			0	12,00%	0
	iii. without rating			0	8,00%	0
	TOTAL					0

BANK INDONESIA DEPUTY GOVERNOR,

MULIAMAN D. HADAD