

7. 가 가

(:)

		가	가	가
	(A)	9,085	9,093	8
	가 (B)	20,362	20,495	133
	(C)			
	(D)			
	(A+B+C+D)	29,447	29,588	141
				8
				133
	가			
		29,447	29,588	141

8. .

1)

(:)

		2005 3	2004 3	
		2	1	1
		22	22	0
	가	156	196	-40
		824	467	357
		1,003	489	514
		135	39	96
		2,321	1,295	1,026
	()	-9	-4	-5
	가 ()			
		4,453	2,505	1,948
		535	252	283
		297	332	-35
		233	26	207
		0	0	0
		3,389	1,895	1,494
		4,453	2,505	1,948

2) 가

(:)

	2005 3			2004 3		
		가			가	
	0	0	0	0	0	0
	0	10	10	0	13	13
	0	10	10	0	13	13

) , 5 가

3)

(/)

(: %)

	7	30	90	6	1	3	3
(%)	-7%	-13%	-10%	-23%	-30%	-25%	-1%

) (-) /

4)

(:)

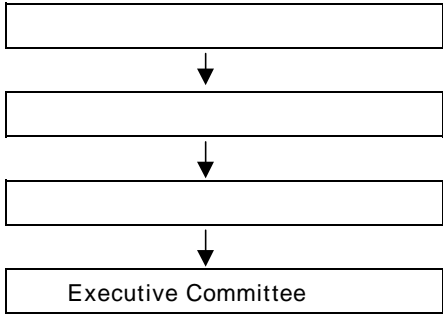
				(%)
1	-304,225	413,988	109,763	13.61%
2	-534,754	649,115	114,361	12.88%
3	-911,566	1,014,877	103,311	11.55%

) , (+), (-)

9.

(1)

*



*

: 가

(日中) : (, ,)
 (事後) : (, , VaR)
 ()

: 가

(2)

가 가 가 (日中)
 가 가
 , VaR

(3)

*

1 : (minus) * * FX swap
 1 :

가 0 가

*

*

2 가

*

Black Sholes Model

*

(Cap/Floor, Swaption)
 Black Sholes Model

(4) () (:)

	(A)	1,147	0	96
		0	0	0
		0	0	0
		1,147	0	96
		0	0	0
		0	0	0
Match ,	(B)	9,285	166	171
		1,374	54	55
		3,953	40	40
		3,958	72	76
	(C)	540,259	10,514	10,753
		208,082	4,890	5,548
		800	0	0
		315,227	5,522	4,976
		0	0	0
		16,150	102	229
(A+B+C)		550,691	10,680	11,020

(5) () (:)

	(A)			
Match ,	(B)			
	(C)			
(A+B+C)				

(6) () (:)

(A)	1,147	0	96
	1,147		96
Match , (B)	3,309	11	11
	3,309	11	11
	0	0	0
(C)	268,213	1,611	1,782
	4,988	3	6
	800		
	246,275	1,506	1,547
	16,150	102	229
(A+B+C)	272,669	1,622	1,889

(7) () (:)

(A)			
Match , (B)			
(C)			
(A+B+C)			

(8) () (:)

(A)	0	0	0
Match , (B)	4,475	127	128
	1,374	54	55
	644	29	29
	2,457	44	44
(C)	272,046	8,903	8,971
	203,094	4,887	5,542
	0		
	68,952	4,016	3,429
(A+B+C)	276,521	9,030	9,099

(9) () (:)

(A)			
Match , (B)			
(C)			
(A+B+C)			

(10)

()

(:)

(A)			
Match ,	(B)	1,501	28
		1,501	28
			32
(C)			
(A+B+C)		1,501	28
			32

(11)

()

(:)

(A)			
Match ,	(B)		
(C)			
(A+B+C)			

(12)

()

(:)

(A)			
Match , (B)			
(C)			
(A+B+C)			

(13)

()

(:)

(A)			
Match , (B)			
(C)			
(A+B+C)			

(14) ()

(:)

Credit Default Swap						
Total Return Swap				10		10
Credit Option						
Credit Linked Notes						
				10		10

(15) ()

(:)

Credit Default Swap						
Total Return Swap						
Credit Option						
Credit Linked Notes						

(16) ()

(:)

	271,870	276,522	1,501	10	549,903
1	76,606	202,087	1,501	10	280,204
1~5	161,090	68,715	0		229,805
5	34,174	5,720	0		39,894
Current Exposure	2,940	14,917	118	1	17,976
	1,147	0			1,147
1	20				20
1~5	1,127				1,127
5					0
Current Exposure	6				6
Match	3,309	4,476	1,501		9,286
1	200	3,798	1,501		5,499
1~5	2,709	678	0		3,387
5	400				400
Current Exposure	30	200	118		348
	267,414	272,046	0	10	539,470
1	76,386	198,289		10	274,685
1~5	157,254	68,037			225,291
5	33,774	5,720			39,494
Current Exposure	2,904	14,717		1	17,622

(17) ()

(:)

1					
1~5					
5					
Current Exposure					
1					
1~5					
5					
Current Exposure					
Match					
1					
1~5					
5					
Current Exposure					
1					
1~5					
5					
Current Exposure					

(18)

()

(:)

				1)			
30~89							
90							

(19)

()

(:)

				1)			
30~89							
90							