

CFS

Δ . 9/459/27.12.2007

Ο

,
 10 %
 7/459/27.12.2007.
 ,
 31/12/2009
 ,
 .
 .
))
)
 ,
 4/459/27.12.2007 , 1 . . .
 ,

 (. . .),
 ,
 (. . .).
 ,
 . . . 4/459/27.12.2007.

(market risk)

(standardized method)

« ».

1.2 . 2/452/1.11.2007 «
»,

1.3 , :
3/459/27.12.2007 4/459/27.12.2007,
,
6/459/27.12.2007

2.

CFS
9/459/27.12.2007 q .

3.

2/459/27.12.2007 :

• , , ,

31 2009:

1 1 - 2/459/27.12.2007			
: 31/12/2009			
.			"
.1			
.1.	-		3.034.000,00
	-	:	1.571.093,18
.1.	-		3.085.970,40
.1.	-	(/)	-2.965.278,39
	-		
	-		
.1.	-	(/)	
.1.	-	()	
	1		4.725.785,19
.2			
	-	/	
	2		0,00
.3			
.3.	-		1.284,25
.3.	-	()	
.3.	-		377.306,71
	3		378.590,96
		(1+ 2- 3)	4.347.194,23
.			
.1			
.1. .	-		
.1. .	-45%		

.1. .	-45%		
.1.	-		
.1. .	-		
	1		0,00
.2			
	2		0,00
	. .(1+ 2)		0,00
.	50% 50%		
			0,00
			0,00
	δ δ [1+ 2- 3-(50%*)]+ [1+ 2-(50%*)]+		4.347.194,23

4.

4.1

4.2.

31.12.2009

4.951.499,87

4/459/27.12.2007

396.119,99

.				8.655.807,03
.	,	3/459/27.12.2007		,
	692.464,56	.		
				5.739.808,12
.	,	6/459/27.12.2007		,
	459.184,65	.		
1.547.769,20	"		:	

	396.119,99 "
	692.464,56 "
	459.184,65 "
	1.547.769,20 Ö

5.

5.1.1

(margin),

().

5.1.2

	()	()	()*()=()	0,08*()
	11.135,30	20%	2.227,06	178,16
	29.714.003,06	20%	5.942.800,61	475.424,05
	809.196,30	75%	606.897,23	48.551,78
	61.307,08	0%	0	0
	2.103.882,13	100%	2.103.882,13	168.310,57
	32.699.523,87		8.655.807,03	692.464,56

5.1.4.

31.12.2009 :

	20%	11.135,30	0
	20%	29.714.003,06	0
	75%	809.196,30	0
	0%	61.307,08	0
	100%	2.103.882,13	0
		32.699.523,87	

5.1.5.

31.12.2009

:

		<i>/</i>	
	20%	11.135,30	
	20%	29.714.003,06	
	75%		809.196,30
	0%	61.307,08	
	100%	2.103.882,13	
		31.890.327,57	809.196,30

5.1.6

31/12/2009						
	1	1-3	3-12	1-5	5	
				786.126,19		786.126,19
				1.284,25		1.284,25
				0,00		0,00
				582.811,88		582.811,88
				<u>1.370.222,32</u>		<u>1.370.222,32</u>
	855.555,49					855.555,49

	3.279.083,22					3.279.083,22
	5.847.919,07					5.847.919,07
	89.853,55					89.853,55
	31.255.946,00					31.255.946,00
	41.328.357,33					41.328.357,33
	<u>41.328.357,33</u>			<u>1.370.222,32</u>		<u>42.698.579,65</u>

5.1.7

31.12.2009.

5.1.8

5.2

3/459/27.12.2007.

(. . , .)

5

3/459/27.12.2007.

External Credit Assessment Institutions/ECAI).

250/4/25.9.2007

and Poor's Rating Services Moody's Investor Service. Fitch Ratings, Standard

6.

(8/370/26.1.2006) q .
2/363/30.11.2005 , 2-11,
q . 8/370/26.1.2006 .

31/12/2009

(Margin)	750.709,59	1.709.345,36
(Mini-margin)	0	354.398,85

7.

(repos)

overnight

(repos)

31.12.2009,

5/459/27.12.2007, 2.620 .

8.

4/459/27.12.2007.

() ,

(. . .).

. . . 4/459/27.12.2007

« ».

31.12.2009,

4/459/27.12.2007, :

	.
1.	393,49
2.	0,00
3.	2,62
4. /	0,00
5. . . .	0,00

9.

9.1

, , , , (. .) . , , « » 6/459/27.12.2007. « » , () (. .) , (, .), ()

9.2.

6/459/27.12.2007

31.12.2009,

	2006 ()	2007 ()	2008 ()
	3.164.959,47	2.957.502,47	-9.410.377,39
() (+)/2:	3.061.230,97 " ()		
()*15%:	459.184,65 Ö		

459.184,65 "

10.