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2023 4 4

1611

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2002

401 a

2003

Securities and Exchange Commission SEC

credit conversion factors

20% 50%

0%

/

/

100%

20%

2004

2

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Repricing Risk

LIBOR

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2006 2

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8%

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1 2
3 4 5
6 7
8 9
10 11 12
13 14

CD

SNOW

MMMF

6.

1

2

Sensitivity Analysis

Gap Analysis

Duration Analysis

Scenario Analysis

Value at Risk VAR

99% 1 1 1
1 99% 1

Variance-Covariance Method

Historical Simulation

Method

Monte Carlo Simulation Method

Stress Testing

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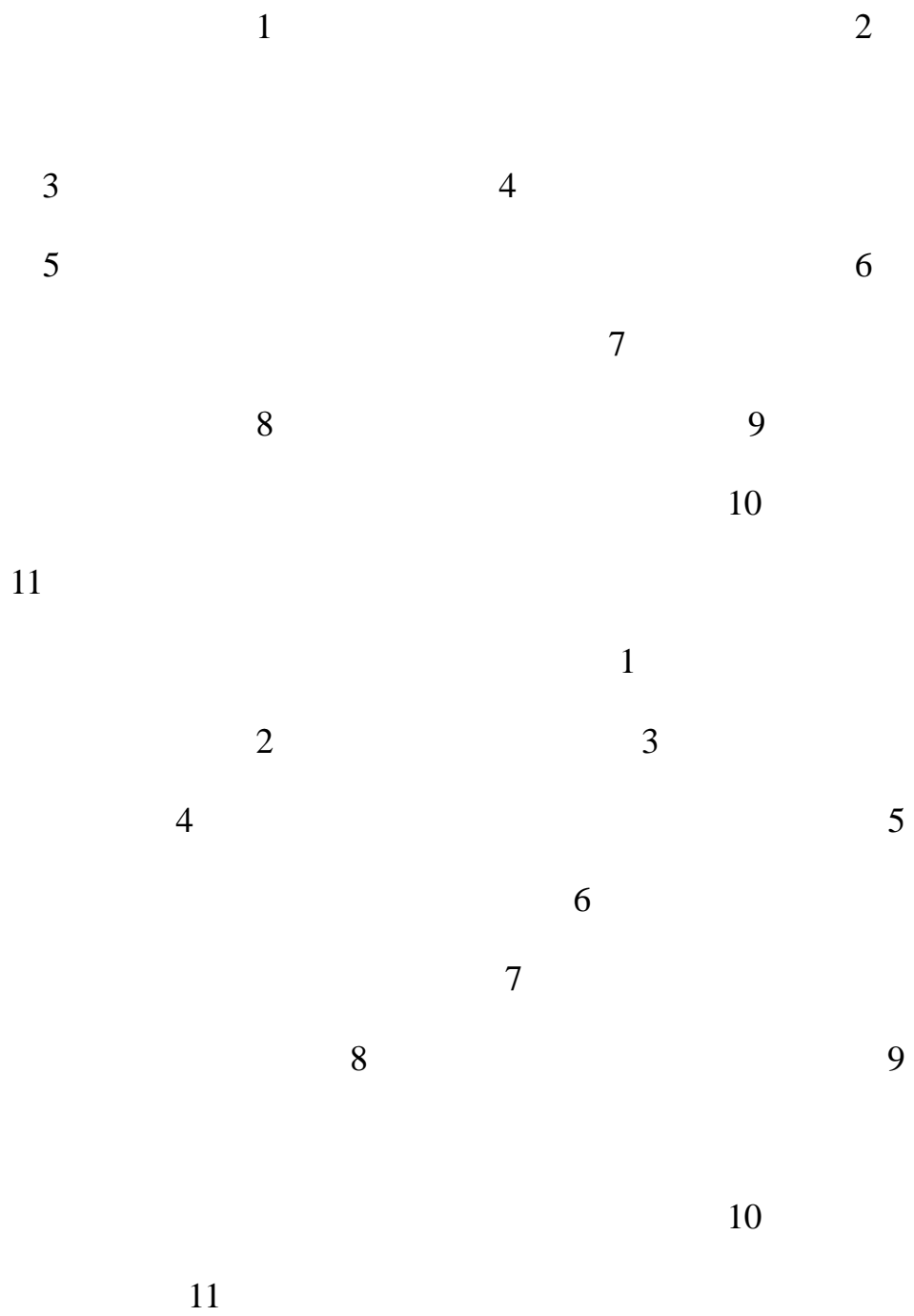
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Gain Trading

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Collateralized Mortgage Obligations CMO

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