

各暴險類型與風險權數下之暴險額－標準法

114年6月30日

(單位:新台幣千元)

暴險類型	風險權數	考慮信用轉換係數與信用風險抵減後暴險額A	表外項目							
			信用轉換係數						備抵呆帳或保證責任準備H	信用相當額I
			可排除承諾者	10%	20%	40%	50%	100%		
			帳面金額B	帳面金額C	帳面金額D	帳面金額E	帳面金額F	帳面金額G		
主權國家	0%	699,620,280	0	4,934,009	16,954,823	17,430,634	0	0	0	10,856,619
	10%	0	0	0	0	0	0	0	0	0
	20%	82,711,515	0	0	0	0	0	0	0	0
	50%	1,912,211	0	0	0	0	0	0	0	0
	100%	4,223,902	0	0	0	0	0	0	0	0
	150%	0	0	0	0	0	0	0	0	0
	1250%	0								0
非中央政府公共部門	0%	11,059,776	0	0	0	0	0	0	0	0
	10%	0	0	0	0	0	0	0	0	0
	20%	29,317,194	0	1,393,550	7,332,541	44,026,670	0	0	0	19,216,531
	50%	0	0	0	0	0	0	0	0	0
	100%	0	0	0	0	0	0	0	0	0
	150%	0	0	0	0	0	0	0	0	0
	1250%	0								0
銀行（含多邊開發銀行及集中結算交易對手）	0%	1,290,635	0	0	0	0	0	0	0	0
	2%	0								0
	4%	0								0
	10%	0	0	0	0	0	0	0	0	0
	20%	274,463,334	0	212,658	0	0	104,872	0	0	73,702
	30%	167,570,618	0	2,510,654	0	1,075,061	359,355	0	0	860,767
	40%	1,142	0	0	0	0	2,284	0	0	1,142
	50%	37,110,457	0	529,058	0	0	0	0	0	52,906
	75%	0	0	0	0	0	0	0	0	0
	100%	3,827,916	0	0	0	246,377	3,935	0	0	100,518
	150%	5,306,210	0	0	0	0	0	0	0	0
	1250%	0								0
金融資產擔保債券	10%	9,490,836								0
	15%	0								0
	20%	0								0
	25%	0								0
	35%	0								0
	50%	0								0
	100%	0								0
企業(含證券及保險公司)	0%	63,611,485	0	0	0	0	0	0	0	0
	10%	0	0	0	0	0	0	0	0	0
	20%	109,657,524	11,300,000	0	0	0	0	0	0	0
	30%	6,455,133	0	0	0	0	0	0	0	0
	40%	0	0	0	0	0	0	0	0	0
	50%	161,680,519	49,962,607	2,817,000	9,459,286	18,490,775	5,304,079	0	0	12,221,907
	75%	175,384,025	53,769,258	3,873,673	896,795	14,802,297	10,512,552	4,292,082	0	16,036,003
	80%	341,827	0	0	0	0	0	0	0	0
	85%	29,336,081	15,076,117	2,630,354	196,593	2,503,235	308,010	1,127,482	0	2,585,135
	100%	481,062,562	312,339,053	50,499,864	11,910,756	73,025,484	38,603,247	18,712,525	8,130	74,648,350
	130%	3,747,215	0	0	0	937,726	0	0	0	375,090
	150%	2,526,800	0	0	0	0	0	0	0	0
	1250%	0								0
零售暴險	0%	7,508,634	0	0	0	0	0	0	0	0
	10%	0	0	0	0	0	0	0	0	0
	20%	85,736,452	0	0	0	0	0	0	0	0
	30%	3,707,604	0	0	0	0	0	0	0	0
	40%	0	0	0	0	0	0	0	0	0
	45%	15,323,279	0	98,246,467	0	68,926	0	0	0	9,852,217
	50%	877,535	0	0	0	0	0	0	0	0
	75%	54,800,604	178,336,694	49,038,413	2,898,287	2,655,754	4,060,807	273,892	0	8,850,096
	80%	660,479	4,535	0	0	37,110	0	0	0	14,844
	85%	34,911,453	29,309,652	3,595,208	1,231,866	6,925,029	3,520,657	682,221	0	5,818,455
	100%	120,666,233	47,769,666	34,593,979	2,112,876	14,189,100	15,585,250	12,883,893	0	30,234,131
	130%	8,941,416	685,745	260,000	0	7,303,597	219,000	0	0	3,056,939
	150%	370,172	0	151,395	0	470	0	0	0	15,328
	1250%	0								0

不動產暴險	住宅用	569,219,445	13,099,666	20,833,803	904,343	3,843,714	1,599,815	2,123,722	0	6,725,363
	商用	527,573,820	100,324,719	17,685,295	5,774,667	33,036,516	11,550,982	11,960,370	0	33,873,930
	ADC	252,285,522	9,414,602	23,602,003	0	89,579,342	0	0	0	38,191,937
權益證券暴險	100%	51,906,230								
	130%	0								
	150%	5,356,638								
	160%	0								
	190%	0								
	220%	0								
	250%	13,521,609								
	280%	0								
	340%	0								
	400%	0								
	1250%	0								
基金權益證券投資	LTA	0								
	MBA	302,602								
	FBA	0								
	混合型	0								
其他資產	0%	14,427,682	0	0	0	0	0	0	0	0
	20%	0	0	0	0	0	0	0	0	0
	50%	0	0	0	0	0	0	0	0	0
	100%	18,757,089	0	0	0	0	0	0	0	0
	150%	32,848	0	0	0	0	0	0	0	0
	250%	5,651,994								
總計		4,154,248,537	821,392,314	317,407,383	59,672,833	330,177,817	91,734,845	52,056,187	8,130	273,661,910
表外項目之加權平均信用轉換係數： 16.36%										
重大變動原因及說明：										