

()

33
2-55 1
1
()
.

2009 06 30

: _____
: _____ ()
: _____ 34-12
() 02-2004-9500
() www.syfund.co.kr
: () ()
()

< >

.

1.가 . 가
. .
. .

2.가 . , . ,
. . ,
. .

3.가 .
. .

4.가 .
. .
. .

5.

6.

.

1.가 .
. .
. .
. .
. .

2.가 .

.

1.

2.

3.

4.

5.

.

1.가.
.
.
.
.
.

2.가. { } ,
: { }
: { }

3.가.
.
.

4.가.
.

.

1.

2.

.

1.

2.가.
:
.

.

1.가.가 ()
:
:
:
:
:
:
:
:
:

()

2.

.

1.

2.가 .

.
.
.

.

1.가 .
.
.

2.가 .
.

3.

.

1.

2.

■

1.

가.

		34 - 12
		1996 8 1
		3
		32,000,000,000
가 ()		5,000
		6,400,000
		0
		www syfund.∞ kr
		02 - 2004 - 9500
.		()
		1
		()
가		

. 가

1.		
2.		
3.	.	
4.		
5.		
6.		
7.		
8.		
	1	

.

2.

가.

1. : 1996 8 1 2. : 34-12 3. (1996.8 1999.5) (1999.5 2004.5) (2004.5) 4. 2009 02.25 ()	

.

1. :2009 2 25 2. : 3. : 4. :	

• , , • ,

.

3.

가. (: ,)

()	()	()				
				가	가 ()	
19960801			6,000,000	5,000	5,000	
20001215			400,000	5,000	5,000	

· (: ,)

					가					
						(%)	가		가	

4.

가.

(: ,)

	가			
	12,000,000	6,400,000		

.

(: ,)

	165 2														
	165 2														

.

(1)

(: ,)

		가							1	
							가			

(2)

(: ,)

		가							

5.

(:)

(A)		6,400,000	
		0	
(B)		0	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		6,400,000	
		0	

6.

(: , ,%)

가		5,000	
(A)		3,590,699,670	
		561	
(B)		0	
		0	
(=B/A × 100)		0	
		0	
		0	
		0	
		0	

■

1.

가.

(1)

(:)

												가		
		가												
			가											
		가												
	ETF													
	ELS													
	ELW													

(2)

(: ,)

						가
		3				
		5				
		10				
		KOSP 200				
		KOSTAR				
		가				
		KOS 200				
		가				

(3)

(: ,)

								가

.

(1)

(:)

		가																																		
		가																																		
		가																																		
		ELS																																		
ELW																																				

(1)

(: ,)

			34	0	0	0	34
			14	0	0	0	14
			28	0	0	0	28
			40	25	0	0	65
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			116	25	0	0	141
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			6	0	0	0	6
			122	25	0	0	147
			3 469,951,124,123	0	0	0	3 469,951,124,12
			10,435,992,722	0	0	0	10,435,992,722
			284,361,372,917	0	0	0	284,361,372,917
			384,716,528,063	148,739,773,106	0	0	533,456,301,169
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			4,149,465,017,825	148,739,773,106	0	0	4 298,204,790,93
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			77,750,801,198	0	0	0	77,750,801,198
			4 227,215,819,023	148,739,773,106	0	0	4 375,955,592,12
			2 986,232,420,215	0	0	0	2 986,232,420,21
			10,663,464,919	0	0	0	10,663,464,919
			272,283,443,709	0	0	0	272,283,443,709
			392,139,933,563	155,927,735,652	0	0	548,067,669,215
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			3 661,319,262,406	155,927,735,652	0	0	3 817,246,998,05
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			78,853,412,753	0	0	0	78,853,412,753
			3 740,172,675,159	155,927,735,652	0	0	3 896,100,410,81

(2)

(: ,%)

							(A)	(B)	(A+B)			
			0.57	1.19	0	0	1.79	0	2	0	0	0
			0.15	0.38	0	0.01	0.57	0	1	0	0	0
			0.45	0.97	0	0	1.46	0	2	0	0	0
			0.28	0.65	0	0.01	0.97	0	1	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0.51	1.08	0	0.01	1.63	0	2	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0.09	0.16	0	0	0.27	0	0	0	0	0
			0.5	1.06	0	0.01	1.6	0	2	0	0	0
			0.51	1.07	0	0	1.61	0	2	0	0	0
			0.35	0.92	0	0.04	1.33	0	1	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0.5	1.06	0	0.01	1.6	0	2	0	0	0

(3)

(:)

		217,981,580,241	2,178,427,494							54,923,467,157	0	272,905,047,398	2,178,427,494
		434,850,322,755	0							23,971,552,620	0	458,821,875,375	0
		3,051,032,277,975	49,888,024,516							0	0	3,051,032,277,975	49,888,024,516
		0	391,489,890							0	0	0	391,489,890
		0	0							0	0	0	0
		0	0							0	0	0	0
		1,928,684,000	0							0	0	1,928,684,000	0
		0	0							0	0	0	0
		0	0							0	0	0	0
		1,244,072,931	0							0	0	1,244,072,931	0

(4)

(7) () (: ,%)

		766,711,241,381	17.52	
		332,311,143,202	7.59	
		196,385,799,023	4.49	
		134,982,648,976	3.08	
		131,796,221,502	3.01	
		118,991,982,451	2.72	
		116,149,283,631	2.65	
		73,369,524,595	1.68	
		63,780,208,395	1.46	
		58,512,305,046	1.34	
		44,205,224,271	1.01	
		40,311,397,537	0.92	
		39,356,593,116	0.9	
		28,362,564,213	0.65	
		27,913,779,193	0.64	
		16,911,987,709	0.39	
	S K	15,523,970,173	0.35	
		12,275,070,810	0.28	
		8,452,203,541	0.19	
		8,298,450,271	0.19	
	NH	2,666,176,498	0.06	
		2,639,585,297	0.06	
	HMC	1,370,004,323	0.03	
		1,364,392,235	0.03	
		843,022,941	0.02	
	L G	328,823,210	0.01	
	BK	166,083,486	0	
		52,048,049	0	
		39,600,840	0	
		37,627,552	0	
		26,365,481	0	

(4)

(7) () () (: ,%)

	.			
		14 071 754	0	
		9,239,696	0	
		5,385,465	0	
	KB	941,295	0	
		413,366	0	
		94 545 067	0	
		31 053 085	0	
		1,200,250,917 907	27 43	
		330,366,507 805	7.55	
		233,518,134 653	5.34	
		113,198,904 905	2.59	
		71,182 362,318	1.63	
		28,121 915,211	0.64	
		25 942,131,168	0.59	
		19,157 531,613	0.44	
		18 876 886,047	0.43	
		18 804 384,039	0.43	
		9,026,868,092	0.21	
		9,018,291,807	0.21	
		3,710,370,830	0.08	
		2,015,775,149	0.05	
		28 281 958,074	0.65	
		11 345 054,707	0.26	
		6,968,069,696	0.16	
		1,569,016,423	0.04	
		126,126,330	0	
		106,899,214	0	
		70,111 911	0	
		6,395,554	0	
		4,375,955,592,129	100	

()

(: ,)

()

(: ,)

()							
HSBC	-	-	-	11	91,791,116,832	77,243,916,183	
SC	-	-	-	13	529,824,003,712	465,416,982,222	
	-	-	-	54	329,172,977,008	333,044,362,924	
	-	-	-	11	118,233,540,941	124,432,128,519	
()	-	-	-	82	3,306,933,953,636	2,895,963,020,963	
	-	-	-	171	4,375,955,592,129	3,896,100,410,811	

. ()

(1)

(2)

(: ,)

	-	0	-
	-	0	-
	-	0	-

(3)

(:)

(4)

(:)

		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0

(5)

(: , ,%)

. ()

(1)

		19711220		02-2004-9478		19991227		20090204				2 0	36,469,034,436
		19741025		02-2004-9481		20001010		20090204				1 0	496,393,226,375
		19760218		02-2004-9469		20001218	KB	20090204				3 0	20,060,348,449
		19760422		02-2004-9475		20050701		20090204				1 0	5,610,486,061
		19740320		02-2004-9483		20021213		20090204				1 0	10,000,000,000
		19820113		02-2004-9430		20060630		20090204				1 0	10,000,000,000

(2)

(: ,)

	-	6	-
	-	9	-
()	-	471,160,520,081	-
()	-	422,499,638,211	-

(3)

(:)

		-	0	-
		-	247,196,466	-
		-	247,196,466	-
		-	0	-
		-	0	-
		-	0	-
		-	0	-
		-	247,196,466	-
		-	247,196,466	-

(4)

(:)

				.					
		0	0	0	0	0	0	0	0
		0	0	73,744 852,515	397 ,415,667 ,566	0	0	0	471 ,160,520 ,081
		0	0	73,744 852,515	397 ,415,667 ,566	0	0	0	471 ,160,520 ,081
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	73,744 852,515	397 ,415,667 ,566	0	0	0	471 ,160,520 ,081
		0	0	73,744 852,515	397 ,415,667 ,566	0	0	0	471 ,160,520 ,081

(5)

(: ,%)

1	0	0	0	0	0	0	0	0
1 3	0	0	0	0	0	0	0	0
3 5	0	0	0	0	0	0	0	0
5 10	0	0	0	0	0	0	0	0
10 50	0	0	0	0	0	0	0	0
50 100	0	4	4	44.4	0	27,275 818,079	27,275 818,079	5 8
100	0	5	5	55.6	0	443 ,884,702 ,002	443 ,884,702 ,002	94.2
	0	9	9	0	0	471 ,160,520 ,081	471 ,160,520 ,081	0

(6)

(:)

	23 828 378,612	0	23 828 378,612
	9,040,337,120	0	9,040,337,120
	389,984,149 870	0	389,984,149 870
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	422,852,865 602	0	422,852,865 602

(7) ()

	3	407,415,667,566	
	1	26,469,034,436	
	2	16,007,869,690	
	2	11,267,948,389	
	1	10,000,000,000	
	9	471,160,520,081	

.

(1)

የት) () (:)

()

()

(:)

(2)

(: ,)

			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		가		-	-	0	0	-	-	
				-	-	0	0	-	-	
			-	-	0	0	-	-		
		가		-	-	0	0	-	-	
				-	-	0	0	-	-	
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		가		-	-	0	0	-	-	
				-	-	0	0	-	-	
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			MM T		-	-	0	0	-	-
					-	-	0	0	-	-
			RA		-	-	0	0	-	-
					-	-	0	0	-	-
					-	-	0	0	-	-
					-	-	0	0	-	-
		-	-	0	0	-	-			
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		-	-	0	0	-	-			
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		-	-	0	0	-	-			
		-	-	0	0	-	-			
		-	-	0	0	-	-			
		-	-	0	0	-	-			
	-	-	0	0	-	-				
	-	-	0	0	-	-				
	-	-	0	0	-	-				

(3)

가)

(:)

									가	
	가									
	가									
									MMT	
RA										

2.

가.

(: ,%,%p)

		()	()	(-)	
1. (=A-B+C)		-	52,140,487,427	-	-
	B/S (A)	-	62,767,760,797	-	-
	(B)	-	10,648,439,165	-	-
	가 .	-	10,639,794,514	-	-
	. , ,	-	8,624,651	-	-
	. 1	-	0	-	-
	. 3	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	. 100 16	-	0	-	-
	.	-	0	-	-
	.	-	20,000	-	-
	. 가	-	0	-	-
	가 (C)	-	21,165,795	-	-
	가 .	-	21,165,795	-	-
	.	-	0	-	-
	.	-	0	-	-
	. 가	-	0	-	-
2. (=D+E+F)		-	5,700,505,345	-	-
	(D)	-	585,133,178	-	-
	가 .	-	36,516,000	-	-
	.	-	92,937,540	-	-
	.	-	0	-	-
	.	-	455,679,638	-	-
	.	-	0	-	-
	.	-	0	-	-
	(E)	-	185,066,156	-	-
	(F=max(가 ,)+ +)	-	4,930,306,011	-	-
	가 . 10%	-	1,891,575,967	-	-
	.	-	0	-	-
	. 가	-	0	-	-
	.	-	3,038,730,044	-	-
3. (=1/2)× 100)		-	915	-	-
4. (1-2)		-	46,439,982,082	-	-

■

1.

	66,367,848,441
.	40,544,633,520
1.	40,544,633,520
1)	60,061
2)	24,200,000,000
3)	113,519,493
4)	0
5)	0
6)	14,100,000,000
7) MMDA	0
8) MMF	2,131,053,966
9)	0
10)	0
2.	0
1)	0
	0
	0
2) ()	0
	0
	0
	0
3) ()	0
	0
	0
	0
4)	0
5)	0
6)	0
()	0
()	0
()	0

1. ()

()	0
7)	0
()	0
()	0
()	0
()	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
. 가	5,769,173,060
1.	0
1)	0
2)	0
3) .	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,769,173,060
1)	0
2)	304,300,000

1. ()

3) .	268,888,694
4)	0
5)	0
6)	5,195,984,366
	0
	5,195,984,366
7)	0
	0
	0
	0
8)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	0
1)	0
2)	0
5.	0
1) 가	0
2)	0
3)	0
.	0
1.	0
1)	0
2)	0
	0
	0
	0
	0

1. ()

	0
2.	0
1)	0
2)	0
	0
	0
	0
	0
	0
.	0
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	0
1)	0
2)	0
3)	0
5.	0
6. ()	0
7. ()	0
8.	0
9.	0
1)	0
2) ()	0
3)	0
4)	0

1. ()

5)	0
10 .	0
11 .	0
12 .	0
13 .	0
14 .	0
15 .	0
16 . (-)	0
1)	0
2)	0
3)	0
4) ()	0
5) ()	0
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
.	15,361,601,005
1.	8,713,804,362
2.	6,831,893,649
3.	0
4.	220,589,740
5.	1,248,114,200
6.	0
7. ()	0
8. ()	0
9.	0

1. ()

10. 가 (-)	1,652,800,946
1)	455,584,118
2)	0
3)	181,361,413
4)	1,015,855,415
5)	0
11. 가 ()(-)	0
12. ()(-)	0
.CMA ()	0
1.CMA	0
2.CMA 가	0
3.CMA	0
4.CMA	0
5. ()(-)	0
. ()	0
1.	0
2.	0
3. ()(-)	0
.	4,692,440,856
1.	0
1)	0
	0
	0
	0
	0
2)	0
	0
	0
	0
	0
	0
3)	0

1. ()

4)	0
2.	4,233,159,480
1)	2,835,529,395
	0
	0
	0
	0
	0
	74,400,262
	2,669,403,513
	91,725,620
	0
	0
2)	1,384,388,891
	0
	21,551,878
	0
	1,362,837,013
3)	0
4)	0
5)	13,241,194
3.	8,624,651
1)	0
2)	0
3)	0
4)	8,624,651
4.	0
5.	0
1)	0
2) 가가	0
3)	0

1. ()

6.	0
7.	0
8.	0
1)	0
2)	0
9.	2,336,000
1)	0
2) 가	2,316,000
3)	20,000
4)	0
5)	0
10.	0
11.	0
1)	0
2)	0
3)	0
12.	0
1)	0
2)	0
3)	0
4)	0
13.가	0
14.	0
15.	0
16.	469,486,520
17. (-)	21,165,795
1)	0
2)	21,165,795
	14,177,646
	6,921,944
	66,205

1. ()

3)	0
4)	0
18. 가 (-)	0
	3,600,087,644
.	0
1.	0
1)	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	0
2.	0
1)	0
2)	0
3)	0
4)	0
3. ()	0
4. CMA ()	0
5.	0
.	0
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4. 가	0

1. ()

1)	0
2) .	0
3)	0
4)	0
5)	0
5.	0
1) 가	0
2)	0
3)	0
6.	0
1)	0
	0
	0
가 .	0
.	0
.	0
.	0
.	0
2)	0
	0
	0
가 .	0
.	0
.	0
.	0
.	0
.	0
7.	0
()	0
8.	0
()	0
9.	0

1. ()

10. ()	0
11.	0
.	3,600,087,644
1.	0
2.	1,792,119,134
	0
()(-)	2,844,000
()(-)	1,715,000,680
()(-)	0
()(-)	0
3.	0
4.	0
5.	0
6.	2,872,945,324
7.	0
8.	0
9.	48,927,784
10.	466,633,125
11.	0
12.	0
13.가	0
14.	0
15.	0
16.	0
1)	0
2)	0
17.	41,939,646
18.	74,005,825
19.	0
20.	0
21.	21,361,486

1. ()

	62,767,760,797
.	32,000,000,000
1.	32,000,000,000
2.	0
	0
	0
	0
.	0
1.	0
2.	0
3.	0
4.	0
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
.	140,329,917
1. 가 가	140,329,917
	0
	0
.	- 8,292,419
	0
	0
	148,622,336
	0
가 .	0
.	0
.	0

1. ()

	0
2.	0
3.	0
4. 가	0
5. ()	0
6.	0
.	30,627,430,880
1.	3,936,000,000
2.	0
3.	0
4.	0
5.	0
6.	26,691,430,880
()	3,590,699,670

2.

.	5,753,586,715
1.	4,979,893,631
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	247,196,466
	0
	247,196,466
	0
6)	4,732,697,165
	4,598,408,384
	134,288,781
	0
7)	0
8)	0
가	0
	0

2. ()

	0
	0
9)	0
가	0
	0
	0
10)	0
	0
	0
	0
	0
	0
	0
	0
11)	0
12)	0
13)	0
14)	0
2. 가 가	106,609,410
1)	0
	0
	0
	0
	0
	0
	0
	0
2) 가	0
가	0
가	0

2. ()

가	0
가	0
가	0
	0
3) 가	106,609,410
	0
	0
	106,609,410
가	0
	0
4)	0
	0
	0
5) 가	0
6) 가 가	0
가	0
가	0
	0
7)	0
가	0
	0
	0
8) 가	0
가	0
	0
	0
9)	0
가	0
	0
	0

2. ()

10) 가	0
가	0
	0
	0
11)	0
가	0
	0
	0
3.	0
1)	0
	0
	0
	0
	0
가	0
	0
	0
2)	0
	0
가	0
	0
4.	665,902,261
1)	0
	0
	0
	0
	0
	0
2)	0
3)	0

2. ()

4)	0
5)	2,214,787
6)	0
7)	0
8)	0
9)	350,647,938
10)	0
11)	0
12)	0
13)	0
14)	0
15)	311,107,574
16)	0
17)	0
18)	0
19)	1,931,962
5. 가	0
1)	0
2)	0
3)	0
6.	0
1)	0
2)	0
7.	1,181,413
1)	0
2)	1,181,413
3) 가	0
4) CMA ()	0
CMA	0
	0

2. ()

5) CMA ()	0
6) ()	0
	0
	0
	0
	0
7)	0
8) 가	0
9)	0
	0
	0
	0
10)	0
11)	0
.	1,203,658,986
1.	5,592,182
1)	0
	0
	0
2)	0
3)	0
4)	0
5)	0
6)	285,726
7)	5,306,456
2. 가 가	0
1)	0
	0
	0
	0

2. ()

	0
	0
	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
	0
3) 가	0
	0
	0
	0
가	0
	0
4)	0
	0
	0
5) 가	0
6) 가 가	0
가	0
가	0
	0
7)	0
가	0
	0
	0
8) 가	0

2. ()

가	0
	0
	0
9)	0
가	0
	0
	0
10) 가	0
가	0
	0
	0
11)	0
가	0
	0
	0
3.	0
1)	0
	0
	0
	0
	0
가	0
	0
	0
2)	0
	0
가	0
	0
4.	0
1)	0

2. ()

	0
	0
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	0
8)	0
9)	0
10)	0
11) CMA ()	0
12)	0
5. 가	3,785,177
1)	0
2)	3,785,177
3)	0
6.	0
1)	0
2)	0
7.	1,194,281,627
1)	625,607,166
	121,002,000
	504,605,166
2)	102,500,001
	67,535,801
	34,964,200
3)	0
4)	100,313,479

2. ()

5)	8,747,200
6)	2,163,420
7)	19,932,020
8)	17,914,020
9)	16,580,300
10) 가	83,883,407
11)	20,075,255
12)	60,000
13)	0
14)	55,501,060
15)	0
16)	0
17)	0
18)	0
19)	532,000
20)	1,039,500
21)	26,020,887
22)	14,469,719
23)	6,371,250
24)	13,335,857
25)	0
26)	64,751,273
27)	14,483,813
8.	0
1) 가	0
2) ()	0
가	0
	0
	0
	0

2. ()

	0
3)	0
4) 가	0
5)	0
	0
	0
	0
6)	0
7)	0
. ()	4,549,927,729
.	154,555,196
1.	0
2.	154,555,192
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	4
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0

2. ()

9.	0
10.	0
11.	0
.	4,704,482,925
.	1,113,783,255
. ()	3,590,699,670
.	0
. ()	3,590,699,670

3.

4.

1.	30,140,731,210
2.	7,040,000,000
3.	23,100,731,210

5.

1.	- 330,588,184
1)	3,590,699,670
2) 가	190,168,585
3)	106,609,410
4) .	- 4,004,847,029
2.	175,240,324
1)	2,414,035,412
2)	2,238,795,088
3.	- 6,400,000,000
1)	0
2)	6,400,000,000
4. 가 (1+2+3)	- 6,555,347,860
5.	8,799,981,380
6. (15)	2,244,633,520

■

1.

가.

.

.

			가	
1	20090429	1) 13 (2008.4.1 2009.3.31) 2) 13)	, , 3 가	

.

.

.

			가	

.()

. ()

			가	
1	20090522		가	

3.

가.

.

4.

가.

(1)

		85.9		

(2)

$$(\quad, \quad)$$

						가		가 ()	가			가				

$$\left(\begin{array}{c} \vdots \\ \vdots \end{array} , \right)$$

■

1.

(: ,%)

					가				
			5,500,000	85.9	0	0	5,500,000	85.9	
			600,000	9.4	0	0	600,000	9.4	5%
			300,000	4.7	0	0	300,000	4.7	

2.

(: ,%)

■

1. (: ,)

	()	
	1	39

가 .

(:)

		2	0	0	2
		3	0	0	3
		4	0	0	4
		0	0	0	0
		30	0	0	30
		0	0	0	0
		0	0	0	0
		0	0	0	0
		39	0	0	39

(:)

		19510618			20040102	20070518	20100517			
		19551006			19960801	20080516	20110515			
		19420828			20070518	20090522	20110521			
		19461210			20070518	20090522	20110521			
		19341015			20090522	20090522	20110521			
		19630529			20050401	20070401	20100331			
		19600328			20040401	20080401	20110331			
		19630806			20060401	20080401	20110331			
		19670224			20090401	20090401	20120331			

.

(: ,)

											가	가	

■

1.

가.가 () (:)

()								
				가				

.

(:)

	()						
				가			

.

(:)

()						
				가		

.

(:)

()							

. ()

(1) (:)

()							

(2)

(:)

()					

.

(:)

()						
					가	

.

(:)

()							
					가		가

· (:)

				.		

2.

■

1.

2.

가 .

(: ,%)

		(A)	(B)							(B /A)

--	--	--	--	--	--	--	--	--	--	--

.

(:)

· (:)

	0		100000	
	0		100000	

■

1.

가.

2-22	2-32	,	
.		가	,
가			.
			.

.

) . 가 . () , (

- 1.
- 2.
3. 가
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
11. MMF, MMDA, RP
12. 가

(Market Risk)

(Credit Risk)

가

(Liquidity Risk)

가

(Operational Risk)

(Legal Risk)

가

가

, 가 (Duration), (Convexity), (), Stop-Loss, Market VaR (Value at Risk)

, Watch- list

(Expected Loss)

가

가

가

3.

,

■

1.

(:)

2.