

()

33
2-55 1
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.

2009 09 30

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

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1.가 . 가
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2.가 .
. . , . ,
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3.가 .
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4.가 .
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5.

6.

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1.가 .
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2.가 .

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1.

2.

3.

4.

5.

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1.가.
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2.가. { } ,
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: ()

3.가.
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4.가.
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1.

2.

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1.

2.가.
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1.가.가 ()
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2.

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1.

2.가 .
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1.가 .
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2.가 .
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3.

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1.

2.

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1.

가.

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

. 가

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

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2.

가.

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

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

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3.

가. (: ,)

()	()	()				
				가	가 ()	

· (: ,)

					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)		7,675,143,838	
		1,199	
(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

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(1)

(:)

		가																		
		가																		
		가																		
		ELS																		
		ELW																		

(2)

(: ,%)

							(A)	(B)	(A+B)			
			0.57	1.18	0	0	1.78	0	2	0	0	0
			0.14	0.34	0	0.01	0.51	0	1	0	0	0
			0.45	0.97	0	0	1.46	0	2	0	0	0
			0.31	0.72	0	0.01	1.06	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
			0.52	1.1	0	0.01	1.66	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	0.29	0	0	0	0	0
			0.52	1.09	0	0.01	1.64	0	2	0	0	0
			0.52	1.09	0	0	1.65	0	2	0	0	0
			0.34	0.92	0	0.04	1.33	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
			0.52	1.09	0	0.01	1.64	0	2	0	0	0

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		273,647,238,268	2,200,611,871							30,807,637,736	0	304,454,876,004	2,200,611,871
		423,012,242,407	0							29,612,489,833	0	452,624,732,240	0
		3,235,522,687,035	47,493,434,269							0	0	3,235,522,687,035	47,493,434,269
		0	373,433,845							0	0	0	373,433,845
		0	0							0	0	0	0
		0	0							0	0	0	0
		5,116,118,000	0							0	0	5,116,118,000	0
		0	0							0	0	0	0
		0	0							0	0	0	0
		249,796,816	0							0	0	249,796,816	0

(4)

(7) () (: ,%)

		714,216,774,933	17.5	
		302,714,991,930	7.42	
		180,872,381,420	4.43	
		124,299,508,611	3.04	
		120,888,573,330	2.96	
		113,272,806,243	2.77	
		108,398,886,883	2.66	
		73,659,594,364	1.8	
		63,000,120,563	1.54	
		50,372,715,151	1.23	
		41,120,701,160	1.01	
		35,503,686,617	0.87	
		33,110,123,983	0.81	
		25,653,268,646	0.63	
		22,775,539,002	0.56	
		17,758,741,859	0.44	
	S K	13,869,557,774	0.34	
		11,260,212,121	0.28	
		7,708,748,946	0.19	
		7,439,692,389	0.18	
		2,493,528,952	0.06	
	NH	2,476,592,020	0.06	
		1,229,945,135	0.03	
	HMC	1,054,770,990	0.03	
		777,086,592	0.02	
	BK	719,077,532	0.02	
	L G	340,567,893	0.01	
		65,795,656	0	
		61,273,583	0	
		39,600,840	0	
		34,447,454	0	

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

	.			
		26 929 939	0	
		13 366 198	0	
		9 577 833	0	
		3 701 538	0	
	KB	1 557 377	0	
		96 276 782	0	
		31 130 245	0	
		1 122 049 962 016	27 49	
		305 175 471 941	7 48	
		216 699 583 302	5 31	
		102 203 864 143	2 5	
		79 566 056 034	1 95	
		23 428 853 715	0 57	
		22 920 826 895	0 56	
		22 157 256 875	0 54	
		17 285 434 523	0 42	
		16 749 043 035	0 41	
		8 930 317 036	0 22	
		8 651 368 429	0 21	
		3 438 714 224	0 08	
		1 919 757 747	0 05	
		29 426 519 948	0 72	
		14 767 813 008	0 36	
		7 216 820 570	0 18	
		1 674 950 664	0 05	
		456 478 188	0 01	
		132 194 804	0	
		127 911 319	0	
		11 911 749	0	
		4 082 362 962 649	100	

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()							
HSBC	11	91,791,116,832	77,243,916,183	11	85,343,321,853	75,035,485,074	
SC	13	529,824,003,712	465,416,982,222	12	503,992,051,007	513,442,230,625	
	54	329,172,977,008	333,044,362,924	56	331,364,329,142	352,482,158,864	
	11	118,233,540,941	124,432,128,519	10	115,915,934,449	120,227,884,719	
()	82	3,306,933,953,636	2,895,963,020,963	75	3,045,747,326,198	3,046,888,380,553	
	171	4,375,955,592,129	3,896,100,410,811	164	4,082,362,962,649	4,108,076,139,835	

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(2)

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

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(1)

		19670224		02- 2004- 9465		19990618		20090204				1 0	39,153 263,796
		19741025		02- 2004- 9481		20001010		20090204				1 0	342 ,163,778 ,245
		19760218		02- 2004- 9469		20001218	KB	20090204				3 0	21,654 ,101,237
		19760422		02- 2004- 9475		20050701		20090204				1 0	6 944 ,784 023
		19740320		02- 2004- 9483		20021213		20090204				1 0	10,000 000,000
		19780622		02- 2004- 9476		20021213	KB	20090204				1 0	20,000 000,000
		19820113		02- 2004- 9430		20060630		20090204				1 0	10,000 000,000

(2)

(: ,)

	6	6	0
	9	9	0
()	471,160,520,081	453,267,588,354	- 17,892,931,727
()	422,499,638,211	465,100,668,162	42,601,029,951

(3)

(:)

		0	0	0
		247,196,466	450,799,766	203,603,300
		247,196,466	450,799,766	203,603,300
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		247,196,466	450,799,766	203,603,300
		247,196,466	450,799,766	203,603,300

(4)

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				.					
		0	0	0	0	0	0	0	0
		0	0	51,950 546,313	381 ,317,042 ,041	0	0	20,000 000,000	453 ,267,588 ,354
		0	0	51,950 546,313	381 ,317,042 ,041	0	0	20,000 000,000	453 ,267,588 ,354
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	51,950 546,313	381 ,317,042 ,041	0	0	20,000 000,000	453 ,267,588 ,354
		0	0	51,950 546,313	381 ,317,042 ,041	0	0	20,000 000,000	453 ,267,588 ,354

(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	3	3	33.3	0	20,341 514,893	20,341 514,893	4 5
100	0	6	6	66.7	0	432 ,926,073 ,461	432 ,926,073 ,461	95.5
	0	9	9	0	0	453 ,267,588 ,354	453 ,267,588 ,354	0

(6)

(:)

	13 920 907,531	0	13 920 907,531
	10 821 635,250	0	10 821 635,250
	440,297,739 855	0	440,297,739 855
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	465,040,282 636	0	465,040,282 636

(7) ()

	4	401,317,042,041	
	3	39,318,763,553	
	2	12,631,782,760	
	9	453,267,588,354	

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(1)

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(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		
		가	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		
			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		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
		MM T	0	0	0	0	0	0		
			0	0	0	0	0	0		
			0	0	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	0	0		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
			0	0	0	0	0	0		
			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)

(1)

(:)

		가						
		가						
		가						
				MMT				
RA								

2.

가.

(: ,%,%p)

		()	()	(-)	
1. (=A-B+C)		52,140,487,427	56,520,225,303	4,379,737,876	7.7
	B/S (A)	62,767,760,797	67,091,001,438	4,323,240,641	6.4
	(B)	10,648,439,165	10,592,785,839	-55,653,326	-0.5
	가 .	10,639,794,514	10,590,137,644	-49,656,870	-0.5
	. , ,	8,624,651	2,628,195	-5,996,456	-228.2
	. 1	0	0	0	0
	. 3	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	. 100 16	0	0	0	0
	.	0	0	0	0
	.	20,000	20,000	0	0
	. 가	0	0	0	0
	가 (C)	21,165,795	22,009,704	843,909	3.8
	가 .	21,165,795	22,009,704	843,909	3.8
	.	0	0	0	0
	.	0	0	0	0
	. 가	0	0	0	0
2. (=D+E+F)		5,700,505,345	6,019,411,030	318,905,685	5.3
	(D)	585,133,178	724,821,258	139,688,080	19.3
	가 .	36,516,000	36,516,000	0	0
	.	92,937,540	46,983,705	-45,953,835	-97.8
	.	0	0	0	0
	.	455,679,638	641,321,553	185,641,915	28.9
	.	0	0	0	0
	.	0	0	0	0
	(E)	185,066,156	186,915,856	1,849,700	1
	(F=max(가 ,)+ +)	4,930,306,011	5,107,673,916	177,367,905	3.5
	가 . 10%	1,891,575,967	1,970,273,001	78,697,034	4
	.	0	0	0	0
	. 가	0	0	0	0
	.	3,038,730,044	3,137,400,915	98,670,871	3.1
3. (= (1/2) × 100)		915	939	24	2.6
4. (1-2)		46,439,982,082	50,500,814,273	4,060,832,191	8

■

1.

	70 525 378,762
.	39 864 369,105
1.	39 864 369,105
1)	417,662
2)	24 300 000,000
3)	62 627 312
4)	0
5)	0
6)	15 400 000,000
7) MMDA	0
8) MMF	101 324,131
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	10 410 812,374
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	10 410 812,374
1)	0
2)	304,300,000

1. ()

3) .	0
4)	0
5)	0
6)	10,106,512,374
	0
	10,106,512,374
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
.	15,395,815,051
1.	8,713,804,362
2.	6,831,893,649
3.	0
4.	261,293,540
5.	1,248,114,200
6.	0
7. ()	0
8. ()	0
9.	0

1. ()

10. 가 (-)	1,659,290,700
1)	498,282,620
2)	0
3)	109,862,963
4)	1,051,145,117
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
.	4,854,382,232
1.	0
1)	0
	0
	0
	0
	0
2)	0
	0
	0
	0
	0
	0
3)	0

1. ()

4)	0
2.	4,401,941,221
1)	3,017,295,665
	0
	0
	0
	0
	0
	95,963,878
	2,832,549,847
	88,781,940
	0
	0
2)	1,365,484,932
	0
	0
	0
	1,365,484,932
3)	0
4)	0
5)	19,160,624
3.	2,628,195
1)	0
2)	0
3)	0
4)	2,628,195
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. (-)	22,009,704
1)	0
2)	22,009,704
	15,086,477
	6,827,424
	95,803

1. ()

3)	0
4)	0
18. 가 (-)	0
	3,434,377,324
.	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
.	3,434,377,324
1.	0
2.	1,865,967,635
	0
()(-)	2,844,000
()(-)	1,715,000,680
()(-)	0
()(-)	0
3.	0
4.	0
5.	0
6.	2,492,011,847
7.	0
8.	0
9.	114,448,355
10.	471,858,750
11.	0
12.	0
13.가	0
14.	0
15.	0
16.	0
1)	0
2)	0
17.	106,933,084
18.	77,220,810
19.	0
20.	0
21.	23,781,523

1. ()

	67,091,001,438
.	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
.	379,126,390
1. 가 가	379,126,390
	0
	0
.	0
	0
	0
	379,126,390
	0
가 .	0
.	0
.	0

1. ()

	0
2.	0
3.	0
4. 가	0
5. ()	0
6.	0
.	34,711,875,048
1.	3,936,000,000
2.	0
3.	0
4.	0
5.	0
6.	30,775,875,048
()	7,675,143,838

2.

.	12 215 776,778
1.	10 379 863,591
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	450,799,766
	0
	450,799,766
	0
6)	9,929,063,825
	9,663,346,933
	265,716,892
	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	545,951,916
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	545,951,916
	0
	0
	545,951,916
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.	1,173,769,868
1)	0
	0
	0
	0
	0
	0
2)	0
3)	0

2. ()

4)	0
5)	10,255,579
6)	0
7)	0
8)	0
9)	613,461,217
10)	0
11)	0
12)	0
13)	0
14)	0
15)	546,944,440
16)	0
17)	0
18)	0
19)	3,108,632
5. 가	0
1)	0
2)	0
3)	0
6.	0
1)	0
2)	0
7.	116,191,403
1)	0
2)	116,191,403
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
.	2,519,893,283
1.	9,705,089
1)	0
	0
	0
2)	0
3)	0
4)	0
5)	0
6)	543,336
7)	9,161,753
2. 가 가	25,566,330
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	25 566 330
	0
	0
	25 566 330
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	4,629,086
1)	0
2)	4,629,086
3)	0
6.	0
1)	0
2)	0
7.	2,479,992,778
1)	1,257,209,265
	248,904,000
	1,008,305,265
2)	205,000,002
	141,384,302
	63,615,700
3)	0
4)	202,438,047

2. ()

5)	21 218 230
6)	4,338,280
7)	39 951 552
8)	35 747 190
9)	35 804 300
10) 가	182,245,808
11)	33 432 275
12)	829,000
13)	0
14)	130,098,497
15)	0
16)	0
17)	0
18)	0
19)	532,000
20)	96 614 776
21)	31 425 760
22)	20 737 640
23)	17 571 750
24)	42 945 579
25)	152,600
26)	82 706 364
27)	38 993 863
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
. ()	9,695,883,495
.	397,359,468
1.	33,034,847
2.	363,031,345
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	1,293,276
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0

2. ()

9.	0
10.	0
11.	0
.	10 093 242,963
.	2,418,099,125
. ()	7,675,143,838
.	0
. ()	7,675,143,838

3.

4.

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

5.

1.	10,558,733,552
1)	7,675,143,838
2) 가	417,441,226
3)	578,986,763
4) .	3,045,135,251
2.	- 3,994,345,827
1)	2,869,811,588
2)	6,864,157,415
3.	- 6,400,000,000
1)	0
2)	6,400,000,000
4. 가 (1+2+3)	164,387,725
5.	8,799,981,380
6. (15)	8,964,369,105

■

1.

가.

.

.

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

.

	3 ,	, ,	가 29 6 가	
	3 ,	, ,	가 1 3	

.

			가	

2.

가. () ,

5	5	3	2	3	2	가	24	2	
						100	3	가	
	가								
가						100	3	가	

.()

. ()

			가	
1	20090522		가	

3.

가.

.

4.

가.

(1)

		85.9		

(2)

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

						가		가 ()	가			가				

.

(: ,)

						가		가			가	()			

■

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	41

가 .

(:)

		2	0	0	2
		3	0	0	3
		4	0	0	4
		0	0	0	0
		32	0	0	32
		0	0	0	0
		0	0	0	0
		0	0	0	0
		41	0	0	41

(:)

		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		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

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

가

, Watch- list

, (Expected Loss)

가

,

가

가

3.

,

■

1.

(:)

2.