

(18)

2013 04 01

2014 03 31

33
2-55 1
1
()
.

2014 03 31

:
:
:
() 02-6711-7500
() www.syfund.co.kr
:
() ()
()

.

1.가.

.가

2.가.

. , . , .

3.가.

4.가.

5.

6.

.

1.가.

.
. .
. .
. .

2.가.

.

1.

2.

3.

.

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.

4.가.
.
.

.

1.

2.

■

1.

가.

		8 6
		1996.08.01
		3
		32,000,000,000
가 ()		5,000
		6,400,000
		0
		www.syfund.co.kr
		02-6711-7500
.		()
		1
		()
가		

.

가 ()				가 ()	
1-13-1				20090204	5,000,000,000
2-13-1				20090204	1,000,000,000
3-11-1		.		20090204	4,000,000,000
3-13-1				20090204	2,000,000,000
5-0-1		,		20090204	500,000,000
6-0-1		,		20090204	1,500,000,000

.

		20090304

.

2.

가.

1. : 1996 8 1 2. : 8 6 3. (1996.8 1999.5) (1999.5 2004.5) (2004.5 2010.5) (2010.5) 4. 2009 02.25 ()	

.

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

• , , • ,

.

2013 5 24 17	

3.

가. (: ,)

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

· (: ,)

					가					
						(%)	가		가	
			0			0	0	0	0	
			0			0	0	0	0	

4.

가.

(: ,)

	가			
	12,000,000	6,400,000	0	

· (: ,)

	165 2		0	0	0	0	0	
	165 2		0	0	0	0	0	
			0	0	0	0	0	
			0	0	0	0	0	
			0	0	0	0	0	

.

(1)

(: ,)

		가							1		
								가			
		0	0	0				0	0	0	
		0	0	0				0	0	0	

(2)

(: ,)

		가							
		0	0	0				0	
		0	0	0				0	

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)		16,173,979,190	
		2,527	
(B)		9,600,000,000	
		0	
(=B/A × 100)		59	
		1,500	
		0	
		0	
		0	

■

1.
가.
(1)

(:)

							가
		가	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	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
			0	0	0	0	0
			43,860 000	43,860 000	87,720 000	0	0
			43,860 000	43,860 000	87,720 000	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			43,860 000	43,860 000	87,720 000	0	0
	ETF		0	0	0	0	0
			29,100 000,000	29,994 723,476	59,094 723,476	18,847 010,487	379 ,894,119
			29,100 000,000	29,994 723,476	59,094 723,476	18,847 010,487	379 ,894,119
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
	ELS		0	0	0	0	0
	ELW		0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			29,143 860,000	30,038 583,476	59,182 443,476	18,847 010,487	379 ,894,119

(2)

(: ,)

								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	0	0
			3	0	0	0	0	0	0	0	0
			5	0	0	0	0	0	0	0	0
			10	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
			KOSP200	0	0	0	0	0	0	0	0
			KOSTAR	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				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	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				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	0	0	0	0	0	0
			KOSI200	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0
				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	0	0	0	0	0	0
				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
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0

(1)

(:)

		가	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
		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	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
	ELS	0	0	0	0	
	ELW	0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
			0	0	0	0
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	
		0	0	0	0	

$$(\quad, \quad)$$

- 1 - - (1) . 1

(2)

(: ,%)

							(A)	(B)	(A+B)				
			0.48	0.75	0.03	0.01	1.26	0	1.26	0	0	0	
			0.11	0.24	0.02	0.01	0.38	0	0.39	0	0	0	
			0.45	0.89	0.03	0.01	1.38	0	1.38	0	0	0	
			0.23	0.34	0.02	0.01	0.61	0	0.63	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0.37	0.7	0.02	0.02	1.1	0	1.1	1	0	1	
			0.04	0.03	0.01	0.01	0.09	0	0.1	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0.39	0.62	0.02	0.01	1.05	0	1.06	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
				0.06	0.11	0.01	0.01	0.19	0	0.2	0	0	0
				0.39	0.61	0.02	0.01	1.04	0	1.05	0	0	0
			0.39	0.61	0.02	0.01	1.03	0	1.04	1	0	0	
			0.35	0.89	0.03	0.04	1.3	0	1.33	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0	0	0	0	0	0	0	0	0	0	
			0.39	0.61	0.02	0.01	1.04	0	1.05	0	0	0	

(3)

(:)

		403,773,626 615	747,350,919	0	0	0	0	0	0	34,941,231 324	0	438,714,857 939	747,350,919
		1,123,909,406 060	66,786,075 719	0	0	0	0	0	0	66,691,404 925	0	1,190,600,810 985	66,786,075 719
		4,261,073,658 880	21,316,803 555	0	0	0	0	0	0	0	0	4,261,073,658 880	21,316,803 555
		137,449,020 992	13,090,218	0	0	0	0	0	0	0	0	137,449,020 992	13,090,218
		87,254,847 897	0	0	0	0	0	0	0	0	0	87,254,847 897	0
		0	0	0	0	0	0	0	0	0	0	0	0
		45,880,000	0	0	0	0	0	0	0	0	0	45,880,000	0
		3,819,868,447	0	0	0	0	0	0	0	0	0	3,819,868,447	0
		0	0	0	0	0	0	0	0	0	0	0	0
		96,377,644 578	0	0	0	0	0	0	0	0	0	96,377,644 578	0

(4)

(7) () (: ,%)

	.			
	BOS Secs	117,860,037	0	N
	BS	35,085,301,092	1	N
	HMC	75,806,550,604	1	N
	IBK	69,177,521,572	1	N
	KB	10,377,559,215	0	N
	LG	67,674,806,428	1	N
	NH	63,248,342,359	1	N
	NH	33,260,031,004	1	N
	SK	16,940,922,723	0	N
		389,447,256	0	N
		94,885,184,216	2	N
		151,688,852,819	3	N
		171,066,545,295	3	N
		73,956,656,912	1	N
		146,247,208,548	2	N
		109,586,743	0	N
		68,457,191,915	1	N
		175,149,002,829	3	N
		29,279,469,786	0	N
		97,262,093,510	2	N
		317,983,838,812	5	N
		816,074,063,119	14	Y
		173,291,711,901	3	N
		60,002,180,700	1	N
		152,409,183,420	3	N
		19,439,674,093	0	N
		1,292,528,184	0	N
		46,485,634,619	1	N
		19,387,345,925	0	N
		1,466,566	0	N
		128,215,710,616	2	N

(4)

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

	.			
		144,717,380,918	2	N
		199,202,213,866	3	N
		1,627,617	0	N
		30,257,777,953	1	N
		197,101,127,190	3	N
		206,578,383,410	3	N
		128,812,916	0	N
		53,287,591	0	N
	KDB	91,345,942	0	N
	PCA	180,176,666,618	3	N
		8,603,531,927	0	N
		5,836,372,533	0	N
		10,476,825,540	0	N
		733,273,213	0	N
		16,568,707,383	0	N
		393,818,159	0	N
	HSBC	1,176,340,295	0	N
	NH	59,260,152,026	1	N
		7,326,362,875	0	N
		13,870,649,679	0	N
		990,024,253,353	17	N
		69,628,897,015	1	N
	()	33,172,161,167	1	N
		13,787,934,350	0	N
		17,712,268,654	0	N
		6,855,644,455	0	N
		16,850,638,110	0	N
		236,538,653,419	4	N
		115,551,489,191	2	N
		133,905,030,675	2	N
		2,396,040,022	0	N

(4)

የት (() () (: ,%)

	.			
		160,406,472 070	3	N
		2,936,240,116	0	N
		5,997,083,853 066	100	

()

(: ,)

HSBC	1	12,907,680,921	13,769,647,942	1	12,489,640,482	12,544,995,397	N
	51	2,713,269,647,354	2,765,998,717,232	54	2,911,020,684,619	2,988,643,204,802	N
	1	364,211,693	372,758,471	1	364,211,693	375,615,179	N
	3	131,799,159,572	135,256,191,530	1	1,506,455,402	1,505,366,923	N
	11	127,274,750,399	131,799,730,913	14	159,370,511,568	162,514,445,201	N
	18	261,731,998,496	269,115,264,659	20	135,796,704,835	146,393,627,779	N
	19	225,838,574,055	227,249,116,677	23	254,761,218,273	259,314,412,475	N
	10	927,570,603,171	951,755,760,705	10	1,061,206,682,290	1,103,972,930,870	N
NH	15	1,065,582,512,925	1,127,115,788,524	18	1,277,614,427,064	1,367,554,101,151	N
()	9	185,645,345,627	190,221,495,195	9	174,746,966,837	178,634,180,186	N
	1	7,229,090,651	8,135,547,356	1	8,206,350,003	8,513,183,847	N
	139	5,659,213,574,864	5,820,790,019,204	152	5,997,083,853,066	6,229,966,063,810	

()

(: ,)

()							
	5	337,272,576,754	345,573,583,689	5	343,943,163,996	351,783,240,779	N
	16	500,000,000,000	510,209,296,295	21	633,000,000,000	645,387,868,781	N
HSBC	4	97,375,458,151	97,379,597,566	0	0	0	N
	110	4,645,174,223,694	4,785,903,565,332	122	4,940,758,372,805	5,148,997,114,158	N
SC	1	15,000,000,000	15,222,279,462	1	15,000,000,000	15,391,185,557	N
	1	34,391,316,265	35,009,681,674	1	34,382,316,265	36,153,771,963	N
)	2	30,000,000,000	31,492,015,186	2	30,000,000,000	32,252,882,572	N
	139	5,659,213,574,864	5,820,790,019,204	152	5,997,083,853,066	6,229,966,063,810	

. ()

(1)

			02-6711-7545		20101105		20120402		2112000105

(2)

(: ,)

	1	1	0
	1	1	0
	269,828,012	269,828,012	0

(3)

(:)

		0	0	0
		2,295,400	2,629,400	334,000
		2,295,400	2,629,400	334,000
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		2,295,400	2,629,400	334,000
		2,295,400	2,629,400	334,000

(4)

(:)

						()	()					
		0	0	0	0	0	0	0	0	0	0	0
		269,828,012	0	0	0	0	0	0	0	0	0	269,828,012
		269,828,012	0	0	0	0	0	0	0	0	0	269,828,012
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		269,828,012	0	0	0	0	0	0	0	0	0	269,828,012
		269,828,012	0	0	0	0	0	0	0	0	0	269,828,012

(5)

(: , ,%)

1	0	0	0	0	0	0	0	0
1 3	0	1	1	100	0	269,828,012	269,828,012	100
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	0	0	0	0	0	0	0
100	0	0	0	0	0	0	0	0
	0	1	1	0	0	269,828,012	269,828,012	0
	0	0	0	0			0	0

. ()

(1)

			02-6711-750 4		19991227		20090204				2	20094722576
			02-6711-753 1		20000812		20090204				11	1278903021829
			02-6711-753 2		20001218	KB	20090204				14	542227070928
			02-6711-753 3		20051223	KT B	20120402				14	157556395891
			02-6711-753 4		20021213		20120402				4	180882528227
			02-6711-753 9		20021213	KB	20090204				7	139426547301

(2)

(: ,)

	20	22	2
	48	52	4
()	1,939,959,997,694	2,319,090,286,752	379,130,289,058
(가)	2,501,268,856,076	3,083,678,662,855	582,409,806,779

(3)

(:)

		0	0	0
		3,313,204,376	4,727,483,510	1,414,279,134
		3,313,204,376	4,727,483,510	1,414,279,134
		0	0	0
		1,125,675,616	1,126,895,771	1,220,155
		1,125,675,616	1,126,895,771	1,220,155
		0	0	0
		4,438,879,992	5,854,379,281	1,415,499,289
		4,438,879,992	5,854,379,281	1,415,499,289

(4)

(:)

					() ()	.				
		0	0	0	0	0	0	0	0	0
		0	20 000,000 000	89 871,939,396	1 054,025 235,426	1,116,428 547,300	0	0	38 764,564 630	2 319,090 286,752
		0	20 000,000 000	89 871,939,396	1 054,025 235,426	1,116,428 547,300	0	0	38 764,564 630	2 319,090 286,752
		0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0
		0	20 000,000 000	89 871,939,396	1 054,025 235,426	1,116,428 547,300	0	0	38 764,564 630	2 319,090 286,752
		0	20 000,000 000	89 871,939,396	1 054,025 235,426	1,116,428 547,300	0	0	38 764,564 630	2 319,090 286,752

(5)

(: ,%)

1	0	1	1	1.9	0	1 982,110	1 982,110	0
1 3	0	1	1	1.9	0	136,870,950	136,870,950	0
3 5	0	1	1	1.9	0	423,676,189	423,676,189	0
5 10	0	3	3	5.8	0	2 322,458,150	2 322,458,150	0.1
10 50	0	7	7	13.5	0	21,059,431,150	21,059,431,150	0.9
50 100	0	6	6	11.5	0	41,898,103,955	41,898,103,955	1.8
100	0	33	33	63.5	0	2 253,247 764,248	2 253,247 764,248	97.2
	0	52	52	0	0	2 319,090 286,752	2 319,090 286,752	0

(6)

(:)

	114,098,976,362	0	114,098,976,362
	126,056,045,000	0	126,056,045,000
	2,827,134,804,620	0	2,827,134,804,620
	4,196,558,845	0	4,196,558,845
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	46,987,550,014	0	46,987,550,014
	3,118,473,934,841	0	3,118,473,934,841

(7) ()

	10	229,990,242,923	
	1	17,856,662,148	
	12	123,773,353,149	
	7	187,322,920,690	
	11	1,741,529,248,253	
	2	20,316,762,998	
	7	563,145,369,781	
	2	199,744,102,913	
	52	3,083,678,662,855	

.

(1)

የት) () (:)

() () (:)

() () (:)

() () (:)

(2)

(: ,)

			가					

(3)

㉔)

(:)

		가						
		가						
		가						
		(,)						
		가						
		RA						

()

(:)

																			RP	가				
							((AB	((EL	(

2.

가.

(: ,%,%p)

		()	()	(-)	
1. (=A-B+C)		83,593,488,988	76,747,844,888	-6,845,644,100	-8.19
가	B/S (A)	92,851,485,571	95,666,380,534	2,814,894,963	3.03
	(B)	9,277,355,761	18,938,399,319	9,661,043,558	104.14
	가 .	8,953,676,583	8,922,576,920	-31,099,663	-0.35
	. , ,	0	0	0	0
	. 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
	.	323,659,178	10,015,802,399	9,692,143,221	2994.55
	가 (C)	19,359,178	19,863,673	504,495	2.61
	가 .	19,359,178	19,863,673	504,495	2.61
	.	0	0	0	0
	.	0	0	0	0
	. 가	0	0	0	0
2. (=D+E+F)		8,932,516,326	9,933,234,114	1,000,717,788	11.2
가	(D)	2,042,462,232	2,471,243,121	428,780,889	20.99
	가 .	72,000,000	72,000,000	0	0
	.	0	0	0	0
	.	0	0	0	0
	.	1,970,462,232	2,399,243,121	428,780,889	21.76
	.	0	0	0	0
	.	0	0	0	0
	(E)	525,064,889	947,751,298	422,686,409	80.5
	(F=max(가,)+ +)	6,364,989,205	6,514,239,695	149,250,490	2.34
	가 . 10%	800,000,000	800,000,000	0	0
	.	1,908,378,238	1,879,617,345	-28,760,893	-1.51
	. 가	0	0	0	0
	.	4,456,610,967	4,634,622,350	178,011,383	3.99
3. (= (1/2) × 100)		936	773	-163	-17.41
4. (1-2)		74,660,972,662	66,814,610,774	-7,846,361,888	-10.51

■

1.

	100,298,753,768
.	60,609,358,894
1.	28,609,358,894
1)	469,180
2)	
3)	1,088,517,172
4)	
5)	
6)	
7) MMDA	
8) MMF	27,520,372,542
9)	
10)	
2.	32,000,000,000
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)	32,000,000,000
11)	0
12)	0
13)	0
.	19,451,310,487
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	19,451,310,487
1)	0
2)	604,300,000

1. ()

3) .	
4)	
5)	
6)	18,847,010,487
	18,847,010,487
7)	0
8)	0
	0
	0
	0
9)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	0
1)	0
	0
	0
	0
2)	0
	0
	0
	0
5.	0
1) 가	0
2)	0
3)	0
4) 가	0

1. ()

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

1. ()

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
5)	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16. (-)	0
1)	0
2)	0
3)	0
4)	0

1. ()

5)	0
6) ()	0
7) ()	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
14)	0
15)	0
.	5,705,555,255
()	0
1.	3,278,358,809
2.	2,610,318,948
3.	
4.	310,124,340
5.	1,301,237,800
6.	
7. ()	
8. ()	
9.	
10. 가 (-)	1,794,484,642
1)	479,978,576
2)	
3)	100,052,895
4)	1,214,453,171
5)	0
11. 가 ()(-)	0
12. ()(-)	0
.CMA ()	0

1. ()

1. CMA	0
2. CMA	0
3. CMA	0
4. CMA	0
5. ()(-)	0
. ()	0
1.	0
2.	0
3. ()(-)	0
.	14,532,529,132
(가)(-)	0
(가)(+)	0
1.	0
1) ()	0
	0
	0
	0
	0
2) ()	0
	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	0
2.	3,972,734,657
1)	3,752,053,288

1. ()

	996,379,149
	2,627,104,181
	128,569,958
2)	220,681,369
	220,681,369
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	0
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	20,000
1)	0
2) 가	0
3)	20,000
4)	0
5)	0
10.	8,967,502,229
()	0
1)	5,435,445,553
2)	4,327,850,411
3) 가 (-)	795,793,735
11.	0
1)	0
2)	0
3)	0
12.	1,500,633,520
()	0
1)	0
2)	0
3)	0
4)	1,500,633,520
5)	0
13.가	0
14.	0
15.	
16.	91,638,726
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	4,632,373,234
.	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
(가)(-)	0
(가)(+)	0
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0

1. ()

5)	0
3.	0
4.	0
1)	0
2) .	0
3)	0
4)	0
5)	0
5.	0
1) 가	0
2)	0
3)	0
4) 가	0
5) 가	0
6.	0
()	0
7.	0
()	0
8.	0
9. ()	0
10.	0
.	0
1.	0
1)	0
2)	0
3)	0
2.	0
1)	0
2)	0
3)	0
3.	0

1. ()

1)	0
2)	0
3)	0
4.	0
1)	0
2)	0
3)	0
5.	0
1)	0
2)	0
3)	0
6.	0
7. 가	0
8. 가	0
.	4,632,373,234
(가)(-)	15,704,386
(가)(+)	
1.	0
1)	2,018,782,507
2) (+ , -)	
3) 가 (-)	
4) (-)	2,018,782,507
(-)	2,015,938,507
(-)	2,844,000
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	3,207,759,767

1. ()

4.	
5.	
6.	157,026,166
7.	336,545,614
8.	
9.	14,047,894
10.가	
11.	
12.	
13.	0
1)	
2)	
14.	80,569,710
15.	835,831,912
16.	
17.	
18.	592,171
.	0
1.	0
2.	0
	95,666,380,534
.	32,000,000,000
1.	32,000,000,000
2.	0
1)	0
2)	0
3)	0
.	0
1.	0
2.	0
3.	0

1. ()

4.	0
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
.	118,614,736
1. 가 가	296,317,413
1)	
2)	
3) .	
4)	
5)	
6)	296,317,413
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 177,702,677
.	63,547,765,798
1.	6,976,000,000
2.	13,616,027
3.	0

1. ()

4.	
5.	
6.	
7.	56,558,149,771
()	16,173,979,190

2.

.	28,754,907,977
1.	25,380,859,482
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	5,857,008,681
	2,629,400
	5,854,379,281
6)	19,523,850,801
	18,880,630,974
	643,219,827
	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	1,509,115,871
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	1,509,115,871
	0
	0
	1,509,115,871
	0
가	0
	0
4)	0
	0
	0
	0
5)	0
	0
	0
6) 가	0
가	0
가	0
	0
7)	0
가	0
	0
	0
8) 가	0
가	0
	0
	0

2. ()

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
	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
가	0
4.	1,343,934,375
1)	0
	0

2. ()

	0
	0
	0
	0
2)	0
3)	0
4)	0
5)	59,972
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
14)	0
15)	1,343,874,403
16)	0
17)	0
18)	0
19)	0
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	0
1)	0
2)	0

2. ()

7.	520,998,249
1)	0
2)	520,998,249
3) 가	0
4) CMA ()	0
CMA	0
	0
5) CMA ()	0
6) ()	0
	0
	0
	0
	0
7)	0
8) 가	0
9)	0
	0
	0
	0
	0
10)	0
11) 가	0
12) 가	0
13) 가	0
14) 가	0
15)	0
8.	0
1)	0
	0
	0

2. ()

2) 가	0
가	0
	0
3)	0
	0
	0
	0
4) 가	0
가	0
가	0
	0
5)	0
.	8,698,540,918
1.	3,491,426
1)	0
	0
	0
2)	0
3)	0
4)	0
5)	0
6)	1,443,122
7)	2,048,304
2. 가	1,516,124
1)	0
	0
	0
	0
	0
	0

2. ()

	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
	0
3) 가	1,516,124
	0
	1,516,124
	0
	0
가	0
	0
4)	0
	0
	0
	0
5)	0
	0
	0
	0
6) 가	0
가	0
가	0
	0
7)	0
가	0

2. ()

	0
	0
8) 가	0
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
	0
	0
2) 가	0
가	0
가	0
가	0

2. ()

가	0
가	0
가	0
3)	0
4.	3,275,106
1)	0
	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
13)	3,275,106
5. 가	0
1)	0
2) 가	0
3)	0
4)	0
6.	0
1)	0
2)	0
7.	8,690,258,262

2. ()

1)	5,680,658,000
	977,008,000
	4,703,650,000
2)	361,989,162
	148,749,162
()	
()	148,749,162
	213,240,000
()	213,240,000
()	
3)	
4)	507,349,356
5)	84,978,100
6)	9,196,010
7)	219,504,637
8)	94,585,869
9)	600,913,054
10) 가	274,953,084
11)	111,659,806
12)	23,356,866
13)	
14)	234,002,083
15)	
16)	
17)	
18)	
19)	549,000
20)	182,720,117
21)	37,153,391
22)	40,619,126

2. ()

23)	47,041,130
24)	64,766,415
25)	1,318,250
26)	52,243,906
27)	60,700,900
8.	0
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	0
	0
	0
	0
	0
6)	0
7) 가	0
8) 가	0
9) 가	0
10) 가	0
11)	0
9.	0
1)	0
	0
	0

2. ()

2) 가	0
가	0
	0
3)	0
	0
	0
	0
4) 가	0
가	0
가	0
	0
5)	0
. ()	20,056,367,059
.	674,725,304
1.	55,767,987
2.	
3.	618,922,543
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16. 가	0

2. ()

17.	34,774
.	2,989,000
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	2,989,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	0
.	20,728,103,363
.	4,554,124,173
. ()	16,173,979,190
.	0
. ()	16,173,979,190
()	6,247,646
()	16,167,731,544
.	416,600,093
1. 가 가	515,091,240
2.	

2. ()

3.	
4. 가	
5. ()	
6. 가	
7.	14,828,925
8.	113,320,072
. ()	16,590,579,283

3.

.	0
1.	0
	0
	0
	0
	0
()	0
()	0
2.	0
3.	0
4.	0
.	0
1.	0
	0
	0
	0
	0
2.	0
3.	0
.	0
1.	0
1)	0
	0
	0
가 .	0
.	0
2)	0
	0
	0
가 .	0

3. ()

.	0
3)	0
	0
	0
가 .	0
.	0
4)	0
	0
	0
가 .	0
.	0
5)	0
	0
	0
가 .	0
.	0
2.	0
1)	0
	0
	0
	0
가 .	0
.	0
2)	0
	0
	0
	0
가 .	0
.	0
3)	0

3. ()

	0
	0
	0
가 .	0
.	0
4)	0
(CDS)	0
(TRS)	0
(CLN)	0
(CO)	0
가 .	0
.	0
5)	0
	0
	0
	0
	0
가 .	0
.	0
.	0
1.	0
1)	0
2)	0
3)	0
2.	0
1)	0
2)	0
3)	0
3.	0
.	0
.	0

3. ()

1.	0
2.	0
.	0
()	0
1.	0
2.	0

■

1.

가.

.

			가	
1	20130424	1) 17 (2012.4.1 ~ 2013.3.31) 2) 17 3) 18 (2013.4.1 ~ 2014.3.31) 4)	가	
2	20130731	1) 2) 3) 4)	가	
3	20130916		가	
4	20131030	1) 2) 3) 4) 5) 6) 7) 8)	가	
5	20140129	,	가	
6	20140221	1) () 2)	가	

.

	3	,	가 29 6 가	
	3	,	가 1 3	
	2	,		

			가	
	20130424		가	
	20130805	"DLS()" 4 (DLS-)	가	
	20130809	/	가	
	20130816	" " 4 (DLS-)	가	
	20131118	MMF	가	
	20131126		가	
	20140116	"ELS()" L-1 (ELS-)	가	

2.

가. () ,

5	5	3 2	.	.	가	.	100	3	24 가									

.()

. ()

			가	
1	20130731	()	가	
2	20131030			
3	20140129			
4	20140331		가	

3.

가.

4.

가.

(1)

		0.0		
		0.0		

(2)

(: ,)

							가		가 (가	가			가			
					0	0	0	0	0	0	0	0	0	0	0	
					0	0	0	0	0	0	0	0	0	0	0	

(: ,)

						가		가			가	()			
				0	0	0	60,000	300,000,000	60,000	14	300,000,000	20130923		0	
				0	0	0	60,000	300,000,000	60,000	0	300,000,000			0	

■

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. (: ,%)

		0	0	

■

1.

(: ,)

	()	
	5	49
	0	0
	0	0
	0	0
	0	0
	0	0
	0	0

가 .

(:)

		2	0	0	2
		2	0	0	2
		3	0	0	3
		0	0	0	0
		23	0	0	23
		19	0	0	19
		0	0	0	0
		0	0	0	0
		49	0	0	49

(:)

		19551006			19960801	20110531	20140530		0	0
		19341015			20090522	20130524	20150523		0	0
		19490302			20110531	20130524	20150523		0	0
		19501013			20110531	20130524	20150523		0	0
		19630529			20050401	20130524	20160523		0	0
		19600328			20040401	20130401	20140331		0	0
		19630806			20060401	20130401	20140331		0	0

· (: ,)

											가	가	
					0	0	0	0	0		0	0	
					0	0	0	0	0		0	0	

■

1.

가.가 () (:)

()								
				가				
			0	0	0	0	0	
			0	0	0	0	0	

· (:)

	()						
				가			
			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	

. ()

(1) (:)

()							
			0	0	0	0	
			0	0	0	0	

(2)

(:)

()							
			0	0	0	0	
			0	0	0	0	

.

(:)

()							
					가	가	
					0	0	
					0	0	

. (:)

()							
					가	가	
					0	0	
					0	0	

· (:)

				·		
					0	
					0	

2.

■

1.

2.

가. (: ,%)

		(A)	(B)								(B / A)
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0

· (:)

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

.

· (:)

	0	0	100,000	
	0	0	100,000	

■

1.

가.

2-22	2-32	,	
.		가	,
가			.
			.

.

가 . ,

가

(Market Risk) 가 , ,
(Credit Risk)
(Liquidity Risk)
(Market Liquidity Risk)
(Operation Risk)
(Reputation Risk ,)
(Legal Risk) ,

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

3.

,

4.

가.

.

.

(1)

(: ,)

	0	0	0	
	0	0	0	

(2)

(:)

	0	0	0	0	0
	0	0	0	0	0

(3)

(: ,)

	0	0	0
	0	0	0

(4)

(:)

	(A)	(B)	(C)	(B - C)	
	0	0	0	0	
	0	0	0	0	

(5)

(: ,)

			1
	0	0	0
	0	0	0

(5)

(: ,)

			1
	0	0	0
	0	0	0

■

1. (:)

0	0	0	0	0	0

2.

20101228		1 3 2 , 1 ,
20130702	()	1 , 1