

(18)

2013 04 01

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2013 12 31

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() 02-6711-7500
() www.syfund.co.kr
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		32,000,000,000
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		6,400,000
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		www.syfund.co.kr
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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

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		20090304

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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 ()	

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

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					가					
						(%)	가		가	
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	12,000,000	6,400,000	0	

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	165 2		0	0	0	0	0	
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		가							
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(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.

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가		5,000	
(A)		12 903 565,408	
		2,016	
(B)		0	
		0	
(=B/A × 100)		0	
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		가	0	0	0	0	0	
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		가	0	0	0	0	0	
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			0	0	0	0	0	
			0	0	0	0	0	
		가	0	0	0	0	0	
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			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	
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			43,860,000	43,860,000	87,720,000	0	0	
		ET F	0	0	0	0	0	
		15,300,000,000	15,689,352,387	30,989,352,387	19,273,694,275	982,904,047		
		15,300,000,000	15,689,352,387	30,989,352,387	19,273,694,275	982,904,047		
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		ELW	0	0	0	0	0	
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		15,343,860,000	15,733,212,387	31,077,072,387	19,273,694,275	982,904,047		

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				KOSPI200		0	0	0	0	0	0	0
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							(A)	(B)	(A+B)			
			0.46	0.72	0.03	0.01	1.23	0	1	0	0	0
			0.11	0.24	0.02	0.01	0.38	0	0	0	0	0
			0.46	0.89	0.03	0.01	1.38	0	1	0	0	0
			0.23	0.31	0.02	0.01	0.57	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
			0.03	0.03	0.01	0.01	0.08	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0.38	0.6	0.02	0.01	1.01	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	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	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	0	0	0
			0.37	0.59	0.02	0.01	1	0	1	0	0	0
			0.38	0.58	0.02	0.01	0.99	0	1	0	0	0
			0.35	0.89	0.03	0.04	1.3	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
			0.37	0.59	0.02	0.01	1	0	1	0	0	0

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		371,012,551,268	501,423,052	0	0	0	0	0	0	59,346,202,775	0	430,358,754,043	501,423,052
		1,173,462,930,791	64,558,923,539	0	0	0	0	0	0	65,338,833,339	0	1,238,801,764,130	64,558,923,539
		3,824,310,309,560	22,177,682,277	0	0	0	0	0	0	0	0	3,824,310,309,560	22,177,682,277
		122,210,405,044	135,620,004	0	0	0	0	0	0	0	0	122,210,405,044	135,620,004
		85,860,162,127	0	0	0	0	0	0	0	0	0	85,860,162,127	0
		0	0	0	0	0	0	0	0	0	0	0	0
		11,940,000	0	0	0	0	0	0	0	0	0	11,940,000	0
		4,032,093,806	0	0	0	0	0	0	0	0	0	4,032,093,806	0
		0	0	0	0	0	0	0	0	0	0	0	0
		72,553,431,080	0	0	0	0	0	0	0	0	0	72,553,431,080	0

(4)

(4) () (: ,%)

	BNG	514,079	0	N
	BOS Secs	117,860,037	0	N
	BS	36,092,744,619	1	N
	HMC	73,502,173,853	1	N
	IBK	86,898,169,274	2	N
	KB	9,818,926,799	0	N
	LG	66,716,392,719	1	N
	NH	13,248,342,359	0	N
	NH	4,772,914,906	0	N
	SK	16,241,812,630	0	N
		390,676,680	0	N
		27,009,031,778	0	N
		187,525,834,108	3	N
		149,686,761,319	3	N
		119,932,245,120	2	N
		148,876,131,438	3	N
		107,944,348	0	N
		68,043,101,220	1	N
		213,239,583,888	4	N
		30,385,677,548	1	N
		102,834,534,654	2	N
		209,944,935,948	4	N
		796,192,437,957	14	Y
		192,507,141,493	3	N
		50,008,173,111	1	N
		146,428,575,094	3	N
		16,978,809,599	0	N
		1,349,714,564	0	N
		55,643,414,270	1	N
		9,040,032,214	0	N
		1,095,948	0	N

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

	.			
		113,501,797,728	2	N
		126,982,925,779	2	N
		154,559,178,610	3	N
		1,627,617	0	N
		10,262,685,365	0	N
		150,071,113,439	3	N
		318,830,025,785	6	N
		45,547,483	0	N
		49,129,482	0	N
	KDB	91,046,925	0	N
	PCA	174,335,094,683	3	N
		3,585,065,352	0	N
		4,763,324,270	0	N
		8,051,433,521	0	N
		10,824,862,745	0	N
		15,524,272,324	0	N
		332,594,563	0	N
	HSBC	2,161,710,245	0	N
	NH	48,340,784,353	1	N
		6,903,508,517	0	N
		12,264,431,935	0	N
		969,881,868,500	17	N
		51,971,819,595	1	N
	()	29,283,290,947	1	N
		11,181,416,043	0	N
		16,219,408,252	0	N
		6,015,626,450	0	N
		15,827,271,141	0	N
		183,979,459,021	3	N
		101,760,425,919	2	N
		120,211,828,867	2	N

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	.			
		2,019,729,753	0	N
		152,493,204,708	3	N
		3,350,361,373	0	N
		5,659,213,574,864	100	

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HSBC	1	14,316,377,400	14,738,297,940	1	12,907,680,921	13,769,647,942	N
	48	2,324,015,061,109	2,372,794,305,425	51	2,713,269,647,354	2,765,998,717,232	N
	1	364,211,693	366,235,699	1	364,211,693	372,758,471	N
	3	95,943,690,588	99,692,152,461	3	131,799,159,572	135,256,191,530	N
	13	131,977,120,932	137,807,251,352	11	127,274,750,399	131,799,730,913	N
	17	328,644,648,650	338,505,741,336	18	261,731,998,496	269,115,264,659	N
	13	302,088,986,880	304,732,831,265	19	225,838,574,055	227,249,116,677	N
	10	837,549,783,698	896,904,712,021	10	927,570,603,171	951,755,760,705	N
NH	13	931,509,718,532	976,018,388,879	15	1,065,582,512,925	1,127,115,788,524	N
()	9	189,324,649,741	192,925,255,826	9	185,645,345,627	190,221,495,195	N
	1	7,202,109,321	7,889,424,476	1	7,229,090,651	8,135,547,356	N
	129	5,162,936,358,544	5,342,374,596,680	139	5,659,213,574,864	5,820,790,019,204	

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()							
	5	333,159,934,758	342,215,695,852	5	337,272,576,754	345,573,583,689	N
	14	420,000,000,000	429,000,793,190	16	500,000,000,000	510,209,296,295	N
HSBC	5	107,375,458,151	107,797,943,901	4	97,375,458,151	97,379,597,566	N
	102	4,235,477,897,564	4,393,449,415,914	110	4,645,174,223,694	4,785,903,565,332	N
SC	-	-	-	1	15,000,000,000	15,222,279,462	N
	1	36,923,068,071	38,944,731,963	1	34,391,316,265	35,009,681,674	N
)	2	30,000,000,000	30,966,015,860	2	30,000,000,000	31,492,015,186	N
	129	5,162,936,358,544	5,342,374,596,680	139	5,659,213,574,864	5,820,790,019,204	

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			02-6711-7545		20101105		20120402		2112000105

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

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		0	0	0
		1,714,400	2,295,400	581,000
		1,714,400	2,295,400	581,000
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		1,714,400	2,295,400	581,000
		1,714,400	2,295,400	581,000

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		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	19948620514
			02-6711-753 1		20000812		20090204				16	1058596588582
			02-6711-753 2		20001218	KB	20090204				13	482283766789
			02-6711-753 3		20051223	KT B	20120402				5	86502694211
			02-6711-753 4		20021213		20120402				5	186593671110
			02-6711-753 9		20021213	KB	20090204				7	106034656488

(2)

(: ,)

	16	20	4
	44	48	4
()	1,854,199,617,870	1,939,959,997,694	85,760,379,824
(가)	2,389,118,279,084	2,501,268,856,076	112,150,576,992

(3)

(:)

		0	0	0
		2,048,387,417	3,313,204,376	1,264,816,959
		2,048,387,417	3,313,204,376	1,264,816,959
		0	0	0
		443,789,616	1,125,675,616	681,886,000
		443,789,616	1,125,675,616	681,886,000
		0	0	0
		2,492,177,033	4,438,879,992	1,946,702,959
		2,492,177,033	4,438,879,992	1,946,702,959

(4)

(:)

					() ()	.				
		0	0	0	0	0	0	0	0	0
		0	20 000,000 000	89 871,939 396	779 619,275 094	1 016,704 218,574	0	0	33 764,564 630	1 939,959 997,694
		0	20 000,000 000	89 871,939 396	779 619,275 094	1 016,704 218,574	0	0	33 764,564 630	1 939,959 997,694
		0	0	0	0	0	0	0	0	0
		0	0	0	0	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	779 619,275 094	1 016,704 218,574	0	0	33 764,564 630	1 939,959 997,694
		0	20 000,000 000	89 871,939 396	779 619,275 094	1 016,704 218,574	0	0	33 764,564 630	1 939,959 997,694

(5)

(: ,%)

1	0	0	0	0	0	0	0	0
1 3	0	1	1	2.1	0	129,851,947	129,851,947	0
3 5	0	1	1	2.1	0	426,451,726	426,451,726	0
5 10	0	4	4	8.3	0	2,814,240,303	2,814,240,303	0.1
10 50	0	8	8	16.7	0	25,940,454,579	25,940,454,579	1.3
50 100	0	4	4	8.3	0	29,596,042,362	29,596,042,362	1.5
100	0	30	30	62.5	0	1,881,052,956,777	1,881,052,956,777	97
	0	48	48	0	0	1,939,959,997,694	1,939,959,997,694	0

(6)

(:)

	104,547,523 225	0	104,547,523 225
	5,030,120,000	0	5,030,120,000
	2,390,556,202 608	0	2,390,556,202 608
	3,830,368,539	0	3,830,368,539
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	20,727,117,189	0	20,727,117,189
	2,524,691,331 561	0	2,524,691,331 561

(7) ()

	2	20 270 588,444	
	1	11 155 170,069	
	8	200 247 547 286	
	8	156 516 132 003	
	11	94 294 504 726	
	7	492 768 475 534	
	11	1 526 016 438 014	
	48	2 501 268 856 076	

.

(1)

የት) () (:)

() () (:)

() () (:)

() () (:)

(2)

(: ,)

			가					

(3)

(1)

(:)

		가						
		가						
		가						

()

(:)

																			RP	가				
							((AB	((EL	(

2.

가.

(: ,%,%p)

		()	()	(-)	
1. (=A-B+C)		78,597,194,519	83,593,488,988	4,996,294,469	6.36
	B/S (A)	87,916,067,279	92,851,485,571	4,935,418,292	5.61
	(B)	9,337,482,524	9,277,355,761	-60,126,763	-0.64
	가 .	8,997,696,066	8,953,676,583	-44,019,483	-0.49
	. , ,	0	0	0	0
	. 1	0	0	0	0
	. 3	0	0	0	0
	.	6,129,172	0	-6,129,172	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)	18,609,764	19,359,178	749,414	4.03
	가 .	18,609,764	19,359,178	749,414	4.03
	.	0	0	0	0
	.	0	0	0	0
	. 가	0	0	0	0
2. (=D+E+F)		8,666,855,443	8,932,516,326	265,660,883	3.07
	(D)	2,210,100,132	2,042,462,232	-167,637,900	-7.59
	가 .	72,000,000	72,000,000	0	0
	.	0	0	0	0
	.	0	0	0	0
	.	2,138,100,132	1,970,462,232	-167,637,900	-7.84
	.	0	0	0	0
	.	0	0	0	0
	(E)	491,853,889	525,064,889	33,211,000	6.75
	(F=max(가 ,)+ +)	5,964,901,422	6,364,989,205	400,087,783	6.71
	가 . 10%	800,000,000	800,000,000	0	0
	.	1,840,041,466	1,908,378,238	68,336,772	3.71
	. 가	0	0	0	0
	.	4,124,859,956	4,456,610,967	331,751,011	8.04
3. (= (1/2) × 100)		907	936	29	3.2
4. (1-2)		69,930,339,076	74,660,972,662	4,730,633,586	6.76

■

1.

	96 038 675,558
.	57 097 848,061
1.	25 097 848,061
1)	1,372,390
2)	
3)	1,255,303,368
4)	
5)	
6)	
7) MMDA	
8) MMF	23 841,172,303
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
.	19,877,994,275
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	19,877,994,275
1)	0
2)	604,300,000

1. ()

3) .	
4)	
5)	
6)	19 273 694,275
	19 273 694,275
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
.	5,726,957,740
()	0
1.	3,278,358,809
2.	2,610,318,948
3.	
4.	310,124,340
5.	1,279,870,900
6.	
7. ()	
8. ()	
9.	
10. 가 (-)	1,751,715,257
1)	463,674,951
2)	
3)	80,850,080
4)	1,207,190,226
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
.	13,335,875,482
(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.	3,871,835,687
1)	3,524,472,834

1. ()

	904,659,349
	2,480,406,379
	139,407,106
2)	347,362,853
	347,362,853
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.	8,994,533,275
()	0
1)	5,435,445,553
2)	4,327,850,411
3) 가 (-)	768,762,689
11.	0
1)	0
2)	0
3)	0
12.	469,486,520
()	0
1)	0
2)	0
3)	0
4)	469,486,520
5)	0
13.가	0
14.	0
15.	
16.	0
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	3,187,189,987
.	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
.	3,187,189,987
(가)(-)	16,367,741
(가)(+)	
1.	39,596,938
1)	1,977,907,558
2) (+ , -)	
3) 가 (-)	
4) (-)	1,938,310,620
(-)	1,935,466,620
(-)	2,844,000
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	2,265,503,912

1. ()

4.	
5.	
6.	229,842,107
7.	335,882,259
8.	
9.	14,727,631
10.가	
11.	
12.	
13.	0
1)	
2)	
14.	208,443,098
15.	87,210,469
16.	
17.	
18.	5,983,573
.	0
1.	0
2.	0
	92,851,485,571
.	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
.	574,133,555
1. 가 가	766,665,157
1)	
2)	
3) .	
4)	
5)	
6)	766,665,157
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 192,531,602
.	60,277,352,016
1.	6,976,000,000
2.	13,616,027
3.	0

1. ()

4.	
5.	
6.	
6.	53 287 735,989
()	12 903 565,408

2.

.	20,536,188,269
1.	18,432,370,786
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	4,441,175,392
	2,295,400
	4,438,879,992
6)	13,991,195,394
	13,502,785,765
	488,409,629
	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	650,239,998
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	650,239,998
	0
	0
	650,239,998
	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.	934,974,532
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)	934,914,560
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.	518,602,953
1)	0
2)	518,602,953
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
.	4,537,001,192
1.	2,331,578
1)	0
	0
	0
2)	0
3)	0
4)	0
5)	0
6)	1,062,509
7)	1,269,069
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.	2,611,751
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)	2,611,751
5. 가	0
1)	0
2) 가	0
3)	0
4)	0
6.	0
1)	0
2)	0
7.	4,530,541,739

2. ()

1)	2,458,929,000
	399,006,000
	2,059,923,000
2)	305,377,784
	150,973,384
()	
()	150,973,384
	154,404,400
()	154,404,400
()	
3)	
4)	378,278,189
5)	42,025,600
6)	7,001,370
7)	126,782,688
8)	73,653,415
9)	343,863,571
10) 가	205,152,653
11)	87,203,788
12)	9,299,866
13)	
14)	134,588,375
15)	
16)	
17)	
18)	
19)	327,000
20)	131,163,929
21)	29,181,780
22)	28,313,731

2. ()

23)	37 ,154 270
24)	42 ,706 560
25)	228,800
26)	40 017 ,100
27)	49 292 270
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
. ()	15,999,187,077
.	518,177,370
1.	55,767,987
2.	
3.	462,389,114
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 .	20 269
.	2,537,000
1 .	0
2 .	0
3 .	0
4 .	0
5 .	0
6 .	0
7 .	2,537,000
8 .	0
9 .	0
10 .	0
11 .	0
12 .	0
13 .	0
14 .	0
15 .	0
16 .	0
17 . 가	0
18 .	0
.	16 514 827,447
.	3,611,262,039
. ()	12 903 565,408
.	0
. ()	12 903 565,408
()	5,743,151
()	12 897 822,257
.	872,118,912
1. 가 가	1,118,101,168
2.	

2. ()

3.	
4. 가	
5. ()	
6. 가	
7.	
8.	245,982,256
. ()	13,775,684,320

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.

.

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			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	

.

	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	

.()

. ()

			가	
1	20130731	()	가	
2	20131030			

3.

가.

4.

가.

(1)

		85.9		

(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	50
	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
		20	0	0	20
		23	0	0	23
		0	0	0	0
		0	0	0	0
		50	0	0	50

(:)

		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	

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(:)

()							
				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	

.

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(:)

■

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.

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.

(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1. (:)

0	0	0	0	0	0

2.

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