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() www.shbnppam.com
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	75,373,735,000
가 ()	5,000
	15,074,747
	www.shbnppam.com
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가	

가 ()				가 ()	
1-13-1			,	20090204	0
2-13-1			,	20090204	0
3-1-1			,	20090204	0
5-0-1			,	20090204	0
6-0-1			,	20090204	0

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1.2002 10 24 , (), (), 2.2009 1 1 , (), (),	

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-2001	8		,		
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()	()	()				
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20090102			7,074,747	5,000	35,373,735,000	

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	36,000,000	15,074,747	0	

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(A)		15,074,747	
		0	
(B)		0	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A-B-C+D)		15,074,747	
		0	

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가			
(A)			
(B)			
(=B/A × 100)			

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		95	0	0	0	0	0	0	95
		49	0	0	0	0	0	0	49
		30	0	0	0	0	0	0	30
		32	0	0	0	0	0	0	32
		0	0	0	0	0	0	0	0
		22	0	0	0	0	0	0	22
		158	0	0	0	0	0	0	158
		0	0	0	0	0	0	0	0
		386	0	0	0	0	0	0	386
		9	0	0	0	0	0	0	9
		1	0	0	0	0	0	0	1
		0	0	0	0	0	0	0	0
		1	0	0	0	0	0	0	1
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		11	0	0	0	0	0	0	11
		20	1	0	0	0	0	0	21
		0	0	0	0	0	0	0	0
		20	1	0	0	0	0	0	21
		2	0	0	0	0	0	0	2
		1	0	0	0	0	0	0	1
		3	0	0	0	0	0	0	3
		11	0	0	0	0	0	0	11
		431	1	0	0	0	0	0	432
		6,038,210,855,112	0	0	0	0	0	0	6,038,210,855,112
		1,796,350,439,377	0	0	0	0	0	0	1,796,350,439,377
		412,035,580,601	0	0	0	0	0	0	412,035,580,601
		779,702,031,608	0	0	0	0	0	0	779,702,031,608
		0	0	0	0	0	0	0	0
		390,374,506,091	0	0	0	0	0	0	390,374,506,091
		2,335,561,587,947	0	0	0	0	0	0	2,335,561,587,947
		0	0	0	0	0	0	0	0
		11,752,235,000,73	0	0	0	0	0	0	11,752,235,000,73
		556,352,675,763	0	0	0	0	0	0	556,352,675,763
		301,833,454,172	0	0	0	0	0	0	301,833,454,172
		0	0	0	0	0	0	0	0
		12,588,762,715	0	0	0	0	0	0	12,588,762,715
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		870,774,892,650	0	0	0	0	0	0	870,774,892,650
		973,350,465,361	280,173,790,000	0	0	0	0	0	1,253,524,255,361
		0	0	0	0	0	0	0	0
		973,350,465,361	280,173,790,000	0	0	0	0	0	1,253,524,255,361
		84,555,273,121	0	0	0	0	0	0	84,555,273,121
		10,000,000,000	0	0	0	0	0	0	10,000,000,000
		94,555,273,121	0	0	0	0	0	0	94,555,273,121
		5,777,996,114,357	0	0	0	0	0	0	5,777,996,114,357
		19,468,911,746,22	280,173,790,000	0	0	0	0	0	19,749,085,536,22
		5,416,264,903,366	0	0	0	0	0	0	5,416,264,903,366
		1,828,211,237,357	0	0	0	0	0	0	1,828,211,237,357
		433,272,465,993	0	0	0	0	0	0	433,272,465,993
		793,563,693,786	0	0	0	0	0	0	793,563,693,786
		0	0	0	0	0	0	0	0
		316,041,558,553	0	0	0	0	0	0	316,041,558,553
		2,421,112,194,048	0	0	0	0	0	0	2,421,112,194,048
		0	0	0	0	0	0	0	0
		11,208,466,053,10	0	0	0	0	0	0	11,208,466,053,10
		545,622,604,359	0	0	0	0	0	0	545,622,604,359
		261,199,565,060	0	0	0	0	0	0	261,199,565,060
		0	0	0	0	0	0	0	0
		8,980,372,263	0	0	0	0	0	0	8,980,372,263
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		815,802,541,682	0	0	0	0	0	0	815,802,541,682
		972,352,411,191	234,913,233,609	0	0	0	0	0	1,207,265,644,800
		0	0	0	0	0	0	0	0
		972,352,411,191	234,913,233,609	0	0	0	0	0	1,207,265,644,800
		79,935,589,803	0	0	0	0	0	0	79,935,589,803
		10,000,000,000	0	0	0	0	0	0	10,000,000,000
		89,935,589,803	0	0	0	0	0	0	89,935,589,803
		5,810,212,024,044	0	0	0	0	0	0	5,810,212,024,044
		18,896,768,619,82	234,913,233,609	0	0	0	0	0	19,131,681,853,43

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							(A)	(B)	(A+B)			
			072	075	004	002	153	0	153	0	0	0
			01	006	001	001	017	0	017	0	0	0
			054	046	002	001	103	0	103	0	0	0
			019	009	002	001	03	0	03	0	0	0
			0	0	0	0	0	0	0	0	0	0
			04	03	004	001	076	0	076	0	0	0
			01	002	001	001	014	0	014	0	0	0
			0	0	0	0	0	0	0	0	0	0
			043	041	003	001	088	0	088	0	0	0
			016	001	005	002	024	0	024	0	0	0
			03	0	006	003	039	0	039	0	0	0
			0	0	0	0	0	0	0	0	0	0
			09	09	006	003	189	0	19	0	0	0
			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
			021	002	005	003	031	0	031	0	0	0
			043	002	002	002	049	0	049	0	0	0
			0	0	0	0	0	0	0	0	0	0
		043	002	002	002	049	0	049	0	0	0	
		067	0	004	003	075	0	075	0	0	0	
		08	001	003	003	087	0	087	0	0	0	
		069	0	004	003	076	0	076	0	0	0	
		009	022	002	0	034	0	034	0	0	0	
		032	031	003	001	066	0	067	0	0	0	
		032	031	003	001	067	0	067	0	0	0	
		045	0	003	004	052	0	052	0	0	0	
		0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	
		032	031	003	001	066	0	067	0	0	0	

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	524,185,790,669	113,532,713,332	110,132,913,539	132,663,144	69,857,318,747	19,408,563	25,087,845,647	5,964,631,737	2,815,251,374,002	0	3,544,515,242,604	119,649,416,776
	2,445,153,521,589	757,858,500,973	0	0	0	80,101,255,995	0	0	2,859,848,735,600	0	5,305,002,257,189	837,959,756,968
	2,520,743,542,428	2,982,572,377,046	0	1,337,387,226	175,769,750,279	1,941,917,140	43,490,356,310	17,606,472,403	0	0	2,740,003,649,017	3,003,458,153,815
	142,536,509,338	299,374,976,630	0	7,449,893,839	731,949,549,307	4,141,862,553	3,002,400,000	0	135,592,307,097	0	1,013,080,765,742	310,966,733,022
	1,477,113,681,847	0	0	0	0	0	0	0	0	0	1,477,113,681,847	0
	0	0	0	0	0	0	0	0	0	0	0	0
	26,500,000	315,369,427	0	0	0	0	0	2,562,326	0	0	26,500,000	317,931,753
	-315,132,711	-572,857,128	0	-5,089,700	0	-175,092,578	0	-20,278,595	0	0	-315,132,711	-773,318,001
	0	0	2,027,818,884,581	0	144,804,163,473	0	0	0	0	0	2,172,623,048,054	0
	0	-4,215,784,798	0	530,193,671	0	0	0	420,727	0	943,571,527	0	-2,741,598,873

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	BNG	73,080,136,193	0	N
	BS	21,529,921	0	N
	E	390,181,570	0	N
	HI	298,052,039,532	2	N
	HMC	69,059,325,087	0	N
	IK	110,614,665,022	1	N
	KDB	3,024,578	0	N
	LG	39,661,529,593	0	N
	NH	56,722,422,270	0	N
	PCA	107,022,166,923	1	N
	SK ()	177,503,026,300	1	N
		477,064,111	0	N
		159,296,394,439	1	N
		50,147,184,643	0	N
	()	100,214,121,329	1	N
		90,492,179,184	0	N
		218,956,390,987	1	N
		1,806,239,583	0	N
		9,116,998,692	0	N
		10,234,575,245	0	N
		124,879,083,373	1	N
		40,256,659,126	0	N
		217,918,338,274	1	N
		80,000,000,000	0	Y
		10,021,589,266	0	N
		467,385,843,210	2	N
		69,520,952,235	0	N
		2,026,710,563,229	10	Y
		172,096,036,909	1	N
		265,448,193,205	1	N
		44,452,243,773	0	N

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		10,116,555,731	0	N
		81,201,430,062	0	N
		89,475,533,289	0	N
		4,862,195,712	0	N
		19,910,403,186	0	N
	()	10,000,000,000	0	N
		364,132,935,326	2	N
		117,919,585,623	1	N
		473,194,343	0	N
		780,908,000,451	4	N
		351,543,144,199	2	N
		32,185,697	0	N
		105,769,436,062	1	N
		328,407,755,758	2	N
		81,368,687	0	N
	SC	85,093,368,192	0	N
		16,530,670,194	0	N
		5,388,520,433	0	N
		21,460,346,913	0	N
		35,684,323,334	0	N
		11,685,569,208	0	N
	()	2,159,473,732	0	N
	()	139,613,155,764	1	N
		9,096,993,861	0	N
		67,250,011,935	0	N
		4,443,745,177	0	N
		5,172,585,091	0	N
		10,142,435,330,874	51	Y
		74,419,752,634	0	N
		10,020,363,966	0	N
		19,999,767,000	0	N

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	.			
		2,197,124,129	0	N
		24,281,706,651	0	Y
		10,003,771,491	0	N
		120,070,289,023	1	N
	()	158,827,977	0	N
	BNP	1,585,525,416,718	8	N
		19,749,085,536,225	100	

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HSBC()	48	4,778,550,784,165	4,019,056,761,595	46	3,968,577,419,727	3,396,583,202,846	N
SC	5	9,946,350,225	10,463,032,393	7	8,820,320,247	8,788,974,640	N
	38	5,816,354,390,903	5,885,234,914,739	39	5,453,686,587,713	5,448,494,812,647	N
	10	360,127,483,925	317,019,353,641	10	331,358,618,047	301,782,257,127	N
()	36	2,453,350,547,638	2,494,263,822,437	37	2,813,444,133,668	2,853,220,342,452	N
) (	1	57,051,448,371	53,234,380,932	2	67,051,448,371	62,431,765,053	N
	13	591,260,733,944	542,662,505,473	11	560,204,052,348	510,839,103,685	N
	13	10,110,034,869	8,467,892,520	11	7,941,802,883	6,265,397,085	Y
	140	1,516,268,268,877	1,578,682,260,189	137	1,405,230,043,530	1,457,838,993,913	N
	37	2,446,735,530,516	2,444,911,341,120	35	2,169,548,672,168	2,182,099,799,094	N
	24	1,041,415,497,371	1,035,958,634,822	22	934,213,587,595	944,365,614,913	N
BC) (HS	1	26,708,746,770	28,696,943,164	0	0	0	N
	71	1,787,788,653,579	1,691,675,604,190	67	1,699,117,145,236	1,616,251,782,420	N
) (	8	293,710,134,999	301,069,427,032	7	302,387,879,942	315,215,982,807	N
BC) (HS	445	21,189,378,606,152	20,411,396,874,247	1	27,503,824,750	27,503,824,750	
	-	-	-	432	19,749,085,536,225	19,131,681,853,432	

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HSBC	1	15,951,809,868	14,658,304,625	1	15,951,809,868	15,146,854,968	N
SC	2	70,274,399,480	68,765,046,166	2	70,274,399,480	69,700,643,400	N
	410	19,315,682,093,009	18,520,528,143,144	394	17,820,617,816,860	17,174,850,742,020	N
	26	1,353,853,055,134	1,365,670,461,432	29	1,406,079,207,341	1,426,185,521,348	N
) (	2	100,000,000,000	100,699,639,947	2	100,000,000,000	101,307,021,374	N
	4	333,617,248,661	341,075,278,933	4	336,162,302,676	344,491,070,322	N
	445	21,189,378,606,152	20,411,396,874,247	432	19,749,085,536,225	19,131,681,853,432	

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	24	24	0
	191	204	13
()	12,785,057,403,983	13,751,501,998,241	966,444,594,258
(가)	16,368,136,953,914	17,661,071,907,066	1,292,934,953,152

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		0	0	0
		9,730,624,044	14,928,960,447	5,198,336,403
		9,730,624,044	14,928,960,447	5,198,336,403
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		9,730,624,044	14,928,960,447	5,198,336,403
		9,730,624,044	14,928,960,447	5,198,336,403

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			() ()	.					
	0	0	0	0	0	0	0	0	0
	0	2,156,165,781,203	3,082,482,575,444	4,267,872,752,543	4,140,575,317,250	0	0	0	13,647,096,426,440
	0	2,156,165,781,203	3,082,482,575,444	4,267,872,752,543	4,140,575,317,250	0	0	0	13,647,096,426,440
	0	0	0	0	0	0	0	0	0
	0	0	0	104,395,571,801	0	0	0	0	104,395,571,801
	0	0	0	104,395,571,801	0	0	0	0	104,395,571,801
	0	0	0	0	0	0	0	0	0
	0	2,156,165,781,203	3,082,482,575,444	4,372,268,324,344	4,140,575,317,250	0	0	0	13,751,491,998,241
	0	2,156,165,781,203	3,082,482,575,444	4,372,268,324,344	4,140,575,317,250	0	0	0	13,751,491,998,241

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1	0	18	18	8.8	0	347,793,405	347,793,405	0
1 3	0	12	12	5.9	0	2,817,448,367	2,817,448,367	0
3 5	0	5	5	2.5	0	1,988,593,288	1,988,593,288	0
5 10	0	9	9	4.4	0	6,732,235,312	6,732,235,312	0
10 50	0	27	27	13.2	0	61,872,725,343	61,872,725,343	0.4
50 100	0	19	19	9.3	0	139,353,545,552	139,353,545,552	1
100	0	114	114	55.9	0	13,538,389,656,974	13,538,389,656,974	98.5
	0	204	204	0	0	13,751,501,998,241	13,751,501,998,241	0

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	1,022,420,520,604	4,563,040,682	1,026,983,561,286
	10,683,810,652,779	0	10,683,810,652,779
	5,413,245,594,870	189,350	5,413,245,784,220
	516,275,721,947	57,942,816,210	574,218,538,157
	24,247,729,083	0	24,247,729,083
	0	0	0
	92,045,000	37,413,930	129,458,930
	0	0	0
	- 164	0	- 164
	17,660,092,264,119	62,543,460,172	17,722,635,724,291

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HSBC	3	76,367,403,972	
	44	4,553,032,205,022	
	30	625,299,945,510	
	13	619,706,961,098	
	35	923,396,826,963	
	10	2,732,408,355,801	
	36	1,263,469,464,140	
	9	2,482,328,298,303	
	18	1,190,113,936,116	
	198	14,466,123,396,925	

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		()	()	(-)	
1.	(=A-B+C)	117,316,733,078	125,143,259,046	7,826,525,968	6.67
B/S	(A)	142,344,686,520	149,977,789,794	7,633,103,274	5.36
	(B)	25,108,847,620	24,911,965,845	-196,881,775	-0.78
	가 .	1,013,708,536	1,370,416,939	356,708,403	35.19
	. , ,	3,246,867,549	3,451,721,848	204,854,299	6.31
	. 1	0	0	0	0
	. 3	0	0	0	0
	.	19,544,971,535	18,786,527,058	-758,444,477	-3.88
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	. 100 16	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	. 가	0	0	0	0
	.	1,303,300,000	1,303,300,000	0	0
	가 (C)	80,894,178	77,435,097	-3,459,081	-4.28
	가	가 .	80,894,178	77,435,097	-3,459,081	-4.28
.		0	0	0	0
.		0	0	0	0
. 가		0	0	0	0
2.	(=D+E+F)	21,725,939,624	20,866,313,135	-859,626,489	-3.96
B/S	(D)	359,804,076	359,328,990	-475,086	-0.13
	가 .	0	0	0	0
	.	0	0	0	0
	.	359,804,076	359,328,990	-475,086	-0.13
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	(E)	2,012,229,037	1,899,887,329	-112,341,708	-5.58
	(F=max(가 ,)+ +)	19,353,906,511	18,607,096,816	-746,809,695	-3.86
	가 . 10%	1,600,000,000	1,600,000,000	0	0
.	5,619,824,054	5,431,986,554	-187,837,500	-3.34	
. 가	0	0	0	0	
.	13,734,082,457	13,175,110,262	-558,972,195	-4.07	
3.	(=(1/2)× 100)	540	600	60	11.11
4.	(1-2)	95,590,793,454	104,276,945,911	8,686,152,457	9.09

■

1.

		170,914,015,022
.		128,921,277,039
1.		128,921,277,039
1)		0
2)		119,500,000,000
3)		3,748,645
4)		0
5)		0
6)		0
7) MMDA		9,417,528,394
8) MMF		0
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
.	18,475,846,894
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	1,303,300,000
1)	0
2)	1,303,300,000

1. ()

3) .	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	17,172,546,894
1)	4,425,660,000
	4,425,660,000
	0
	0
2)	12,746,886,894
	0
	0
	12,746,886,894
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
.	1,413,974,834
(가)(-)	0
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	1,421,080,235
1)	0
2)	1,421,080,235
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. (-)	7,105,401
1)	0
2)	0
3)	0
4)	7,105,401

1. ()

5)	0
6) ()	0
7) ()	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
14)	0
15)	0
.	1,370,416,939
()	0
1.	0
2.	0
3.	1,051,437,264
4.	0
5.	5,975,279,994
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	5,656,300,319
1)	0
2)	1,000,302,143
3)	0
4)	4,655,998,176
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
.	20,732,499,316
(가)(-)	0
(가)(+))	0
1.	90,995,411
1) ()	0
	0
	0
	0
	0
2) ()	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	90,995,411
2.	14,806,024,458
1)	13,837,089,695
	0

1. ()

	0
	0
	0
	0
	3,577,320,600
	10,173,279,977
	0
	0
	86,489,118
2)	968,934,763
	0
	968,934,763
	0
	0
3)	0
4)	0
5)	0
3.	720,000,000
1)	0
2)	0
3)	0
4)	720,000,000
4.	250,619,760
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	1,157,597,600
1)	0
2) 가	7,474,000
3)	1,148,739,600
4)	0
5)	1,384,000
10.	0
()	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	1,319,288,610
()	0
1)	0
2)	0
3)	0
4)	1,319,288,610
5)	0
13.가	0
14.	2,484,702,088
15.	0
16.	0
17. (-)	96,728,611
1)	454,977
2)	74,030,120
	69,185,447

1. ()

	4,844,673
	0
3)	3,600,000
4)	18,643,514
	20,936,225,228
.	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
.	20,936,225,228
(가)(-)	0
(가)(+))	0
1.	0
1)	0
2) (+, -)	0
3) 가 (-)	0
4) (-)	0
(-)	0
(-)	0
2.	1,089,278,338
1)	0
2)	0
3)	0
4)	0
5)	1,089,278,338
3.	3,124,212,784

1. ()

4.	0
5.	244,632,000
6.	12,772,714,872
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	769,516,873
16.	0
17.	0
18.	2,935,870,361
.	0
1.	0
2.	0
	149,977,789,794
.	75,373,735,000
1.	75,373,735,000
2.	0
1)	0
2)	0
3)	0
.	29,177,083,292
1.	29,177,083,292
2.	0
3.	0

1. ()

4.	0
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
.	0
1. 가 가	0
1)	0
2)	0
3) .	0
4)	0
5)	0
6)	0
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	45,426,971,502
1.	21,151,000,000
2.	0
3.	0

1. ()

4.	0
5.	0
6.	0
7.	24 275 971,502
()	22 546 600,607

2.

.	73,035,161,859
1.	70,265,948,761
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	15,374,590,540
	0
	14,929,388,447
	445,202,093
6)	54,891,358,221
	54,891,358,221
	0
	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
11)	0
12)	0
13)	0
14)	0
2. 가	0
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		0
		0
		0
		0
		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
		0
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		2,624,103,186
1)		0
		0

2. ()

	0
	0
	0
	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
14)	0
15)	2,590,661,275
16)	0
17)	0
18)	0
19)	33,441,911
5.	325,813
1)	0
2) 가	0
3)	325,813
4)	0
6.	0
1)	0
2)	0

2. ()

7.	144,784,099
1)	0
2)	0
3) 가	0
4) CMA ()	0
CMA	0
	0
5) CMA ()	0
6) ()	0
	0
	0
	0
7)	0
8) 가	0
9)	129,003,562
	0
	0
	0
	129,003,562
10)	15,780,537
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
.		43,298,665,419
1.		14,683,760,924
1)		0
		0
		0
2)		0
3)		899,224,554
4)		0
5)		13,454,238,635
6)		6,500,214
7)		323,797,521
2.	가	0
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		0
		0
		0
		0
		0
가		0
		0
4)		0
		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.	0
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)	0
5. 가	0
1)	0
2) 가	0
3)	0
4)	0
6.	0
1)	0
2)	0
7.	28,483,608,382

2. ()

1)	14,956,195,713
	1,652,478,790
	13,303,716,923
2)	939,912,860
	25,000,000
()	25,000,000
()	0
	914,912,860
()	914,912,860
()	0
3)	0
4)	3,297,842,734
5)	582,372,057
6)	1,545,103,874
7)	1,528,053,363
8)	779,486,154
9)	1,076,333,582
10) 가	543,384,130
11)	868,166,487
12)	141,208,598
13)	0
14)	531,864,966
15)	0
16)	0
17)	0
18)	3,067,060
19)	9,179,950
20)	185,804,248
21)	117,891,537
22)	105,559,344

2. ()

23)	25,657,250
24)	564,038,884
25)	45,658,266
26)	315,998,190
27)	320,829,135
8.	131,296,113
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	131,296,113
	0
	0
	0
	131,296,113
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
.	()	29,736,496,440
.		207,859,576
1.		0
2.		0
3.		0
4.		0
5.		76,484,007
6.		50,451,516
7.		0
8.		0
9.		0
10.		0
11.		0
12.		0
13.		0
14.		0
15.		0
16.	가	0

2. ()

17.	80,924,053
.	450,907,706
1.	0
2.	0
3.	0
4.	0
5.	110,292,911
6.	0
7.	204,992,240
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	85,500,000
16.	0
17. 가	0
18.	50,122,555
.	29,493,448,310
.	6,946,847,703
. ()	22,546,600,607
.	0
. ()	22,546,600,607
()	0
()	0
.	0
1. 가 가	0
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	0
. ()	22,546,600,607

3.

■

1.

가.

		, FTA	
		FSB	
Vincent Cam erlynck	BNPP IP		
	BNPP IP		

			가	
	20120224	: 1. 4. 2. 3.	가	
	20120621	: : 1. 2011 16 2. 3. 4.		
	20120918	: 1. 2. 4Q 3. 4. 5. 6. 가 8. 9.		
	20121218	1. 2013 2. 3. 4. 5. 6. 2013		
	20130320	: 1. 2. 3. 4. 5. 6. 7. 8. 가		
	20130621	: 1. 2012 17 2 2012 17 3. 4. 5. 6. 7. 8. 18 9. 18		
	20130902	: 1. 2. 3. 4.		

	FSB		
	BNPP IP		
Vincent Cam erlynck	BNPP IP		

	2 , 3 4	, , ,	1. 2. 3. , 4. , , 5. , 6.	
	2 2 1'	,	가	

			가	
		: 1. 2.	가	
		:		
		: 1. 4. 2. 5. 4Q 3. 6. 8. 9. 가		
		: 1. 4. 2. 5. 4Q 3. 6. 7. 8. 9. 가		

()

,		BNP Paribas Investment Partners Asia Pacific	
,			
,			

()

			가	
13 5	20090102	) (	가	
13 6	20090311	2009 ,4' 가 ,4	가	
14 1	20090612	1. : 14 () , : 가 , 가 , , .2.	가	
14 2	20090922	1. :	가	
14 3	20091217	1. :	가	
14 4	20100326	1. 가 :2010 2. :	가	
15 1	20100625	1. : 15 () 가 가 2. : (1) 가 가 (2) 가 가 (3) 가 가 (4) (5)	가	
15 2	20100908	1. :	가	
15 3	20101217	1. :	가	
15 4	20110314	1. 가 :2011 2. : , ,	가	
16 1	20110620	1. : : 가 ; 가 ; 가 ;	가	
16 2	20110926	1. : ,	가	
16 3	20111220	1. : ,	가	
16 4	20120224	1. :2012 ,2. : ,	가	
17 1	20120621	1. : (1) , (2) 가 2. : (1) (3) 가 , (2) 가 (3) 가 (4) (5)	가	
17 2	20120918	1. : () 가 (2) , 2. (1) (3) (4)	가	
17 3	20121218	1. : (1) , (2) (3) (4)	가	
17 4	20130320	1. :2013 ,2. : (1) , (2) , (3)	가	
18 1	20130621	1. : (1) , (2) 가 2. (1) (3) 가 , (2) 가 , (3) 가 , (4) , (5) , (6) , (7)	가	

. () ()

			가	
18 2	20131011	1. : (1) , (2)	가	
18 3	20131219	1. : (1) , (3) ; (2)	가	

3.

가.

4.

가.

(1)

(2)

(: ,)

						가		가	(가	가			가						

■

1.

(: ,%)

					가				
			9,798,586	65	0	0	9,798,586	65	
BNP Paribas Investment Partners SA			5,276,161	35	0	0	5,276,161	35	

2.

(: ,%)

■

1.

(: ,)

	()	
	38	183
	0	0
	0	0
	0	0
	0	0
	0	0
	0	0

가.

(:)

		4	0	0	4
		2	0	0	2
		4	0	0	4
		0	0	0	0
		168	0	0	168
		8	0	0	8
		0	0	0	0
		1	0	0	1
		187	0	0	187

(:)

		19570630			20130101	20130101	20141231		0	0
		19580220		Research & Strategy of BNP Paribas Asset Management, Head	20090102	20090102	20130102		0	0
		19600703			20101231	20101231	20121231		0	0
		19620915		BNP	20130902	20130902	20150901		0	0
		19540525			20120621	20120621	20130620		0	0
		19580807			20130621	20130621			0	0
		19640108			20100630	20130621			0	0
		19610903		BNPP IP BNPP IP	20130621	20130621			0	0
		19550110		BNPP IP	20131011	20131011			0	0

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			1,094,821,200	0	1,094,821,200	0	
			1,094,821,200	0	1,094,821,200	0	

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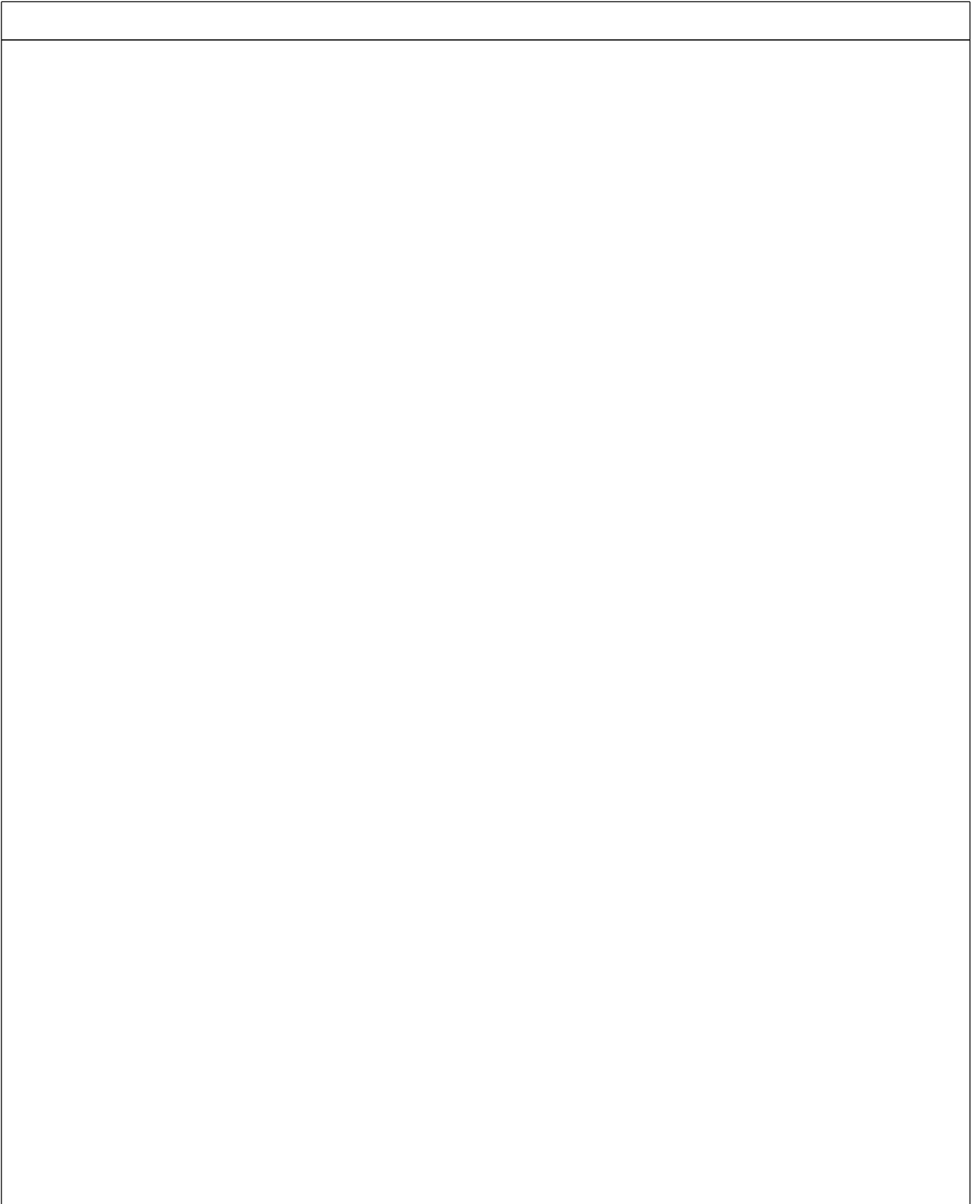
(: ,%)

		(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

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

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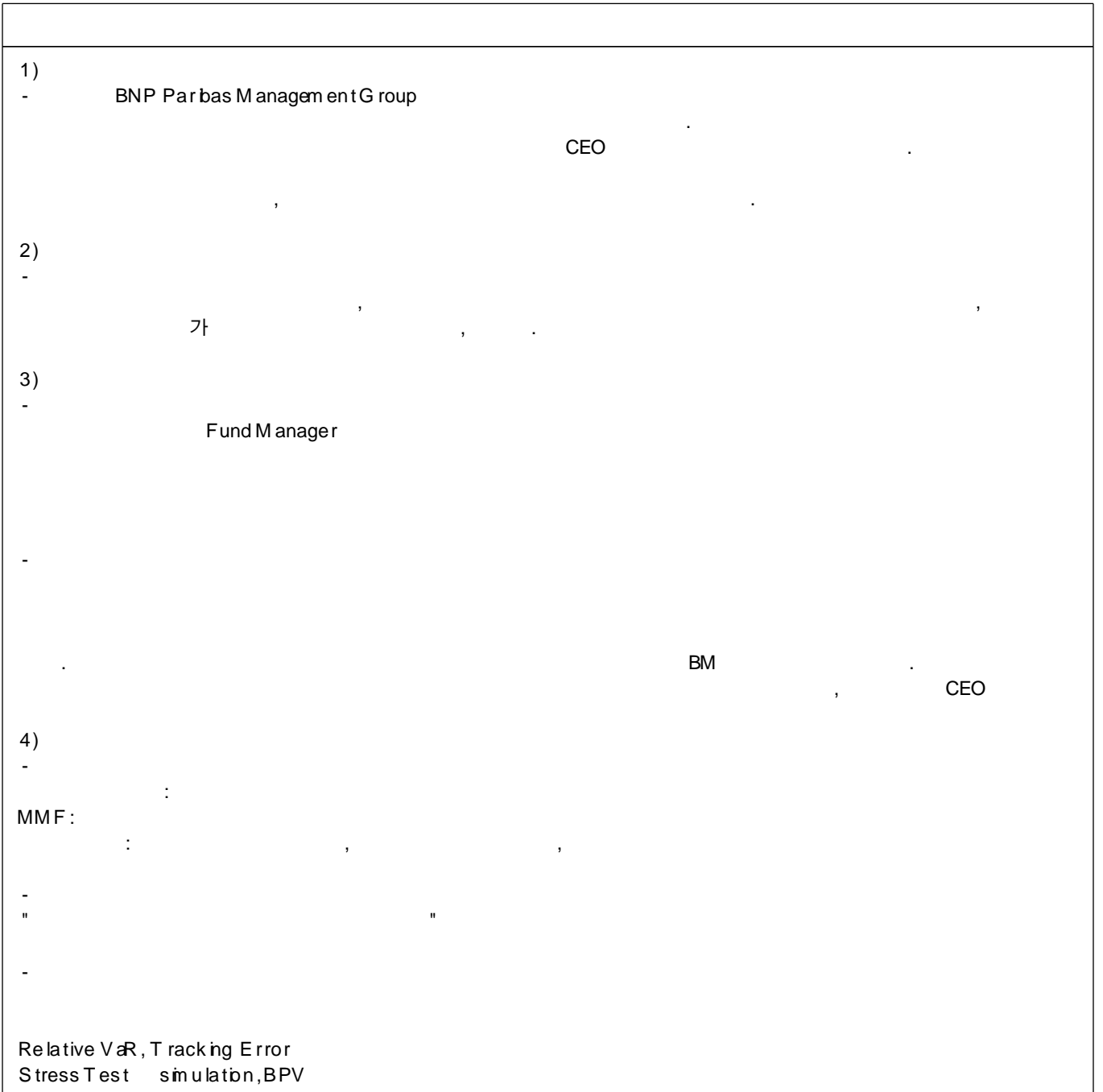
* * *	28 ,

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- , NCR 가 가

1)
MMF : MMF , Gap Ratio ,

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3)

Relative VaR, Tracking Error
Stress Test simulation, BPV

- Stock Universe Universe 가
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0	0	5	5,228,751,467	5	5,228,751,467

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20081222	2008 7 .24) (12	(
20101104	2010 2 " "	2010.10
20121221	2011 8 .21) (12 가	3 (2) ' " "
20130711	2013 2	2012.11 2) " ' " 3 (
		2013 2 2013.7