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2009 09 30

: _____ ()
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: _____ 23-3 10
() 02-6308-0500
() www.trustonasset.com
: () ()
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	23-3 10
	19980404
	3
	10,600,000,000 ()
가 ()	5,000
	2,120,000
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	www.trustonasset.com
	02-6308-0500
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	20 5 ,
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1998.04			
1998.05			
1998.07			
2000.08			
2008.06			
1998.04	1544-2	4	
1998.05	115-5		
1998.05	111-5		
1999.02	110	()	
2007.09	23-3	10	
1.	-	(2001. 3)	
1.	-	(2006. 7)	
1998.07.21			
2000.06.30			
2008.06.16	가		
2009.07.28			

1998 04.04 1998 05.22 1998 07.21 2000 08.09 2008 06.16	()

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1998.07.21 2000.06.30 2008.06.16 가 2009.07.28	

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가.

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()	()	()				
				가	가 ()	
19980404			200,000	5,000	5,000	
19990322			460,000	5,000	5,000	
19990325			260,000	5,000	5,000	
19991122			200,000	5,000	10,000	
20000322			190,500	5,000	5,000	
20000327			170,000	5,000	15,000	
20000411			238,000	5,000	5,000	
20000420			295,500	5,000	5,000	
20000426			88,000	5,000	5,000	
20010309			- 702,000	5,000		
20060727			- 400,000	5,000		
20070514			300,000	5,000	6,500	
20070907			390,000	5,000	10,000	
20071002			430,000	5,000		

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					가			가	
						(%)	가		

4.

가.

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	가			
	4,000,000	2,120,000	2,119,966	34

(: ,)

	165 2		0	0	0	0	0
	165 2		34	0	0	0	34
			34	0	0	0	34
			0	0	0	0	0
			34	0	0	0	34

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		가						1		
		가					가			

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		가							

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(A)		2,120,000	
		0	
(B)		34	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,119,966	
		0	

6.

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가		5,000	
(A)		3,523,139,785	
		1,662	
(B)		0	
(=B/A × 100)		0	

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1.
가.
(1)

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						가	
	가	60,179,169,870	61,576,792,218	121,755,962,088	0	0	
		9,942,258,395	10,311,722,018	20,253,980,413	0	0	
		0	0	0	4,380,036,183	-194,160,729	
		70,121,428,265	71,888,514,236	142,009,942,501	4,380,036,183	-194,160,729	
		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
		70,121,428,265	71,888,514,236	142,009,942,501	4,380,036,183	-194,160,729	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
			0	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
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
	ETF	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	
			0	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	
		70,121,428,265	71,888,514,236	142,009,942,501	4,380,036,183	-194,160,729	

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								가

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		가			
		가			
		가			
	ELS				
	ELW				

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						(A)	(B)	(A+B)			
		063	084	0	002	151	0	2	0	0	1
		0	0	0	0	0	0	0			
		029	006	0	002	039	0	0	0	0	0
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		059	074	0	002	137	0	1	0	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				
		059	074	0	002	137	0	1	0	0	1
		059	074	0	002	137	0	1	0	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			
		059	074	0	002	137	0	1	0	0	1

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	17,603,704 195	0									17,603,704 4,195	0
	0	0									0	0
	154,582,091 050	0									154,582,091 91,050	0
	0	0									0	0
	0	0									0	0
	0	0									0	0
	41,850,000	0									41,850,000	0
	0	0									0	0
	0	0									0	0
	0	0									0	0

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	E	20,001,424,700	13.95	N
	HMC B) (10,131,029,222	7.07	N
	BK	693,578,095	0.48	N
	LG	1,189,464,865	0.83	N
	NH	96,620,991	0.07	N
		1,361,583,266	0.95	N
		321,672,882	0.22	N
		3,706,840,807	2.59	N
		280,430,165	0.2	N
		5,013,062,478	3.5	N
		813,239,204	0.57	N
		46,337,509,473	32.32	Y
		2,283,735,995	1.59	N
		11,495,002,201	8.02	N
	()	6,420,422,273	4.48	N
		46,189,690	0.03	N
	()	526,116,938	0.37	N
		129,417,299	0.09	N
		1,457,777,089	1.02	N
		998,045,744	0.7	N
		454,240,196	0.32	N
		13,316,721,366	9.29	N
		6,717,554,819	4.65	N
		8,342,364,647	5.82	N
		1,240,927,486	0.87	N
		143,374,971,891	100	

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	2	54,807,348,368	54,674,747,103	2	83,374,971,891	101,343,991,758	N
	2	54,807,348,368	54,674,747,103	1	10,000,000,000	10,088,171,851	N
	-	-	-	1	20,000,000,000	21,353,492,271	N
	-	-	-	3	30,000,000,000	31,434,758,146	N
	-	-	-	7	143,374,971,891	164,220,414,026	

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()							
	2	54,807,348,368	54,674,747,103	4	103,374,971,891	121,605,606,621	N
) (2	54,807,348,368	54,674,747,103	1	10,000,000,000	10,088,171,851	N
) (-	-	-	1	20,000,000,000	21,353,492,271	N
	-	-	-	1	10,000,000,000	11,173,143,283	N
	-	-	-	7	143,374,971,891	164,220,414,026	

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		19781229		02-6308-0549		20081214		20090204	1109001637
		19740617		02-6308-0546		20030613	KTB / (가)	20090525	1109001904
		19690610		02-6308-0648		20000514	/	20090204	1109000865
	/	19651008		02-6308-0500		20031214	/	20090204	1109000634
		19761213		02-6308-0606		20050626		20090204	1109001517
		19750414		02-6308-0535		20080413		20090204	1109001401
		19720327		02-6308-0644		20041212	/ /	20090204	1109001105
		19690404		02-6308-0581		20010703	MM / l	20090204	1109000846
		19770114		02-6308-0520		20061222		20090204	1109001523
		19770117		02-6308-0647		20040620	/ /	20090204	1109001527
		19760701		02-6308-0544		20061222	SK / /BN P	20090623	1109001920
		19710601		02-6308-0550		20001218	KB	20090204	1109001028
		19691023		02-6308-0601		20000519	/ /	20090204	1109000889
		19710812		02-6308-0607		20050626		20090204	1109001045
		19790106		02-6308-0625		20060625		20090204	1109001642
		19750213		02-6308-0580		20031214		20090204	1109001385
		19800711		02-6308-0608		20080713		20090204	1109001731
		19730920		02-6308-0530		20051223	가 / / PCA	20090605	1109001240
		19780206		02-6308-0525		20060625	/ /	20090204	1109001600
		19711223		02-6308-0542		20060625		20090204	1109001079
	/	19660723		02-6308-0500		20001218	MM /	20090204	1109000677

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	1	2	1
	1	2	1
	38,021,100,000	44,739,500,000	6,718,400,000

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		0	0	0
		60,853,916	130,229,696	69,375,780
		60,853,916	130,229,696	69,375,780
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		60,853,916	130,229,696	69,375,780
		60,853,916	130,229,696	69,375,780

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		0	0	0	0	0	0	0	0
		13,000,000,000	0	0	0	0	0	0	13,000,000,000
		13,000,000,000	0	0	0	0	0	0	13,000,000,000
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	31,739,500,000	31,739,500,000
		0	0	0	0	0	0	31,739,500,000	31,739,500,000
		0	0	0	0	0	0	0	0
		13,000,000,000	0	0	0	0	0	31,739,500,000	44,739,500,000
		13,000,000,000	0	0	0	0	0	31,739,500,000	44,739,500,000

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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	0	0	0	0	0	0	0
100	0	2	2	100	0	44,739,500,000	44,739,500,000	100
	0	2	2		0	44,739,500,000	44,739,500,000	
	0	0	0	0				

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		19781229		02-6308-0549		20081214		20090204		120901598			
		19740617		02-6308-0546		20030613	KTB / (가)	20090525		120901876	()		
		19690610		02-6308-0648		20000514	/	20090204		120900826			
	/	19651008		02-6308-0500		20031214	/	20090204		120900595			
		19761213		02-6308-0606		20050626		20090204		120901478			
		19750414		02-6308-0535		20080413		20090204		120901362		70	91,541,420,056
		19720327		02-6308-0644		20041212	/	20090204		120901066			
		19690404		02-6308-0581		20010703	MM	20090204		120900807			
		19770114		02-6308-0520		20061222		20090204		120901484			
		19770117		02-6308-0647		20040620	/	20090204		120901488			
		19760701		02-6308-0544		20061222	SK /BNP	20090623		120901898	()		
		19710601		02-6308-0550		20001218	KB	20090204		120900989		10	947,535,181,550
		19691023		02-6308-0601		20000519	/	20090204		120900850			
		19710812		02-6308-0607		20050626		20090204		120901006		90	198,486,710,298
		19790106		02-6308-0625		20060625		20090204		120901603		50	8075,419,491
		19750213		02-6308-0580		20031214		20090204		120901346			
		19800711		02-6308-0608		20080713		20090204		120901692	()		
		19730920		02-6308-0530		20051223	가 A /PC	20090605		120901201		10	12,000,000,000
		19780206		02-6308-0525		20060625	/	20090204		120901561		20	38,528,213,364
		19711223		02-6308-0542		20060625		20090204		120901040		14.0	439,877,351,142
	/	19660723		02-6308-0500		20001218	/ MM	20090204		120900638		20	99,555,545,429

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	24	21	- 3
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()	2,062,925,376,993	1,807,901,577,740	- 255,023,799,253
()	2,034,807,660,104	2,203,713,124,143	168,905,464,039

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		4,420,950	8,157,398	3,736,448
		1,383,749,114	2,826,140,765	1,442,391,651
		1,388,170,064	2,834,298,163	1,446,128,099
		0	0	0
		0	3,626,570,611	3,626,570,611
		0	3,626,570,611	3,626,570,611
		4,420,950	8,157,398	3,736,448
		1,383,749,114	6,452,711,376	5,068,962,262
		1,388,170,064	6,460,868,774	5,072,698,710

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					.				
		0	0	0	0	0	1 739,746 743	0	1 739,746 743
		0	62,000 000,000	438,390,353,356	1 067,111 371,035	0	0	238,660,106,606	1 806,161 830,997
		0	62,000 000,000	438,390,353,356	1 067,111 371,035	0	1 739,746 743	238,660,106,606	1 807,901 577,740
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	1 739,746 743	0	1 739,746 743
		0	62,000 000,000	438,390,353,356	1 067,111 371,035	0	0	238,660,106,606	1 806,161 830,997
		0	62,000 000,000	438,390,353,356	1 067,111 371,035	0	1 739,746 743	238,660,106,606	1 807,901 577,740

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(: ,%)

1	1	0	1	24	50,000,000	0	50,000,000	0
1 3	1	0	1	24	294,579,000	0	294,579,000	0
3 5	0	0	0	0	0	0	0	0
5 10	2	0	2	49	1,395,167,743	0	1,395,167,743	0.1
10 50	0	4	4	98	0	11,424,683,586	11,424,683,586	0.6
50 100	0	3	3	73	0	20,262,749,918	20,262,749,918	1.1
100	0	30	30	73.2	0	1,774,474,397,493	1,774,474,397,493	98.2
	4	37	41		1,739,746,743	1,806,161,830,997	1,807,901,577,740	

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	146,913,816,442	0	146,913,816,442
	0	0	0
	2,082,922,679,820	0	2,082,922,679,820
	0	0	0
	0	0	0
	0	0	0
	185,100,000	0	185,100,000
	0	0	0
	0	0	0
	2,230,021,596,262	0	2,230,021,596,262

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	12	444,648,250,375	
	8	363,016,372,181	
	9	1,258,809,271,387	
	6	114,334,999,879	
HSBC	1	7,051,484,376	
	1	12,697,240,434	
	4	3,155,505,511	
	41	2,203,713,124,143	

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가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	20,435,765,541	23,513,122,792	3,077,357,251	13.1	
가	B/S (A)	21,769,463,737	24,891,101,904	3,121,638,167	12.5	
	(B)	1,342,431,754	1,389,430,398	46,998,644	3.4	
	가 .	531,011,834	444,821,574	-86,190,260	-19.4	
	. , ,	596,379,219	714,093,002	117,713,783	16.5	
	. 1	0	0	0	0	
	. 3	0	0	0	0	
	.	15,234,075	30,709,196	15,475,121	50.4	
	.	0	0	0	0	
	.	0	0	0	0	
	.	0	0	0	0	
	. 100 16	0	0	0	0	
	.	0	0	0	0	
	. 199,806,626	199,806,626	0	0		
	. 가	0	0	0	0	
	가 (C)	8,733,558	11,451,286	2,717,728	23.7	
가 .	8,733,558	11,451,286	2,717,728	23.7		
.	0	0	0	0		
.	0	0	0	0		
. 가	0	0	0	0		
2.	(=D+E+F)	4,655,074,998	4,487,422,240	-167,652,758	-3.7	
가	(D)	2,875,842,750	2,595,765,763	-280,076,987	-10.8	
	가 .	2,820,249,255	2,544,183,637	-276,065,618	-10.9	
	.	2,500,000	0	-2,500,000	0	
	.	53,093,495	51,582,126	-1,511,369	-2.9	
	.	0	0	0	0	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	925,492,450	927,693,842	2,201,392	0.2	
	(F=max(가 ,)+ +)	853,739,798	963,962,635	110,222,837	11.4	
	가 . 10%	800,000,000	800,000,000	0	0	
	.	440,419,834	660,379,781	219,959,947	33.3	
	. 가	0	0	0	0	
	.	53,739,798	163,962,635	110,222,837	67.2	
	3.	(=(1/2)× 100)	439	524	85	16.2
	4.	(1-2)	15,780,690,543	19,025,700,552	3,245,010,009	17.1

■

1.

	26 671 777,313
.	15 548 091,228
1.	1,775,804,249
1)	1,859,758
2)	0
3)	0
4)	0
5)	644,776,570
6)	0
7) MMDA	1,129,167,921
8) MMF	0
9)	0
10)	0
2.	13,772,286,979
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)	13,772,286,979
11)	0
12)	0
13)	0
. 가	4,380,036,183
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	3,085,964,789
1)	2,587,664,789
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	0
	0
	0
7)	0
	0
	0
	0
8)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	1,294,071,394
1)	1,294,071,394
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
.	429,442,003
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	431,600,003
1)	0
2)	431,600,003
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. (-)	2,158,000
1)	0
2)	2,158,000
3)	0
4) ()	0
5) ()	0
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
.	444,821,574
1.	0
2.	0
3.	324,008,300
4.	222,822,029
5.	1,121,757,528
6.	0
7. ()	0
8. ()	0
9.	0

1. ()

10. 가 (-)	1,223,766,283
1)	0
2)	243,217,517
3)	215,482,863
4)	765,065,903
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
.	5,869,386,325
1.	61,316,643
1)	0
	0
	0
	0
	0
	0
2)	0
	0
	0
	0
	0
	0
3)	0

1. ()

4)	61,316,643
2.	2,218,594,039
1)	2,159,508,687
	0
	0
	0
	0
	38,145,940
	2,085,478,564
	35,884,183
	0
	0
	0
2)	59,085,352
	0
	0
	0
	59,085,352
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	38,913,188
5.	0
1)	0
2) 가가	0
3)	0

1. ()

6.	0
7.	0
8.	0
1)	0
2)	0
9.	237,106,626
1)	0
2) 가	0
3)	215,835,626
4)	0
5)	21,271,000
10.	0
11.	0
1)	0
2)	0
3)	0
12.	0
1)	0
2)	0
3)	0
4)	0
13.가	0
14.	675,179,814
15.	0
16.	2,655,770,670
17. (-)	17,494,655
1)	2,732,747
2)	14,761,908
	14,466,482
	295,426
	0

1. ()

3)	0
4)	0
18. 가 (-)	0
	1,780,675,409
.	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
7.	0
()	0
8.	0
()	0
9.	0

1. ()

10. ()	0
11.	0
.	1,780,675,409
1.	0
2.	878,722,073
	0
()(-)	0
()(-)	0
()(-)	0
()(-)	789,431,886
3.	0
4.	0
5.	0
6.	1,218,020,448
7.	0
8.	0
9.	406,503,784
10.	0
11.	0
12.	0
13.가	0
14.	0
15.	0
16.	0
1)	0
2)	0
17.	0
18.	66,860,990
19.	0
20.	0
21.	0

1. ()

	24,891,101,904
.	10,600,000,000
1.	10,600,000,000
2.	0
	0
	0
	0
.	219,565,000
1.	219,565,000
2.	0
3.	0
4.	0
.	155,041,450
1.	0
2.	-85,000
3.	0
4.	155,126,450
5.	0
6.	0
.	323,654,152
1. 가 가	-3,563,637
	-3,563,637
	0
.	0
	0
	0
	0
	0
	0
가.	0
.	0
.	0

1. ()

	0
2.	327,217,789
3.	0
4. 가	0
5. ()	0
6.	0
.	13,592,841,302
1.	2,352,994,525
2.	0
3.	0
4.	0
5.	0
6.	11,239,846,777
()	3,523,139,785

2.

.	8,350,802,124
1.	6,841,301,459
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	6,591,098,470
	130,229,696
	6,460,868,774
	0
6)	250,202,989
	250,202,989
	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 가	1,364,180,011
1)	1,364,180,011
	1,364,180,011
	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
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.	144,822,671
1)	0
	0
	0
	0
	0
	0
2)	0
3)	0

2. ()

4)	0
5)	0
6)	0
7)	0
8)	0
9)	18,841,777
10)	0
11)	0
12)	0
13)	0
14)	0
15)	102,877,939
16)	0
17)	0
18)	0
19)	23,102,955
5. 가	0
1)	0
2)	0
3)	0
6.	497,983
1)	497,983
2)	0
7.	0
1)	0
2)	0
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
.		3,389,264,497
1.		151,140,047
1)		0
		0
		0
2)		0
3)		0
4)		151,140,047
5)		0
6)		0
7)		0
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	2,158,000
1)	0
2)	2,158,000
3)	0
6.	89,349,484
1)	598,807
2)	88,750,677
7.	3,142,995,221
1)	1,664,002,087
	810,522,113
	853,479,974
2)	119,010,061
	26,519,854
	92,490,207
3)	0
4)	165,451,261

2. ()

5)	71,135,316
6)	131,872,374
7)	235,126,809
8)	146,795,547
9)	49,082,080
10) 가	203,019,412
11)	0
12)	6,435,737
13)	0
14)	54,304,300
15)	0
16)	0
17)	0
18)	1,815,000
19)	4,696,880
20)	6,582,334
21)	21,574,975
22)	38,901,518
23)	15,841,070
24)	3,732,749
25)	14,412,062
26)	0
27)	189,203,649
8.	3,621,745
1) 가	0
2) ()	0
가	0
	0
	0
	0

2. ()

	0
3)	0
4) 가	0
5)	0
	0
	0
	0
6)	3,621,745
7)	0
. ()	4,961,537,627
.	144,322
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	144,322
.	284,287,179
1.	436,551
2.	215,470,581
3.	0
4.	68,000,000
5.	0
6.	0
7.	0
8.	0

2. ()

9.	0
10.	0
11.	380,047
.	4,677,394,770
.	1,154,254,985
. ()	3,523,139,785
.	0
. ()	3,523,139,785

3.

4.

5.

.	3,698,653,178
1.	3,523,139,785
2. 가	578,208,142
가.	5,779,745
.	3,466,502
.	119,010,061
. 가	203,019,412
.	31,025,290
.	436,551
.	215,470,581
3.	0
4.	- 402,694,749
가. (가)	50,000,000
. 가()	- 2,770,758
.	74,664,497
. 가	- 1,103,605,172
. (가)	70,234,436
. 가	- 63,765,463
. (가)	- 146,873,100
.	- 489,496,440
. 가()	29,743,947
. 가()	1,218,020,448
.	- 9,127,270
. 가	0
.	- 16,668,922
. 가()	- 13,050,952
.	- 4,462,542,936
1.	8,437,398,966
가.	8,437,398,966
.	0

5. ()

2.	- 12,899,941,902
가 . 가	12,707,200,000
. 가	0
.	32,037,900
.	20,614,000
.	45,990,000
. 가	94,100,002
.	- 529,991,500
1.	0
2.	- 529,991,500
가 .	529,991,500
. (+ +)	- 1,293,881,258
.	3,069,685,507
.	1,775,804,249

■

1.

가.

1.	(,	2.	5	,3.	,4.
	,	7.	(,	,	,
)			.		가

	MM / / /		
	/ / /		
	/ / /		
	/ / /		

			가	
1	20090403	1 :	가	
2	20090514	1 :	가	
3	20090601	1 : 11 , 3 : , 2 : 11	가	
4	20090617	1 : , 2 :	가	
5	20090813	1 :	가	

	/ /		
	University of Illinois / Hong Kong University of Science and Technology/		

.

			가	

2.

가. () ,

1.
, ,
2. :1
3. :

. ()

		/ / / /	

()

			가	
1	20090403	1 :	가	
2	20090514	1 :	가	
3	20090601	1 : 11 11 , 3 , 2 :	가	
4	20090617	1 : , 2 :	가	
5	20090813	1 :	가	

3.

가.

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23 (:2004 5 24)

23 (:2004 5 24)

4.

가.

(1)

(2)

(: ,)

					가	가 ()	가			가			
()	TRUST ON ASSET MANAGEMENT SINGAPORE PTE LTD		1,580,000	79	1,488,232,123	0	0	-194,160,729	1,580,000	79	1,294,071,394	1,654,981,937	-272,747,570
			1,580,000		1,488,232,123	0	0	-194,160,729	1,580,000		1,294,071,394	1,654,981,937	-272,747,570

(: ,)

						가		가			가	()		
		가	()	440,525	11.8	2,587,664,789	0	0	440,525	11.8	2,587,664,789	1,999,071.5		
		가	-	0	0.1	498,300,000	0	0	0	0.1	498,300,000	200,807.18	(. 가)	
			TRUST ON ASSET MANAGEMENT S	1,580,000	79	1,488,232,123	0	-194,160,729	1,580,000	79	1,294,071,394	200,802.21		
				2,020,525		4,574,196,912	0	-194,160,729	2,020,525		4,380,036,183			0

■

1.

(: ,%)

					가				
			1,085,565	51.2	0	0	1,085,565	51.2	
			322,603	15.2	0	0	322,603	15.2	
()			180,000	8.5	0	0	180,000	8.5	5%
			114,254	5.4	0	0	114,254	5.4	
			24,821	1.2	0	0	24,821	1.2	
47			392,757	18.5	0	0	392,757	18.5	

2.

(: ,%)

■

1.

(: ,)

	()	
	1	41
	1	41
	0	0
	0	0
	0	0
	1	3

가.

(:)

		2	0	0	2
		2	0	0	2
		0	0	0	0
		1	0	0	1
		34	0	0	34
		0	0	0	0
		0	0	0	0
		2	0	0	2
		41	0	0	41

(:)

	/	19660723		/	20010418	20070628	20100627		1085565
	/	19651008		/	20060619	20090617	20120616		114254
		19510320		/	20090617	20090617	20120616		
		19501111		/	20081105	20081105	20111104		
		19671115		/	20081105	20081105	20111104		

(: ,)

											가	가	
		20070409			13,000	0	0	0	13,000				
3		20070409			25,000	0	0	0	25,000				
					38,000	0	0	0	38,000				

■

1.

가.가 () (:)

()							
		가					

(:)

	()						
				가			

(:)

()						
			가			

()							

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(1)

(:)

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(2)

(:)

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(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

■

1.

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2.

가.

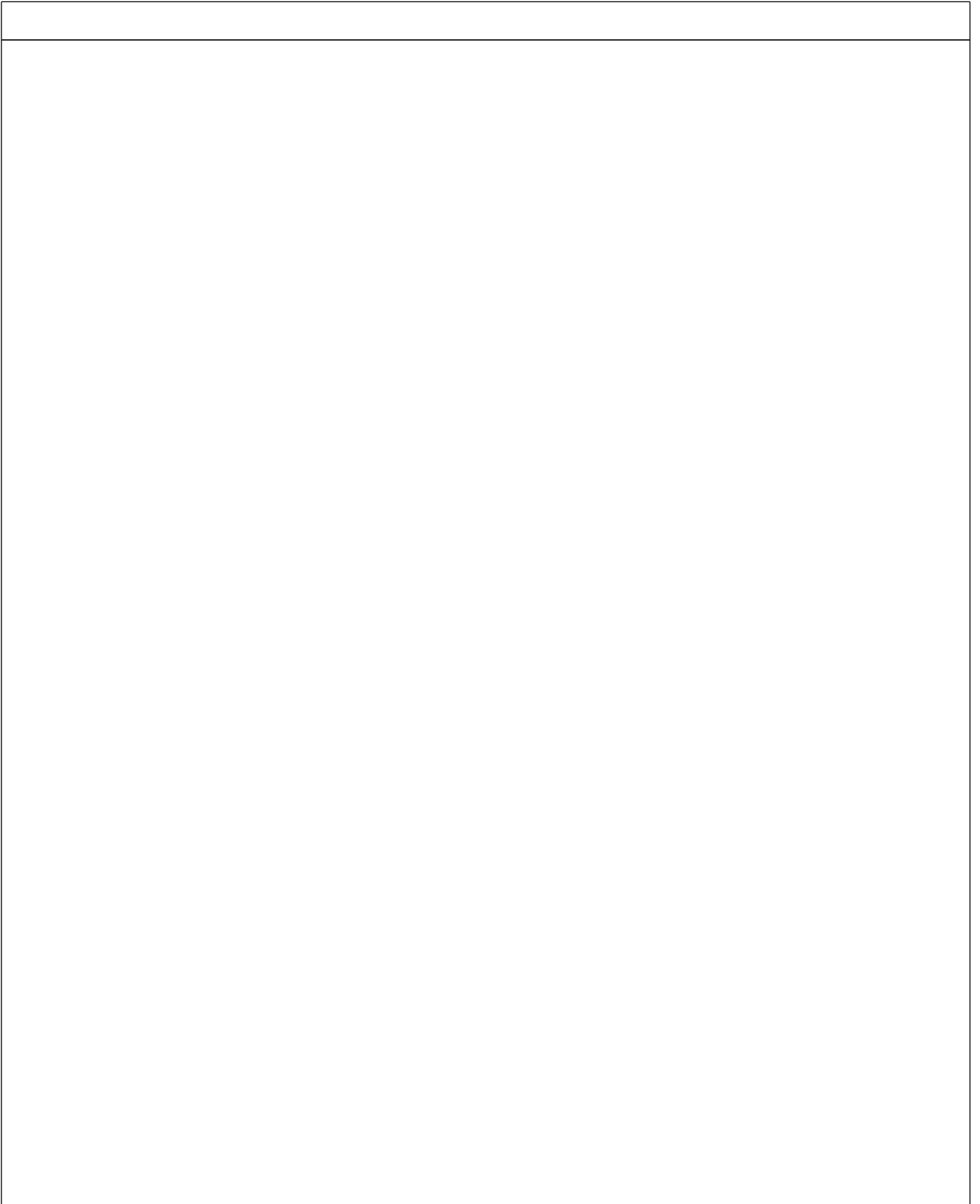
(: ,%)

		(A)	(B)							(B/A)

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		0	100000	
		0	100000	

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1.

가.

1.	:	가.	:	()	,	(1)	,	(1)	,)
.	:	(()),	가	(((/	가	
)	,	/	,	,	/	/	/	/	가		
2.	:	,	,								
3.	:										

1.	:“ ” 28 (
.)	
2009 /03 /02	
2.	: 1 , 2 , 3 , 4 , 5
, 6	

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1.	:가 . 가 , .
2.	: ,

2.

가.

1.	가 . (Market Risk)			
.	(Credit Risk)			
.	(Liquidity Risk)			
.	(Legal Risk)			
.	(Operational Risk)			
.	(Reputational Risk)			
2.	:	(COO),	(1), (1), (3)	
3.	:-	(,)
-				
-				
-	가			
-				
4.	:	가		
5.	:			
6.	:가 Market Risk (BM	(Alpha, Sharpe, T reyno r, TE , R)		Loss-
Cut	,)		
	Credit Risk (Sector· Quant Analyst,	, Risk		Investment Comm ittee
		List		
	Compliance ETS			
)			
	. Liquidity Risk (:		30%	: / /
	Duration			
	:)

1. 가. (가, , 가 가)	
. ()	3
. (가 가)	
. ()	
. ()	
. (가)	
2. :가 Market Risk (BM (Alpha, Sharpe, T reyno r, TE , R)	
Loss-Cut ,)	
. Credit Risk (Sector· Quant Analyst, , Risk List	Investment Committee
Compliance ETS .	
. Liquidity Risk (:)	30%
Duration	: / /
:)

3.

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1.

(:)

2.