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() 02-6308-0500
() www.trustonasset.com
: () ()
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	23-3 10
	19980404
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	10,600,000,000 ()
가 ()	5,000
	2,120,000
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	www.trustonasset.com
	02-6308-0500
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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			

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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 2009.07.28	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		

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

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

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가		5,000	
(A)		3,673,912,584	
		1,733	
(B)		0	
(=B/A × 100)		0	

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가.
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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	
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			0	0	0	0	0
			0	0	0	0	0
	ETF	0	0	0	0	0	
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			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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	ELS				
	ELW				

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		8	0	0	0	0	0	8
		0	0	0	0	0	0	0
		3	0	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	0
		0	0	0	0	0	0	0
		11	0	0	0	0	0	11
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		11	0	0	0	0	0	11
		195,552,163,911	0	0	0	0	0	195,552,163,911
		0	0	0	0	0	0	0
		60,000,000,000	0	0	0	0	0	60,000,000,000
		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
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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
		255,552,163,911	0	0	0	0	0	255,552,163,911
		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
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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
		255,552,163,911	0	0	0	0	0	255,552,163,911
		232,405,770,717	0	0	0	0	0	232,405,770,717
		0	0	0	0	0	0	0
		62,744,867,142	0	0	0	0	0	62,744,867,142
		0	0	0	0	0	0	0
		0	0	0	0	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
		295,150,637,859	0	0	0	0	0	295,150,637,859
		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
		295,150,637,859	0	0	0	0	0	295,150,637,859

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						(A)	(B)	(A+B)			
		063	087	0	002	155	0	2	0	0	1
		0	0	0	0	0	0	0			
		03	005	0	002	038	0	0	0	0	0
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	0	0	0	0	0	0			
		0	056	1	003	128	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			
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		0	0	0	0	0	0				
		056	07	0	002	13	0	1	0	0	0
		056	07	0	002	13	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			
		056	07	0	002	13	0	1	0	0	1

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		34,628,049,955	0								34,628,049,955	0
		0	0								0	0
		260,447,166,180	0								260,447,166,180	0
		0	13,474,561,577								0	13,474,561,577
		0	0								0	0
		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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	E	20,011,042,987	7.83	N
	HMC B) (10,510,783,592	4.11	N
	BK	774,364,116	0.3	N
	LG	10,128,266,702	3.96	N
	NH	166,271,905	0.07	N
		2,474,640,139	0.97	N
		10,965,210,086	4.29	N
		5,152,706,912	2.02	N
		504,431,144	0.2	N
		7,791,645,320	3.05	N
		1,208,174,937	0.47	N
		567,568,871	0.22	N
		1,323,962,162	0.52	N
		66,559,918,972	26.05	Y
	) ( KGI	10,000,000,000	3.91	N
		4,657,030,386	1.82	N
		12,175,406,697	4.77	N
	()	11,051,267,454	4.33	N
		108,482,671	0.05	N
	()	1,933,082,577	0.76	N
		177,920,528	0.07	N
		2,488,316,134	0.97	N
		2,131,582,710	0.83	N
		10,294,658	0	N
		30,000,000,000	11.74	N
		522,241,014	0.2	N
		14,168,490,076	5.54	N
		12,605,419,161	4.93	N
		12,254,974,623	4.8	N
		3,128,667,377	1.22	N

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	.			
		255,552,163,911	100	

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	2	83,374,971,891	101,343,991,758	2	130,552,163,911	164,010,347,681	N
	1	10,000,000,000	10,088,171,851	1	20,000,000,000	20,786,330,578	N
	1	20,000,000,000	21,353,492,271	1	10,000,000,000	10,419,309,127	N
	3	30,000,000,000	31,434,758,146	1	20,000,000,000	22,021,803,086	N
	7	143,374,971,891	164,220,414,026	6	75,000,000,000	77,597,154,988	N
	-	-	-	11	255,552,163,911	294,834,945,460	

()

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()							
	4	103,374,971,891	121,605,606,621	1	10,000,000,000	10,435,567,080	N
	1	10,000,000,000	10,088,171,851	5	170,552,163,911	205,599,740,159	N
) (	1	20,000,000,000	21,353,492,271	1	10,000,000,000	10,419,309,127	N
) (	1	10,000,000,000	11,173,143,283	1	20,000,000,000	22,021,803,086	N
	7	143,374,971,891	164,220,414,026	3	45,000,000,000	46,358,526,008	N
	-	-	-				
	-	-	-	11	255,552,163,911	294,834,945,460	

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		19781229		02-6308-0549		20081214		20090204	1109001637
		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 / /	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
		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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	2	2	0
	2	2	0
	44,739,500,000	54,879,140,000	10,139,640,000

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		0	0	0
		130,229,696	197,755,029	67,525,333
		130,229,696	197,755,029	67,525,333
		0	0	0
		0	295,765,235	295,765,235
		0	295,765,235	295,765,235
		0	0	0
		130,229,696	493,520,264	363,290,568
		130,229,696	493,520,264	363,290,568

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		0	0	0	0	0	0	0	0
		10,000,000,000	0	0	0	0	0	0	10,000,000,000
		10,000,000,000	0	0	0	0	0	0	10,000,000,000
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	44,879,140,000	44,879,140,000
		0	0	0	0	0	0	44,879,140,000	44,879,140,000
		0	0	0	0	0	0	0	0
		10,000,000,000	0	0	0	0	0	44,879,140,000	54,879,140,000
		10,000,000,000	0	0	0	0	0	44,879,140,000	54,879,140,000

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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	54 879,140,000	54 879,140,000	100
	0	2	2		0	54 879,140,000	54 879,140,000	
	0	0	0	0				

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		19781229		02-6308-0549		20081214		20090204		120901598				
		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		15.0	98,006 410,284	
		19720327		02-6308-0644		20041212 / /		20090204		120901066				
		19690404		02-6308-0581		20010703 MM /		20090204		120900807				
		19770114		02-6308-0520		20061222		20090204		120901484		1	4 618 ,000 000	
		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	207 ,145,152 ,561	
		19750213		02-6308-0580		20031214		20090204		120901346				
		19800711		02-6308-0608		20080713		20090204		120901692		()		
		19730920		02-6308-0530		20051223 가 / /PC A		20090605		120901201		4	69,248 958,350	
		19780206		02-6308-0525		20060625 / /		20090204		120901561		3	48,528 213,364	
		19711223		02-6308-0542		20060625		20090204		120901040		17.0	477 ,949,138 ,890	
	/	19660723		02-6308-0500		20001218 / MM		20090204		120900638		30	101 ,513,910 ,106	

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	21	25	4
	41	53	12
()	1,807,901,577,740	1,920,850,398,475	112,948,820,735
()	2,203,713,124,143	2,391,139,667,795	187,426,543,652

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		8,157,398	29,431,626	21,274,228
		2,826,140,765	4,235,013,314	1,408,872,549
		2,834,298,163	4,264,444,940	1,430,146,777
		0	126,740,454	126,740,454
		3,626,570,611	3,626,570,611	0
		3,626,570,611	3,753,311,065	126,740,454
		8,157,398	156,172,080	148,014,682
		6,452,711,376	7,861,583,925	1,408,872,549
		6,460,868,774	8,017,756,005	1,556,887,231

(4)

(:)

					.				
		0	0	0	0	0	9 880 ,396 822	0	9 880 ,396 822
		0	92,000 000,000	483,553,177,172	1 075,336 568,868	0	0	255,462,255,613	1 906,352 001,653
		0	92,000 000,000	483,553,177,172	1 075,336 568,868	0	9 880 ,396 822	255,462,255,613	1 916,232 398,475
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	4 618 ,000 000	4 618 ,000 000
		0	0	0	0	0	0	4 618 ,000 000	4 618 ,000 000
		0	0	0	0	0	9 880 ,396 822	0	9 880 ,396 822
		0	92,000 000,000	483,553,177,172	1 075,336 568,868	0	0	260,080,255,613	1 910,970 001,653
		0	92,000 000,000	483,553,177,172	1 075,336 568,868	0	9 880 ,396 822	260,080,255,613	1 920,850 398,475

(5)

(: ,%)

1	1	0	1	19	50,000,000	0	50,000,000	0
1 3	1	0	1	19	294,579,000	0	294,579,000	0
3 5	0	0	0	0	0	0	0	0
5 10	2	0	2	38	2,535,817,822	0	2,535,817,822	0.1
10 50	1	6	7	13.2	2,000,000,000	17,394,657,586	19,394,657,586	1
50 100	1	4	5	9.4	5,000,000,000	30,244,223,849	35,244,223,849	1.8
100	0	37	37	69.8	0	1,863,331,120,218	1,863,331,120,218	97
	6	47	53		9,880,396,822	1,910,970,001,653	1,920,850,398,475	

(6)

(:)

	106,378,185 596	0	106,378,185 596
	0	0	0
	2,312,063,967 680	0	2,312,063,967 680
	0	0	0
	0	0	0
	0	0	0
	182,400,000	0	182,400,000
	0	0	0
	0	0	0
	2,418,624,553 276	0	2,418,624,553 276

(7)

()

	14	514,009,665,546	
	10	364,704,959,986	
	6	10,564,945,338	
HSBC	1	7,320,385,375	
	9	1,293,269,665,169	
	3	25,082,968,884	
	1	13,279,618,271	
	9	162,907,459,226	
	53	2,391,139,667,795	

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(2)

(: ,)

	가				
	가				
	가				
	MMT				
	RA				

(3)

가)

(:)

	가							
	가							
	가							
		MMT						
		RA						

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	23,513,122,792	23,362,639,554	-150,483,238	-0.6
B/S	(A)	24,891,101,904	25,003,513,440	112,411,536	0.4
	(B)	1,389,430,398	1,654,043,691	264,613,293	16
	가 .	444,821,574	347,614,046	-97,207,528	-28
	. , ,	714,093,002	763,433,510	49,340,508	6.5
	. 1	0	0	0	0
	. 3	0	0	0	0
	.	30,709,196	333,199,178	302,489,982	90.8
	.	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	209,796,957	9,990,331	4.8	
	. 가	0	0	0	0
	가 (C)	11,451,286	13,169,805	1,718,519	13
가 .	11,451,286	13,169,805	1,718,519	13	
.	0	0	0	0	
.	0	0	0	0	
. 가	0	0	0	0	
2.	(=D+E+F)	4,487,422,240	4,431,203,640	-56,218,600	-1.3
B/S	(D)	2,595,765,763	2,425,871,632	-169,894,131	-7
	가 .	2,544,183,637	2,423,021,124	-121,162,513	-5
	.	0	0	0	0
	.	51,582,126	2,850,508	-48,731,618	-1709.6
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	(E)	927,693,842	928,002,313	308,471	0
	(F=max(가 ,)+ +)	963,962,635	1,077,329,695	113,367,060	10.5
	가 . 10%	800,000,000	800,000,000	0	0
	.	660,379,781	516,398,746	-143,981,035	-27.9
. 가	0	0	0	0	
.	163,962,635	277,329,695	113,367,060	40.9	
3.	(=(1/2)× 100)	524	527	3	0.6
4.	(1-2)	19,025,700,552	18,931,435,914	-94,264,638	-0.5

■

1.

	26 512 914,237
.	15,111 817,913
1.	1,335,930,934
1)	1,859,758
2)	0
3)	0
4)	0
5)	35 631 350
6)	0
7) MMDA	1,298,439,826
8) MMF	0
9)	0
10)	0
2.	13,775 886,979
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)	13,775,886,979
11)	0
12)	0
13)	0
. 가	4,253,825,232
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.	1,167,860,443
1)	1,167,860,443
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
.	529,074,669
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	531,733,335
1)	0
2)	531,733,335
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. (-)	2,658,666
1)	0
2)	2,658,666
3)	0
4) ()	0
5) ()	0
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
.	347,614,046
1.	0
2.	0
3.	324,008,300
4.	222,822,029
5.	1,129,189,828
6.	0
7. ()	0
8. ()	0
9.	0

1. ()

10. 가 (-)	1,328,406,111
1)	0
2)	260,924,198
3)	219,150,441
4)	848,331,472
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
.	6,270,582,377
1.	148,664,724
1)	0
	0
	0
	0
	0
	0
2)	0
	0
	0
	0
	0
	0
3)	0

1. ()

4)	148,664,724
2.	2,469,878,169
1)	2,328,212,382
	0
	0
	0
	0
	331,772,523
	1,932,103,719
	64,336,140
	0
	0
	0
2)	141,665,787
	0
	0
	0
	141,665,787
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	43,540,856
5.	0
1)	0
2) 가가	0
3)	0

1. ()

6.	0
7.	0
8.	0
1)	0
2)	0
9.	247,596,957
1)	0
2) 가	0
3)	225,825,957
4)	0
5)	21,771,000
10.	0
11.	0
1)	0
2)	0
3)	0
12.	0
1)	0
2)	0
3)	0
4)	0
13.가	0
14.	719,892,654
15.	0
16.	2,657,770,670
17. (-)	16,761,653
1)	743,323
2)	16,018,330
	15,310,001
	708,329
	0

1. ()

3)	0
4)	0
18. 가 (-)	0
	1,509,400,797
.	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
.	1,509,400,797
1.	0
2.	966,031,852
	0
()(-)	0
()(-)	0
()(-)	0
()(-)	795,920,079
3.	0
4.	0
5.	0
6.	840,287,686
7.	0
8.	0
9.	432,264,518
10.	0
11.	0
12.	0
13.가	0
14.	0
15.	0
16.	0
1)	0
2)	0
17.	0
18.	66,736,820
19.	0
20.	0
21.	0

1. ()

	25,003,513,440
.	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
.	170,554,095
1.	0
2.	-85,000
3.	0
4.	170,639,095
5.	0
6.	0
.	269,780,244
1. 가 가	-3,563,637
	-3,563,637
	0
.	0
	0
	0
	0
	0
가.	0
.	0
.	0

1. ()

	0
2.	273,343,881
3.	0
4. 가	0
5. ()	0
6.	0
.	13,743,614,101
1.	2,352,994,525
2.	0
3.	0
4.	0
5.	0
6.	11,390,619,576
()	3,673,912,584

2.

.	10,691,984,312
1.	9,072,752,097
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	8,511,276,269
	493,520,264
	8,017,756,005
	0
6)	561,475,828
	561,475,828
	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
	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.	254,432,148
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)	200,497,242
16)	0
17)	0
18)	0
19)	35,093,129
5. 가	0
1)	0
2)	0
3)	0
6.	620,056
1)	620,056
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
.		5,454,510,604
1.		241,875,284
1)		0
		0
		0
2)		0
3)		0
4)		241,875,284
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	2,658,666
1)	0
2)	2,658,666
3)	0
6.	110,548,872
1)	28,713,739
2)	81,835,133
7.	5,094,100,683
1)	2,494,244,917
	1,218,472,073
	1,275,772,844
2)	213,223,949
	75,712,544
	137,511,405
3)	0
4)	281,351,143

2. ()

5)	99,191,005
6)	197,808,561
7)	273,972,894
8)	217,975,587
9)	495,719,074
10) 가	307,955,301
11)	0
12)	12,167,731
13)	0
14)	36,227,580
15)	0
16)	2,021,070
17)	0
18)	1,815,000
19)	7,077,950
20)	8,872,860
21)	35,224,766
22)	61,669,339
23)	24,212,550
24)	5,775,165
25)	21,604,422
26)	0
27)	295,989,819
8.	5,327,099
1) 가	0
2) ()	0
가	0
	0
	0
	0

2. ()

	0
3)	0
4) 가	0
5)	0
	0
	0
	0
6)	5,327,099
7)	0
. ()	5,237,473,708
.	214,420
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	214,420
.	341,484,955
1.	492,490
2.	272,612,418
3.	0
4.	68,000,000
5.	0
6.	0
7.	0
8.	0

2. ()

9.	0
10.	0
11.	380,047
.	4,896,203,173
.	1,222,290,589
. ()	3,673,912,584
.	0
. ()	3,673,912,584

3.

4.

5.

I.	3,382,787,826
1.	3,673,912,584
2. 가	852,274,360
가 .	7,985,765
. .	3,466,502
. .	213,223,949
. 가	307,955,301
. .	46,537,935
. .	492,490
. .	272,612,418
3.	0
가 .	0
4.	- 1,143,399,118
가 .	50,000,000
. (가)	- 7,398,426
. (가)	- 12,683,584
. 가	- 1,357,327,658
. (가)	70,234,436
. 가	- 93,283,097
. 가()	- 146,873,100
. .	- 463,735,706
. 가()	29,619,777
. 가()	840,287,686
. .	- 9,127,270
. 가	0
. .	- 23,573,031
. (가)	- 19,539,145
II.	- 4,586,550,899
1.	10,437,398,966
가 .	10,437,398,966

5. ()

.	0
2.	- 15,023,949,865
가. 가	14,710,800,000
. 가	194,233,334
. 가	0
.	39,822,200
.	20,614,000
. 가	10,490,331
. 가	45,990,000
. 가	2,000,000
III.	- 529,991,500
1.	0
2.	- 529,991,500
가.	529,991,500
IV. 가 (I+ II+ III)	- 1,733,754,573
V.	3,069,685,507
VI.	1,335,930,934

■

1.

가.

1.	(	,2.	5
		,3.	),5.
			,4.
			(
			,6.
			5
			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	
6	20091027	1 :	가	

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

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			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)

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	-320,371,680	1,580,000	79	1,167,860,443	1,494,892,011	-345,079,010	
			1,580,000		1,488,232,123	0	0	-320,371,680	1,580,000		1,167,860,443	1,494,892,011	-345,079,010	

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												()		
					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	-320,371,680	1,580,000	79	1,167,860,443	200,802.21			
			2,020,525		4,574,196,912	0	-320,371,680	2,020,525		4,253,825,232			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.

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	()	
	1	40
	1	40
	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
		33	0	0	33
		0	0	0	0
		0	0	0	0
		2	0	0	2
		40	0	0	40

(:)

	/	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				

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1.

가.가 () (:)

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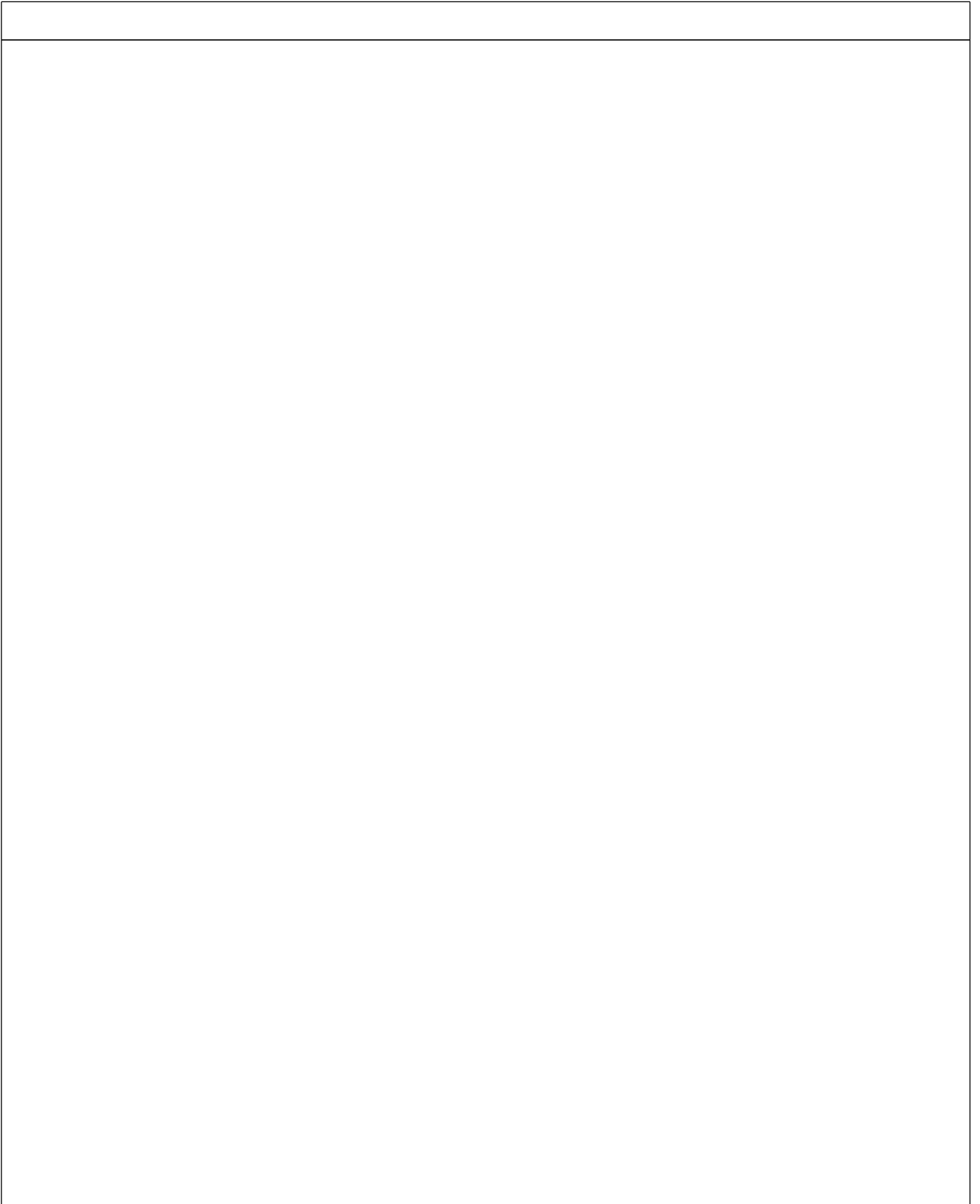
(: ,%)

		(A)	(B)							(B/A)

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		0	100000	
		0	100000	

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1.	:	가.	:	()	,	(1)	,	(1)	,)
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1.	:	"	28		(
	.				
		2009/03/02			
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	,	6		1.	
	(:	"	28
				2009/03/02	.

1.	:가 . 가 , .
2.	: 1. :가 . 가 , .

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, Treynor, TE, R)		Loss-
Cut	,)		
	Credit Risk (Sector Analyst,	, Risk		Investment Committee
	Compliance ETS	List		
)			
	. 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 Comm ittee
Compliance ETS .	
. Liquidity Risk (:)	30%
Duration	. : / /
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