

( )

33  
2-55 1  
( 1 )  
.

2011 03 31

: \_\_\_\_\_ ( )  
: \_\_\_\_\_ , ( )  
: \_\_\_\_\_ 23-3 10  
( ) 02-6308-0500  
( ) www.trustonasset.com  
: ( ) ( )  
( )

.

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.

	( )
	,
	23-3 10
	19980404
	3
	10,600,000,000 ( )
가 ( )	5,000
	2,120,000
	-
	www.trustonasset.com
	02-6308-0500
.	( )
	20 5 ,
	1
	Truston Asset Management Singapore Pte. Ltd. /
가	-

가( )				가( )	
11-13-1	) (			20080616	10
2-13-1				20080616	10
3-11-1				20080616	40
5-0-1		,		19980721	5
6-0-1		,		20000630	15





.

2.

가.

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	( )

· , , · ,

1. - (2001 3 )	
1. - (2006 7 )	

.

1998.07.21 2000.06.30 2008.06.16           가 2009.07.28	

3.

가.

( : , )

( )	( )	( )				
				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	0	
20060727			- 400,000	5,000	0	
20070514			300,000	5,000	6,500	
			390,000	5,000	10,000	
20071002			430,000	5,000	0	

( : , )

					가			가	
						(%)	가		

4.

가.

( : , )

	가			
	4,000,000	2,120,000	2,110,000	10,000



( : , )

	165 2		0	0	0	0	0
	165 2		34	37 966	28 000	0	10 000
			34	37 966	28 000	0	10 000
			0	0	0	0	0
			34	37 966	28 000	0	10 000

.

(1)

( : , )

		가						1		
		가					가			

(2)

( : , )

		가							

5.

( : )

(A)		2,120,000	
		0	
(B)		10,000	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,110,000	
		0	

6.

( : , ,%)

가		5,000	
(A)		8,856,799,289	
		4,198	
(B)		2,532,000,000	1,055,000,000
		0	
(=B/A × 100)		29	
		1,200	
		0	
		0	
		0	

■

1.  
가.  
(1)

( : )

							가
	가	77,156,347,520	69,908,297,532	147,064,645,052	8,946,669,000	574,884,349	
		15,184,575,188	14,239,825,755	29,424,400,943	1,140,734,500	94,341,572	
		135,972,000	0	135,972,000	3,374,129,649	175,610,922	
		92,476,894,708	84,148,123,287	176,625,017,995	13,461,533,149	844,836,843	
		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	
		92,476,894,708	84,148,123,287	176,625,017,995	13,461,533,149	844,836,843	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	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	
1,950,000,000		0	1,950,000,000	2,145,105,338	195,105,338		
1,950,000,000		0	1,950,000,000	2,145,105,338	195,105,338		
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	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	
		94,426,894,708	84,148,123,287	178,575,017,995	15,606,638,487	1,039,942,181	





(3)

( : , )

								가

(1)

( : )

		가			
		가			
		가			
	ELS				
	ELW				





(3)

( : )

		88,959,914,444	0							88,959,914,444	0
		124,305,985,000	0							124,305,985,000	0
		1,032,538,685,294	0							1,032,538,685,294	0
		9,523,722,123	20,539,428,473							9,523,722,123	20,539,428,473
		0	0							0	0
		20,000,000	0							20,000,000	0
		0	0							0	0
		0	0							0	0
		0	0							0	0

(4)

(가) ( ) ( : ,%)

	BNG	10,000,000,000	1	N
	BS	18,754,493	0	N
	E	24,991,811	0	N
	HMC B ) (	13,717,782,459	1	N
	IBK	1,772,229,134	0	N
	KTB	42,819,471	0	N
	LG	2,762,688,070	0	N
	NH	20,312,666,417	2	N
		5,401,467,932	1	N
		10,000,000,000	1	N
		28,715,086,502	3	N
		116,346,381,151	11	N
		12,850,918,222	1	N
		37,046,259,593	4	N
		62,125,161,329	6	N
		3,844,345,513	0	N
		123,630,234,439	12	N
		5,388,207,465	1	N
		187,022,134,527	18	N
	) ( KGI	40,010,909,034	4	N
		32,979,208,564	3	N
		10,511,972,285	1	N
		10,436,987	0	N
	( )	29,799,101,306	3	N
		188,714,390	0	N
	( )	1,990,582,850	0	N
		270,560,623	0	N
		37,172,687,742	4	N
		15,643,853,741	1	N
		4,452,965,530	0	N
		11,058,582,659	1	N

(4)

표) ( ) ( ) ( : ,%)

		9,109,929	0	N
		12,643,526,627	1	N
		1,054,286,827	0	N
		36,910,955,705	4	N
		111,910,710	0	N
		2,296,510,962	0	N
		39,136,189,091	4	N
		42,171,403,384	4	N
		380,087,351	0	N
		786,469,958	0	N
		111,620,136	0	N
		16,627,804,353	2	N
		16,435,384,209	2	N
		58,408,655,019	6	N
		55,544,249	0	N
		1,052,251,162,749	100	

( )

( : , )

	5	502,738,753,788	593,760,959,167	6	627,382,139,151	783,482,675,778	N
	1	5,000,000,000	5,680,988,727	1	5,000,000,000	6,039,968,404	N
	2	30,000,000,000	31,530,100,515	3	40,000,000,000	44,085,872,379	N
	0	0	0	2	55,000,000,000	59,004,079,018	N
	8	111,565,255,790	123,254,841,170	2	40,000,000,000	40,863,577,683	N
	16	649,304,009,578	754,226,889,579	11	284,869,023,598	305,214,144,132	N
	-	-	-	25	1,052,251,162,749	1,238,690,317,394	



( )

( : , )

( )							
	12	586,696,463,264	684,318,642,576	16	754,644,301,217	920,486,930,274	N
) (	0	0	0	2	55,000,000,000	59,004,079,018	N
) (	4	62,607,546,314	69,908,247,003	2	40,000,000,000	40,863,577,683	N
	16	649,304,009,578	754,226,889,579	5	202,606,861,532	218,335,730,419	N
	-	-	-	25	1,052,251,162,749	1,238,690,317,394	

( )

(1)

			02-6308-0648		20000514	/	20100204		6109014806
							20100204		6209218069
							20100204		6309190866
	/		02-6308-0500		20031214	/	20100204		6109014647
							20100204		6209217910
							20100204		6309190715
			02-6308-0606		20050626		20100204		6109015307
							20100204		6209218561
							20100204		6309191330
			02-6308-0540		20100520		20100615		6110004672
							20100615		6210305035
							20100615		6310197593
			02-6308-0535		20080413		20100204		6109015221
							20100204		6209218476
							20100204		6309191256
			02-6308-0581		20010703	/ MM	20100204		6109014791
							20100204		6299111133
							20100204		6300103761
			02-6308-0544		20061222	SK / /BNP	20100204		6109015614
							20100204		6208207171
							20100204		6309191635
			02-6308-0560		20001218	/NH-CA	20110117		6109015131
							20110117		6209218386
							20110117		6309191172
			02-6308-0601		20000519	/ /	20100204		6109014823
							20100204		6209218086
							20100204		6309190883
			02-6308-0607		20050626		20100204		6109014948
							20100204		6209218205
							20100204		6309191001

( )

(1) ( )

			02-6308-0590		20100520		20100615		6110004673
							20100615		6210305036
							20100615		6310197594
			02-6308-0580		20031214		20100204		6107111151
							20100204		6209218463
							20100204		6305116073
			02-6308-0608		20080713		20100204		6109015465
							20100204		6209218720
							20100204		6309191482
			02-6308-0520		20080419		20100723		6109015502
							20100723		6209218758
							20100723		6309191521
			02-6308-0545		20071215	/	20100810		6109015549
							20100810		6209218807
							20100810		6309191571
			02-6308-0542		20060625		20100204		6109014974
							20100204		6209218232
							20100204		6309191025
	/		02-6308-0500		20001218	/ MM	20100204		6109014673
							20100204		6209217937
							20100204		6309190744

(2)

( : , )

	4	4	0
	4	5	1
	211,921,257,009	277,761,919,698	65,840,662,689

(3)

( : )

		0	0	0
		281,362,831	743,977,461	462,614,630
		281,362,831	743,977,461	462,614,630
		0	0	0
		574,230,138	874,620,138	300,390,000
		574,230,138	874,620,138	300,390,000
		0	0	0
		855,592,969	1,618,597,599	763,004,630
		855,592,969	1,618,597,599	763,004,630

(4)

( : )

					( )	( )						
		0	0	0	0	0	0	0	0	0	0	0
		199,867,689.900	0	0	0	0	0	0	0	0	0	199,867,689.900
		199,867,689.900	0	0	0	0	0	0	0	0	0	199,867,689.900
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	77,894,229.798	77,894,229.798
		0	0	0	0	0	0	0	0	0	77,894,229.798	77,894,229.798
		0	0	0	0	0	0	0	0	0	0	0
		199,867,689.900	0	0	0	0	0	0	0	0	77,894,229.798	277,761,919.698
		199,867,689.900	0	0	0	0	0	0	0	0	77,894,229.798	277,761,919.698

(5)

( : , ,%)

1	0	1	1	20	0	54 668 834	54 668 834	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	2	2	40	0	12 869,184 586	12 869,184 586	4.6
100	0	2	2	40	0	264,838,066 278	264,838,066 278	95.3
	0	5	5	0	0	277,761,919 698	277,761,919 698	0
	0	0	0	0			0	0

( )

(1)

			02-6308-0648		20000514	/	20090204	210900479		0			0
	/		02-6308-0500		20031214	/	20090204	210900242		0			0
			02-6308-0606		20050626		20090204	2109001148		0			0
			02-6308-0540		20100520		20100615	211000241		0			0
			02-6308-0535		20080413		20090204	2109001031		22		307848573851	
			02-6308-0581		20010703	/ MM	20090204	210900459		0			0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		5		129729196564	
			02-6308-0560		20001218	/NH-CA	20110117	2109000911		0			0
			02-6308-0601		20000519	/ /	20090204	2109000505		0			0
			02-6308-0607		20050626		20090204	2109000668		18		339688599862	
			02-6308-0590		20100520		20100615	2110000243		0			0
			02-6308-0580		20031214		20090204	2109001015		0			0
			02-6308-0608		20080713		20090204	2109001374		3		29946257953	
			02-6308-0520		20080419		20100722	2109001428		0			0
			02-6308-0545		20071215	/	20100810	2109001493		0			0
			02-6308-0542		20060625		20090204	2109000702		18		1902526242821	
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		5		134927961930	



(2)

( : , )

	35	36	1
	71	71	0
( )	2,563,478,484,001	2,658,517,461,936	95,038,977,935
( 가 )	3,643,326,628,648	3,946,329,282,373	303,002,653,725

(3)

( : )

		95,728,437	126,236,272	30,507,835
		6,075,244,076	8,310,680,460	2,235,436,384
		6,170,972,513	8,436,916,732	2,265,944,219
		168,472,038	168,472,038	0
		3,490,719,418	4,564,564,566	1,073,845,148
		3,659,191,456	4,733,036,604	1,073,845,148
		264,200,475	294,708,310	30,507,835
		9,565,963,494	12,875,245,026	3,309,281,532
		9,830,163,969	13,169,953,336	3,339,789,367

(4)

( : )

			( ) ( )	.						
	0	0	0	0	0	0	0	12 643,718 059	1 000,000 000	13 643,718 059
	0	163 221,763 057	94 930,222 969	542 726,307 324	1 582,498 682,609	0	0	188 606,578 227	2 571,983 554,186	
	0	163 221,763 057	94 930,222 969	542 726,307 324	1 582,498 682,609	0	12 643,718 059	189 606,578 227	2 585,627 272,245	
	0	0	0	0	0	0	0	0	0	
	68 272,189 691	0	0	0	0	0	0	4 618,000 000	72 890,189 691	
	68 272,189 691	0	0	0	0	0	0	4 618,000 000	72 890,189 691	
	0	0	0	0	0	0	0	12 643,718 059	1 000,000 000	13 643,718 059
	68 272,189 691	163 221,763 057	94 930,222 969	542 726,307 324	1 582,498 682,609	0	0	193 224,578 227	2 644,873 743,877	
	68 272,189 691	163 221,763 057	94 930,222 969	542 726,307 324	1 582,498 682,609	0	12 643,718 059	194 224,578 227	2 658,517 461,936	

(5)

( : ,%)

1	0	1	1	14	0	28,700,137	28,700,137	0
1 3	2	1	3	42	309,324,709	172,899,992	482,224,701	0
3 5	1	0	1	14	384,123,276	0	384,123,276	0
5 10	0	1	1	14	0	863,742,843	863,742,843	0
10 50	5	2	7	99	7,950,270,074	7,467,784,019	15,418,054,093	0.6
50 100	1	4	5	7	5,000,000,000	24,734,252,061	29,734,252,061	1.1
100	0	53	53	74.6	0	2,611,606,364,825	2,611,606,364,825	98.2
	9	62	71	0	13,643,718,059	2,644,873,743,877	2,658,517,461,936	0

(6)

( : )

	156,580,926,352	0	156,580,926,352
	0	0	0
	3,848,719,715,488	0	3,848,719,715,488
	239,816,700	0	239,816,700
	0	0	0
			0
	0	0	0
	0	0	0
	0		0
	4,005,540,458,540	0	4,005,540,458,540

(7)

( )

	1	10,000,000,000	
	17	431,193,136,757	
	2	19,946,257,953	
	1	10,000,000,000	
	9	13,643,718,059	
	1	10,000,000,000	
	12	1,513,158,776,976	
	16	351,009,367,204	
	6	118,957,318,001	
	4	118,348,886,986	
	1	40,000,000,000	
HSBC	1	22,260,000,000	
	71	2,658,517,461,936	

.

(1)

የተ) ( ) ( : )


( )

( )

( : )



( )

( )

( : )


( )

( )

( : )


(2)

( : , )

		가				
		가				
		가				
MMT						





2.

가.

( : ,% ,%p)

		( )	( )	( - )	
1.	(=A-B+C)	26,457,172,377	28,227,738,528	1,770,566,151	6.3
가	B/S (A)	28,358,077,676	31,235,857,113	2,877,779,437	9.2
	(B)	1,917,345,670	3,025,014,173	1,107,668,503	36.6
	가 .	164,247,738	432,555,371	268,307,633	62
	. , ,	930,798,624	781,409,082	-149,389,542	-19.1
	. 1	0	0	0	0
	. 3	0	0	0	0
	.	594,937,408	1,479,323,595	884,386,187	59.8
	.	0	0	0	0
	.	0	0	0	0
	.	0	0	0	0
	. 100 16	0	0	0	0
	.	0	0	0	0
	. 227,361,900	331,726,125	104,364,225	31.5	
	. 가	0	0	0	0
	가 (C)	16,440,371	16,895,588	455,217	2.7
가 .	16,440,371	16,895,588	455,217	2.7	
.	0	0	0	0	
.	0	0	0	0	
. 가	0	0	0	0	
2.	(=D+E+F)	5,330,332,873	5,370,954,685	40,621,812	0.8
가	(D)	2,301,624,650	2,548,993,804	247,369,154	9.7
	가 .	2,220,694,615	2,351,925,158	131,230,543	5.6
	.	0	0	0	0
	.	18,023,819	68,362,326	50,338,507	73.6
	.	62,906,216	128,706,320	65,800,104	51.1
	.	0	0	0	0
	.	0	0	0	0
	(E)	1,022,052,890	1,025,152,811	3,099,921	0.3
	(F=max(가 , )+ + )	2,006,655,333	1,796,808,070	-209,847,263	-11.7
	가 . 10%	800,000,000	800,000,000	0	0
	.	1,444,782,193	836,328,600	-608,453,593	-72.8
	. 가	0	0	0	0
.	561,873,140	960,479,470	398,606,330	41.5	
3.	(=(1/2)× 100)	496	526	30	5.7
4.	(1-2)	21,126,839,504	22,856,783,843	1,729,944,339	7.6

■

1.

	35,787,304,715
.	9,926,250,399
1.	2,890,250,399
1)	1,000,000
2)	0
3)	2,034,721,329
4)	0
5)	854,529,070
6)	0
7) MMDA	0
8) MMF	0
9)	0
10)	0
2.	7,036,000,000
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)	7,036,000,000
11)	0
12)	0
13)	0
. 가	17,418,244,204
1.	11,400,709,217
1)	11,400,709,217
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	4,570,261,688
1)	1,926,856,350
2)	498,300,000

1. ( )

3) .	0
4)	0
5)	0
6)	2,145,105,338
	0
	2,145,105,338
7)	0
	0
	0
	0
8)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	1,447,273,299
1)	1,447,273,299
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
.	654,710,005
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	658,000,005
1)	0
2)	658,000,005
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. (-)	3,290,000
1)	0
2)	3,290,000
3)	0
4) ( )	0
5) ( )	0
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
.	432,555,371
1.	0
2.	0
3.	523,516,400
4.	222,822,029
5.	1,299,322,428
6.	0
7. ( )	0
8. ( )	0
9.	0

1. ( )

10. 가 (-)	1,613,105,486
1)	0
2)	322,897,774
3)	222,818,029
4)	1,067,389,683
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
.	7,355,544,736
1.	249,675,557
1)	0
	0
	0
	0
	0
	0
2)	0
	0
	0
	0
	0
	0
3)	0

1. ( )

4)	249,675,557
2.	3,103,942,390
1)	3,043,990,067
	0
	0
	0
	0
	461,985,671
	2,395,871,335
	186,133,061
	0
	0
	0
2)	59,952,323
	0
	0
	0
	59,952,323
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	62,216,916
5.	0
1)	0
2)    가가	0
3)	0

1. ( )

6.	0
7.	0
8.	0
1)	0
2)	0
9.	404,065,125
1)	0
2) 가	0
3)	331,726,125
4)	0
5)	72,339,000
10.	0
11.	0
1)	0
2)	0
3)	0
12.	0
1)	0
2)	0
3)	0
4)	0
13.가	0
14.	719,192,166
15.	0
16.	2,833,220,670
17. (-)	16,768,088
1)	1,248,377
2)	15,519,711
	15,219,949
	299,762
	0

1. ( )

3)	0
4)	0
18. 가 (-)	0
	4,551,447,602
.	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
.	4,551,447,602
1.	0
2.	1,680,462,383
	0
( )(-)	0
( )(-)	0
( )(-)	0
( )(-)	1,678,773,414
3.	0
4.	0
5.	0
6.	2,379,391,310
7.	0
8.	78,686,800
9.	1,994,199,553
10.	0
11.	0
12.	0
13.가	0
14.	0
15.	0
16.	0
1)	0
2)	0
17.	0
18.	97,480,970
19.	0
20.	0
21.	0

1. ( )

	31 235 857,113
.	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
.	- 58,582,460
1.	0
2.	- 101 931,105
3.	- 5,638 655
4.	48 987 300
5.	0
6.	0
.	53 355 745
1. 가 가	- 366 812 055
	- 366 812 055
	0
.	0
	0
	0
	0
	0
가.	0
.	0
.	0

1. ( )

	0
2.	420,167,800
3.	0
4. 가	0
5. ( )	0
6.	0
.	20,421,518,828
1.	2,416,593,505
2.	0
3.	0
4.	0
5.	0
6.	18,004,925,323
( )	8,856,799,289

2.

.	21,516,475,346
1.	19,428,629,126
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	14,788,550,935
	1,618,597,599
	13,169,953,336
	0
6)	4,640,078,191
	4,640,078,191
	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	1,734,116,020
1)	333,406,803
	333,406,803
	0
	0
	0
	0
	0
	0
2) 가	1,400,709,217
가	1,400,709,217
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.	346,738,326
1)	0
	0
	0
	0
	0
	0
2)	0
3)	0



2. ( )

4)	0
5)	0
6)	0
7)	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
14)	0
15)	330,290,919
16)	0
17)	0
18)	0
19)	16,447,407
5. 가	0
1)	0
2)	0
3)	0
6.	6,991,874
1)	1,319,973
2)	5,671,901
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
.		9,670,731,301
1.		472,211,255
1)		0
		0
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		472,211,255
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	621,917
1)	0
2)	621,917
3)	0
6.	13,281,079
1)	13,281,079
2)	0
7.	9,179,870,336
1)	5,683,853,586
	3,474,133,140
	2,209,720,446
2)	752,544,160
	565,504,778
	187,039,382
3)	0
4)	397,305,686

2. ( )

5)	151,743,158
6)	316,720,461
7)	203,409,058
8)	383,690,352
9)	209,458,681
10) 가	237,541,107
11)	0
12)	19,338,890
13)	0
14)	46,503,495
15)	0
16)	16,184,000
17)	0
18)	399,000
19)	6,702,320
20)	14,721,789
21)	172,220,785
22)	136,325,382
23)	51,833,800
24)	9,072,833
25)	32,292,850
26)	0
27)	338,008,943
8.	4,746,714
1) 가	0
2) ( )	0
가	0
	0
	0
	0

2. ( )

	0
3)	0
4) 가	0
5)	0
	0
	0
	0
6)	4,746,714
7)	0
. ( )	11,845,744,045
.	175,355,758
1.	0
2.	0
3.	30,426,886
4.	0
5.	0
6.	0
7.	0
8.	0
9.	0
10.	144,928,872
.	86,112,284
1.	3,430,284
2.	0
3.	0
4.	82,000,000
5.	0
6.	0
7.	0
8.	0

2. ( )

9.	0
10.	0
11.	682,000
.	11,934,987,519
.	3,078,188,230
. ( )	8,856,799,289
.	0
. ( )	8,856,799,289



3.

■



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

			가	
1	20100416	1 :	가	
2	20100504	1 : 12 , 2 : , 3 :	가	
3	20100601	1 : 12 2 :	가	
4	20100615	1 : 2 : 3 :	가	
5	20100625	1 :	가	
6	20100630	1 : 2 :	가	
7	20100831	1 : 2 : 가	가	
8	20101012	1 :	가	
9	20101021	1 :	가	
10	20101119	1 : 2 :	가	
11	20110215	1 : 2 :	가	
12	20110303	1 :	가	

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

.

			가	



2.

가. ( ) ,

1.
,           ,
2.           :1
3.           :

. ( )

		/ / / /	

( )

			가	
1	20100416	1 :	가	
2	20100504	1 : 12 3 :	가	
3	20100601	1 : 12 2 :	가	
4	20100615	1 : 3 :	가	
5	20100625	1 :	가	
6	20100630	1 : 2 :	가	
7	20100831	1 가 : 2 :	가	
8	20101012	1 :	가	
9	20101021	1 :	가	
10	20101119	1 : 2 :	가	
11	20110215	1 : 2 :	가	
12	20110303	1 :	가	

3.

가.

4.

가.

(1)

(2)

( : , )

					가	가	가	가	가	가					
{			Truston Asset Management Singapore Pte., Ltd.	1580000	79	1,195,601,777	120,000	135,972,000	115,699,522	1,700,000	85	1,447,273,299	2,274,234,092	464,131,010	
				1580000	0	1,195,601,777	120,000	135,972,000	115,699,522	1,700,000	0	1,447,273,299	2,274,234,092	464,131,010	

( : , )

												( )		
					가		가			가				
		가	440,525	11.8	1,866,944,950	0	59,911,400	440,525	11.8	1,926,856,350	19990715		0	
		가	0	0.1	498,300,000	0	0	0	0.1	498,300,000	20080718	( 가 )	0	
		Truston Asset Management Singapore	1,580,000	79	1,195,601,777	120,000	251,671,522	1,700,000	85	1,447,273,299	20080221		0	
			2,020,525	0	3,560,846,727	120,000	311,582,922	2,140,525	0	3,872,429,649			0	

■



1.

( : ,%)

					가				
			1,091,079	51.5	72,637	0	1,163,716	54.9	
			114,254	5.4	13,000	0	127,254	6	
			0	0	125,200	0	125,200	5.9	5%
( )			180,000	8.5	0	95,200	84,800	4	
56			412,064	19.4	206,966	0	619,030	29.2	
			322,603	15.2	0	322,603	0	0	

2.

( : ,%)

■

1.

( : , )

	( )	
	1	45
	1	45
	0	0
	0	0
	0	0
	1	5

가.

( : )

		0	0	0	0
		2	0	0	2
		2	0	0	2
		1	0	0	1
		37	0	0	37
		0	0	0	0
		0	0	0	0
		3	0	0	3
		45	0	0	45

( : )

	/	19660723		/	20010418	20100628	20130627		0	1120202
	/	19651008		/	20060619	20090617	20120616		0	127254
		19510320		/	20090617	20090617	20120616		0	0
		19501111		/	20081105	20081105	20111104		0	0
		19671115		/	20081105	20081105	20111104		0	0

( : , )

											가	가	
		20070409			13,000	0	13,000	0	0		0	0	
3		20070409			25,000	0	15,000	0	10,000	2010.4.10 2014.4.9	5,093	0	
					38,000	0	28,000	0	10,000		0	0	

■



1.

가.가 ( ) ( : )

( )							
		가					

( : )

	( )						
				가			

( : )

( )						
			가			

( : )

( )							

. ( )

(1)

( : )

( )					

(2)

( : )

( )						

( : )

( )						
					가 가	

( : )

( )						
					가 가	



( : )


2.


■

1.


2.

가.

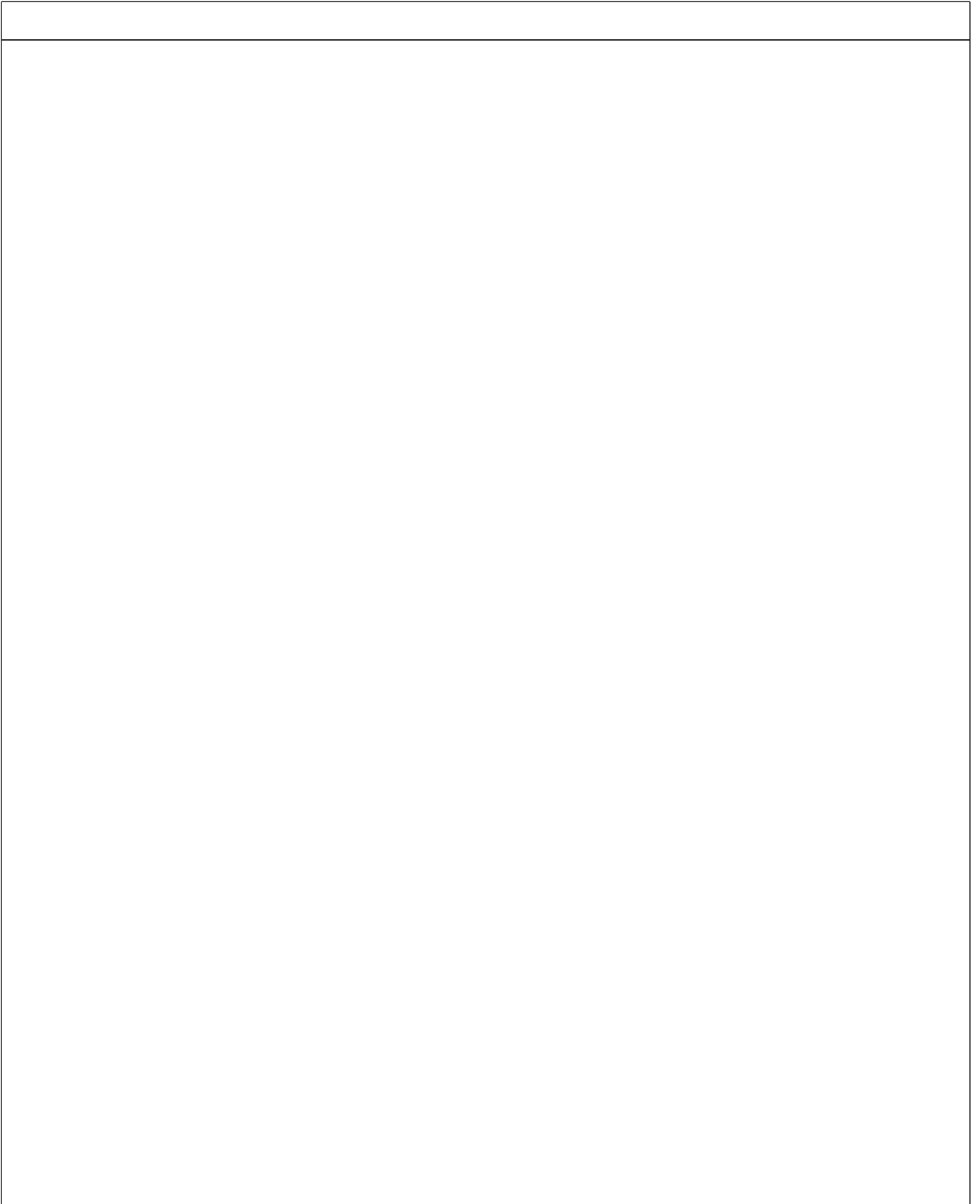
( : ,%)

		(A)	(B)							(B/A)

--	--	--	--	--	--	--	--	--	--	--

( : )

.



( : )

	0	0	100000	
	0	0	100000	



■

1.

가.

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

1.	:	“	28		(
	.				
		2009 /03 /02			
2.	:	1	2	3	4
	6		1.	:	“
	(		.		5
					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 Quant Analyst	Risk						Investment Committee	
		List							
Compliance	ETS								
	)								
.	Liquidity Risk ( :				30%		:	/	/
	Duration								
	:								

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

4.

가.





.

(1)

( : , )

(2)

( : )

(3)

( : , )

(4)

( : )

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

(5)

( : , )

			1

(5)

( : , )

			1

■

1.

( : )




2.