

(8)

2011 01 01

2011 06 30

33
2-55 1 1
(1)
.

2011 08 12

: _____
: _____ ()
: _____ 942-10 2 10
() 02-3430-2000
() ktrust.co.kr
: () ()
() 02 - 3430 - 2035

.

1. 가.

가

2. 가.

, , , ,

3. 가.

4. 가.

5.

6.

.

1. 가.

.

2. 가.

.

1.

2.

3.

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1. 가.

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2. 가.

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{ ()
{ ()
{ ()

,

3. 가.

4. 가.

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1.

2.

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1.

2. 가.

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1. 가.가

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()

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2.

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1.

2. 가 .

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1. 가 .

.
.

2. 가 .

.

3.

4. 가 .

.
.

.

1.

2.

■

1.

가.

	,
	942-10 2 10
	2009.4.27
	12
	(11,000,000,000)
가 ()	(5,000)
	2,200,000
	ktrust.co.kr
	02-3430-2000
	.
가	

가 ()				가 ()	
41211		103	1	4	6
				20091229	0

.

2.

가.

2009 /12 /29 가 2010 /02 /26 2010 /04 /12 가 2011 /03 /25 가	

.

->	2010-02-26

• , , • ,

2009 10 12	
2009 11 06	
2009 12 29	가
2010 04 12	
2011 03 25	가

3.

가.

(: ,)

()	()	()			()
			가	가 ()	
			0	0	0

(: ,)

					가			가	
						(%)	가		

4.

가.

(: ,)

	가			
	8,000,000	2,200,000	2,200,000	

(: ,)

	165 2						
	165 2						

.

(1)

(: ,)

		가						1		
		가					가			

(2)

(: ,)

		가							

5.

(:)

(A)		2,200,000	
		0	
(B)		0	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,200,000	
		0	

6.

(: , ,%)

가			
(A)			
(B)			
(=B/A × 100)			

■

1.

가.

(1)

(:)

					가	
	가					
	가					
	가					
ETF						
	ELS ELW					

(2)

(: ,)

						가	
			3				
			5				
			10				
			KOSP 200				
			KOSTAR				
			가				
			KOS 200				

(3)

(: ,)

								가

(1)

(:)

		가			
		가			
		가			
	ELS				
	ELW				

(1)

(: ,)

(2)

(: ,%)

					(A)	(B)	(A+B)				

(3)

(:)

(4)

ᄒᆞᆫ

()

(: ,%)

	.			

()

(: ,)

()

(: ,)

()						

. ()

(1)

(2)

(: ,)

(3)

(:)

(4)

(:)

					()	()					

(5)

(: , ,%)

. ()

(1)

(2)

(: ,)

(3)

(:)

(4)

(:)

			() ()	.				

(5)

(: ,%)

(6)

(:)

(7)

()

(1)

과) () (:)

.	2,303,649,617,549
1.	211,623,431,924
1)	66,310,321,715
가.	66,124,026,031
.	0
.	0
()	0
.	0
()	0
.	0
()	0
.	0
()	0
.	0
()	0
.	0
()	0
.	0
()	0
.	186,214,494
()	0
.	81,190
2)	145,313,110,209
가.	145,313,110,209
1]	0
2]	0
3]	0
4]	145,313,110,209
3)	0
가.	0
2.	2,092,026,185,625
1)	70,000,000

(1)

가) () () (:)

가.	0
.	0
.	0
(가)	0
()	0
.	70,000,000
.	0
2)	2,091,956,185,625
가.	65,996,350,243
.	26,252,701,480
.	1,999,707,133,902
.	0
.	0
.	0
(가)	0
.	0
(가)	0
.	2,303,649,617,549
.	2,303,649,617,549
1.	104,868,658,964
1)	0
2)	0
가.	0
.	0
()	0
.	0
3)	0
4)	0
5)	19,214,015,231
6)	85,654,643,733

(1)

과) () () (:)

가.	0
.	85,654,643,733
7)	0
8)	0
9)	0
10)	0
11)	
2.	0
1)	0
가.	0
.	0
()	0
.	0
2)	0
3)	0
	104,868,658,964
3.	2,205,988,848,545
1)	0
2)	114,032,662,920
3)	0
4)	39,445,600,243
5)	26,252,701,480
6)	1,999,707,133,902
7)	26,550,750,000
8)	0
4. ()	-7,207,889,960
1) ()	-7,207,889,960
(())	-7,129,104,454
5.	0
1)	0

.

(1)

표) () () (:)

2)	0
	2,198,780,958,585
	2,303,649,617,549

()

()

(:)

() () (:)

. ()		0
1.		0
2.		0
3.		0
4.		0
5.		0
. 가		0
1. 가		0
가. ()		0
. 가		0
()		0
.		0
2. 가		0
가.		0
.		0
()		0
.		0
3. 가		0
.		0
.		6,821,961,706
1.		0
2.		0
3.		69,300,000
4.		2,003,134
5. 가		0
6.		0
7.		4,271,300
8.		77,254,700
9.		81,205,500
10.		1,379,254,800

()

()

(:)

(2)

(: ,)

			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	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	-	-		
		가	-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		가	-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		MMT	-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
		RA	-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	8	114,032,662,920	-	-		
			-	-	8	114,032,662,920	-	-		
			-	-	0	0	-	-		
			-	-	13	39,445,600,243	-	-		
			-	-	13	39,445,600,243	-	-		
			-	-	5	26,252,701,480	-	-		
			-	-	85	1,999,707,133,902	-	-		
			-	-	2	26,550,750,000	-	-		
			-	-	113	2,205,988,848,545	-	-		
			-	-	0	0	-	-		
			-	-	0	0	-	-		
			-	-	113	2,205,988,848,545	-	-		
			-	-	0	0	-	-		
			-	-	113	2,205,988,848,545	-	-		

(3)

가)

(:)

									가						
									가						
									가						
									MMT						
									RA						

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	-	7 229,541 097	-	-
B/S	(A)	-	8 272,213 012	-	-
	(B)	-	1,159,159 968	-	-
	가 .	-	585,430,339	-	-
	. , ,	-	48,976 576	-	-
	. 1	-	0	-	-
	. 3	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	. 100 16	-	0	-	-
	.	-	0	-	-
	. 408,265,000	-		-	-
	. 가	-	116,488,053	-	-
	가 (C)	-	116,488,053	-	-
가 .	가 .	-	116,488,053	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	. 가	-	0	-	-
2.	(=D+E+F)	-	1 494,979 885	-	-
D	(D)	-	288,495,000	-	-
	가 .	-	288,000,000	-	-
	.	-	495,000	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	.	-	0	-	-
	(E)	-	206,484,885	-	-
	(F=max(가 ,)+ +)	-	1 000,000 000	-	-
	가 . 10%	-	1 000,000 000	-	-
	.	-	0	-	-
. 가	-	0	-	-	
.	-	0	-	-	
3.	(=(1/2)× 100)	-	484	-	-
4.	(1-2)	-	5 734,561 212	-	-

■

1.

		9,594,309,231
.		7,054,565,428
1.		7,054,565,428
1)		0
2)		3,000,000,000
3)		75,596,882
4)		0
5)		0
6)		0
7) MMDA		578,968,546
8) MMF		1,400,000,000
9)		0
10)		2,000,000,000
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
.	622,000,000
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	622,000,000
1)	0
2)	600,000,000

1. ()

3) .	22 000 000
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.	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
.	160,683,716
(가)(-)	
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	160,683,716
1)	0
2)	160,683,716
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
.	585,430,339
()	0
1.	0
2.	0
3.	0
4.	0
5.	974,507,660
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	389,077,321
1)	0
2)	0
3)	0
4)	389,077,321
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
.	1,171,629,748
(가)(-)	0
(가)(+))	0
1.	185,470,302
1)	0
	0
	0
	0
	0
2)	0
	0
	0
	0
3)	185,470,302
4)	0
2.	64,681,960
1)	0
	0
	0
	0
	0

1. ()

	0
	0
	0
	0
	0
	0
2)	64 681 960
	0
	0
	0
	64 681 960
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	47 956 286
5.	4,135,303
1)	1,020,290
2) 가가	3,115,013
3)	
6.	0
7.	0
8.	0
1)	0
2)	0
9.	442,167,000
1)	0

1. ()

2) 가	0
3)	408,265,000
4)	0
5)	33,902,000
10.	0
()	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	543,706,950
()	0
1)	0
2)	0
3)	0
4)	533,706,950
5)	10,000,000
13.가	0
14.	0
15.	0
16.	0
17. (-)	116,488,053
1)	0
2)	116,488,053
	116,488,053
	0
	0
3)	0

1. ()

4)	0
	1,322,096,219
.	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
5)	0
3.	0
4.	0

1. ()

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)		0
2)		0
3)		0

1. ()

4.	0
1)	0
2)	0
3)	0
5.	0
1)	0
2)	0
3)	0
6.	0
7. 가	0
8. 가	0
.	1,322,096,219
(가)(-)	0
(가)(+))	0
1.	203,179,376
1)	203,179,376
2) (+, -)	0
3) 가 (-)	0
4) (-)	0
(-)	0
(-)	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	0
5.	87,974,370
6.	103,357,883

1. ()

7.	0
8.	888,614,160
9.	0
10.가	
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	38,970,430
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	8,272,213,012
.	11,000,000,000
1.	11,000,000,000
2.	0
1)	0
2)	0
3)	0
.	0
1.	0
2.	0
3.	0
4.	0
.	- 58,321,500
1.	- 58,321,500

1. ()

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
.	-2,669,465,488
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0

1. ()

6.	-2,669,465,488
()	215,200,764

2.

.	2,656,831,941
1.	2,555,442,721
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	0
	0
	0
	0
6)	0
	0
	0
	0
7)	0
8)	0
가	0
	0

2. ()

	0
	0
9)	0
가	0
	0
	0
10)	2,130,248,088
	0
	154,390,763
	9,028,168
	193,226,760
	1,669,200,000
	104,402,397
	0
11)	0
12)	0
13)	261,194,633
14)	164,000,000
2. 가	0
1)	0
	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
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		101,389,220
1)		0
		0

2. ()

	0
	0
	0
	0
2)	0
3)	2,652,687
4)	0
5)	0
6)	0
7)	0
8)	0
9)	2,962,070
10)	1,047,849
11)	0
12)	0
13)	0
14)	0
15)	93,385,470
16)	0
17)	0
18)	0
19)	1,341,144
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	0
1)	0
2)	0

2. ()

7.		0
1)		0
2)		0
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
.		2,442,502,915
1.		0
1)		0
		0
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		0
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
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.	2,438,601,817

2. ()

1)	1,235,847,258
	179,999,994
	1,055,847,264
2)	63,127,227
	0
()	0
()	0
	63,127,227
()	63,127,227
()	0
3)	0
4)	66,296,914
5)	4,080,000
6)	404,087,219
7)	127,314,603
8)	267,148,659
9)	20,880,000
10) 가	97,249,690
11)	0
12)	5,178,295
13)	0
14)	50,377,585
15)	0
16)	0
17)	0
18)	2,000
19)	697,500
20)	2,148,227
21)	28,183,913
22)	33,653,895

2. ()

23)	10,575,716
24)	1,770,900
25)	0
26)	0
27)	19,982,216
8.	3,901,098
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	0
	0
	0
	0
	0
6)	3,901,098
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
. ()	214,329,026
.	871,754
1.	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.	0
16. 가	0

2. ()

17.	871,754
.	16
1.	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.	0
16.	0
17. 가	0
18.	16
.	215,200,764
.	0
. ()	215,200,764
.	0
. ()	215,200,764
()	0
()	0
.	0
1. 가 가	0
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	0
. ()	215,200,764

3.

■

1.

가.

1.
2.
3.
4.
5.
6.
7.

가

	kb	,FRIB	
		,KT	

			가	
2011 1	20110207		가	
2011 2	20110224		가	
2011 3	20110310	7	가	
2011 4	20110420		가	

.

.

			가	

2.

가. () ,

1. () :	
2. :	가
가. , ,	
.	
. , ,	
.	
.	
3. :	
가.	
.	
.	
4. : , 1	

()

		1983 2007 /	

. ()

			가	

3.

가.

4.

가.

(1)

(2)

(: ,)

						가		가 (가	가			가							

(: ,)

					가		가			가	()		
		가	120,000	52	600,000,000			120,000	52	600,000,000			0
			120,000	0	600,000,000	0	0	120,000	0	600,000,000			0

■

1.

(: ,%)

					가				
			400,000	18.2	0	0	400,000	18.2	
			218,000	9.9	0	0	218,000	9.9	5%
			198,000	9	0	0	198,000	9	5%
			198,000	9	0	0	198,000	9	5%
			198,000	9	0	0	198,000	9	5%
			198,000	9	0	0	198,000	9	5%
()			40,000	1.8	0	40,000	0	0	
()			218,000	9.9	0	0	218,000	9.9	5%
			0	0	120,000	0	120,000	5.5	
			200,000	9.1	0	0	200,000	9.1	5%
			182,000	8.3	0	0	182,000	8.3	5%
			80,000	3.6	0	80,000	0	0	
			40,000	1.8	0	0	40,000	1.8	
			20,000	0.9	0	0	20,000	0.9	
			10,000	0.5	0	0	10,000	0.5	

2.

(: ,%)

		400,000	18 2	

■

1.

(: ,)

	()	
	0	0
	1	48
	0	0
	0	0
	0	0
	0	0

가.

(:)

		0	0	0	0
		5	0	0	5
		0	0	0	0
		1	0	0	1
		36	0	0	36
		6	0	0	6
		0	0	0	0
		0	0	0	0
		48	0	0	48

(:)

		19440718		KT	20090427		20120426		
		19580821		KB	20090529		20120528		20000
		19550801			20101029		20121028		
		19550820			20090427		20120426		
		19481014			20100226		20130225		400000
		19660822			20101029		20121028		

(: ,)

											가	가	
					0	0	0	0	0		0	0	
					0	0	0	0	0		0	0	

■

1.

가.가

()

(:)

()							
		가					

(:)

	()					
				가		

(:)

()						
			가			

(:)

()							

. ()

(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

1.	:	(RP) 2,000
2.	:	() 1,000
3.	:	() 1,000
4.	:	() 1,000

■

1.

2.

가.

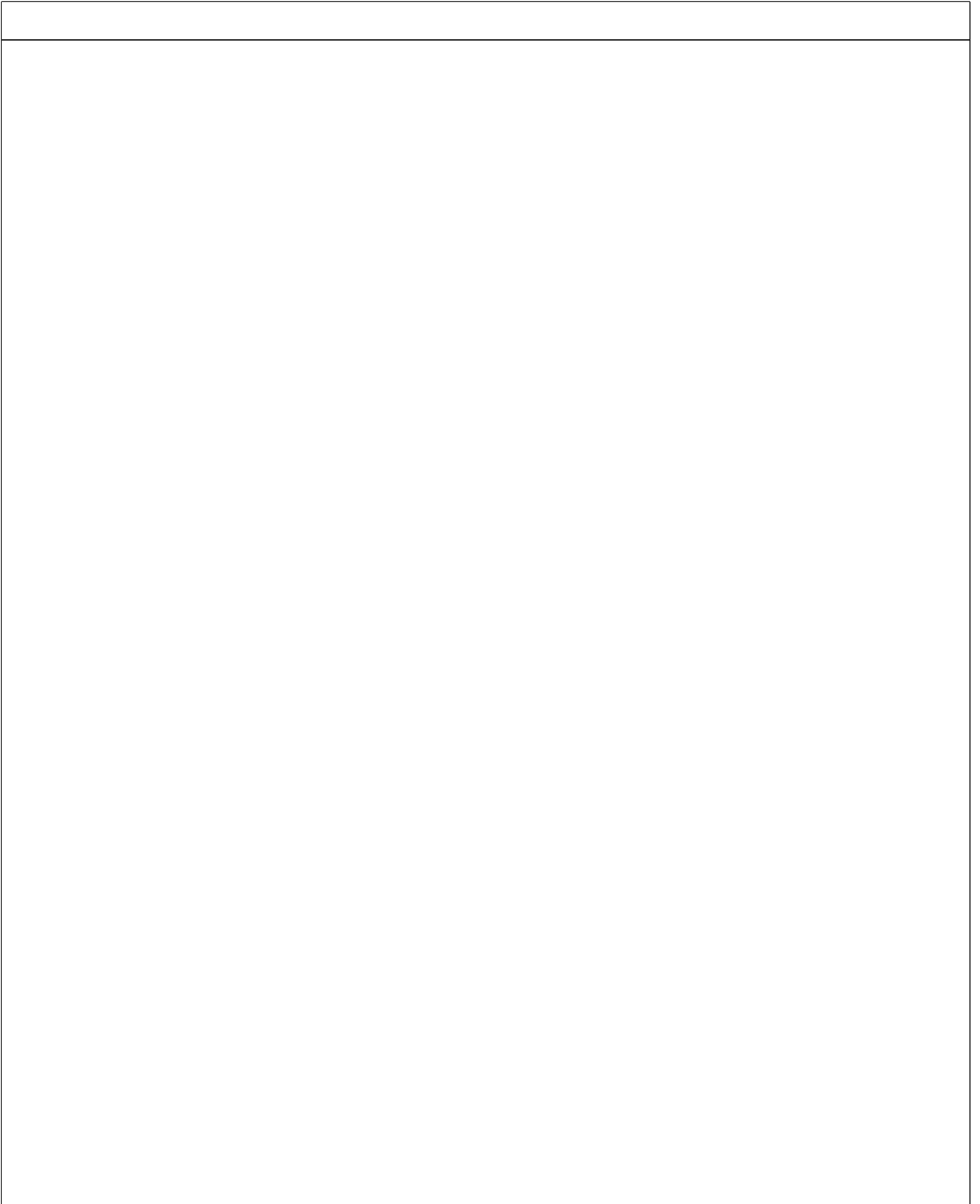
(: ,%)

		(A)	(B)							(B/A)

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

(:)

.



(:)

■

1.

가.

1.	(2-22)	
:		
2.	(2-23)	
:		
3.	(2-28)	
:		
4.	(2-27)	가
:		
5.	(2-29)	
:		
6.	(2-30)	
:		
7.	(2-30)	
:		
8.		
:		
가.		
.		
.		

.

1. 가. - . - 가 . - . - , , . - ,

2.

가.

1.					
-	,	,	,		
2.					
-		-			가
-		-		,	
-		-			
3.					
-					
-			가		
-					
-					
4.					
-		-	-	-	
5.					
-				,	,

.

1.					
-	,	,	,		
2.					
-		-			가
-		-		,	
-		-			
3.					
-					
-			가		
-					
-					
4.					
-		-	-	-	
5.					
-			,		,

3.

1. :

4.

가.

.

(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

(:)

2	138,388,495	1	29,476,000	3	167,864,495

2.
