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: \_\_\_\_\_ 66,10 ( )  
( ) 02-6308-0500  
( ) www.trustonasset.com  
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	66,10 ( )
	19980404
	3
	10,600,000,000 ( )
가 ( )	5,000
	2,120,000
	-
	www.trustonasset.com
	02-6308-0500
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	15 , 20 , 5
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	Truston Asset Management Singapore Pte. Ltd. /
가	-

가 ( )				가 ( )	
3-14-1				20130619	6,000,000,000
11-13-1	) (			20090204	1,000,000,000
2-13-1				20090204	1,000,000,000
3-11-1				20080616	4,000,000,000
5-0-1		,		19980721	500,000,000
6-0-1		,		20000630	1,500,000,000





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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	
2011.10	66,10	( ) /	
1.	-	(2001 3 )	
1.	-	(2006 7 )	
1998.07.21			
2000.06.30			
2008.06.16	가		
2009.07.28			
2013.06.19	가		

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		
2013.06.19	가	

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가.

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				가	가 ( )	
19980404			200,000	5,000	5,000	
19990321			460,000	5,000	5,000	
19990325			260,000	5,000	5,000	
19991117			200,000	5,000	10,000	
20000321			190,500	5,000	5,000	
20000325			170,000	5,000	15,000	
20000411			238,000	5,000	5,000	
20000420			295,500	5,000	5,000	
20000425			88,000	5,000	5,000	
20010309			- 702,000	5,000	0	
20060727			- 400,000	5,000	0	
20070508			300,000	5,000	6,500	
20070907			390,000	5,000	10,000	
20070929			430,000	5,000	0	

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					가			가	
						(%)	가		

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가.

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	가			
	4,000,000	2,120,000	2,115,000	5,000



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	165 2		0	0	0	0	0
	165 2		5,000	0	0	0	5,000
			5,000	0	0	0	5,000
			0	0	0	0	0
			5,000	0	0	0	5,000

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		가						1		
		가					가			

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		가							

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(A)		2,120,000	
		0	
(B)		5,000	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,115,000	
		0	

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가		5,000	
(A)		6,434,460,068	
		3,042	
(B)		0	:846,000,000 ( 400 )
		0	
(=B/A × 100)		0	0
		0	
		0	
		0	
		0	

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가.  
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							가
	가	4 941,119 250	6 420,118 950	11,361 238,200	2 655,892,150	-6,631,242	
		1 208,669 760	1 493,044 342	2 701,714,102	258,107,570	-25,815,391	
		999,000,000	0	999,000,000	4 356,747 775	136,562,750	
		7,148,789 010	7 913,163 292	15,061 952,302	7 270,747 495	104,116,117	
	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	
		7,148,789 010	7 913,163 292	15,061 952,302	7 270,747 495	104,116,117	
		0	0	0	0	0	
		0	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	
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			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	
		4 000,000 000	1 433,971 035	5 433,971 035	5 719,211 753	182,320,937	
		4 000,000 000	1 433,971 035	5 433,971 035	5 719,211 753	182,320,937	
		0	0	0	0	0	
		0	0	0	1 332,916 457	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
			0	0	0	1 332,916 457	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	0	
		11,148 789,010	9 347,134 327	20,495 923,337	14,322 875,705	286,437,054	







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		가					
		가					
		가					
		ELS					
	ELW						

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		36	0	0	0	0	0	0	36
		2	0	0	0	0	0	0	2
		8	0	0	0	0	0	0	8
		19	0	0	0	0	0	0	19
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		3	0	0	0	0	0	0	3
		0	0	0	0	0	0	0	0
		68	0	0	0	0	0	0	68
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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	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
		69	0	0	0	0	0	0	69
		1 286,208,533,773	0	0	0	0	0	0	1 286,208,533,773
		275,064,829,437	0	0	0	0	0	0	275,064,829,437
		682,778,338,132	0	0	0	0	0	0	682,778,338,132
		1,104,718,901,474	0	0	0	0	0	0	1,104,718,901,474
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		129,631,436,652	0	0	0	0	0	0	129,631,436,652
		0	0	0	0	0	0	0	0
		3,478,402,039,468	0	0	0	0	0	0	3,478,402,039,468
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		192,310,040,697	0	0	0	0	0	0	192,310,040,697
		0	0	0	0	0	0	0	0
		192,310,040,697	0	0	0	0	0	0	192,310,040,697
		0	0	0	0	0	0	0	0
		3,670,712,080,165	0	0	0	0	0	0	3,670,712,080,165
		1,291,265,250,399	0	0	0	0	0	0	1,291,265,250,399
		279,063,715,461	0	0	0	0	0	0	279,063,715,461
		716,440,790,929	0	0	0	0	0	0	716,440,790,929
		1,123,017,425,774	0	0	0	0	0	0	1,123,017,425,774
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		132,782,095,574	0	0	0	0	0	0	132,782,095,574
		0	0	0	0	0	0	0	0
		3,542,569,278,137	0	0	0	0	0	0	3,542,569,278,137
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		201,505,672,583	0	0	0	0	0	0	201,505,672,583
		0	0	0	0	0	0	0	0
		201,505,672,583	0	0	0	0	0	0	201,505,672,583
		0	0	0	0	0	0	0	0
		3,744,074,950,720	0	0	0	0	0	0	3,744,074,950,720

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						(A)	(B)	(A+B)			
		052	049	002	001	105	0	1	0	0	0
		015	0	001	001	016	0	0	0	0	0
		061	063	002	002	127	0	1	0	0	1
		022	01	001	001	033	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		019	003	001	001	024	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		04	034	001	001	077	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	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		1	013	003	003	119	0	1	0	0	4
		0	0	0	0	0	0	0	0	0	0
		1	013	003	003	119	0	1	0	0	4
		0	0	0	0	0	0	0	0	0	
		043	033	002	001	079	0	1	0	0	
		043	033	002	001	079	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
		043	033	002	001	079	0	1	0	0	0

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	366,920,691,008	0				14,637,129,152	0			381,557,820,160	0
	1,204,641,081,505	0				0	0			1,204,641,081,505	0
	2,091,427,657,180	0				189,944,140,500	0			2,281,371,797,680	0
	6,463,947,729	3,068,399,645				0	0			6,463,947,729	3,068,399,645
	0	0				0	0			0	0
	0	0				0	0			0	0
	1,770,050,000	0				-33,825,000	0			1,736,225,000	0
	0	0				0	0			0	0
	0	0				0	0			0	0
	46,450,981,050	0				167,467,875,504	0			213,918,856,554	0

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	BS	707,947,958	0	N
	HMC	27,235,712,619	1	N
	BK	1,332,536,469	0	N
	KB	50,184,957,633	1	N
	LG	56,227,272,844	2	N
	NH	10,000,000,000	0	N
	NH	11,572,789,533	0	N
	SK	3,247,388,356	0	N
		105,599,799,753	3	N
		35,670,500,747	1	N
		159,824,257,804	4	N
		7,288,746,772	0	N
		41,831,673,114	1	N
		42,396,741,416	1	N
		417,514,742,269	11	N
		482,482,637,191	13	N
		187,790,991,292	5	N
		26,937,040,752	1	N
		83,125,582,823	2	N
		471,815,924,797	13	N
		34,242,725,968	1	N
		286,839,127	0	N
		44,621,375,230	1	N
		3,975,975,278	0	N
		73,447,004,399	2	N
		56,429,560,762	2	N
		9,721,362,476	0	N
		239,912,615,717	7	N
		60,000,000,000	2	N
		10,837,262,084	0	N
		55,641,915,965	2	N

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		334,487,641,868	9	N
		20,000,000,000	1	N
		0	0	N
		2,867,141,117	0	N
		26,188,936,769	1	N
		10,044,944,300	0	N
		173,670,501	0	N
	NH	1,711,783,348	0	N
		6,613,744,074	0	N
		144,021,683	0	N
		46,549,709,072	1	N
		94,118,389,278	3	N
		919,197,195	0	N
		3,247,244,861	0	N
		410,636,065	0	N
		49,890,137,966	1	N
		22,374,836,070	1	N
		41,994,170,221	1	N
		180,770,035,095	5	N
		164,051,409	0	N
	( ) ( -	16,137,908,125	0	N
		3,670,712,080,165	100	

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	8	750,023,636,835	700,395,218,784	8	602,695,140,599	606,614,794,436	N
	10	834,067,036,265	834,547,617,250	10	990,695,427,861	1,023,219,583,502	N
	1	24,403,982,814	25,780,888,659	2	28,714,564,828	30,166,485,298	N
	23	353,510,438,844	337,248,687,125	19	292,693,885,744	300,965,248,996	N
	6	539,837,492,627	548,383,368,694	7	838,549,843,566	851,262,433,081	N
	1	73,368,641,294	60,103,599,761	1	73,366,141,294	65,451,645,441	N
	14	500,500,851,291	498,202,367,871	16	508,542,147,152	518,089,255,683	N
NH	4	130,000,000,000	129,954,417,590	4	130,000,000,000	132,653,571,403	N
	67	3,205,712,079,970	3,134,616,165,734	1	13,144,888,424	14,146,260,297	N
	-	-	-	1	192,310,040,697	201,505,672,583	N
	-	-	-	69	3,670,712,080,165	3,744,074,950,720	



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	7	391,671,005,625	390,603,191,728	7	398,443,735,962	405,062,940,381	N
	7	171,273,408,757	169,842,516,653	8	176,463,940,025	179,740,264,177	N
HSBC	2	30,000,000,000	28,851,868,975	2	30,000,000,000	30,756,026,153	N
	50	2,592,767,665,588	2,529,061,657,809	51	3,045,804,404,178	3,111,473,286,780	N
SC	1	20,000,000,000	16,256,930,569	1	20,000,000,000	17,042,433,229	N
	67	3,205,712,079,970	3,134,616,165,734	69	3,670,712,080,165	3,744,074,950,720	

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			02-6308-0500		20000519	/	20100204		6109014806
							20100204		6209218069
							20100204		6309190866
	/		02-6308-0500		20031219	/	20100204		6109014647
							20100204		6209217910
							20100204		6309190715
			02-6308-0500		20050701		20100204		6109015307
							20100204		6209218561
							20100204		6309191330
			02-6308-0500		20100520		20100615		6110004672
							20100615		6210305035
							20100615		6310197593
			02-6308-0500		20080419		20100204		6109015221
							20100204		6209218476
							20100204		6309191256
			02-6308-0500		20010703	/ MM	20100204		6109014791
							20100204		6299111133
							20100204		6300103761
			02-6308-0500		20061222	SK / /BNP	20100204		6109015614
							20100204		6208207171
							20100204		6309191635
			02-6308-0500		20001218	/NH-CA	20110117		6109015131
							20110117		6209218386
							20110117		6309191172
			02-6308-0500		20000519	/ /	20100204		6109014823
							20100204		6209218086
							20100204		6309190883
			02-6308-0500		20100520		20100615		6110004673
							20100615		6210305036
							20100615		6310197594

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			02-6308-0500		20031219		20100204		6107111151
							20100204		6209218463
							20100204		6305116073
			02-6308-0500		20080419		20100723		6109015502
							20100723		6209218758
							20100723		6309191521
			02-6308-0500		20060630		20100204		6109014974
							20100204		6209218232
							20100204		6309191025
	/		02-6308-0500		20001218	/ MM	20100204		6109014673
							20100204		6209217937
							20100204		6309190744
			02-6308-0500		20070706	/ / BNP	20110524		6111003402
							20110524		6211002312
							20110524		6311002306
			02-6308-0500		20001218	MM /KTB /	20110822		6109014830
							20110822		6209218092
							20110822		6399102520
			02-6308-0500		20111007		20111129		6111006997
							20111129		6211004802
							20111129		6311004227
			02-6308-0500		20080419	/	20120207		6109014438
							20120207		6209217708
							20120207		6309190509
			02-6308-0500		20051223	/PCA /	20120207		6109015099
							20120207		6209218352
							20120207		6309191139
			02-6308-0500		20120406	/ /	20120531		6112003058
							20120531		6212002468
							20120531		6312001996

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			02-6308-0500		20120406		20120918		6107051573
							20120918		6205130889
							20120918		6305116411
			02-6308-0500		20120914		20120928		6112004890
							20120928		6212003368
							20120928		6312003251
			02-6308-0500		20110506		20120928		6112004889
							20120928		6212003367
							20120928		6312003250
			02-6308-0500		20001218		20121211		6109015203
							20121211		6209218457
							20121211		6309191241
			02-6308-0500		20120914		20130507		6113002194
							20130507		6213001155
							20130507		6313001360
			02-6308-0500		20001218	BNP /	20130826		6113004309
							20130826		6213004077
							20130826		6313002212
			02-6308-0500		20130510		20130905		6113004355
							20130905		6213004091
							20130905		6313002274

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	5	4	- 1
	5	4	- 1
	106,274,313,920	63,486,396,410	- 42,787,917,510

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		0	0	0
		51,383,487	105,172,098	53,788,611
		51,383,487	105,172,098	53,788,611
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		51,383,487	105,172,098	53,788,611
		51,383,487	105,172,098	53,788,611

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					( )	( )						
		0	0	0	0	0	0	0	0	0	0	0
		63,486,396.410	0	0	0	0	0	0	0	0	0	63,486,396.410
		63,486,396.410	0	0	0	0	0	0	0	0	0	63,486,396.410
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		63,486,396.410	0	0	0	0	0	0	0	0	0	63,486,396.410
		63,486,396.410	0	0	0	0	0	0	0	0	0	63,486,396.410

(5)

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1	0	0	0	0	0	0	0	0
1 3	0	1	1	25	0	208,361,567	208,361,567	0.3
3 5	0	1	1	25	0	451,245,109	451,245,109	0.7
5 10	0	1	1	25	0	862,766,577	862,766,577	1.4
10 50	0	0	0	0	0	0	0	0
50 100	0	0	0	0	0	0	0	0
100	0	1	1	25	0	61,964,023,157	61,964,023,157	97.6
	0	4	4	0	0	63,486,396,410	63,486,396,410	0
	0	0	0	0			0	0



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			02-6308-0500		20000519	/	20090204	210900479		0		
	/		02-6308-0500		20031219	/	20090204	210900242		0		
			02-6308-0500		20050701		20090204	2109001148		7	249020047894	
			02-6308-0500		20100520		20100615	211000241		0		
			02-6308-0500		20080419		20090204	2109001031		11	654017912632	
			02-6308-0500		20010703	/ MM	20090204	210900459		0		
			02-6308-0500		20061222	SK / BNP	20090623	2109001761		11	680425112653	
			02-6308-0500		20001218	/NH-CA	20101117	2109000911		2	81446891759	
			02-6308-0500		20000519	/ /	20090204	2109000505		1	3000000000	
			02-6308-0500		20100520		20100615	211000243		0		
			02-6308-0500		20031219		20090204	2109001015		0		
			02-6308-0500		20080419		20100722	2109001428		1	507779627000	
			02-6308-0500		20060630		20090204	2109000702		22	2691223613264	
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	180516019228	
			02-6308-0500		20070706	BNP / /	2010524	2109000656		55	201123008830	
			02-6308-0500		20001218	MM / KTB	2010822	2109000512		0		
			02-6308-0500		20111007		20111129	2111000791		0		
			02-6308-0500		20080419	/	20120207	2103000326		3	88728434229	
			02-6308-0500		20051223	/ PCA	20120207	2109000865		36.5	1177426902137	
			02-6308-0500		20120406	/ /	20120531	2112000277		0		
			02-6308-0500		20120406		20120918	2101011621		0		
			02-6308-0500		20120914		20120928	2112000643		0		
			02-6308-0500		20110506		20120928	2109001817		0		
			02-6308-0500		20001218		20121211	2109001006		0		
			02-6308-0500		20120914		20130507	2113000397		0		
			02-6308-0500		20001218	BNP /	20130826	2112000399		0		
			02-6308-0500		20130510		20130905	2113000673		0		

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	33	33	0
	94	101	7
( )	6,228,909,389,244	6,541,707,569,626	312,798,180,382
( 가 )	7,207,330,517,906	8,053,902,532,904	846,572,014,998

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		11,943,492	25,699,869	13,756,377
		4,306,304,452	8,601,660,548	4,295,356,096
		4,318,247,944	8,627,360,417	4,309,112,473
		0	0	0
		589,899,000	589,899,000	0
		589,899,000	589,899,000	0
		11,943,492	25,699,869	13,756,377
		4,896,203,452	9,191,559,548	4,295,356,096
		4,908,146,944	9,217,259,417	4,309,112,473

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			( ) ( )	.					
	0	0	0	0	0	0	7 072,365,368	0	7 072,365,368
	57 473,125,359	0	0	1 811,982 825,902	3 059,561 599,444	0	0	539 589,007,155	5 468,606 557,860
	57 473,125,359	0	0	1 811,982 825,902	3 059,561 599,444	0	7 072,365,368	539 589,007,155	5 475,678 923,228
	0	0	0	0	0	0	0	0	0
	119 904,371 943	0	0	0	518 884,127 000	0	0	427 240,147 455	1 066,028 646,398
	119 904,371 943	0	0	0	518 884,127 000	0	0	427 240,147 455	1 066,028 646,398
	0	0	0	0	0	0	7 072,365,368	0	7 072,365,368
	177 377,497,302	0	0	1 811,982 825,902	3 578,445 726,444	0	0	966 829,154 610	6 534,635 204,258
	177 377,497,302	0	0	1 811,982 825,902	3 578,445 726,444	0	7 072,365,368	966 829,154 610	6 541,707 569,626

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1	0	1	1	1	0	10,000,000	10,000,000	0	
1 3	0	0	0	0	0	0	0	0	
3 5	1	0	1	1	375,837,237	0	375,837,237	0	
5 10	3	1	4	4	1,857,718,087	889,749,287	2,747,467,374	0	
10 50	2	3	5	5	4,838,810,044	9,097,830,076	13,936,640,120	0.2	
50 100	0	7	7	6.9	0	51,252,050,270	51,252,050,270	0.8	
100	0	83	83	82.2	0	6,473,385,574,625	6,473,385,574,625	99	
	6	95	101	0	7,072,365,368	6,534,635,204,258	6,541,707,569,626	0	

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	194,933,906,348	0	194,933,906,348
	36,497,756,500	0	36,497,756,500
	7,701,128,978,295	0	7,701,128,978,295
	63,174,707,314	0	63,174,707,314
	0	0	0
	0	0	0
		-246,700,000	0
0		0	0
	47,379,880,514	0	47,379,880,514
	8,042,868,528,971	0	8,042,868,528,971

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	31	995,771,259,866	
	3	80,534,827,577	
	6	7,072,365,368	
	23	3,308,985,204,652	
	14	521,655,363,626	
	10	311,332,117,692	
	10	327,319,803,290	
JP Morgan	3	977,932,127,555	
BONY	1	11,104,500,000	
	101	6,541,707,569,626	

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2.

가.

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		( )	( )	( - )		
1.	(=A-B+C)	40,873,576,395	43,509,065,593	2,635,489,198	6.45	
가	B/S (A)	44,790,628,505	47,623,076,469	2,832,447,964	6.32	
	(B)	3,945,251,834	4,146,941,005	201,689,171	5.11	
	가 .	763,666,273	680,586,941	-83,079,332	-10.88	
	. , ,	833,125,430	813,307,743	-19,817,687	-2.38	
	. 1	-	300,000,000	-		
	. 3	-		-		
	.	1,348,391,303	1,331,573,777	-16,817,526	-1.25	
	.	-		-		
	.	-		-		
	.	-		-		
	. 100 16	-		-		
	.	-		-		
	. 473,569,104	490,242,415	16,673,311	3.52		
	. 가	-		-		
	가 (C)	28,199,724	32,930,129	4,730,405	16.77	
가 .	28,199,724	32,930,129	4,730,405	16.77		
.	-		-			
.	-		-			
. 가	-		-			
2.	(=D+E+F)	6,520,734,174	7,942,175,115	1,421,440,941	21.8	
가	(D)	1,778,731,659	2,755,134,389	976,402,730	54.89	
	가 .	1,471,124,651	1,512,685,180	41,560,529	2.83	
	.	0	0	0	0	
	.	136,733,761	184,017,412	47,283,651	34.58	
	.	170,873,247	1,058,431,797	887,558,550	519.43	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,554,801,392	1,654,477,470	99,676,078	6.41	
	(F=max(가 , )+ + )	3,187,201,123	3,532,563,256	345,362,133	10.84	
	가 . 10%	600,000,000	1,200,000,000	600,000,000	100	
	.	1,357,266,983	1,409,701,982	52,434,999	3.86	
	. 가	-		-		
	.	1,829,934,140	2,122,861,274	292,927,134	16.01	
	3.	(=(1/2)× 100)	627	548	-79	-12.6
	4.	(1-2)	34,352,842,221	35,566,890,478	1,214,048,257	3.53

■



1.

		53,390,360,953
.		26,585,057,701
1.		6,491,456,157
1)		2,129,380
2)		0
3)		3,609,878,013
4)		0
5)		1,229,154,742
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		1,650,294,022
2.		20,093,601,544
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)	50,401,544
( )	50,401,544
( )	0
( )	0
( )	0
8)	0
9)	0
10)	20,043,200,000
11)	0
12)	0
13)	0
.	14,622,875,705
1.	2,913,999,720
1)	2,913,999,720
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	10,377,302,208
1)	3,858,447,775
2)	498,300,000

1. ( )

3) .	0
4)	0
5)	0
6)	5,719,211,753
	0
	5,719,211,753
7)	0
8)	1,342,680
	1,342,680
	0
	0
9)	300,000,000
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	1,331,573,777
1)	1,331,573,777
	1,331,573,777
	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
.	847,168,134
( 가 )(-)	7,831,874
( 가 )(+) )	0
( )	0
1.	0
2.	0

1. ( )

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	847,168,134
1)	0
2)	847,168,134
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
.	680,586,941
( )	0
1.	0
2.	0
3.	1,004,473,505
4.	222,822,029
5.	1,609,464,086
6.	0
7. ( )	0
8. ( )	0
9.	0
10. 가 (-)	2,156,172,679
1)	0
2)	618,917,445
3)	222,818,029
4)	1,314,437,205
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
.	10,654,672,472
( 가 )(-)	36,016,043
( 가 )(+) )	0
1.	604,756,288
1) ( )	242,700,822
	242,700,822
	0
	0
	0
2) ( )	0
	0
	0
	0
	0
3) ( )	0
	0
	0
4)	0
5)	362,055,466
2.	5,281,029,053
1)	5,080,640,851
	0

1. ( )

	0
	0
	0
	446,151
	3,933,975,287
	1,146,219,413
	0
	0
	0
2)	200,388,202
	0
	0
	0
	200,388,202
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	104,634,510
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0



1. ( )

2)	0
9.	512,302,415
1)	0
2) 가	0
3)	490,242,415
4)	0
5)	22,060,000
10.	0
( )	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	3,393,404,460
( )	388,360,000
1)	0
2)	0
3)	0
4)	3,393,404,460
5)	0
13.가	0
14.	708,673,233
15.	0
16.	196,800,000
17. (-)	146,927,487
1)	146,927,487
2)	0
	0

1. ( )

	0
	0
3)	0
4)	0
	5,767,284,484
.	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
.	5,767,284,484
( 가 )(-)	0
( 가 )(+) )	0
1.	1,031,922,194
1)	4,240,079,553
2) (+, -)	0
3) 가 (-)	0
4) (-)	3,208,157,359
(-)	3,208,157,359
(-)	0
2.	133,204,117
1)	0
2)	133,204,117
3)	0
4)	0
5)	0
3.	1,882,988,751

1. ( )

4.	0
5.	75,707,620
6.	2,520,266,966
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	123,194,836
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	47,623,076,469
.	10,600,000,000
1.	10,600,000,000
2.	0
1)	0
2)	0
3)	0
.	219,565,000
1.	219,565,000
2.	0
3.	0

1. ( )

4.	0
.	- 33,117,460
1.	0
2.	- 50,965,552
3.	- 6,645,558
4.	24,493,650
5.	0
6.	0
.	- 697,444,514
1. 가 가	379,412,261
1)	208,427,093
2)	0
3) .	0
4)	0
5)	0
6)	170,985,168
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 1,076,856,775
.	37,534,073,443
1.	3,113,693,505
2.	26,779,364
3.	0

1. ( )

4.	0
5.	0
6.	0
6.	34,393,600,574
( )	6,434,460,068

2.

.	16,763,768,605
1.	16,303,736,841
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	9,322,431,515
	105,172,098
	9,217,259,417
	0
6)	6,981,305,326
	6,981,305,326
	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	83,971,035
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	83,971,035
	0
	0
	83,971,035
	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
가		0
4.		332,505,986
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)	307,819,440
16)	0
17)	0
18)	0
19)	24,686,546
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	5,944,604
1)	5,604,607
2)	339,997

2. ( )

7.	37,610,139
1)	37,610,139
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
.	8,672,401,991
1.	309,848,030
1)	24,523,233
	24,523,233
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	285,324,797
2. 가	255,427,225
1)	222,980,592
	222,980,592
	0
	0
	0
	0

2. ( )

	0
	0
2) 가	32,446,633
가	32,446,633
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.	3,725,000
1)	3,725,000
	0
	0
	3,725,000
	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.	88,822,263
1)	10,971,858
2)	77,850,405
7.	8,011,892,389

2. ( )

1)	5,276,179,358
	3,306,526,039
	1,969,653,319
2)	332,580,212
	216,250,381
( )	0
( )	216,250,381
	116,329,831
( )	0
( )	116,329,831
3)	0
4)	260,514,250
5)	86,248,385
6)	352,348,242
7)	203,284,609
8)	401,406,332
9)	146,175,120
10) 가	156,808,506
11)	0
12)	22,633,476
13)	0
14)	64,905,230
15)	0
16)	25,802,514
17)	0
18)	5,008,000
19)	12,024,068
20)	10,600,324
21)	148,518,516
22)	153,964,700

2. ( )

23)	34,769,000
24)	9,455,600
25)	36,481,939
26)	0
27)	272,184,008
8.	2,687,084
1) 가	0
2) ( )	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	2,687,084
	0
	2,687,084
	0
	0
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
.	( )	8,091,366,614
.		203,638,759
1.		0
2.		0
3.		0
4.		0
5.		0
6.		0
7.		203,320,718
8.		0
9.		0
10.		0
11.		0
12.		0
13.		0
14.		0
15.		0
16.	가	0

2. ( )

17.	318,041
.	28
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.	28
.	8,295,005,345
.	1,860,545,277
. ( )	6,434,460,068
.	0
. ( )	6,434,460,068
( )	6,150,765
( )	6,428,309,303
.	186,075,884
1. 가 가	237,652,259
2.	0

2. ( )

3.	0
4. 가	0
5. ( )	0
6. 가	0
7.	906,567
8.	52,482,942
. ( )	6,620,535,952

3.

■





	MM / / /		
	/ / /		
	/ / ,		
	/ / ,		
	University of Texas at Dallas state University/Drexel University/	Minnesota S ,	

			가	
1	20130408	1 :	가	
2	20130423	1 : , 3 : , 2 :	가	
3	20130423	1 : , 3 : , 2 : , 4 :	가	
4	20130429	1 :	가	
5	20130514	1 : 15	가	
6	20130604	1 : , 2 :	가	
7	20130611	1 : 15	가	
8	20130626	1 :	가	
9	20130712	1 : , 3 : , 2 :	가	
10	20130805	1 :	가	

	/ /		
	/ /		
	University of Texas at Dallas Minnesota State University Drexel University/		

	3	,	1. : 가 , 2. :1) 3) , , 2) 4) 5)	
	3 <sup>2</sup>	,	1. , 2. , 3.	

			가	
	20130408	1 :	가	
	20130423	1 : , 2 :	가	
	20130429	1 :	가	
	20130429	1 :	가	
	20130611	1 2            15 3            15            16 4	가	
	20130712	1 : 2 : 3 :	가	

2.

가. ( ) ,

1. :	가
2. :1)	2) 3) , ,
4)	5)
3. :1) , , 가	2) 가
3) 가	4) 5)
6)	7) 가
8) ,	
4. :3	, 3 2





( )

				가	
6	20130611	1 2 3 4	15 15	16	가
5	20130429				가
4	20130408				가
3	20130318				가

3.

가.

4.

가.

(1)

(2)

( : , )

						가	가	가	가	가	가	가				
{			TRUSTON ASSET M ANAGEMENT SINGA PORE PTE LTD		1700000	85	1,331,573, 777	0	0	0	1700000	85	1,331,573, 777	1,301,398, 788	-379,494.5 14	
					1700000	0	1,331,573, 777	0	0	0	1700000	0	1,331,573, 777	1,301,398, 788	-379,494.5 14	

( : , )

						가		가			가	( )		
		가	( )	440,525	11.8	2,722,885,025	0	136,562,750	440,525	0	2,859,447,775	199,907,150		0
		가	-	0	0.1	498,300,000	0	0	0	0	498,300,000	200,807,180	( 가 )	0
			Truston Asset Management Singapore	1,700,000	85	1,331,573,777	0	0	1,700,000	0	1,331,573,777	200,802,210		0
		가	( )	0	0	0	199,800	999,000,000	199,800	46	999,000,000	201,309,230		0
				2,140,525	0	4,552,758,802	199,800	1,135,562,750	2,340,325	0	5,688,321,552			0

■

1.

( : ,%)

					가				
			1,188,716	56.1	0	0	1,188,716	56.1	
			127,254	6	0	0	127,254	6	
			125,200	5.9	0	0	125,200	5.9	5%
59			678,830	32	0	0	678,830	32	

2.

( : ,%)



■

1.

( : , )

	( )	
	1	62
	1	62
	0	0
	0	0
	0	0
	1	9

가.

( : )

		0	0	0	0
		2	0	1	3
		3	0	0	3
		0	0	0	0
		53	0	8	61
		0	0	0	0
		0	0	0	0
		4	0	0	4
		62	0	9	71

( : )

	/	19660723		/ / / MM /	20010418	20130628	20160627		0	1145202
	/	19651008		/ / / /	20060619	20120617	20150616		0	127254
	{	19520306		/ / / ,	20120615	20120615	20150614		0	0
	{	19640707		/ / / ,	20130423	20130423	20160422		0	0
	{	19720229		University of Texas at Da llas / Minn esota State University/ Drexel University/	20130604	20130604	20160603		0	0

( : , )

											가	가	
		20070409			5 000	0	0	0	5 000	2010.4.10 2014.4.9	5 093	0	
					5 000	0	0	0	5 000		0	0	

■

1.

가.가 ( ) ( : )

( )							
		가					

( : )

	( )						
				가			



( : )

( )						
			가			

( )							

. ( )

(1)

( : )

( )					

(2)

( : )

( )						

( : )

( )						
					가 가	

( : )

( )						
					가 가	

( : )


2.




■

1.


2.

가.

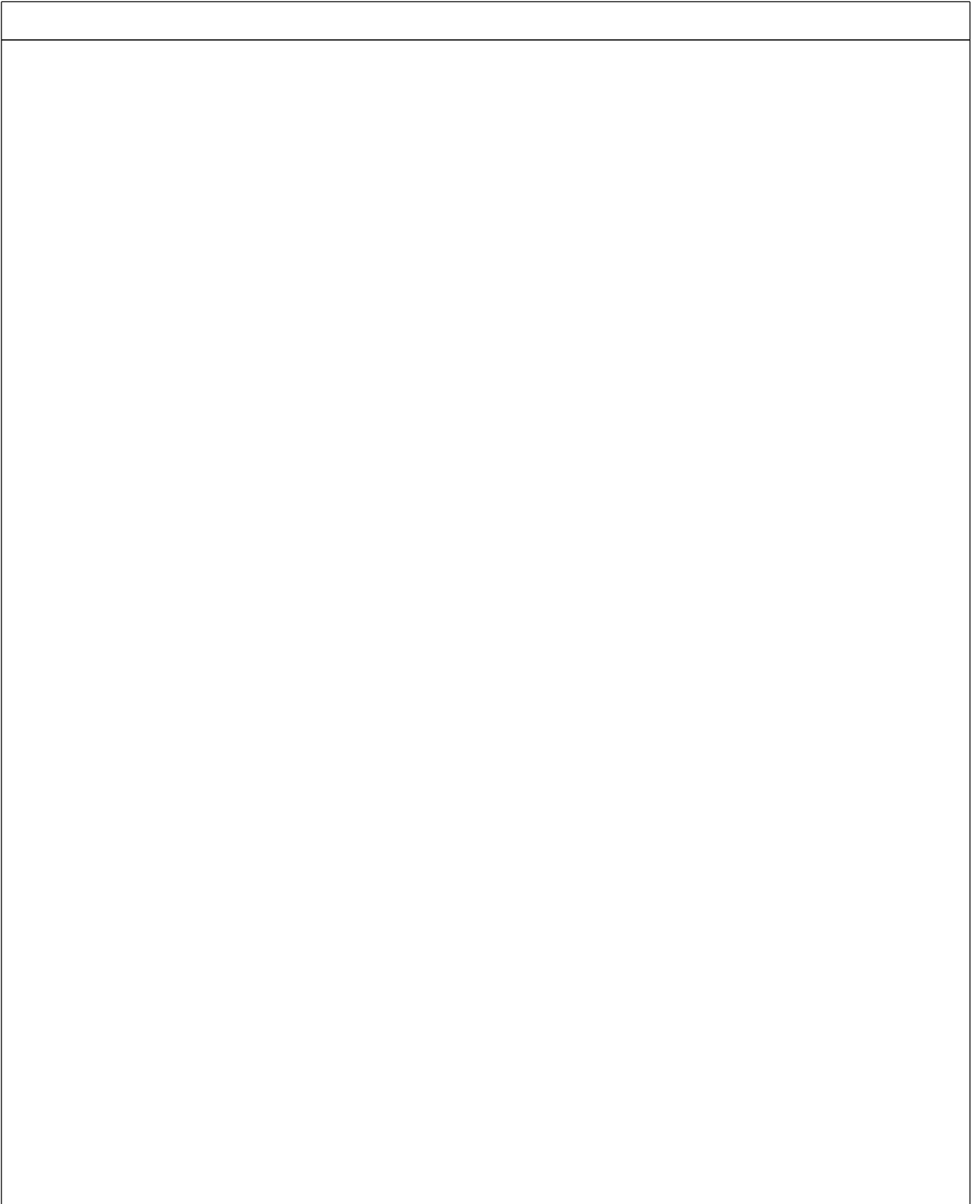
( : ,%)

		(A)	(B)							(B/A)

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

( : )

.



( : )

	0	0	100,000	
	0	0	100,000	

■

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)	(4)	
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 ( : )		30%
Duration		: / /
:		)

4.

가.



.

(1)

( : , )

(2)

( : )



(3)

( : , )

(4)

( : )

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

(5)

( : , )

			1

(5)

( : , )

			1

■

1.

( : )


2.