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2013 04 01

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: _____ 66,10 ()
() 02-6308-0500
() www.trustonasset.com
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	66,10 ()
	19980404
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	11,925,000,000 ()
가 ()	5,000
	2,385,000
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	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)	
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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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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	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	
20131225			221,609	5,000	22,400	
20131228			43,391	5,000	22,400	

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					가			가	
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	4,000,000	2,385,000	2,380,000	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)		2,385,000	
		0	
(B)		5,000	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,380,000	
		0	

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가		5,000	
(A)		11 551 635,144	
		4,854	
(B)		846,000,000	
		0	
(=B/A × 100)		7	0
		400	
		0	
		0	
		0	

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가.
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						가	
	가	7,437,500,520	11,531,480,754	18,968,981,274	0	0	
		1,278,487,840	1,792,298,911	3,070,786,751	0	0	
		999,000,000	0	999,000,000	4,184,061,975	-36,123,050	
		9,714,988,360	13,323,779,665	23,038,768,025	4,184,061,975	-36,123,050	
		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	
		9,714,988,360	13,323,779,665	23,038,768,025	4,184,061,975	-36,123,050	
		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
ETF		0	0	0	0	0	
		4,000,000,000	1,433,971,035	5,433,971,035	5,861,256,201	324,365,385	
		4,000,000,000	1,433,971,035	5,433,971,035	5,861,256,201	324,365,385	
		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	
			5,310,500,000	0	5,310,500,000	5,318,862,750	8,362,750
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
		5,310,500,000	0	5,310,500,000	6,651,779,207	8,362,750	
	ELS	0	0	0	0	0	
	ELW	0	0	0	0	0	
	0	0	0	0	0		
	0	0	0	0	0		
		300,000,000	0	300,000,000	300,000,000	0	
		19,325,488,360	14,757,750,700	34,083,239,060	16,997,097,383	296,605,085	

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		가					
		가					
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		35	0	0	0	0	0	0	35
		3	0	0	0	0	0	0	3
		10	0	0	0	0	0	0	10
		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
		70	0	0	0	0	0	0	70
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		2	0	0	0	0	0	0	2
		0	0	0	0	0	0	0	0
		2	0	0	0	0	0	0	2
		0	0	0	0	0	0	0	0
		72	0	0	0	0	0	0	72
		1 287,175 275,725	0	0	0	0	0	0	1 287,175 275,725
		451,837,045,244	0	0	0	0	0	0	451,837,045,244
		902,556,930,641	0	0	0	0	0	0	902,556,930,641
		1 371,789 984,943	0	0	0	0	0	0	1 371,789 984,943
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		146,159,174,194	0	0	0	0	0	0	146,159,174,194
		0	0	0	0	0	0	0	0
		4,159,518 410,747	0	0	0	0	0	0	4,159,518 410,747
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		271,699,909,263	0	0	0	0	0	0	271,699,909,263
		0	0	0	0	0	0	0	0
		271,699,909,263	0	0	0	0	0	0	271,699,909,263
		0	0	0	0	0	0	0	0
		4 431,218 320,010	0	0	0	0	0	0	4 431,218 320,010
		1 346,344 888,793	0	0	0	0	0	0	1 346,344 888,793
		461,491,002,786	0	0	0	0	0	0	461,491,002,786
		986,980,624,713	0	0	0	0	0	0	986,980,624,713
		1 415,933 346,447	0	0	0	0	0	0	1 415,933 346,447
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		151,894,422,560	0	0	0	0	0	0	151,894,422,560
		0	0	0	0	0	0	0	0
		4 362,644 285,299	0	0	0	0	0	0	4 362,644 285,299
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		287,103,542,063	0	0	0	0	0	0	287,103,542,063
		0	0	0	0	0	0	0	0
		287,103,542,063	0	0	0	0	0	0	287,103,542,063
		0	0	0	0	0	0	0	0
		4 649,747 827,362	0	0	0	0	0	0	4 649,747 827,362

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						(A)	(B)	(A+B)			
		0.52	0.46	0.02	0.01	1.02	0	1	0	0	0
		0.15	0	0.01	0.01	0.16	0	0	0	0	0
		0.6	0.69	0.02	0.02	1.32	0	2	1	0	1
		0.22	0.1	0.01	0.01	0.35	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.18	0.02	0.01	0.01	0.23	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.39	0.33	0.01	0.01	0.75	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	0.15	0.03	0.03	1.21	2	3	0	0	4
		0	0	0	0	0	0	0	0	0	0
		1	0.15	0.03	0.03	1.21	2	3	0	0	4
		0	0	0	0	0	0	0	0	0	
		0.43	0.32	0.02	0.01	0.78	0	1	0	0	0
		0.43	0.32	0.02	0.01	0.78	0	1	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
		0.43	0.32	0.02	0.01	0.78	0	1	0	0	0

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	532,874,544.090	0				39,132,559.596	0			572,007,103.686	0
	1,552,066,372.828	0				0	0			1,552,066,372.828	0
	2,406,357,191.152	0				249,636,286.600	0			2,655,993,477.752	0
	11,405,077.050	3,298,212.756				0	0			11,405,077.050	3,298,212.756
	0	0				0	0			0	0
	0	0				0	0			0	0
	-159,300.000	0				-21,000.000	0			-180,300.000	0
	0	0				0	0			0	0
	0	0				0	0			0	0
	56,632,209.320	0				209,574,241.776	0			266,206,451.096	0

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	BS	374,892,513	0	N
	HMC	44,991,076,485	1	N
	BK	21,443,033,499	0	N
	KB	59,835,976,149	1	N
	LG	70,709,461,994	2	N
	NH	10,428,911,431	0	N
	NH	12,517,837,703	0	N
	SK	2,219,859,010	0	N
		170,774,871,777	4	N
		26,654,048,559	1	N
		220,759,984,513	5	N
		7,037,755,102	0	N
		28,744,421,179	1	N
		44,571,487,269	1	N
		579,477,162,876	13	N
		570,435,294,739	13	N
		230,218,754,441	5	N
		32,441,261,321	1	N
		83,123,484,346	2	N
		633,439,381,265	14	N
		85,521,002,521	2	N
		9,372,071,228	0	N
		421,237,619	0	N
		49,281,963,154	1	N
		6,158,193,159	0	N
		70,874,366,983	2	N
		49,720,090,564	1	N
		10,447,706,418	0	N
		258,314,415,817	6	N
		0	0	N
		10,841,253,953	0	N

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		56,099,216,510	1	N
		364,256,948,731	8	N
		7,705,439	0	N
		2,433,252,425	0	N
		39,481,191,838	1	N
		106,808,904	0	N
		148,292,917	0	N
	NH	1,953,495,578	0	N
		6,467,263,643	0	N
		208,240,550	0	N
		85,243,980,987	2	N
		87,534,579,606	2	N
		992,104,180	0	N
		4,444,612,124	0	N
		330,339,626	0	N
		59,458,697,342	1	N
		21,908,182,732	0	N
		42,562,725,301	1	N
		197,900,623,179	4	N
		278,231,039	0	N
	() (-	58,250,569,772	1	N
		4,431,218,320,010	100	

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	8	602,695,140,599	606,614,794,436	8	593,213,802,552	619,095,398,778	N
	10	990,695,427,861	1,023,219,583,502	10	1,304,831,868,359	1,407,862,759,641	N
	2	28,714,564,828	30,166,485,298	2	29,779,685,194	32,866,885,912	N
	19	292,693,885,744	300,965,248,996	18	306,221,390,367	324,110,865,868	N
	7	838,549,843,566	851,262,433,081	9	1,166,362,857,287	1,200,117,416,651	N
	1	73,366,141,294	65,451,645,441	1	70,787,712,032	66,330,409,558	N
	16	508,542,147,152	518,089,255,683	16	491,385,962,457	509,819,206,519	N
NH	4	130,000,000,000	132,653,571,403	5	180,428,911,431	184,153,015,489	N
	1	13,144,888,424	14,146,260,297	1	16,506,221,068	18,288,326,883	N
	1	192,310,040,697	201,505,672,583	2	271,699,909,263	287,103,542,063	N
	69	3,670,712,080,165	3,744,074,950,720	72	4,431,218,320,010	4,649,747,827,362	

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	7	398,443,735,962	405,062,940,381	7	398,443,735,962	412,790,616,887	N
	8	176,463,940,025	179,740,264,177	7	210,636,061,322	216,249,629,776	N
HSBC	2	30,000,000,000	30,756,026,153	2	30,000,000,000	30,708,571,415	N
	51	3,045,804,404,178	3,111,473,286,780	54	3,762,138,522,726	3,962,286,139,828	N
SC	1	20,000,000,000	17,042,433,229	1	20,000,000,000	17,639,895,023	N
)	-	-	-	1	10,000,000,000	10,072,974,433	N
	69	3,670,712,080,165	3,744,074,950,720	72	4,431,218,320,010	4,649,747,827,362	

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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

()

(1) ()

			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
			02-6308-0500		20110506		20131107		6113005161
							20131107		6213004454
							20131107		6313002700
			02-6308-0500		20110506		20131128		6113005456
							20131128		6213004594
							20131128		6313002866

(2)

(: ,)

	4	4	0
	4	4	0
	63,486,396,410	56,986,051,200	-6,500,345,210

(3)

(:)

		0	0	0
		105,172,098	157,806,665	52,634,567
		105,172,098	157,806,665	52,634,567
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		105,172,098	157,806,665	52,634,567
		105,172,098	157,806,665	52,634,567

(4)

(:)

					()	()						
		0	0									0
		56,986,051,200	0									56,986,051,200
		56,986,051,200	0	0	0	0	0	0	0	0	0	56,986,051,200
		0										0
		0										0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		56,986,051,200	0	0	0	0	0	0	0	0	0	56,986,051,200
		56,986,051,200	0	0	0	0	0	0	0	0	0	56,986,051,200

(5)

(: , ,%)

1	0	0	0	0	0	0	0	0
1 3	0	1	1	25	0	215,534,566	215,534,566	0.4
3 5	0	1	1	25	0	459,478,449	459,478,449	0.8
5 10	0	1	1	25	0	722,411,793	722,411,793	1.3
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	55,588,626,392	55,588,626,392	97.5
	0	4	4	0	0	56,986,051,200	56,986,051,200	0
	0	0	0	0			0	0

()

(1)

			02-6308-0500		20000519	/	20090204	210900479		0		0
	/		02-6308-0500		20031219	/	20090204	210900242		0		0
			02-6308-0500		20050701		20090204	210901148		8		292012657909
			02-6308-0500		20100520		20100615	211000241		0		0
			02-6308-0500		20080419		20090204	210901031		6		656945547264
			02-6308-0500		20010703	/ MM	20090204	210900459		0		0
			02-6308-0500		20061222	SK / BNP	20090623	210901761		12.5		875238185743
			02-6308-0500		20001218	/NH-CA	20101117	210900911		2		80305883082
			02-6308-0500		20000519	/ /	20090204	210900505		1		30000000000
			02-6308-0500		20100520		20100615	211000243		0		0
			02-6308-0500		20031219		20090204	210901015		0		0
			02-6308-0500		20080419		20100722	210901428		2		513064627000
			02-6308-0500		20060630		20090204	210900702		21		2679258123021
	/		02-6308-0500		20001218	/ MM	20090204	210900285		1		180516019228
			02-6308-0500		20070706	BNP / /	2010524	210900656		5		192007248951
			02-6308-0500		20001218	MM / KTB	2010822	210900512		0		0
			02-6308-0500		20111007		20111129	211100791		0		0
			02-6308-0500		20080419	/	20120207	210300326		3		90983822181
			02-6308-0500		20051223	/ PCA	20120207	210900865		30.5		1328510907075
			02-6308-0500		20120406	/ /	20120531	211200277		0		0
			02-6308-0500		20120406		20120918	2101011621		0		0
			02-6308-0500		20120914		20120928	211200643		0		0
			02-6308-0500		20110506		20120928	210901817		1		249158572482
			02-6308-0500		20001218		20121211	210901006		0		0
			02-6308-0500		20120914		20130507	211300397		0		0
			02-6308-0500		20001218	BNP /	20130826	211200399		0		0
			02-6308-0500		20130510		20130905	211300673		0		0
			02-6308-0500		20110506		20131107	211300729		0		0
			02-6308-0500		20110506		20131128	211200325		0		0

(2)

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	33	28	- 5
	101	93	- 8
()	6,541,707,569,626	7,168,001,593,936	626,294,024,310
(가)	8,053,902,532,904	9,175,753,722,558	1,121,851,189,654

(3)

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		25,699,869	32,866,584	7,166,715
		8,601,660,548	13,766,584,043	5,164,923,495
		8,627,360,417	13,799,450,627	5,172,090,210
		0	66,719,000	66,719,000
		589,899,000	589,899,000	0
		589,899,000	656,618,000	66,719,000
		25,699,869	99,585,584	73,885,715
		9,191,559,548	14,356,483,043	5,164,923,495
		9,217,259,417	14,456,068,627	5,238,809,210

(4)

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			() ()	.					
	0	0	0	0	0	0	0	0	0
	2,554,765,949,442	0	0	2,194,157,843,446	581,470,979,371	0	0	578,447,949,983	5,908,842,722,242
	2,554,765,949,442	0	0	2,194,157,843,446	581,470,979,371	0	0	578,447,949,983	5,908,842,722,242
	0	0	0	0	0	0	0	0	0
	313,031,531,925	0	0	0	518,884,127,000	0	0	427,243,212,769	1,259,158,871,694
	313,031,531,925	0	0	0	518,884,127,000	0	0	427,243,212,769	1,259,158,871,694
	0	0	0	0	0	0	0	0	0
	2,867,797,481,367	0	0	2,194,157,843,446	1,100,355,106,371	0	0	1,005,691,162,752	7,168,001,593,936
	2,867,797,481,367	0	0	2,194,157,843,446	1,100,355,106,371	0	0	1,005,691,162,752	7,168,001,593,936

(5)

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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	2	2	22	0	1 885,429 224	1 885,429 224	0
10 50	0	2	2	22	0	8 269,863 038	8 269,863 038	0.1
50 100	0	7	7	75	0	49,804,123,250	49,804,123,250	0.7
100	0	82	82	88.2	0	7,108,042,178,424	7,108,042,178,424	99.2
	0	93	93	0	0	7,168,001 593,936	7,168,001 593,936	0

(6)

(:)

	256,000,962,629	0	256,000,962,629
	36,207,356,800	0	36,207,356,800
	8,124,310,804,930	0	8,124,310,804,930
	205,580,949,714	0	205,580,949,714
	0	0	0
	0	0	0
	-163,500,000	0	-163,500,000
	0	0	0
	66,837,216,378	0	66,837,216,378
	8,688,773,790,451	0	8,688,773,790,451

(7)

()

	32	1,284,990,814,703	
	3	89,996,893,028	
	18	3,315,973,003,568	
	13	618,192,995,518	
	11	334,858,508,618	
	10	341,822,525,650	
JP Morgan	3	977,935,192,869	
BONY	1	11,104,500,000	
State Street (HK)	1	187,842,159,982	
BBH	1	5,285,000,000	
	93	7,168,001,593,936	

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(1)

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		가					

(3)

가)

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		가				
		가				
		가				
		RA				

()

(:)

					()	(AB CP)	()		(EL S)	()								RP			가				

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	43,509,065,593	53,710,849,749	10,201,784,156	23.45	
가	B/S (A)	47,623,076,469	57,844,545,718	10,221,469,249	21.46	
	(B)	4,146,941,005	4,169,643,079	22,702,074	0.55	
	가 .	680,586,941	693,840,664	13,253,723	1.95	
	. , ,	813,307,743	814,778,562	1,470,819	0.18	
	. 1	300,000,000	300,000,000	0	0	
	. 3	-	-	-	-	
	. .	1,331,573,777	1,331,573,777	0	0	
	. .	-	-	-	-	
	. .	-	-	-	-	
	. .	-	-	-	-	
	. 100 16	-	-	-	-	
	. .	-	-	-	-	
	. 490,242,415	495,202,966	4,960,551	1.01		
	. 가	-	-	-	-	
	가 (C)	32,930,129	35,947,110	3,016,981	9.16	
가 .	32,930,129	35,947,110	3,016,981	9.16		
. .	-	-	-	-		
. .	-	-	-	-		
. 가	-	-	-	-		
2.	(=D+E+F)	7,942,175,115	7,956,475,482	14,300,367	0.18	
가	(D)	2,755,134,389	2,236,471,108	-518,663,281	-18.83	
	가 .	1,512,685,180	1,070,820,934	-441,864,246	-29.21	
	. .	0	0	0	0	
	. .	184,017,412	126,558,457	-57,458,955	-31.22	
	. .	1,058,431,797	1,039,091,717	-19,340,080	-1.83	
	. .	0	0	0	0	
	. .	0	0	0	0	
	(E)	1,654,477,470	1,706,727,254	52,249,784	3.16	
	(F=max(가 ,)+ +)	3,532,563,256	4,013,277,120	480,713,864	13.61	
	가 . 10%	1,200,000,000	1,200,000,000	0	0	
	. .	1,409,701,982	1,475,993,255	66,291,273	4.7	
	. 가	-	-	-	-	
	. .	2,122,861,274	2,537,283,865	414,422,591	19.52	
	3.	(=(1/2)× 100)	548	675	127	23.18
	4.	(1-2)	35,566,890,478	45,754,374,267	10,187,483,789	28.64

■

1.

		61 916 123,597
.		32 308 438,595
1.		11 308 438,595
1)		1 000,000
2)		0
3)		10 505 211,646
4)		0
5)		802 226,949
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		0
2.		21 000 000,000
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)	21,000,000,000
11)	0
12)	0
13)	0
.	16,997,097,383
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	15,665,523,606
1)	3,685,761,975
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	5,861,256,201
	0
	5,861,256,201
7)	0
8)	5,320,205,430
	5,320,205,430
	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
.	905,163,999
(가)(-)	6,669,338
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	905,163,999
1)	0
2)	905,163,999
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
.	693,840,664
()	0
1.	0
2.	0
3.	1,060,703,305
4.	222,822,029
5.	1,632,102,586
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	2,221,787,256
1)	0
2)	663,265,003
3)	222,818,029
4)	1,335,704,224
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
.	11,011,582,956
(가)(-)	31,055,492
(가)(+))	0
1.	289,961,341
1) ()	0
	0
	0
	0
	0
2) ()	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	289,961,341
2.	5,799,375,627
1)	5,566,291,536
	0

1. ()

	0
	0
	0
	1,429,945
	4,054,997,696
	1,509,863,895
	0
	0
	0
2)	233,084,091
	0
	0
	0
	233,084,091
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	90,998,774
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	517,262,966
1)	0
2) 가	0
3)	495,202,966
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.	723,779,788
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	4,071,577,879
.	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
.	4,071,577,879
(가)(-)	0
(가)(+))	0
1.	857,607,835
1)	4,430,737,387
2) (+, -)	0
3) 가 (-)	0
4) (-)	3,573,129,552
(-)	3,573,129,552
(-)	0
2.	134,568,512
1)	0
2)	134,568,512
3)	0
4)	0
5)	0
3.	2,163,787,125

1. ()

4.	0
5.	77,173,800
6.	709,222,221
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	129,218,386
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	57,844,545,718
.	11,925,000,000
1.	11,925,000,000
2.	0
1)	0
2)	0
3)	0
.	4,830,565,000
1.	4,830,565,000
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
.	- 683,150,341
1. 가 가	362,034,951
1)	73,732,169
2)	0
3)	0
4)	0
5)	0
6)	288,302,782
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 1,045,185,292
.	41,805,248,519
1.	3,113,693,505
2.	26,779,364
3.	0

1. ()

4.	0
5.	0
6.	0
6.	38 664 775,650
()	11 551 635,144

2.

.	26,810,374,780
1.	26,030,548,309
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	14,613,875,292
	157,806,665
	14,456,068,627
	0
6)	11,416,673,017
	11,416,673,017
	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	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.		505,713,203
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)	468,830,030
16)	0
17)	0
18)	0
19)	36,883,173
5.	146,927,487
1)	0
2) 가	0
3)	146,927,487
4)	0
6.	5,604,607
1)	5,604,607
2)	0

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
.		12,085,123,653
1.		416,516,797
1)		40,814,905
		40,814,905
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		375,701,892
2. 가		308,718,250
1)		308,718,250
		308,718,250
		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.	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.	124,979,885
1)	72,735,506
2)	52,244,379
7.	11,227,132,242

2. ()

1)	6,967,628,927
	4,210,699,390
	2,756,929,537
2)	498,870,318
	324,375,571
()	0
()	324,375,571
	174,494,747
()	0
()	174,494,747
3)	0
4)	486,058,821
5)	154,147,683
6)	530,869,684
7)	244,379,824
8)	589,914,279
9)	342,094,039
10) 가	237,112,500
11)	0
12)	30,090,598
13)	0
14)	114,783,640
15)	0
16)	30,716,814
17)	0
18)	6,291,000
19)	18,872,978
20)	17,998,106
21)	204,175,264
22)	229,293,973

2. ()

23)	48,539,341
24)	14,270,960
25)	54,737,714
26)	0
27)	406,285,779
8.	4,051,479
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	4,051,479
	0
	4,051,479
	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
.	()	14,725,251,127
.		206,640,351
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.	3,319,633
.	106,873,028
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	106,873,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	28
.	14,825,018,450
.	3,273,383,306
. ()	11,551,635,144
.	0
. ()	11,551,635,144
()	9,167,746
()	11,542,467,398
.	200,370,057
1. 가 가	215,373,657
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	41,511,032
8.	56,514,632
. ()	11,752,005,201

3.

■

1.

가.

1.	
2.	
3.	
4.	(
5.	(
6.)
7.	(
8.	(
9.	(
10.	(
)

	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	
11	20131029	1 : , 2 : , 3 :	가	
12	20131029	1 :	가	
13	20131119	1 :	가	
14	20131224	1 :	가	

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

	3	,	1. : 가 2. :1) 3) , 2) 4) 5)	
	3 ²	,	1. , 2. , 3.	

			가	
	20130408	1 :	가	
	20130423	1 : , 2 :	가	
	20130429	1 :	가	
	20130429	1 :	가	
	20130611	1 2 15 16 3 15 4	가	
	20130712	1 : 2 : 3 :	가	
	20131029	1 : 2 : 3 : 4 :	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

()

{		/ / ,	
}		/ / ,	
{		University of Texas at Dallas University of Texas at Dallas /	Minnesota State U ,

()

			가	
1	20130408	1 :	가	
2	20130423	1 : , 3 ² :	가	
3	20130423	1 : , 4 : , 3 ² :	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	
11	20131029	1 : , 3 : , 2 :	가	
12	20131029	1 :	가	
13	20131119	1 :	가	
14	20131224	1 :	가	

3.

가.

4.

가.

(1)

(2)

(: ,)

					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	1 231,819, 224	-381,842.3 23	
				1700000	0	1 331,573, 777	0	0	0	1700000	0	1 331,573, 777	1 231,819, 224	-381,842.3 23	

(: ,)

						가		가			가	()		
		가	()	440,525	11.8	2,722,885,025	0	-36,123,050	440,525	11.8	2,686,761,975	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	85	1,331,573,777	200,802,210		0
		가	()	0	0	0	199,800	999,000,000	199,800	4.6	999,000,000	201,309,230		0
				2,140,525	0	4,552,758,802	199,800	962,876,950	2,340,325	0	5,515,635,752			0

■

1.

(: ,%)

					가				
			1,188,716	56.1	137,639	0	1,326,355	55.6	
			127,254	6	0	0	127,254	5.3	
			125,200	5.9	15,650	0	140,850	5.9	5%
57			678,830	32	111,711	0	790,541	33.2	

2.

(: ,%)

	20131225	1,326,355	56.6	
	20131228	1,326,355	55.6	

■

1.

(: ,)

	()	
	1	67
	1	67
	0	0
	0	0
	0	0
	1	7

가.

(:)

		0	0	0	0
		2	0	1	3
		3	0	0	3
		0	0	0	0
		56	0	6	62
		0	0	0	0
		0	0	0	0
		6	0	0	6
		67	0	7	74

(:)

	/	19660723		/ / / MM /	20010418	20130628	20160627		0	1277402
	/	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.

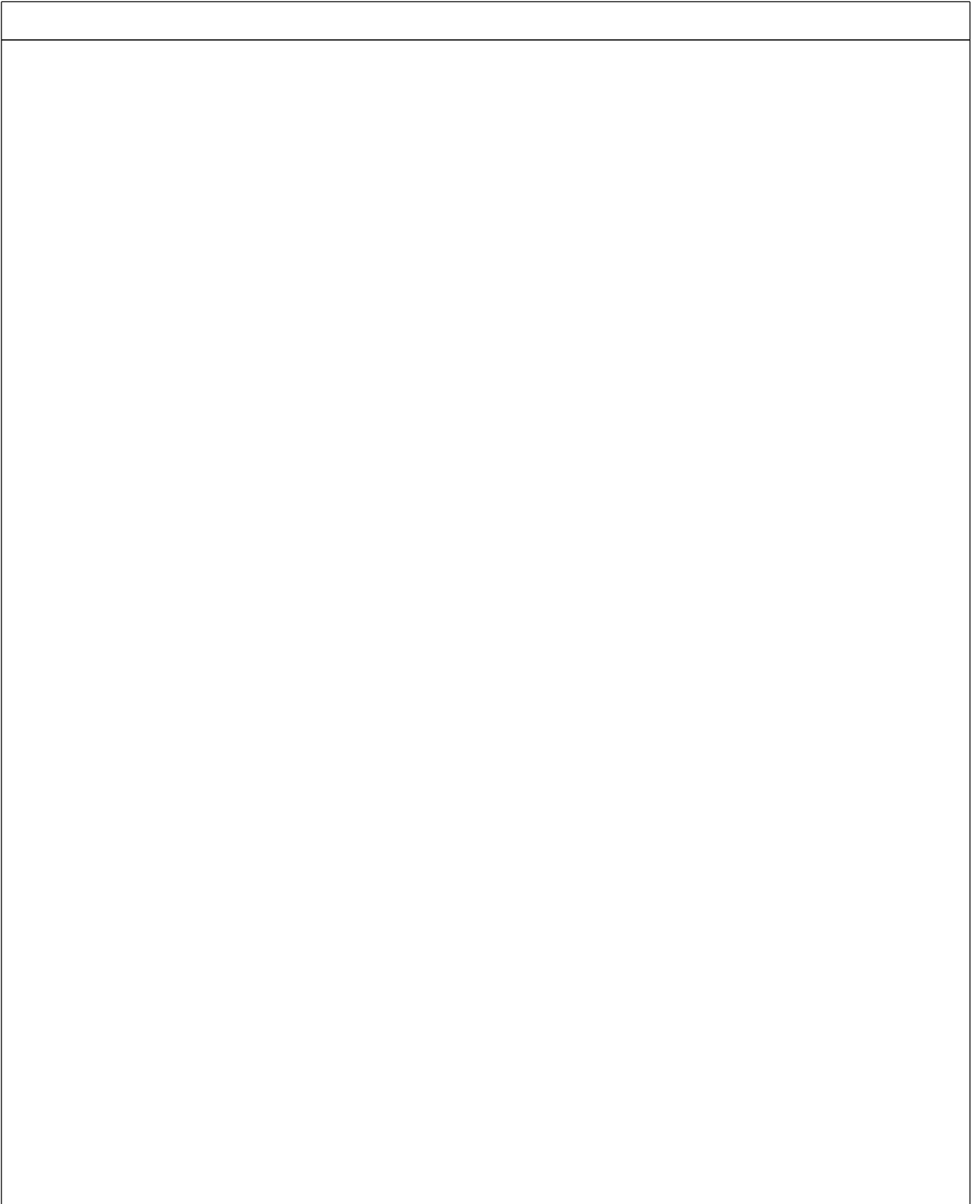
(: ,%)

		(A)	(B)							(B/A)

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

(:)

.



■

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.