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2014 04 01

2014 06 30

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() 02-6308-0500
() www.trustonasset.com
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	66,10 ()
	19980404
	12
	13 250,000,000 ()
가 ()	5,000
	2,650,000
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	www.trustonasset.com
	02-6308-0500
.	()
	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		

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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		
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2008.06.16	가	
2009.07.28		
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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
20140319			249,510	5,000	22,400
20140327			15,490	5,000	22,400

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	10,000,000	2,650,000	2,650,000	

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	165 2						

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		가					가			

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(A)		2,650,000	
		0	
(B)		0	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,650,000	
		0	

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가		5,000	
(A)		3,579,205,663	
		1,351	
(B)		0	
		0	
(=B/A × 100)		0	0
		0	
		0	
		0	
		0	

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							가
	가		0	0	0	0	0
			0	0	0	0	0
			0	0	0	3,874,813,425	-122,906,475
			0	0	0	3,874,813,425	-122,906,475
	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
			0	0	0	3,874,813,425	-122,906,475
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
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			0	0	0	0	0
			0	0	0	0	0
ETF		0	0	0	0	0	
		0	0	0	5,365,365,599	-309,611,637	
		0	0	0	5,365,365,599	-309,611,637	
			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	5,753,238,680	-32,909,002
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	7,086,155,137	-32,909,002
ELS ELW		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
			0	0	0	300,000,000	0
			0	0	0	16,626,334,161	-465,427,114

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		가			
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	ELS				
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		36	0	0	0	0	0	0	36
		3	0	0	0	0	0	0	3
		10	0	0	0	0	0	0	10
		21	0	0	0	0	0	0	21
		0	0	0	0	0	0	0	0
		1	0	0	0	0	0	0	1
		3	0	0	0	0	0	0	3
		0	0	0	0	0	0	0	0
		74	0	0	0	0	0	0	74
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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
		76	0	0	0	0	0	0	76
		1 401 252 023,476	0	0	0	0	0	0	1 401 252 023,476
		424,798,240,374	0	0	0	0	0	0	424,798,240,374
		819,566,338,210	0	0	0	0	0	0	819,566,338,210
		1 741,727 823,358	0	0	0	0	0	0	1 741,727 823,358
		0	0	0	0	0	0	0	0
		20,000 000,000	0	0	0	0	0	0	20,000 000,000
		140,863,280,822	0	0	0	0	0	0	140,863,280,822
		0	0	0	0	0	0	0	0
		4 548,207 706,240	0	0	0	0	0	0	4 548,207 706,240
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		232,285,871,337	0	0	0	0	0	0	232,285,871,337
		0	0	0	0	0	0	0	0
		232,285,871,337	0	0	0	0	0	0	232,285,871,337
		0	0	0	0	0	0	0	0
		4 780,493 577,577	0	0	0	0	0	0	4 780,493 577,577
		1 428,889 296,655	0	0	0	0	0	0	1 428,889 296,655
		429,493,525,109	0	0	0	0	0	0	429,493,525,109
		821,735,786,081	0	0	0	0	0	0	821,735,786,081
		1 790,114 208,145	0	0	0	0	0	0	1 790,114 208,145
		0	0	0	0	0	0	0	0
		20,131 468,703	0	0	0	0	0	0	20,131 468,703
		147,204,478,499	0	0	0	0	0	0	147,204,478,499
		0	0	0	0	0	0	0	0
		4 637,568 763,192	0	0	0	0	0	0	4 637,568 763,192
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		211,678,541,272	0	0	0	0	0	0	211,678,541,272
		0	0	0	0	0	0	0	0
		211,678,541,272	0	0	0	0	0	0	211,678,541,272
		0	0	0	0	0	0	0	0
		4 849,247 304,464	0	0	0	0	0	0	4 849,247 304,464

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						(A)	(B)	(A+B)			
		056	049	002	001	108	0	109	0	0	0
		014	0	001	001	016	0	017	0	0	0
		058	068	001	001	129	0	143	1	0	1
		023	011	001	001	036	0	039	0	0	0
		0	0	0	0	0	0	0	0	0	0
		004	004	002	001	011	0	012	0	0	0
		018	002	001	001	022	0	022	0	0	0
		0	0	0	0	0	0	0	0	0	0
		038	032	001	001	072	0	077	0	0	0
				0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
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		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		1	019	003	003	125	1	19	0	0	4
		0	0	0	0	0	0	0	0	0	0
		1	019	003	003	125	1	19	0	0	4
		0	0	0	0	0	0	0	0	0	0
		041	031	001	001	075	0	082	0	0	0
		041	031	001	001	075	0	082	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
		041	031	001	001	075	0	082	0	0	0

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	374,111,406,069	0				84,871,645,626	0			458,983,051,695	0
	1,849,705,058,322	0				0	0			1,849,705,058,322	0
	2,500,976,711,885	0				164,743,409,040	0			2,665,720,120,925	0
	40,314,717,771	0				0	0			40,314,717,771	0
	0	0				0	0			0	0
	0	0				0	0			0	0
	16,080,000	0				0	0			16,080,000	0
	0	0				0	0			0	0
	0	0				0	0			0	0
	70,565,434,804	0				45,440,442,036	0			116,005,876,840	0

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	BS	307,283,278	0	N
	HMC	73,687,547,516	2	N
	BK	39,464,475,791	1	N
	KB	51,652,154,151	1	N
	LG	73,716,966,339	2	N
	NH	10,098,496,235	0	N
	NH	61,775,562,437	1	N
	SK	26,844,209,964	1	N
		173,269,055,031	4	N
		24,739,126,178	1	N
		240,738,642,976	5	N
		29,687,676,705	1	N
		50,687,212,243	1	N
		35,141,048,803	1	N
		598,552,506,094	13	N
		30,000,000,000	1	N
		6,105,292	0	N
		436,338,005,020	9	N
		231,583,387,457	5	N
		47,756,331,401	1	N
		73,561,950,679	2	N
		478,766,677,202	10	N
		84,836,952,729	2	N
		10,103,984,271	0	N
		519,466,205	0	N
		45,825,169,677	1	N
		5,396,023,940	0	N
		70,844,368,435	1	N
		68,106,322,223	1	N
		55,979,033,208	1	N
		259,418,766,585	5	N

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		11,570,494,378	0	N
		30,336,517,816	1	N
		477,917,133,874	10	N
		10,752,303	0	N
		948,107,687	0	N
		176,181,992	0	N
		2,298,513,759	0	N
		54,311,128,513	1	N
		9,862,045,848	0	N
		233,652,797	0	N
		102,201,785	0	N
	NH	3,200,221,970	0	N
		8,798,564,453	0	N
		258,676,977	0	N
		114,052,923,642	2	N
		97,196,804,151	2	N
		1,789,831,130	0	N
		3,075,406,239	0	N
		261,427,706	0	N
		9,826,872,268	0	N
		62,541,277,286	1	N
		42,052,112,209	1	N
		145,764,734,037	3	N
		197,578,880,593	4	N
		538,186,398	0	N
	() (-	116,386,419,701	2	N
		4,780,493,577,577	100	

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	9	648,016,975,900	673,095,508,459	9	603,188,852,400	609,726,417,876	N
	11	1,433,263,269,706	1,531,542,000,395	11	1,412,642,372,819	1,423,878,781,054	N
	18	309,193,621,651	316,345,986,097	18	284,810,061,987	292,032,952,660	N
	8	1,210,077,196,709	1,233,152,886,837	7	1,154,631,966,697	1,187,796,084,698	N
	1	70,770,812,032	63,690,696,142	1	70,755,112,032	64,249,626,579	N
	16	583,114,894,639	591,366,165,991	18	618,369,636,000	632,442,437,912	N
NH	6	240,568,832,204	243,544,069,544	7	310,000,000,000	315,780,750,341	N
	2	51,513,710,481	58,142,531,208	3	93,809,704,305	111,661,712,072	N
	2	312,018,672,890	304,070,118,554	2	232,285,871,337	211,678,541,272	N
	73	4,858,537,986,212	5,014,949,963,227	76	4,780,493,577,577	4,849,247,304,464	

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	7	405,325,997,546	411,845,528,498	7	405,325,997,546	418,672,389,948	N
	8	276,036,758,779	280,088,309,156	9	345,467,926,575	352,676,258,545	N
	57	4,157,175,229,887	4,304,909,669,541	59	4,009,699,653,456	4,059,608,257,735	N
SC	1	20,000,000,000	18,106,456,032	1	20,000,000,000	18,290,398,236	N
	73	4,858,537,986,212	5,014,949,963,227	76	4,780,493,577,577	4,849,247,304,464	

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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		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
			02-6308-0500		20031219		20100204		6107111151
							20100204		6209218463
							20100204		6305116073

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			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		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
			02-6308-0500		20120406		20120918		6107051573
							20120918		6205130889
							20120918		6305116411
			02-6308-0500		20120914		20120928		6112004890
							20120928		6212003368
							20120928		6312003251

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			02-6308-0500		20110506		20120928	6112004889
							20120928	6212003367
							20120928	6312003250
			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
		&	02-6308-0500		20110506	/	20140102	6114000007
							20140102	6214000060
							20140102	6303113257
			02-6308-0500		20131108		20140102	6114000009
							20140102	6214000071
							20140102	6314000009
			02-6308-0500		20030613	/ /	20140325	6109015380
							20140325	6209218631
							20140325	6305116038
			02-6308-0500		20070706	/ /	20140402	6109015353
							20140402	6204129967
							20140402	6304115300

()

(1) ()

			02-6308-0500		20041218	/	20140407		6109015151
							20140407		6209218408
							20140407		6309191194
			02-6308-0500		20130510		20140418		6114001782
							20140418		6214000744
							20140418		6314000856
			02-6308-0500		20140425		20140616		6114002880
							20140616		6211002778
							20140616		6311002649
			02-6308-0500		20140425	Sw iss Re/ 가	20140616		6114002881
							20140616		6214001049
							20140616		6314001331
		&	02-6308-0500		20140425		20140616		6114002882
							20140616		6214001050
							20140616		6314001332

(2)

(: ,)

	4	4	0
	4	4	0
	50,334,433,484	39,366,998,185	-10,967,435,299

(3)

(:)

		0	0	0
		240,545,203	33,273,754	-207,271,449
		240,545,203	33,273,754	-207,271,449
		0	0	0
		166,549,008	0	-166,549,008
		166,549,008	0	-166,549,008
		0	0	0
		407,094,211	33,273,754	-373,820,457
		407,094,211	33,273,754	-373,820,457

(4)

(:)

					()	()						
		0	0	0	0	0	0	0	0	0	0	0
	39,366,998.185	0	0	0	0	0	0	0	0	0	0	39,366,998.185
	39,366,998.185	0	0	0	0	0	0	0	0	0	0	39,366,998.185
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
	39,366,998.185	0	0	0	0	0	0	0	0	0	0	39,366,998.185
	39,366,998.185	0	0	0	0	0	0	0	0	0	0	39,366,998.185

(5)

(: , ,%)

1	0	0	0	0	0	0	0	0	0
1 3	0	0	0	0	0	0	0	0	0
3 5	0	2	2	50	0	850,840,218	850,840,218		2.2
5 10	0	1	1	25	0	710,966,758	710,966,758		1.8
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	37,805,191,209	37,805,191,209		96
	0	4	4	0	0	39,366,998,185	39,366,998,185		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		10	422677675984
			02-6308-0500		20100520		20100615	211000241		0	0
			02-6308-0500		20080419		20090204	210901031		8	688807144789
			02-6308-0500		20061222	SK /BNP	20090623	210901761		13	1108795605748
			02-6308-0500		20001218	/NH-CA	20110117	210900911		6	519341576930
			02-6308-0500		20000519	/ /	20090204	210900505		2	50958112312
			02-6308-0500		20100520		20100615	211000243		0	0
			02-6308-0500		20031219		20090204	210901015		0	0
			02-6308-0500		20080419		20100722	210901428		2	513053265804
			02-6308-0500		20060630		20090204	210900702		21	2679251131938
	/		02-6308-0500		20001218	/ MM	20090204	210900285		1	180516019228
			02-6308-0500		20070706	BNP / /	20110524	210900656		45	198405163544
			02-6308-0500		20111007		20111129	211100791		0	0
			02-6308-0500		20080419	/	20120207	210300326		3	51821515578
			02-6308-0500		20051223	/ PCA	20120207	210900865		34.5	1273110013786
	&		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		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
	&		02-6308-0500		20110506	/	20140102	2101007654		0	0
			02-6308-0500		20131108		20140102	211400003		0	0
			02-6308-0500		20030613	/ /	20140325	210901260		1	223259880261

()

(1) ()

			02-6308-0500		20070706	/ /	20140402	2109001217			0	0
			02-6308-0500		20041218	/	20140407	2109000936			0	0
			02-6308-0500		20130510		20140418	2114000182			0	0
			02-6308-0500		20140425		20140616	2114000446			0	0
			02-6308-0500		20140425	Sw & Re/ 가	20140616	2114000447			0	0
		&	02-6308-0500		20140425		20140616	2114000448			0	0

(2)

(: ,)

	30	30	0
	103	106	3
()	7,893,787,420,531	7,909,997,105,902	16,209,685,371
(가)	9,567,513,387,752	9,616,424,633,855	48,911,246,103

(3)

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		32,866,584	0	- 32,866,584
		19,053,295,949	5,519,508,048	- 13,533,787,901
		19,086,162,533	5,519,508,048	- 13,566,654,485
		66,719,000	0	- 66,719,000
		2,708,755,947	264,609,000	- 2,444,146,947
		2,775,474,947	264,609,000	- 2,510,865,947
		99,585,584	0	- 99,585,584
		21,762,051,896	5,784,117,048	- 15,977,934,848
		21,861,637,480	5,784,117,048	- 16,077,520,432

(4)

(:)

			() ()	.					
	0	0	0	0	0	0	0	0	0
	0	22 241,838 781	10 000,000 000	2 552,888 808,482	3,108,090 620,073	0	0	730 880,186 317	6 424,101 453,653
	0	22 241,838 781	10 000,000 000	2 552,888 808,482	3,108,090 620,073	0	0	730 880,186 317	6 424,101 453,653
	0	0	0	0	0	0	0	0	0
	365 312,186 560	0	0	0	1,120,583 465,689	0	0	0	1 485,895 652,249
	365 312,186 560	0	0	0	1,120,583 465,689	0	0	0	1 485,895 652,249
	0	0	0	0	0	0	0	0	0
	365 312,186 560	22 241,838 781	10 000,000 000	2 552,888 808,482	4 228,674 085,762	0	0	730 880,186 317	7 909,997 105,902
	365 312,186 560	22 241,838 781	10 000,000 000	2 552,888 808,482	4 228,674 085,762	0	0	730 880,186 317	7 909,997 105,902

(5)

(: ,%)

1	0	1	1	09	0	10,914,708	10,914,708	0
1 3	0	1	1	09	0	295,922,568	295,922,568	0
3 5	0	0	0	0	0	0	0	0
5 10	0	2	2	19	0	1,605,201,545	1,605,201,545	0
10 50	0	4	4	38	0	14,277,573,577	14,277,573,577	0.2
50 100	0	10	10	94	0	80,823,684,098	80,823,684,098	1
100	0	88	88	83	0	7,812,983,809,406	7,812,983,809,406	98.8
	0	106	106	0	0	7,909,997,105,902	7,909,997,105,902	0

(6)

(:)

	225,724,929,904	2,677,206,236	228,402,136,140
	525,695,617,325	0	525,695,617,325
	8,744,246,890,475	0	8,744,246,890,475
	142,690,183,178	0	142,690,183,178
	0	0	0
	0	0	0
	37,800,000	0	37,800,000
	0	0	0
	65,211,691,340	0	65,211,691,340
	9,703,607,112,222	2,677,206,236	9,706,284,318,458

(7)

()

	36	1,813,300,809,418	
	3	35,702,886,764	
	21	3,376,676,700,643	
	18	705,072,680,486	
	11	209,771,463,591	
	11	283,883,750,027	
JP Morgan	3	1,110,135,710,831	
BONY	1	11,104,500,000	
State Street (HK)	1	359,074,965,338	
BBH	1	5,273,638,804	
	106	7,909,997,105,902	

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(1)

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(:)

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(2)

(: ,)

		가		

(3)

가)

(:)

			가				
			가				
			가				
			(,)				
			가				

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	60,178,186,458	61,210,679,926	1,032,493,468	1.72
가	B/S (A)	64,503,231,778	65,610,796,264	1,107,564,486	1.72
	(B)	4,369,477,933	4,439,454,887	69,976,954	1.6
	가 .	630,440,041	575,228,501	-55,211,540	-8.76
	. , ,	1,051,460,463	1,176,735,261	125,274,798	11.91
	. 1	300,000,000	300,000,000	0	0
	. 3	-	-	-	-
	. .	1,331,573,777	1,331,573,777	0	0
	. .	-	-	-	-
	. .	-	-	-	-
	. .	-	-	-	-
	. 100 16	-	-	-	-
	. .	-	-	-	-
	. 513,271,039	518,278,799	5,007,760	0.98	
	. 가	-	-	-	-
	. .	542,732,613	537,638,549	-5,094,064	-0.94
가 (C)	44,432,613	39,338,549	-5,094,064	-11.46	
가 .	44,432,613	39,338,549	-5,094,064	-11.46	
. .	-	-	-	-	
. .	-	-	-	-	
. 가	-	-	-	-	
2.	(=D+E+F)	8,316,329,528	8,115,518,139	-200,811,389	-2.41
가	(D)	2,497,208,405	2,463,847,526	-33,360,879	-1.34
	가 .	1,013,204,527	975,202,216	-38,002,311	-3.75
	. .	0	0	0	0
	. .	241,730,940	392,060,746	150,329,806	62.19
	. .	1,242,272,938	1,096,584,564	-145,688,374	-11.73
	. .	0	0	0	0
	. .	0	0	0	0
	(E)	1,371,877,729	1,408,213,827	36,336,098	2.65
	(F=max(가 ,)+ +)	4,447,243,394	4,243,456,786	-203,786,608	-4.58
	가 . 10%	1,200,000,000	1,200,000,000	0	0
	. .	1,735,868,683	1,522,175,118	-213,693,565	-12.31
. 가	-	-	-	-	
. .	2,711,374,711	2,721,281,668	9,906,957	0.37	
3.	(=(1/2)× 100)	724	754	30	4.14
4.	(1-2)	51,861,856,930	53,095,161,787	1,233,304,857	2.38

■

1.

		72,791,323,865
.		43,564,761,381
1.		5,564,761,381
1)		2,000,000
2)		0
3)		2,342,218,758
4)		0
5)		3,220,542,623
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		0
2.		38,000,000,000
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)	38,000,000,000
11)	0
12)	0
13)	0
.	16,626,334,161
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	15,294,760,384
1)	3,376,513,425
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	5,365,365,599
	0
	5,365,365,599
7)	0
8)	5,754,581,360
	5,754,581,360
	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
.	924,650,325
(가)(-)	5,871,616
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	951,961,725
1)	0
2)	951,961,725
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. (-)	27,311,400
1)	0
2)	0
3)	0
4)	27,311,400

1. ()

5)	0
6) ()	0
7) ()	0
8)	0
9)	0
10)	0
11)	0
12)	0
13)	0
14)	0
15)	0
.	575,228,501
()	0
1.	0
2.	0
3.	1,073,508,405
4.	162,102,629
5.	1,668,518,086
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	2,328,900,619
1)	0
2)	755,748,812
3)	162,099,629
4)	1,411,052,178
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
.	11,100,349,497
(가)(-)	21,132,591
(가)(+))	0
1.	527,494,627
1) ()	0
	0
	0
	0
	0
2) ()	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	527,494,627
2.	6,415,564,870
1)	5,977,871,494
	0

1. ()

	0
	0
	0
	33,116,135
	4,293,639,935
	1,651,115,424
	0
	0
	0
2)	437,693,376
	0
	0
	0
	437,693,376
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	138,424,070
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	540,338,799
1)	0
2) 가	0
3)	518,278,799
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.	2,225,415,940
()	1,758,148,520
1)	0
2)	0
3)	0
4)	2,225,415,940
5)	0
13.가	0
14.	1,038,311,191
15.	0
16.	214,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	7,180,527,601
.	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
.	7,180,527,601
(가)(-)	0
(가)(+))	0
1.	671,030,923
1)	4,828,155,178
2) (+, -)	0
3) 가 (-)	0
4) (-)	4,157,124,255
(-)	4,157,124,255
(-)	0
2.	137,339,731
1)	0
2)	137,339,731
3)	0
4)	0
5)	0
3.	2,621,388,447

1. ()

4.	0
5.	0
6.	3,239,439,280
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	511,329,220
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	65,610,796,264
.	13,250,000,000
1.	13,250,000,000
2.	0
1)	0
2)	0
3)	0
.	9,420,845,010
1.	9,420,845,010
2.	0
3.	0

1. ()

4.	0
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
.	- 1,113,048,933
1. 가 가	72,839,638
1)	- 167,481,700
2)	0
3) .	0
4)	0
5)	0
6)	240,321,338
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 1,185,888,571
.	44,053,000,187
1.	3,410,293,505
2.	44,432,613
3.	0

1. ()

4.	0
5.	0
6.	0
7.	40 598 274,069
()	3,579,205,663

2.

.	11,256,833,885
1.	10,969,723,354
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	5,817,390,802
	33,273,754
	5,784,117,048
	0
6)	5,152,332,552
	5,152,332,552
	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	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
		0
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		286,962,681
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)	274,100,608
16)	0
17)	0
18)	0
19)	12,862,073
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	147,850
1)	147,850
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
.		6,660,255,085
1.		157,838,003
1)		0
		0
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		157,838,003
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.	194,577,509
1)	53,330,415
2)	141,247,094
7.	6,279,135,442

2. ()

1)	4,750,244,916
	3,504,010,756
	1,246,234,160
2)	171,319,506
	96,452,886
()	0
()	96,452,886
	74,866,620
()	0
()	74,866,620
3)	0
4)	178,331,551
5)	42,264,581
6)	182,810,271
7)	77,338,924
8)	181,580,965
9)	153,808,307
10) 가	84,895,140
11)	0
12)	12,344,372
13)	0
14)	94,312,108
15)	0
16)	4,846,600
17)	0
18)	4,488,000
19)	5,646,600
20)	6,288,295
21)	66,172,025
22)	81,417,962

2. ()

23)	13,356,050
24)	3,786,640
25)	19,629,086
26)	0
27)	144,253,543
8.	28,704,131
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	1,392,731
	0
	1,392,731
	0
	0
6)	27,311,400
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
.	()	4,596,578,800
.		5,244,704
1.		4,999,000
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.	245,704
.	22,500,004
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	22,500,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	4
.	4,579,323,500
.	1,000,117,837
. ()	3,579,205,663
.	0
. ()	3,579,205,663
()	- 5,094,064
()	3,584,299,727
.	- 351,641,177
1. 가 가	- 465,427,114
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	14,605,092
8.	-99,180,845
. ()	3,227,564,486

3.

■

1.

가.

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

	MM / / /		
	/ / /		
	/ / /		
	/ / ,		
	University of Texas at Austin / / /LG / ,		

			가	
1	20140425	1 : , 2 :	가	
2	20140508	1 : 16	가	
3	20140602	1 : 16 , 2 :	가	

	/ / /		
	/ / ,		
	University of Texas at Austin LG / / ,		

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

			가	
	20140508	() 1 :FY2013 가 , () 1 :FY2013 FY2014	가	
	20140602	1 :FY2013 2 :	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 Austin LG / ,	

()

			가	
1	20140425	1 : , 2 :	가	
2	20140508	1 : 16	가	
3	20140602	1 : 16 , 2 :	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	2,485,124, 957	-50,431,47
					1700000	0	1,331,573, 777	0	0	0	1700000	0	1,331,573, 777	2,485,124, 957	-50,431,47

(: ,)

						가		가			가	()		
		가	()	440,525	11.8	2,500,419,900	0	-122,906,475	440,525	11.8	2,377,513,425	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	()	199,800	4.6	999,000,000	0	0	199,800	4.6	999,000,000	201,309,230		0
				2,340,325	0	5,329,293,677	0	-122,906,475	2,340,325	0	5,206,387,202			0

■

1.

(: ,%)

					가				
			1,490,393	56.2	0	0	1,490,393	56.2	
			156,499	5.9	0	0	156,499	5.9	5%
			141,393	5.3	0	0	141,393	5.3	
59			861,715	32.6	0	0	861,715	32.6	

2.

(: ,%)

■

1.

(: ,)

	()	
	1	69
	1	69
	0	0
	0	0
	0	0
	1	11

가.

(:)

		0	0	0	0
		2	0	1	3
		3	0	0	3
		0	0	0	0
		58	0	10	68
		0	0	0	0
		0	0	0	0
		6	0	0	6
		69	0	11	80

(:)

	/	19660723		/ / / MM	20010418	20130628	20160627		0	1419335
	/	19651008		/ / /	20060619	20120617	20150616		0	141393
	{	19520306		/ / /	20120615	20120615	20150614		0	1000
	{	19640707		/ / /	20130423	20130423	20160422		0	1000
	{	19570806		University of Texas at Austin LG / /	20140203	20140203	20170202		0	1000

■

1.

가.가 () (:)

()							
		가					

(:)

	()						
				가			

(:)

()						
				가		

(:)

()							

. ()

(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

■

1.

2.

가.

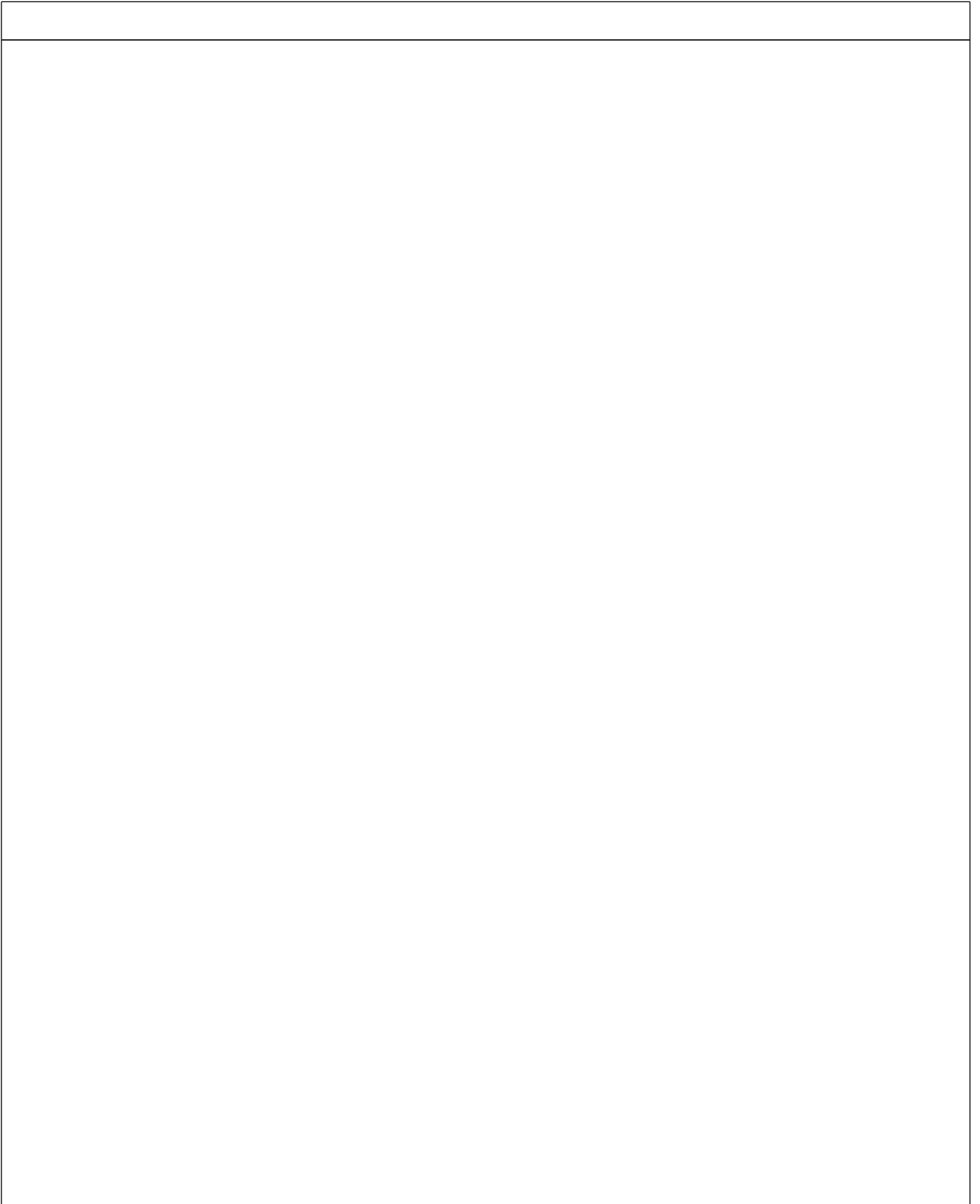
(: ,%)

		(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)	(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 Comm ittee
		List			
	Compliance	.			
)				
	. Liquidity Risk (:			/ /	
	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.