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2015 03 31

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2015 03 31

: _____ ()
: _____ , ()
: _____ 66,10 ()
() 02-6308-0500
() www.trustonasset.com
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	()
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	66,10 ()
	19980404
	12
	13,775,000,000 ()
가 ()	5,000
	2,755,000
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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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가.

1998.04			
1998.05			
1998.07			
2000.08			
2008.06			
1998.04	1544-2	4	
1998.05	115-5		
1998.05	111-5		
1999.02	110	/	
2007.09	23-3	10	
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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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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()	()	()			
				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
20140716			91,658	5,000	23,500
20140725			13,342	5,000	23,500

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					가					
						(%)	가		가	

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가.

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	가			
	10,000,000	2,755,000	2,755,000	

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	165 2						
	165 2						

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		가						1		
		가					가			

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		가							

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(A)		2,755,000	
		0	
(B)		0	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,755,000	
		0	

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가			
(A)			
(B)			
(=B/A × 100)			

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		가			
	ELS				
	ELW				

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		40	0	0	0	0	0	0	40
		1	0	0	0	0	0	0	1
		11	0	0	0	0	0	0	11
		13	0	0	0	0	0	0	13
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		4	0	0	0	0	0	0	4
		0	0	0	0	0	0	0	0
		69	0	0	0	0	0	0	69
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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
		71	0	0	0	0	0	0	71
		1 500,226,298,241	0	0	0	0	0	0	1 500,226,298,241
		108,515,055,070	0	0	0	0	0	0	108,515,055,070
		416,640,883,472	0	0	0	0	0	0	416,640,883,472
		549,093,873,155	0	0	0	0	0	0	549,093,873,155
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		264,366,819,134	0	0	0	0	0	0	264,366,819,134
		0	0	0	0	0	0	0	0
		2 838,842 929,072	0	0	0	0	0	0	2 838,842 929,072
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		133,507,244,407	0	0	0	0	0	0	133,507,244,407
		0	0	0	0	0	0	0	0
		133,507,244,407	0	0	0	0	0	0	133,507,244,407
		0	0	0	0	0	0	0	0
		2 972,350,173,479	0	0	0	0	0	0	2 972,350,173,479
		1 504,476 295,354	0	0	0	0	0	0	1 504,476 295,354
		109,881,178,901	0	0	0	0	0	0	109,881,178,901
		409,814,484,685	0	0	0	0	0	0	409,814,484,685
		558,517,429,243	0	0	0	0	0	0	558,517,429,243
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		262,190,147,334	0	0	0	0	0	0	262,190,147,334
		0	0	0	0	0	0	0	0
		2 844,879 535,517	0	0	0	0	0	0	2 844,879 535,517
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		130,150,476,409	0	0	0	0	0	0	130,150,476,409
		0	0	0	0	0	0	0	0
		130,150,476,409	0	0	0	0	0	0	130,150,476,409
		0	0	0	0	0	0	0	0
		2 975,030 011,926	0	0	0	0	0	0	2 975,030 011,926

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						(A)	(B)	(A+B)			
		057	054	002	001	1.14	0	1.15	0	0	0
		01	001	002	002	0.14	0	0.15	0	0	0
		055	064	001	001	1.22	0	1.27	1	0	1
		037	046	002	001	0.85	0	0.88	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.17	002	0	0	0.19	0	0.19	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.47	047	002	001	0.97	0	0.99	0	0	0
				0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
0	0			0	0	0	0	0	0	0	0
		0	0	0	0	0	0	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	0.2	0.03	0.03	1.26	0	1.41	0	0	2
		0	0	0	0	0	0	0	0	0	0
		1	0.2	0.03	0.03	1.26	0	1.41	0	0	2
		0	0	0	0	0	0	0	0	0	0
		0.49	0.46	0.02	0.01	0.98	0	1.01	0	0	0
		0.49	0.46	0.02	0.01	0.98	0	1.01	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
0.49	0.46	0.02	0.01	0.98	0	1.01	0	0	0		

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	194,161,072,177	68,836,653					31,920,130,705	0			226,081,202,882	68,836,653
	556,165,844,780	0					0	0			556,165,844,780	0
	2,054,282,751,270	15,350,843,639					57,899,759,700	0			2,112,182,510,970	15,350,843,639
	31,389,316,751	0					0	0			31,389,316,751	0
	0	0					0	0			0	0
	0	0					0	0			0	0
	420,000	0					0	0			420,000	0
	0	0					0	0			0	0
	0	0					0	0			0	0
	98,632,061,877	0					66,951,745,898	0			165,583,807,775	0

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	HMC	61,418,102,291	2	N
	IBK	9,531,144,172	0	N
	KB	2,406,825,036	0	N
	LG	41,646,463,318	1	N
	NH	7,043,141,988	0	N
	NH	51,406,496,171	2	N
	NH	113,021,220,458	4	N
	SK	4,977,503,090	0	N
		4,461,072,219	0	N
		25,495,258,626	1	N
		216,820,688,769	7	N
		6,732,882,097	0	N
		2,815,267,569	0	N
		138,332,105,391	5	N
		50,000,000,000	2	N
		20,336,719	0	N
		167,114,909	0	N
		205,376,241,862	7	N
		166,594,490,288	6	N
		33,484,189,494	1	N
		97,075,547,889	3	N
		46,968,568,577	2	N
		36,161,895,764	1	N
		352,539,302	0	N
		41,088,646,120	1	N
		3,807,943,796	0	N
		1,112,506,187	0	N
		4,480,226,803	0	N
		52,186,620,858	2	N
		53,053,821,398	2	N
		367,387,525,021	12	N

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	()	1,059,738	0	N
		10,713,464,258	0	N
		18,701,101,786	1	N
		179,206,457,939	6	N
		22,365,141	0	N
		778,533,049	0	N
		1,842,327,667	0	N
		59,514,755,028	2	N
		19,513,344,431	1	N
		332,789,778	0	N
		100,073,881	0	N
	NH	3,899,291,372	0	N
		5,490,731,155	0	N
		489,647,966	0	N
		99,483,356,779	3	N
		80,937,421,856	3	N
	()	50,373,119	0	N
		1,249,774,595	0	N
		3,171,350,326	0	N
		183,093,365	0	N
		20,420,999,062	1	N
		100,226,937,144	3	N
		37,052,893,206	1	N
		161,940,794,340	5	N
		193,546,341,590	7	N
		330,604,704	0	N
	() (-	127,723,904,022	4	N
		2,972,350,173,479	100	

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HSBC	2	16,020,300,991	16,020,068,280	2	16,590,320,636	17,868,305,267	N
	8	573,021,276,080	550,302,062,005	8	476,693,235,865	470,942,788,663	N
	11	1,333,624,989,531	1,331,567,242,283	11	1,034,170,084,368	1,059,767,988,320	N
	18	308,918,176,954	291,250,484,402	0	0	0	N
	5	675,288,532,068	667,431,655,875	18	308,918,176,954	300,757,580,454	N
	1	70,720,312,032	60,018,692,040	4	233,075,903,300	231,539,373,504	N
	21	557,188,940,094	554,182,984,289	1	1,055,440,556	780,453,183	N
	5	210,000,000,000	209,680,193,602	18	380,720,165,532	379,423,830,657	N
NH	3	271,079,635,698	252,970,937,487	4	160,000,000,000	161,322,753,560	N
	2	141,788,429,823	131,843,852,930	3	227,619,601,861	222,476,461,909	N
	76	4,157,650,593,271	4,065,268,173,193	2	133,507,244,407	130,150,476,409	N
	-	-	-	71	2,972,350,173,479	2,975,030,011,926	

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	7	230,477,796,904	230,461,368,630	4	160,000,000,000	161,322,753,560	N
	62	3,595,443,440,462	3,505,212,005,879	60	2,637,620,817,574	2,637,049,163,559	N
	6	311,729,355,905	311,233,855,692	6	154,729,355,905	156,180,309,893	N
SC	-	-	-	1	20,000,000,000	20,477,784,914	N
	76	4,157,650,593,271	4,065,268,173,193	71	2,972,350,173,479	2,975,030,011,926	

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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		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
			02-6308-0500		20060630		20100204		6109014974
							20100204		6209218232
							20100204		6309191025

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	/		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		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		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		20110506		20131107		6113005161
							20131107		6213004454
							20131107		6313002700

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			02-6308-0500		20110506		20131128	6113005456
							20131128	6213004594
							20131128	6313002866
		&	02-6308-0500		20110506	/	20140102	6114000007
							20140102	6214000060
							20140102	6303113257
			02-6308-0500		20030613	/ /	20140325	6109015380
							20140325	6209218631
							20140325	6305116038
			02-6308-0500		20070706	/ /	20140402	6109015353
							20140402	6204129967
							20140402	6304115300
			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
			02-6308-0500			/ / /	20140714	6114003100
							20140714	6299111343
							20140714	6314001708

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			02-6308-0500		20120914	/	20140918		6114003926
							20140918		6214001347
							20140918		6314002030
			02-6308-0500		20021213	SK / /BK	20141001		6110004677
							20141001		6210305040
							20141001		6310197598
			02-6308-0500		20131108		20141008		6114004019
							20141008		6214001400
							20141008		6314002067
			02-6308-0500		20111007	/	20141111		6114004480
							20141111		6214001512
							20141111		6314003196
			02-6308-0500		20141114	/	20150106		6115000019
							20150106		6215000006
							20150106		6315000010
			02-6308-0500		20150223		20150316		6115001390
							20150316		6215000670
							20150316		6315001149

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	4	4	0
	4	4	0
	27 237 522,927	26 085 217,603	- 1,152 305 324

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		0	0	0
		82,042,777	20,425,022	-61,617,755
		82,042,777	20,425,022	-61,617,755
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		82,042,777	20,425,022	-61,617,755
		82,042,777	20,425,022	-61,617,755

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					()	()						
		0	0	0	0	0	0	0	0	0	0	0
	26,085,217,603	0	0	0	0	0	0	0	0	0	0	26,085,217,603
	26,085,217,603	0	0	0	0	0	0	0	0	0	0	26,085,217,603
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
	26,085,217,603	0	0	0	0	0	0	0	0	0	0	26,085,217,603
	26,085,217,603	0	0	0	0	0	0	0	0	0	0	26,085,217,603

(5)

(: , ,%)

1		0	1	1	25	0	36 868 6 47	36 868 64 7	0.1
1	3	0	1	1	25	0	169,352, 260	169,352,2 60	0.6
3	5	0	1	1	25	0	337,031, 557	337,031,5 57	1.3
5	10	0	0	0	0	0	0	0	0
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	25 541 9 65,139	25 541 96 5,139	97.9
		0	4	4	0	0	26 085 2 17 603	26 085 21 7,603	0
		0	0	0	0			0	0

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(1)

			02-6308-0500		20000519	/	20090204	210900479		0	
	/		02-6308-0500		20031219	/	20090204	210900242		0	
			02-6308-0500		20050701		20090204	2109001148	10		435337151975
			02-6308-0500		20100520		20100615	211000241		0	
			02-6308-0500		20080419		20090204	2109001031		5	637507144789
			02-6308-0500		20061222	SK / BNP	20090623	2109001761		75	1459132896562
			02-6308-0500		20000519	/ /	20090204	2109000505		2	50958112312
			02-6308-0500		20100520		20100615	211000243		0	
			02-6308-0500		20031219		20090204	2109001015		0	
			02-6308-0500		20060630		20090204	2109000702	19		2364074308732
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	153085692258
			02-6308-0500		20070706	BNP / /	20110524	2109000656		6	292349352500
			02-6308-0500		20080419	/	20120207	2103000326		35	540325168466
			02-6308-0500		20051223	/ PCA	20120207	2109000865		27	1078622281033
		&	02-6308-0500		20120406	/ /	20120531	2112000277		0	
			02-6308-0500		20120406		20120918	21010011621		0	
			02-6308-0500		20110506		20120928	2109001817		0	
			02-6308-0500		20120914		20130507	2113000397		0	
			02-6308-0500		20001218	BNP /	20130826	2112000399		0	
			02-6308-0500		20110506		20131107	2113000729		0	
			02-6308-0500		20110506		20131128	2112000325		0	
		&	02-6308-0500		20110506	/	20140102	21010007654		0	
			02-6308-0500		20030613	/ /	20140325	2109001260		3	259482084007
			02-6308-0500		20070706	/ /	20140402	2109001217		1	143286543580
			02-6308-0500		20041218	/	20140407	2109000936		0	
			02-6308-0500		20130510		20140418	2114000182		0	
			02-6308-0500		20140425		20140616	2114000446		0	
			02-6308-0500		20140425	Sw iss Re/ 가	20140616	2114000447		0	
		&	02-6308-0500		20140425		20140616	2114000448		0	

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(1) ()

			02-6308-050 0			/ / /	20140714	21140 00548		0		0
			02-6308-050 0		20120914	/	20140918	21120 00732		0		0
			02-6308-050 0		20021213	SK /BK /	20141001	21100 00247		5		549760409049
			02-6308-050 0		20131108		20141008	21120 00297		0		0
			02-6308-050 0		20111007	/	20141111	21110 00834		0		0
			02-6308-050 0		20141114	/	20150106	21150 00009		0		0
			02-6308-050 0		20150223		20150316	21150 00349		0		0

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	28	23	- 5
	108	90	- 18
()	8,244,162,847,113	7,963,921,145,263	- 280,241,701,850
(가)	9,393,072,004,997	9,481,930,147,998	88,858,143,001

(3)

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		0	0	0
		16,432,044,051	5,255,237,563	-11,176,806,488
		16,432,044,051	5,255,237,563	-11,176,806,488
		0	0	0
		264,609,000	7,199,718,207	6,935,109,207
		264,609,000	7,199,718,207	6,935,109,207
		0	0	0
		16,696,653,051	12,454,955,770	-4,241,697,281
		16,696,653,051	12,454,955,770	-4,241,697,281

(4)

(:)

			() ()	.					
	0	0	0	0	0	0	0	0	0
	0	22 241,838 781	0	2,199,617 606,012	3 278,090 620,073	0	0	749 074,531,179	6 249,024 596,045
	0	22 241,838 781	0	2,199,617 606,012	3 278,090 620,073	0	0	749 074,531,179	6 249,024 596,045
	0	0	0	0	0	0	0	0	0
	379 895,806 729	0	0	0	1 335,000 742,489	0	0	0	1 714,896 549,218
	379 895,806 729	0	0	0	1 335,000 742,489	0	0	0	1 714,896 549,218
	0	0	0	0	0	0	0	0	0
	379 895,806 729	22 241,838 781	0	2,199,617 606,012	4 613,091 362,562	0	0	749 074,531,179	7 963,921,145,263
	379 895,806 729	22 241,838 781	0	2,199,617 606,012	4 613,091 362,562	0	0	749 074,531,179	7 963,921,145,263

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1	0	0	0	0	0	0	0	0	0
1 3	0	0	0	0	0	0	0	0	0
3 5	0	0	0	0	0	0	0	0	0
5 10	0	0	0	0	0	0	0	0	0
10 50	0	2	2	22	0	7 862,673,142	7 862,673,142	0.1	
50 100	0	7	7	78	0	58,052 541,138	58,052 541,138	0.7	
100	0	81	81	90	0	7 898,005 930,983	7 898,005 930,983	99.2	
	0	90	90	0	0	7 963,921,145,263	7 963,921,145,263	0	

(6)

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	197,097,373,319	2,248,838,936	199,346,212,255
	728,778,456,390	0	728,778,456,390
	8,275,841,707,270	0	8,275,841,707,270
	144,032,510,441	0	144,032,510,441
	0	0	0
	0	0	0
	- 10,317,235	0	- 10,317,235
	0	0	0
	160,072,382,497	0	160,072,382,497
	9,505,812,112,682	2,248,838,936	9,508,060,951,618

(7)

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	32	1,661,450,816,921	
	21	3,662,219,479,865	
	17	568,801,724,061	
	6	147,728,387,663	
	8	208,824,187,535	
JP Morgan	2	1,323,896,242,489	
BONY	1	11,104,500,000	
State Street (HK)	1	364,703,078,761	
BBH	2	15,192,727,968	
	90	7,963,921,145,263	

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		가		

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가)

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			가				
			가				
			가				
			(,)				
		가					
			RA				

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	71,140,513,781	80,214,223,385	9,073,709,604	11.3
가	B/S (A)	75,542,391,782	84,676,327,593	9,133,935,811	10.8
	(B)	4,439,282,154	4,496,386,034	57,103,880	1.3
	가 .	482,630,914	511,653,153	29,022,239	5.7
	. , ,	1,548,028,298	1,560,201,401	12,173,103	.8
	. 3	-	-	-	-
	.	1,331,573,777	1,331,573,777	0	
	.	-	-	-	-
	.	-	-	-	-
	.	-	-	-	-
	. 100 16	-	-	-	-
	.	-	-	-	-
	. 541,345,012	560,375,877	19,030,865	3.4	
	. 가	-	-	-	-
	.	535,704,153	532,581,826	-3,122,327	- .6
	가 (C)	37,404,153	34,281,826	-3,122,327	-9.1
가	가 .	37,404,153	34,281,826	-3,122,327	-9.1
	.	-	-	-	-
	.	-	-	-	-
	. 가	-	-	-	-
	.	-	-	-	-
2.	(=D+E+F)	8,698,325,229	9,916,860,789	1,218,535,560	12.3
가	(D)	3,126,006,749	4,852,040,254	1,726,033,505	35.6
	가 .	846,266,734	846,266,734	0	
	.	0	0	0	
	.	120,637,227	491,035,022	370,397,795	75.4
	.	2,159,102,788	3,514,738,498	1,355,635,710	38.6
	.	0	0	0	
	.	0	0	0	
	(E)	1,394,310,408	1,382,685,317	-11,625,091	- .8
	(F=max(가 ,)+ +)	4,178,008,072	3,682,135,218	-495,872,854	-13.5
	가 . 10%	1,200,000,000	1,200,000,000	0	
	.	1,845,405,725	1,909,316,928	63,911,203	3.3
	. 가	-	-	-	-
.	2,332,602,347	1,772,818,290	-559,784,057	-31.6	
3.	(=(1/2)× 100)	818	809	-9	-1.1
4.	(1-2)	62,442,188,552	70,297,362,596	7,855,174,044	11.2

■

1.

		91,689,711,192
.		44,905,501,133
1.		7,881,505,517
1)		2,000,000
2)		0
3)		3,044,032,226
4)		0
5)		4,634,883,394
6)		0
7) MMDA		0
8) MMF		0
9)		200,589,897
10)		0
2.		37,023,995,616
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)	37,023,995,616
11)	0
12)	0
13)	0
.	34,721,588,855
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	23,571,275,078
1)	3,506,908,825
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	19,264,723,573
	0
	19,264,723,573
7)	0
8)	1,342,680
	223,780
	0
	1,118,900
9)	300,000,000
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	11,150,313,777
1)	11,150,313,777
	1,331,573,777
	0
	9,818,740,000
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
.	627,196,060
(가)(-)	2,621,492
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	654,507,460
1)	0
2)	654,507,460
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
.	511,653,153
()	0
1.	0
2.	0
3.	1,073,508,405
4.	0
5.	1,859,451,486
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	2,421,306,738
1)	0
2)	891,420,671
3)	0
4)	1,529,886,067
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
.	10,923,771,991
(가)(-)	6,006,083
(가)(+))	0
1.	161,075,819
1)	0
	0
	0
	0
	0
2)	0
	0
	0
	0
3)	0
	0
	0
4)	0
5)	161,075,819
2.	6,068,093,354
1)	5,684,572,555
	0

1. ()

	0
	0
	0
	20,402,596
	4,046,138,647
	1,618,031,312
	0
	0
	0
2)	383,520,799
	0
	0
	0
	383,520,799
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	176,078,402
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	582,435,877
1)	0
2) 가	0
3)	560,375,877
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.	2,337,165,540
()	1,369,788,520
1)	0
2)	0
3)	0
4)	2,337,165,540
5)	0
13.가	0
14.	1,384,122,999
15.	0
16.	214,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	7,013,383,599
.	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
.		7,013,383,599
(가)(-)		0
(가)(+))		0
1.		1,912,043,865
1)		6,490,068,126
2) (+, -)		0
3) 가 (-)		0
4) (-)		4,578,024,261
(-)		4,578,024,261
(-)		0
2.		141,604,860
1)		0
2)		141,604,860
3)		0
4)		0
5)		0
3.		3,947,025,791

1. ()

4.	0
5.	22,123,200
6.	419,441,493
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	571,144,390
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	84,676,327,593
.	13,775,000,000
1.	13,775,000,000
2.	0
1)	0
2)	0
3)	0
.	11,359,850,020
1.	11,359,850,020
2.	0
3.	0

1. ()

4.	0
.	0
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
.	- 1,575,238,915
1. 가 가	590,516,502
1)	- 65,773,288
2)	0
3) .	0
4)	0
5)	0
6)	656,289,790
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 2,165,755,417
.	61,116,716,488
1.	3,630,693,505
2.	37,404,153
3.	0

1. ()

4.	0
5.	0
6.	0
7.	57 448 618,830
()	10 240 309,767

2.

.	16,830,985,001
1.	16,560,028,811
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	12,475,380,792
	20,425,022
	12,454,955,770
	0
6)	4,084,648,019
	4,084,648,019
	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	0
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		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.		225,782,681
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)	214,600,566
16)	0
17)	0
18)	0
19)	11,182,115
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	45,173,509
1)	15,123,171
2)	30,050,338

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
4)	가	0
	가	0
	가	0
		0
5)		0
.		3,730,589,490
1.		217,892,212
1)		0
		0
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		217,892,212
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.	811,978
1)	811,978
2)	0
7.	3,510,448,951

2. ()

1)	1,997,066,918
	1,183,042,429
	814,024,489
2)	242,134,384
	161,422,923
()	0
()	161,422,923
	80,711,461
()	0
()	80,711,461
3)	0
4)	197,619,490
5)	53,386,776
6)	190,368,750
7)	64,931,417
8)	183,999,072
9)	27,970,562
10) 가	82,460,361
11)	0
12)	10,218,100
13)	0
14)	74,051,150
15)	0
16)	4,687,500
17)	0
18)	3,333,000
19)	6,044,700
20)	6,651,597
21)	95,826,646
22)	73,385,975

2. ()

23)	12,396,400
24)	5,422,780
25)	20,944,698
26)	0
27)	157,548,675
8.	1,436,349
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	1,436,349
	0
	1,436,349
	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
.	()	13,100,395,511
.		1,627
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.	1,627
.	0
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.	0
.	13,100,397,138
.	2,860,087,371
. ()	10,240,309,767
.	0
. ()	10,240,309,767
()	-3,122,327
()	10,243,432,094
.	1,097,626,044
1. 가 가	1,097,626,044
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	0
. ()	11,337,935,811

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	20150130	1 : , 2 : 3 : 17	가	
2	20150227	1 : 17	가	

	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	
	20150105	1. () 2. (H)[]	가	
	20150130	() 1 :FY2014 FY2015 () 1 :FY2014 가 2 : 3 :	가	
	20150227	() 1 :FY2014 () 1 :	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	20150130	1 : , 3 : 17 , 2 :	가	
2	20150227	1 : 17	가	

3.

가.

4.

가.

(1)

()	()	0.0		
()	Truston Asset Management Singapore Pte.Ltd.	85.0		

(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	2,550,455, 314	13,401,425
					1700000	0	1,331,573, 777	0	0	0	1700000	0	1,331,573, 777	2,550,455, 314	13,401,425

(: ,)

						가		가			가	()			
		가	()	440,525	11.8	2,507,908,825	0	0	440,525	11.8	2,507,908,825	199,907,150		0	
		가	-	0	0	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	USD 1,700,000
		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	5,336,782,602	0	0	2,340,325	0	5,336,782,602			0	

■

1.

(: ,%)

					가				
			1,549,457	56.2	0	0	1,549,457	56.2	
			156,499	5.7	0	0	156,499	5.7	5%
			146,996	5.3	0	0	146,996	5.3	
58			902,048	32.8	0	0	902,048	32.8	

2.

(: ,%)

■

1.

(: ,)

	()	
	1	72
	1	72
	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
		64	0	10	74
		0	0	0	0
		0	0	0	0
		3	0	0	3
		72	0	11	83

(:)

	/	19660723		/ / / MM	20010418	20130628	20160627		0	1475583
	/	19651008		/ / /	20060619	20120617	20150616		0	146996
	{	19520306		/ / /	20120615	20120615	20150614		0	1539
	{	19640707		/ / /	20130423	20130423	20160422		0	1539
	{	19570806		University of Texas at Austin LG / /	20140203	20140203	20170202		0	1539

■

1.

가.가 () (:)

()							
		가					

(:)

	()						
				가			

(:)

()						
			가			

(:)

()							

. ()

(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

3. 가

가. . ()

(: ,%)

							MMF								

. () (:)

()									

. () (:)

	()							

()

(:)

										MMF				
				CP		CB EB BW	ELB DLB							
		1332	0	0	0	0	0	0	0	0	0	0	0	1332
		0	0	0	0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0
		1332	0	0	0	0	0	0	0	0	0	0	0	1332
		0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0

()

(:)

										MMF			
				CP		CB EB BW	ELB DLB						
Truston Asset Management Singa	A	1 332	0	0	0	0	0	0	0	0	0	0	1 332

()

(: ,%)

											MMF			
					CP		CB EB BW	ELB.DLB						
(a)	5 338	0	0	0	0	0	0	0	0	0	0	0	0	5 338
	(b)	1 332	0	0	0	0	0	0	0	0	0	0	0	1 332
	(b/a,%)	25	0	0	0	0	0	0	0	0	0	0	0	25
(a)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b)	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b/a,%)	0	0	0	0	0	0	0	0	0	0	0	0	0
(a)		0	0	0	0	0	0	0	0	0	0	0	0	0
	(b)		0	0	0	0	0	0	0	0	0	0	0	0
	(b/a,%)		0	0	0	0	0	0	0	0	0	0	0	0
(a)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b)	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b/a,%)	0	0	0	0	0	0	0	0	0	0	0	0	0
(a)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b)	0	0	0	0	0	0	0	0	0	0	0	0	0
	(b/a,%)	0	0	0	0	0	0	0	0	0	0	0	0	0
(a)	5 338	0	0	0	0	0	0	0	0	0	0	0	0	5 338
	(b)	1 332	0	0	0	0	0	0	0	0	0	0	0	1 332
	(b/a,%)	25	0	0	0	0	0	0	0	0	0	0	0	25

()

(:)

								MMF			
				CP	CB EB BW	ELB.DLB					

가

1. 2. 가	

.

■

1.

2.

가.

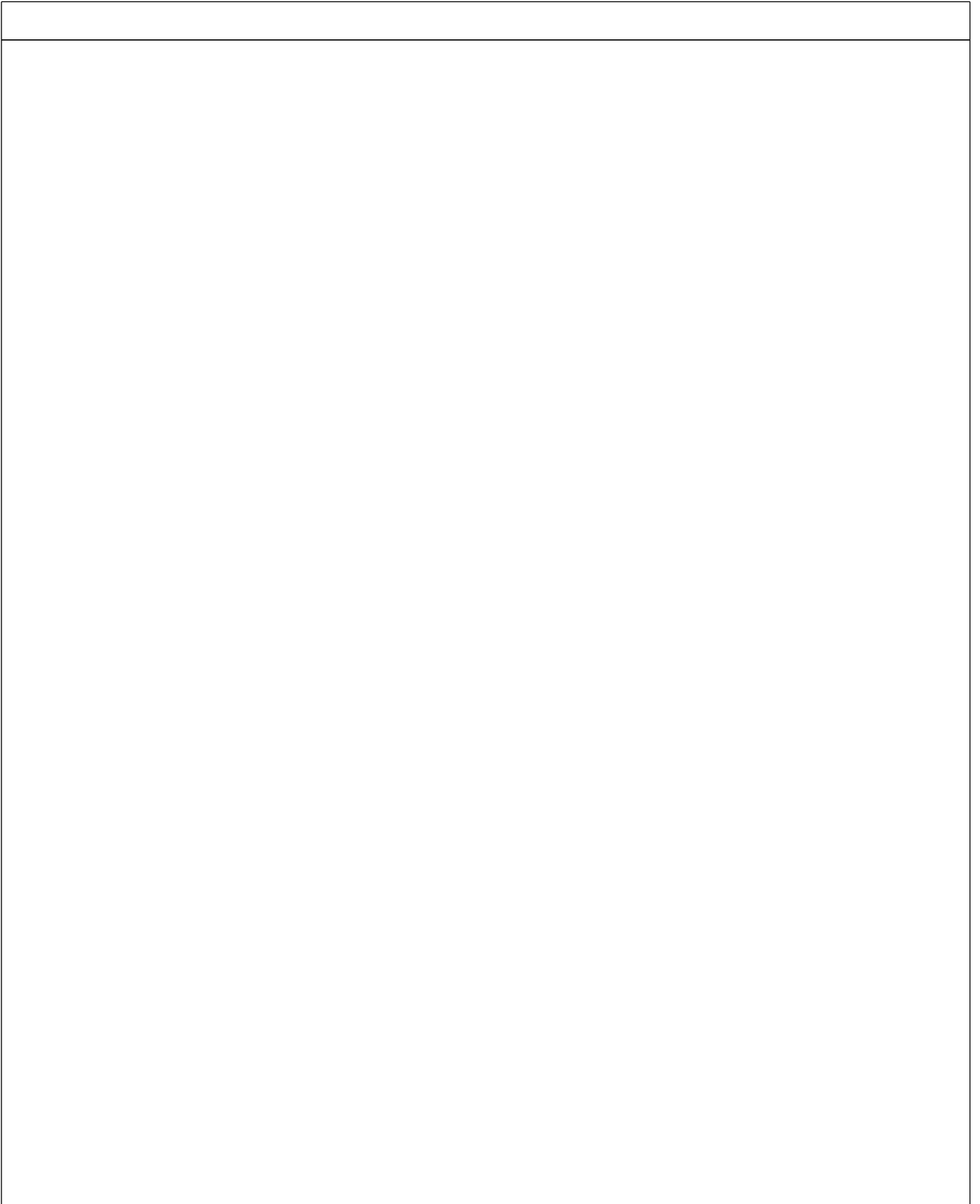
(: ,%)

		(A)	(B)							(B/A)

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

(:)

.



(:)

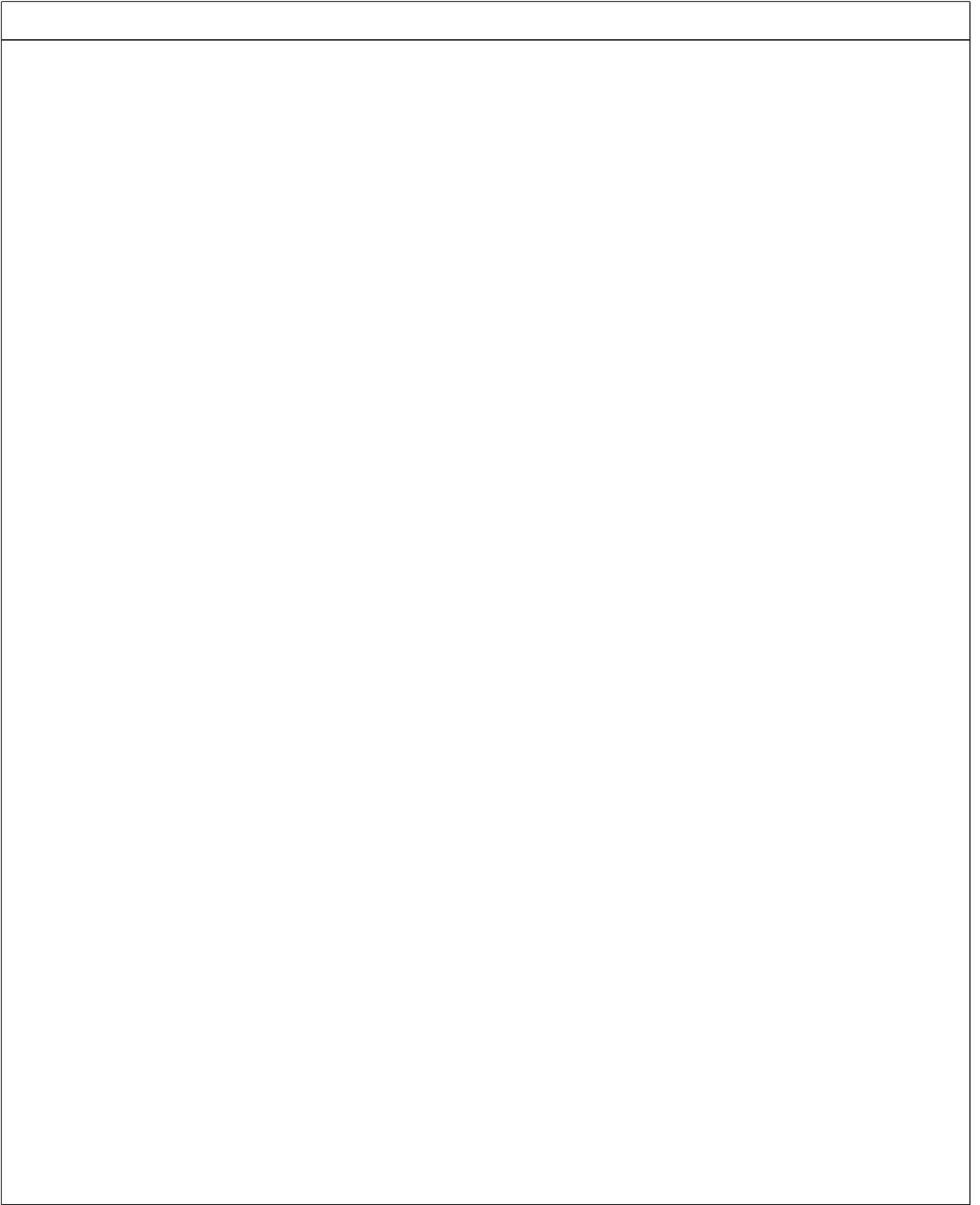
■

1.

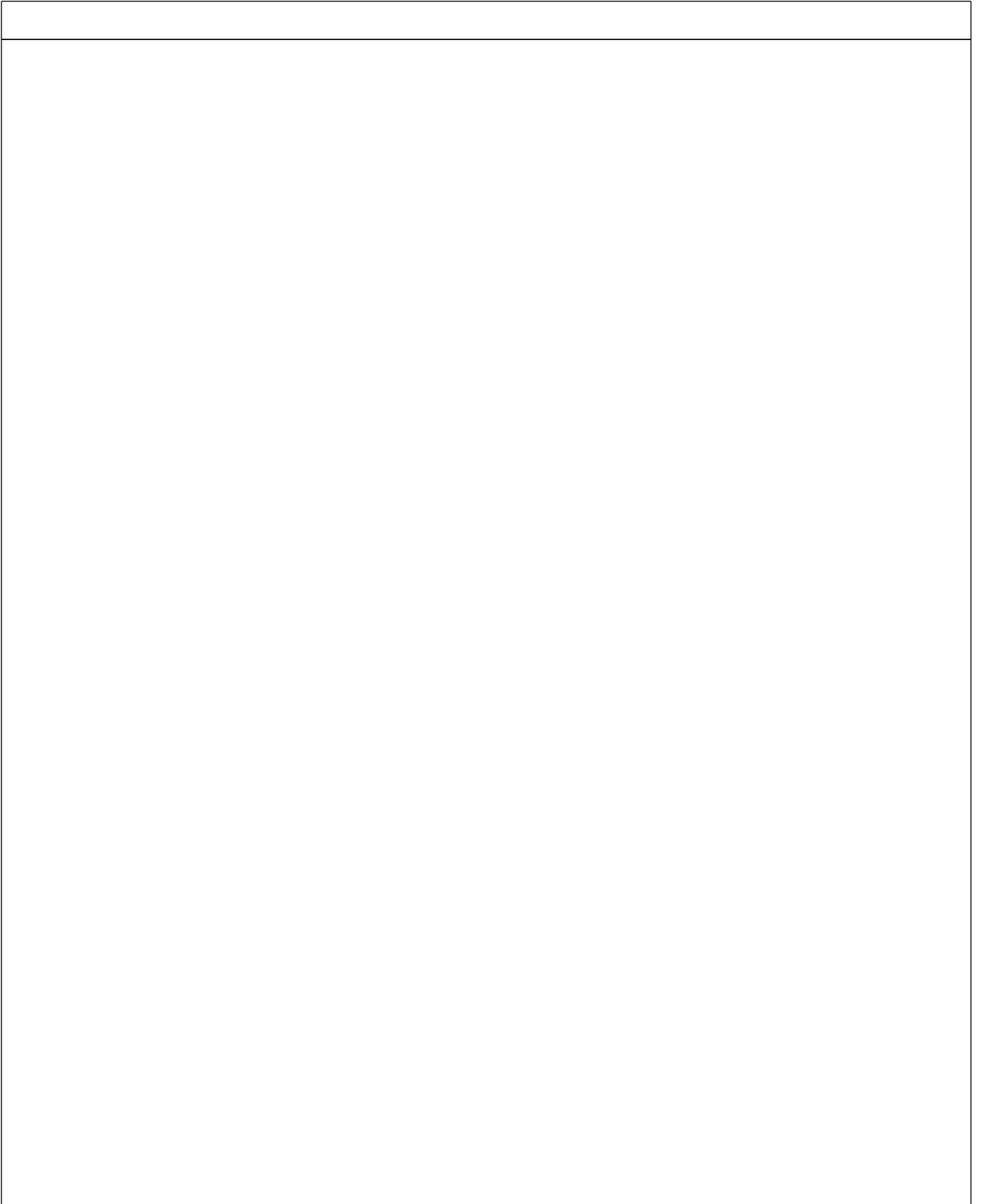
가.

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

.



.



2.

가.

1.	:	(Market Risk)			
		(Credit Risk)			
		(Liquidity Risk)			
가		(Pricing and Valuation Risk)			
		(Leverage Risk)			
		(Operational Risk)			
		(Legal Risk)			
		(Reputation Risk)			
2.	:	(COO)	(1)	(1)	(3)
3.	:-	()
-					
-					
-		가			
-					
4.	:	가			
5.	:				
6.	:	가 Market Risk (BM			(Alpha Sharpe Treynor TE R)
)			
		Credit Risk (Sector Quant Analyst	Risk		Investment Committee
		Compliance	List)
		Liquidity Risk (	:	/ /	Duration
		,	:)	

1.	가	：“ (Market Risk)”	가	가
“	가	：“ (Credit Risk)”	가	3
“	가	：“ (Liquidity Risk)”	가	가
“	가	：“ (Pricing and Valuation Risk)”	가	가
“	가	：“ (Leverage Risk)”	가	가
“	가	：“ (Operational Risk)”	가	가
“	가	：“ (法律) (Legal Risk)”	가	가
“	가	：“ (Reputation Risk)”	가	가
2.	가	：“ Market Risk (BM	가	(Alpha Sharpe Treynor TE R)
가	가	：“ Credit Risk (Sector· Quant Analyst	가	Investment Committee
가	가	：“ Risk List , Compliance	가	OMS
가	가	：“ Liquidity Risk (	가	30%
가	가	：“ Duration	가	/ /

3.

4.

가.

.

(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

(:)

2.