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2011 06 30

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() 02-6308-0500
() www.trustonasset.com
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	23-3 10
	19980404
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	10,600,000,000 ()
가 ()	5,000
	2,120,000
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	www.trustonasset.com
	02-6308-0500
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	Truston Asset Management Singapore Pte. Ltd. /
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가()				가()	
11-13-1) (20080616	10
2-13-1				20080616	10
3-11-1				20080616	40
5-0-1		,		19980721	5
6-0-1		,		20000630	15

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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	
1.	-	(2001. 3)	
1.	-	(2006. 7)	
1998.07.21			
2000.06.30			
2008.06.16	가		
2009.07.28			

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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 2009.07.28	가

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()	()	()				
				가	가 ()	
19980404			200,000	5,000	5,000	
19990322			460,000	5,000	5,000	
19990325			260,000	5,000	5,000	
19991122			200,000	5,000	10,000	
20000322			190,500	5,000	5,000	
20000327			170,000	5,000	15,000	
20000411			238,000	5,000	5,000	
20000420			295,500	5,000	5,000	
20000426			88,000	5,000	5,000	
20010309			- 702,000	5,000	0	
20060727			- 400,000	5,000	0	
20070514			300,000	5,000	6,500	
			390,000	5,000	10,000	
20071002			430,000	5,000	0	

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	4,000,000	2,120,000	2,110,000	10,000

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	165 2		0	0	0	0	0
	165 2		10 000	0	0	0	10 000
			10 000	0	0	0	10 000
			0	0	0	0	0
			10 000	0	0	0	10 000

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		가						1		
		가					가			

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		가							

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(A)		2,120,000	
		0	
(B)		10,000	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,110,000	
		0	

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	가	5,000	
	(A)	2,309,072,507	
		1,094	
	(B)	0	
		0	
	(=B/A × 100)	0	
		0	
		0	
		0	
		0	

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						가
	가	58,990,083,870	61,337,983,492	120,328,067,362	7,665,726,700	-417,878,827
		5,080,521,410	5,261,850,868	10,342,372,278	739,331,320	-105,968,682
		0	0	0	3,689,329,802	-67,400,325
		64,070,605,280	66,599,834,360	130,670,439,640	12,094,387,822	-591,247,834
	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
		64,070,605,280	66,599,834,360	130,670,439,640	12,094,387,822	-591,247,834
		0	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
ETF	2,130,124,825	1,044,306,745	3,174,431,570	1,175,163,600	52,589,203	
	900,000,000	0	900,000,000	2,878,408,539	-53,746,799	
	3,030,124,825	1,044,306,745	4,074,431,570	4,053,572,139	-1,157,596	
		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
ELS	0	0	0	0	0	
	0	0	0	0	0	
	0	0	0	0	0	
ELW	0	0	0	0	0	
	0	0	0	0	0	
		0	0	0	0	0
		67,100,730,105	67,644,141,105	134,744,871,210	16,147,959,961	-592,405,430

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	ELS				
	ELW				

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						(A)	(B)	(A+B)			
		065	066	0	002	135	0	1	0	0	0
		016	01	0	001	029	0	0	0	0	0
		047	008	0	002	058	0	1	0	0	0
		02	006	0	001	029	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		01	057	0	001	07	0	1	0	0	0
		043	015	0	002	061	0	1	0	0	0
		0	0	0	0	0	0	0	0	0	0
		053	047	0	001	104	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
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	
		053	047	0	001	104	0	1	0	0	0
		053	047	0	001	104	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
		053	047	0	001	104	0	1	0	0	0

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	95,954,816.658	0									95,954,816.658	0
	240,253,456.682	0									240,253,456.682	0
	1,151,400,908.930	0									1,151,400,908.930	0
	9,600,455.022	14,091,524.298									9,600,455.022	14,091,524.298
	0	0									0	0
	0	0									0	0
	10,350,000	0									10,350,000	0
	0	0									0	0
	0	0									0	0

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	BNG	10,000,000,000	1	N
	BS	59,454,054	0	N
	E	34,717,697	0	N
	HMC B) (14,051,295,532	1	N
	IBK	1,926,831,164	0	N
	KTB	73,253,203	0	N
	LG	3,409,814,340	0	N
	NH	50,417,434,930	4	N
		6,575,303,695	0	N
		30,000,000,000	2	N
		32,821,315,981	2	N
		126,271,786,820	9	N
		13,824,909,796	1	N
		49,268,613,347	3	N
		63,143,688,903	4	N
		4,791,110,708	0	N
		124,929,752,494	9	N
		40,000,000,000	3	N
		7,703,869,684	1	N
		225,682,118,893	16	N
	) ( KGI	40,017,291,554	3	N
		37,333,555,947	3	N
		11,408,182,448	1	N
		13,471,637	0	N
	()	36,379,603,826	3	N
		263,627,234	0	N
	()	2,537,125,978	0	N
		71,765,965,491	5	N
		61,660,700,251	4	N
		19,477,771,118	1	N
		25,931,479,155	2	N

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	.			
		13,988,109,502	1	N
		10,011,448,310	1	N
		22,681,606,077	2	N
		1,407,685,364	0	N
		41,908,535,741	3	N
		174,702,676	0	N
		3,946,877,380	0	N
		46,882,829,840	3	N
		56,074,999,858	4	N
		694,401,558	0	N
		1,016,753,146	0	N
		196,828,832	0	N
		29,170,651,566	2	N
		25,404,051,035	2	N
		69,450,277,467	5	N
		83,676,658	0	N
		1,434,867,480,890	100	

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	6	627,382,139,151	783,482,675,778	7	794,736,277,734	806,204,252,262	N
	1	5,000,000,000	6,039,968,404	4	8,784,336,887	8,384,847,600	N
	3	40,000,000,000	44,085,872,379	7	150,000,000,000	153,830,460,875	N
	2	55,000,000,000	59,004,079,018	3	75,000,000,000	78,964,427,094	N
	2	40,000,000,000	40,863,577,683	2	40,000,000,000	40,189,248,355	N
	11	284,869,023,598	305,214,144,132	14	294,925,892,539	313,972,855,830	N
) (25	1,052,251,162,749	1,238,690,317,394	1	71,420,973,730	65,769,206,769	N
	-	-	-	38	1,434,867,480,890	1,467,315,298,785	

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	16	754,644,301,217	920,486,930,274	28	1,117,260,619,358	1,128,329,460,071	N
) (2	55,000,000,000	59,004,079,018	3	75,000,000,000	78,964,427,094	N
) (	2	40,000,000,000	40,863,577,683	2	40,000,000,000	40,189,248,355	N
	5	202,606,861,532	218,335,730,419	5	202,606,861,532	219,832,163,265	N
	25	1,052,251,162,749	1,238,690,317,394	38	1,434,867,480,890	1,467,315,298,785	

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			02-6308-0648		20000514	/	20100204		6109014806
							20100204		6209218069
							20100204		6309190866
	/		02-6308-0500		20031214	/	20100204		6109014647
							20100204		6209217910
							20100204		6309190715
			02-6308-0606		20050626		20100204		6109015307
							20100204		6209218561
							20100204		6309191330
			02-6308-0540		20100520		20100615		6110004672
							20100615		6210305035
							20100615		6310197593
			02-6308-0535		20080413		20100204		6109015221
							20100204		6209218476
							20100204		6309191256
			02-6308-0581		20010703	/ MM	20100204		6109014791
							20100204		6299111133
							20100204		6300103761
			02-6308-0544		20061222	SK / /BNP	20100204		6109015614
							20100204		6208207171
							20100204		6309191635
			02-6308-0560		20001218	/NH-CA	20110117		6109015131
							20110117		6209218386
							20110117		6309191172
			02-6308-0601		20000519	/ /	20100204		6109014823
							20100204		6209218086
							20100204		6309190883
			02-6308-0607		20050626		20100204		6109014948
							20100204		6209218205
							20100204		6309191001

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			02-6308-0590		20100520		20100615	6110004673
							20100615	6210305036
							20100615	6310197594
			02-6308-0580		20031214		20100204	6107111151
							20100204	6209218463
							20100204	6305116073
			02-6308-0520		20080419		20100723	6109015502
							20100723	6209218758
							20100723	6309191521
			02-6308-0542		20060625		20100204	6109014974
							20100204	6209218232
							20100204	6309191025
	/		02-6308-0500		20001218	/ MM	20100204	6109014673
							20100204	6209217937
							20100204	6309190744
			02-6308-0619		20100520		20110503	6111002987
							20110503	6211002233
							20110503	6311002151
			02-6308-0630		20070706	/ / BNP	20110524	6111003402
							20110524	6211002312
							20110524	6311002306
			02-6308-0570		20080719	/	20110530	6109014385
							20110530	6209217656
							20110530	6309190459
			2-6308-0561		20110506	가 /	20110610	6111003869
							20110610	6211002414
							20110610	6311002415

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	4	5	1
	5	5	0
	277,761,919,698	217,223,956,354	- 60,537,963,344

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		0	0	0
		743,977,461	111,491,029	- 632,486,432
		743,977,461	111,491,029	- 632,486,432
		0	0	0
		874,620,138	0	- 874,620,138
		874,620,138	0	- 874,620,138
		0	0	0
		1,618,597,599	111,491,029	- 1,507,106,570
		1,618,597,599	111,491,029	- 1,507,106,570

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					()	()						
		0	0	0	0	0	0	0	0	0	0	0
		143,193,175,320	0	0	0	0	0	0	0	0	0	143,193,175,320
		143,193,175,320	0	0	0	0	0	0	0	0	0	143,193,175,320
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	74,030,781,034	74,030,781,034
		0	0	0	0	0	0	0	0	0	74,030,781,034	74,030,781,034
		0	0	0	0	0	0	0	0	0	0	0
		143,193,175,320	0	0	0	0	0	0	0	0	74,030,781,034	217,223,956,354
		143,193,175,320	0	0	0	0	0	0	0	0	74,030,781,034	217,223,956,354

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1	0	1	1	20	0	53,345,963	53,345,963	0
1 3	0	0	0	0	0	0	0	0
3 5	0	0	0	0	0	0	0	0
5 10	0	0	0	0	0	0	0	0
10 50	0	1	1	20	0	3,634,213,535	3,634,213,535	1.7
50 100	0	1	1	20	0	8,748,136,297	8,748,136,297	4
100	0	2	2	40	0	204,788,260,559	204,788,260,559	94.3
	0	5	5	0	0	217,223,956,354	217,223,956,354	0
	0	0	0	0			0	0

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			02-6308-0648		20000514	/	20090204	210900479		0		0
	/		02-6308-0500		20031214	/	20090204	210900242		0		0
			02-6308-0606		20050626		20090204	2109001148		0		0
			02-6308-0540		20100520		20100615	211000241		0		0
			02-6308-0535		20080413		20090204	2109001031		18		237531381163
			02-6308-0581		20010703	/ MM	20090204	210900459		0		0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		5		152824454375
			02-6308-0560		20001218	/NH-CA	20110117	210900911		0		0
			02-6308-0601		20000519	/ /	20090204	210900505		0		0
			02-6308-0607		20050626		20090204	210900668		21		357232206795
			02-6308-0590		20100520		20100615	211000243		0		0
			02-6308-0580		20031214		20090204	2109001015		0		0
			02-6308-0520		20080419		20100722	2109001428		0		0
			02-6308-0542		20060625		20090204	2109000702		10		1766614845779
	/		02-6308-0500		20001218	/ MM	20090204	210900285		5		142481336504
			02-6308-0619		20100520		20110503	2104000101		1		1000000000
			02-6308-0630		20070706	BNP / /	20110524	210900656		0		0
			02-6308-0570		20080719	/	20110530	211000267		0		0
			02-6308-0561		20110506	가 /	20110610	211100422		0		0

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	36	32	- 4
	71	60	- 11
()	2,658,517,461,936	2,666,684,224,616	8,166,762,680
(가)	3,946,329,282,373	3,655,161,002,855	- 291,168,279,518

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		126,236,272	32,083,733	-94,152,539
		8,310,680,460	2,312,446,014	-5,998,234,446
		8,436,916,732	2,344,529,747	-6,092,386,985
		168,472,038	18,998,586	-149,473,452
		4,564,564,566	726,263,561	-3,838,301,005
		4,733,036,604	745,262,147	-3,987,774,457
		294,708,310	51,082,319	-243,625,991
		12,875,245,026	3,038,709,575	-9,836,535,451
		13,169,953,336	3,089,791,894	-10,080,161,442

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			() ()	.					
	0	0	0	0	0	0	12 953,825 754	1 000,000 000	13 953,825 754
	0	45 000,000 000	104 325,492 778	505 611,831 636	1 781,113 794,046	0	0	140 000,000 000	2 576,051,118,460
	0	45 000,000 000	104 325,492 778	505 611,831 636	1 781,113 794,046	0	12 953,825 754	141 000,000 000	2 590,004 944,214
	0	0	0	0	0	0	0	0	0
	72 061,280,402	0	0	0	0	0	0	4 618,000 000	76 679,280 402
	72 061,280,402	0	0	0	0	0	0	4 618,000 000	76 679,280 402
	0	0	0	0	0	0	12 953,825 754	1 000,000 000	13 953,825 754
	72 061,280,402	45 000,000 000	104 325,492 778	505 611,831 636	1 781,113 794,046	0	0	144 618,000 000	2 652,730 398,862
	72 061,280,402	45 000,000 000	104 325,492 778	505 611,831 636	1 781,113 794,046	0	12 953,825 754	145 618,000 000	2 666,684 224,616

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1	0	0	0	0	0	0	0	0	0
1 3	2	0	2	3.3	300,000,000	0	300,000,000	0	0
3 5	1	0	1	1.7	448,376,448	0	448,376,448	0	0
5 10	1	1	2	3.3	515,659,376	887,457,041	1,403,116,417	0.1	0.1
10 50	4	2	6	10	7,689,789,930	7,542,591,254	15,232,381,184	0.6	0.6
50 100	1	6	7	11.7	5,000,000,000	48,775,802,719	53,775,802,719	2	2
100	0	42	42	70	0	2,595,524,547,848	2,595,524,547,848	97.3	97.3
	9	51	60	0	13,953,825,754	2,652,730,398,862	2,666,684,224,616	0	0

(6)

(:)

	158,446,990,818	0	158,446,990,818
	0	0	0
	3,562,949,504,540	0	3,562,949,504,540
	239,253,750	0	239,253,750
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	0	0	0
	3,721,635,749,108	0	3,721,635,749,108

(7)

()

	1	10,000,000,000	
	17	422,644,146,825	
	2	20,352,146,144	
	1	10,000,000,000	
	9	13,953,825,754	
	12	1,693,090,620,073	
	8	224,197,697,492	
	5	128,047,810,631	
	4	122,137,977,697	
HSBC	1	22,260,000,000	
	60	2,666,684,224,616	

.

(1)

የተ) () (:)

()

()

(:)

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()

(:)

()

()

(:)

(2)

(: ,)

		가				
		가				
		가				
MMT						

(3)

가)

(:)

			가					
			가					
			가					
			MMT					
			RA					

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	28,227,738,528	27,776,138,623	-451,599,905	-1.6	
가	B/S (A)	31,235,857,113	31,558,588,434	322,731,321	1	
	(B)	3,025,014,173	3,796,363,342	771,349,169	20.3	
	가 .	432,555,371	709,531,234	276,975,863	39	
	. , ,	781,409,082	962,073,933	180,664,851	18.8	
	. 1	0				
	. 3	0				
	. .	1,479,323,595	1,361,550,251	-117,773,344	-8.6	
	. .	0				
	. .	0				
	. .	0				
	. 100 16	0				
	. .	0				
	. .	331,726,125	278,536,839	-53,189,286	-19.1	
	. 가	0				
	가 (C)	16,895,588	13,913,531	-2,982,057	-21.4	
가 .	16,895,588	13,913,531	-2,982,057	-21.4		
. .	0	0	0	0		
. .	0	0	0	0		
. 가	0	0	0	0		
2.	(=D+E+F)	5,370,954,685	5,729,667,209	358,712,524	6.3	
가	(D)	2,548,993,804	2,434,150,690	-114,843,114	-4.7	
	가 .	2,351,925,158	2,056,274,241	-295,650,917	-14.4	
	. .	0	0	0	0	
	. .	68,362,326	982,992	-67,379,334	-6854.5	
	. .	128,706,320	376,893,457	248,187,137	65.9	
	. .	0	0	0	0	
	. .	0	0	0	0	
	(E)	1,025,152,811	1,205,383,798	180,230,987	15	
	(F=max(가 ,)+ +)	1,796,808,070	2,090,132,721	293,324,651	14	
	가 . 10%	800,000,000	800,000,000	0	0	
	. .	836,328,600	927,912,380	91,583,780	9.9	
	. 가	0				
	. .	960,479,470	1,162,220,341	201,740,871	17.4	
	3.	(=(1/2)× 100)	526	485	-41	-8.5
	4.	(1-2)	22,856,783,843	22,046,471,414	-810,312,429	-3.7

■

1.

		35 649 338,776
.		10 911 960,022
1.		3 673 269,711
1)		1 000,000
2)		0
3)		1 073 166,556
4)		0
5)		12 287 396
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		2 586 815,759
2.		7 238 690,311
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)	199,090,311
()	199,090,311
()	0
()	0
()	0
8)	0
9)	0
10)	7,039,600,000
11)	0
12)	0
13)	0
.	16,147,959,961
1.	9,580,221,620
1)	8,405,058,020
2)	0
3)	0
4)	0
5)	0
6)	1,175,163,600
	0
	1,175,163,600
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	4,786,164,564
1)	1,859,456,025
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,428,408,539
	0
	2,428,408,539
7)	0
8)	0
	0
	0
	0
9)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	1,781,573,777
1)	1,781,573,777
	1,331,573,777
	0
	450,000,000
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
.	593,672,146
(가)(-)	27,317,878
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	593,672,146
1)	0
2)	593,672,146
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
.	709,531,234
()	0
1.	0
2.	0
3.	607,175,224
4.	222,822,029
5.	1,322,972,928
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,443,438,947
1)	0
2)	316,798,145
3)	222,818,029
4)	903,822,773
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
.	7,286,215,413
(가)(-)	56,710,947
(가)(+))	0
1.	500,946,847
1)	241,831,324
	241,831,324
	0
	0
	0
2)	0
	0
	0
	0
	0
3)	0
4)	259,115,523
2.	2,254,259,785
1)	2,158,260,886
	0
	0
	0
	0

1. ()

	42,455,194
	1,858,410,866
	257,394,826
	0
	0
	0
2)	95,998,899
	0
	0
	0
	95,998,899
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	145,218,469
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0
2)	0
9.	347,354,178
1)	0

1. ()

2) 가	0
3)	278,536,839
4)	0
5)	68,817,339
10.	0
()	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	3,024,780,670
()	0
1)	0
2)	0
3)	0
4)	3,024,780,670
5)	0
13.가	0
14.	816,855,464
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0
	0
	0
3)	0

1. ()

4)	0
	4,090,750,342
.	0
1.	0
1)	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	0
2.	0
1)	0
2)	0
3)	0
4)	0
3. ()	0
4. CMA ()	0
5.	0
.	0
(가)(-)	0
(가)(+)	0
1.	0
2.	0
1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	0

1. ()

1)		0
2)	.	0
3)		0
4)		0
5)		0
5.		0
1)	가	0
2)		0
3)		0
4)	가	0
5)	가	0
6.		0
()		0
7.		0
()		0
8.		0
9.	()	0
10.		0
.		0
1.		0
1)		0
2)		0
3)		0
2.		0
1)		0
2)		0
3)		0
3.		0
1)		0
2)		0
3)		0

1. ()

4.	0
1)	0
2)	0
3)	0
5.	0
1)	0
2)	0
3)	0
6.	0
7. 가	0
8. 가	0
.	4,090,750,342
(가)(-)	0
(가)(+))	0
1.	379,168,175
1)	2,330,663,657
2) (+, -)	0
3) 가 (-)	0
4) (-)	1,951,495,482
(-)	1,951,495,482
(-)	0
2.	86,475,850
1)	0
2)	86,475,850
3)	0
4)	0
5)	0
3.	2,109,382,282
4.	0
5.	830,846,390
6.	331,792,700

1. ()

7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	353,084,945
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	31,558,588,434
.	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
4.	0
.	-58,582,460
1.	0

1. ()

2.	- 101,931,105
3.	- 5,638,655
4.	48,987,300
5.	0
6.	0
.	- 549,407,811
1. 가 가	- 549,407,811
1)	- 549,407,811
2)	0
3)	0
4)	0
5)	0
6)	0
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	21,347,013,705
1.	2,669,793,505
2.	16,744,391
3.	0
4.	0
5.	0
6.	0

1. ()

6.	18,660,475,809
()	2,309,072,507

2.

.	7,778,412,517
1.	5,173,687,676
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	3,201,282,923
	111,491,029
	3,089,791,894
	0
6)	1,972,404,753
	1,972,404,753
	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	2,474,293,759
1)	2,421,704,556
	2,384,948,239
	0
	0
	36,756,317
	0
	0
	0
2) 가	52,589,203
가	0
가	0

2. ()

가	0
가	52,589,203
가	0
	0
3) 가	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.	35,650,000
1)	35,650,000
	0
	0
	35,650,000
	0
	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
가	0
가	0
4.	89,072,924
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)	78,619,056
16)	0
17)	0
18)	0
19)	10,453,868
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	1,935,158
1)	322,190
2)	1,612,968

2. ()

7.	3,773,000
1)	3,773,000
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
.		4,668,766,691
1.		351,425,205
1)		201,660,615
		201,660,615
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		149,764,590
2.	가	1,816,878,364
1)		1,293,030,855
		1,293,030,855
		0
		0
		0
		0

2. ()

	0
	0
2) 가	523,847,509
가	523,847,509
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.	124,635,000
1)	124,635,000
	0
	0
	124,635,000
	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.	27,032,786
1)	27,032,786
2)	0
7.	2,347,868,573

2. ()

1)	1,287,978,798
	732,304,995
	555,673,803
2)	157,246,937
	109,950,871
()	0
()	109,950,871
	47,296,066
()	0
()	47,296,066
3)	0
4)	119,611,913
5)	35,132,254
6)	112,709,539
7)	57,067,032
8)	132,252,987
9)	48,137,840
10) 가	117,621,663
11)	0
12)	2,374,020
13)	0
14)	14,889,280
15)	0
16)	0
17)	0
18)	0
19)	3,260,970
20)	5,075,310
21)	60,284,604
22)	56,581,391

2. ()

23)	14,813,840
24)	1,952,327
25)	18,250,173
26)	0
27)	102,627,695
8.	926,763
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	926,763
	0
	926,763
	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
.	()	3,109,645,826
.		6,732
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.	6,732
.	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
.	3,109,652,558
.	800,580,051
. ()	2,309,072,507
.	0
. ()	2,309,072,507
()	16,744,391
()	2,292,328,116
.	- 94,494,756
1. 가 가	- 121,147,124
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	- 26,652,368
. ()	2,214,577,751

3.

■

1.

가.

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

	MM / / /		
	/ / / /		
	/ / / /		
	/ / / /		

			가	
1	20110404	1 :	가	
2	20110503	1 : 13	가	
3	20110601	1 : 13	가	

	/ /		
	University of Illinois / Hong Kong University of Science and Technology/		

.

			가	

2.

가. () ,

1. , , 2. :1 3. :	
--	--

. ()

		/ / / /	

()

			가	
1	20110404	1 :	가	
2	20110503	1 : 13	가	
3	20110601	1 : 13	가	

3.

가.

4.

가.

(1)

(2)

(: ,)

					가		가		가		가		가			가
{			Truston Asset Management Singapore Pte., Ltd.	1700000	85	1,331,573,777	0	0	0	1700000	85	1,331,573,777	1,610,653,322	91080136	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,610,653,322	91080136	

(: ,)

					가		가		가	()			
		가	440,525	11.8	1,926,856,350	0	-67,400,325	440,525	0	1,859,456,025	1,999,071.5		0
		가	0	0.1	498,300,000	0	0	0	0	498,300,000	200,807.18	(가)	0
		Truston Asset Management Singapore	1,700,000	85	1,331,573,777	0	0	1,700,000	0	1,331,573,777	200,802.21		0
			2,140,525	0	3,756,730,127	0	-67,400,325	2,140,525	0	3,689,329,802			0

■

1.

(: ,%)

					가				
			1,163,716	54.9	0	0	1,163,716	54.9	
			127,254	6	0	0	127,254	6	
			125,200	5.9	0	0	125,200	5.9	5%
57			703,830	33.2	0	0	703,830	33.2	

2.

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	()	
	1	50
	1	50
	0	0
	0	0
	0	0
	1	4

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		0	0	0	0
		2	0	0	2
		2	0	0	2
		1	0	0	1
		41	0	0	41
		0	0	0	0
		0	0	0	0
		4	0	0	4
		50	0	0	50

(:)

	/	19660723		/	20010418	20100628	20130627		0 1120202
	/	19651008		/	20060619	20090617	20120616		0 127254
		19510320		/	20090617	20090617	20120616		0 0
		19501111		/	20081105	20081105	20111104		0 0
		19671115		/	20081105	20081105	20111104		0 0

(: ,)

											가	가	
1		20070409			10,000	0	0	0	10,000	2010.4.10 2014.4.9	5,093	0	
					10,000	0	0	0	10,000		0	0	

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1.

가.가 () (:)

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		가					

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					가 가	

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					가 가	

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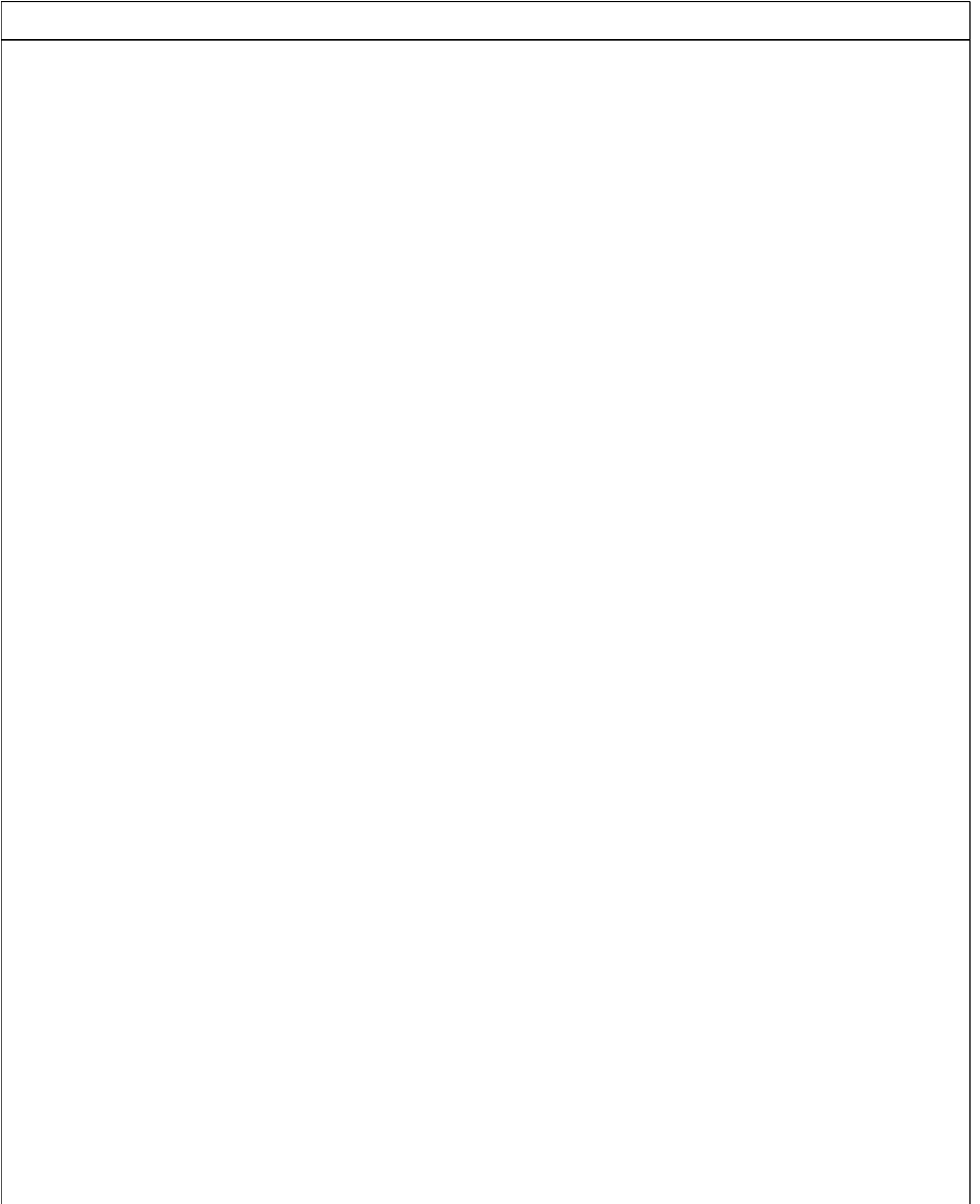
(: ,%)

		(A)	(B)							(B/A)

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(:)

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	0	0	100000	
	0	0	100000	

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

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(1)

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

(5)

(: ,)

			1

(5)

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■

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