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2011 09 30

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: _____ , ()
: _____ 23-3 10
() 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
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			10 000	0	0	0	10 000
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			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)		
(B)		
가 (C)		
(D)		
(E=A -B -C+D)		

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	가	5,000	
	(A)	3,332,783,791	
		1,580	
	(B)	1,055,000,000	
		0	
	(=B/A × 100)	32	
		1,055,000,000	
		0	
		0	
		0	

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						가	
	가	89,184,069,580	93,264,320,678	182,448,390,258	4,001,422,800	-958,041,203	
		10,348,394,765	10,527,528,847	20,875,923,612	533,571,200	-54,461,151	
		0	0	0	3,759,813,802	3,083,675	
		99,532,464,345	103,791,849,525	203,324,313,870	8,294,807,802	-1,009,418,679	
		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	
		99,532,464,345	103,791,849,525	203,324,313,870	8,294,807,802	-1,009,418,679	
		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	4,752,266,060	4,189,725,473	8,941,991,533	528,738,100	-25,246,296		
	900,000,000	0	900,000,000	2,540,050,967	-392,104,371		
	5,652,266,060	4,189,725,473	9,841,991,533	3,068,789,067	-417,350,667		
		0	0	0	0	0	
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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	
		105,184,730,405	107,981,574,998	213,166,305,403	11,363,596,869	-1,426,769,346	

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	ELS				
	ELW				

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		16	0	0	0	0	0	0	16
		3	0	0	0	0	0	0	3
		9	0	0	0	0	0	0	9
		11	0	0	0	0	0	0	11
		0	0	0	0	0	0	0	0
		1	0	0	0	0	0	0	1
		1	0	0	0	0	0	0	1
		0	0	0	0	0	0	0	0
		41	0	0	0	0	0	0	41
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		41	0	0	0	0	0	0	41
		1 061,157 882,660	0	0	0	0	0	0	1 061,157 882,66
		42 276 469,365	0	0	0	0	0	0	42 276 469,365
		135,786,036,958	0	0	0	0	0	0	135,786,036,958
		461,424,139,921	0	0	0	0	0	0	461,424,139,921
		0	0	0	0	0	0	0	0
		20,000 000,000	0	0	0	0	0	0	20,000 000,000
		11,737 870,055	0	0	0	0	0	0	11,737 870,055
		0	0	0	0	0	0	0	0
		1732,382 398,959	0	0	0	0	0	0	1 732,382 398,95
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		1732,382 398,959	0	0	0	0	0	0	1 732,382 398,95
		897,305,373,849	0	0	0	0	0	0	897,305,373,849
		45,093 677,170	0	0	0	0	0	0	45,093 677,170
		118,410,873,819	0	0	0	0	0	0	118,410,873,819
		449,314,432,965	0	0	0	0	0	0	449,314,432,965
		0	0	0	0	0	0	0	0
		18,811 631,051	0	0	0	0	0	0	18,811 631,051
		11,638 566,310	0	0	0	0	0	0	11,638 566,310
		0	0	0	0	0	0	0	0
		1 540,574 555,164	0	0	0	0	0	0	1 540,574 555,16
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		1 540,574 555,164	0	0	0	0	0	0	1 540,574 555,16

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						(A)	(B)	(A+B)			
		064	064	0	002	132	0	1	0	0	0
		016	01	0	001	029	0	0	0	0	0
		059	009	0	002	071	0	1	0	0	0
		02	005	0	001	027	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
		049	04	0	001	093	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
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		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	
		049	04	0	001	093	0	1	0	0	0
		049	04	0	001	093	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
		049	04	0	001	093	0	1	0	0	0

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	144,419,246,736	0									144,419,246,736	0
	332,918,184,282	0									332,918,184,282	0
	1,091,712,069,990	0									1,091,712,069,990	0
	9,296,470,614	12,049,264,455									9,296,470,614	12,049,264,455
	0	0									0	0
	0	0									0	0
	47,800,000	0									47,800,000	0
	0	0									0	0
	0	0									0	0

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	BNG	10,000,000,000	1	N
	BS	111,181,016	0	N
	E	33,071,731	0	N
	HMC B) (14,452,027,268	1	N
	IBK	101,904,620,397	6	N
	KTB	123,646,809	0	N
	LG	3,724,328,559	0	N
	NH	52,765,851,245	3	N
		6,680,280,534	0	N
		30,000,000,000	2	N
		33,010,165,857	2	N
		159,796,354,410	9	N
		14,492,014,022	1	N
		57,379,623,472	3	N
		33,598,227,396	2	N
		5,204,997,362	0	N
		123,978,006,791	7	N
		40,000,000,000	2	N
		9,348,878,628	1	N
		209,884,433,748	12	N
	) ( KGI	59,297,857,570	3	N
		118,668,106,853	7	N
		11,955,089,941	1	N
		5,046,548	0	N
	()	37,882,511,841	2	N
		15,309,012,514	1	N
	()	2,451,917,504	0	N
		91,799,115,486	5	N
		61,108,301,382	4	N
		20,574,426,907	1	N
		6,414,842,829	0	N

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		15,138,909,859	1	N
		10,014,588,517	1	N
		22,701,870,376	1	N
		1,720,200,005	0	N
		93,558,464,775	5	N
		204,518,965	0	N
		5,353,380,397	0	N
		48,163,548,832	3	N
		64,531,225,646	4	N
		1,012,192,593	0	N
		1,171,941,269	0	N
		309,391,864	0	N
		31,741,591,107	2	N
		32,053,073,543	2	N
		72,637,819,175	4	N
		115,743,416	0	N
		1,732,382,398,959	100	

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	7	794,736,277,734	806,204,252,262	7	858,074,165,370	723,679,424,293	N
	4	8,784,336,887	8,384,847,600	4	25,957,124,216	23,173,881,396	N
	7	150,000,000,000	153,830,460,875	6	132,276,469,365	128,473,410,694	N
	3	75,000,000,000	78,964,427,094	6	125,000,000,000	106,067,114,964	N
	2	40,000,000,000	40,189,248,355	1	40,113,883,771	38,766,908,952	N
	14	294,925,892,539	313,972,855,830	16	479,550,420,692	465,128,191,010	N
) (1	71,420,973,730	65,769,206,769	1	71,410,335,545	55,285,623,855	N
	38	1,434,867,480,890	1,467,315,298,785	41	1,732,382,398,959	1,540,574,555,164	

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	28	1,117,260,619,358	1,128,329,460,071	28	1,205,384,731,687	1,044,705,547,461	N
) (3	75,000,000,000	78,964,427,094	7	165,113,883,771	144,834,023,916	N
	2	40,000,000,000	40,189,248,355	6	361,883,783,501	351,034,983,787	N
	5	202,606,861,532	219,832,163,265	41	1,732,382,398,959	1,540,574,555,164	

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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
			02-6308-0561		20110506	가 /	20110610	6111003869
							20110610	6211002414
							20110610	6311002415
			02-6308-0602		20001218	MM KTB /	20110822	6109014830
							20110822	6209218092
							20110822	6399102520

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	5	5	0
	5	5	0
	217,223,956,354	169,980,387,689	- 47,243,568,665

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		0	0	0
		111,491,029	404,720,294	293,229,265
		111,491,029	404,720,294	293,229,265
		0	0	0
		0	314,480,000	314,480,000
		0	314,480,000	314,480,000
		0	0	0
		111,491,029	719,200,294	607,709,265
		111,491,029	719,200,294	607,709,265

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					()	()						
		0	0	0	0	0	0	0	0	0	0	0
		105,081,660.995	0	0	0	0	0	0	0	0	0	105,081,660.995
		105,081,660.995	0	0	0	0	0	0	0	0	0	105,081,660.995
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	64,898,726.694	64,898,726.694
		0	0	0	0	0	0	0	0	0	64,898,726.694	64,898,726.694
		0	0	0	0	0	0	0	0	0	0	0
		105,081,660.995	0	0	0	0	0	0	0	0	64,898,726.694	169,980,387.689
		105,081,660.995	0	0	0	0	0	0	0	0	64,898,726.694	169,980,387.689

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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	0	0	0	0	0	0	0
10	50	0	3	3	60	0	7,959,064,896	7,959,064,896	4.7
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	162,021,322,793	162,021,322,793	95.3
		0	5	5	0	0	169,980,387,689	169,980,387,689	0
		0	0	0	0			0	0

()

(1)

			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		13		222317549423	
			02-6308-0581		20010703	/ MM	20090204	210900459		0			0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		6		179435254375	
			02-6308-0560		20001218	/NH-CA	20110117	210900911		0			0
			02-6308-0601		20000519	/ /	20090204	210900505		0			0
			02-6308-0607		20050626		20090204	210900668		22		366872804936	
			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	210900702		10		2049691973600	
	/		02-6308-0500		20001218	/ MM	20090204	210900285		5		158653568601	
			02-6308-0619		20100520		20110503	210400101		1		10000000000	
			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
			02-6308-0602		20001218	MM / KTB	20110822	210900512		0			0

(2)

(: ,)

	32	29	- 3
	60	57	- 3
()	2,666,684,224,616	2,986,971,150,935	320,286,926,319
(가)	3,655,161,002,855	3,322,575,238,310	- 332,585,764,545

(3)

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		32,083,733	60,862,367	28,778,634
		2,312,446,014	4,342,091,578	2,029,645,564
		2,344,529,747	4,402,953,945	2,058,424,198
		18,998,586	37,370,275	18,371,689
		726,263,561	1,518,057,561	791,794,000
		745,262,147	1,555,427,836	810,165,689
		51,082,319	98,232,642	47,150,323
		3,038,709,575	5,860,149,139	2,821,439,564
		3,089,791,894	5,958,381,781	2,868,589,887

(4)

(:)

			() ()	.					
	0	0	0	0	0	0	12 739,994 014	1 000,000 000	13 739,994 014
	0	30 000,000 000	74 325,492 778	504 501,789 695	2,131,113 794,046	0	0	130 000,000 000	2 869,941 076,519
	0	30 000,000 000	74 325,492 778	504 501,789 695	2,131,113 794,046	0	12 739,994 014	131 000,000 000	2 883,681 070,533
	0	0	0	0	0	0	0	0	0
	98 672,080,402	0	0	0	0	0	0	4 618,000 000	103 290,080 402
	98 672,080,402	0	0	0	0	0	0	4 618,000 000	103 290,080 402
	0	0	0	0	0	0	12 739,994 014	1 000,000 000	13 739,994 014
	98 672,080,402	30 000,000 000	74 325,492 778	504 501,789 695	2,131,113 794,046	0	0	134 618,000 000	2 973,231,156,921
	98 672,080,402	30 000,000 000	74 325,492 778	504 501,789 695	2,131,113 794,046	0	12 739,994 014	135 618,000 000	2 986,971,150,935

(5)

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1	0	0	0	0	0	0	0	0	0
1 3	2	0	2	3.5	300,000,000	0	300,000,000	0	0
3 5	2	0	2	3.5	750,204,084	0	750,204,084	0	0
5 10	0	1	1	1.8	0	967,003,489	967,003,489	0	0
10 50	4	2	6	10.5	7,689,789,930	7,829,002,952	15,518,792,882	0.5	0.5
50 100	1	5	6	10.5	5,000,000,000	38,655,061,033	43,655,061,033	1.5	1.5
100	0	40	40	70.2	0	2,925,780,089,447	2,925,780,089,447	98	98
	9	48	57	0	13,739,994,014	2,973,231,156,921	2,986,971,150,935	0	0

(6)

(:)

	262,608,245,464	0	262,608,245,464
	0	0	0
	3,114,401,883,550	0	3,114,401,883,550
	201,723,750	0	201,723,750
	0	0	0
	0	0	0
	10,725,000	0	10,725,000
	0	0	0
	-34,919,732	0	-34,919,732
	3,377,187,658,032	0	3,377,187,658,032

(7)

()

	1	10,000,000,000	
	16	409,771,139,048	
	2	20,034,076,070	
	9	13,739,994,014	
	12	2,043,090,620,073	
	7	215,289,030,147	
	4	107,632,624,150	
	4	118,542,867,433	
HSBC	1	22,260,000,000	
JP Morgan	1	26,610,800,000	
	57	2,986,971,150,935	

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		가				
		가				
		가				
MMT						

(3)

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(:)

		가					
		가					
가							
	MMT						
		RA					

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	27,776,138,623	28,288,268,337	512,129,714	1.8	
가	B/S (A)	31,558,588,434	32,306,375,310	747,786,876	2.3	
	(B)	3,796,363,342	4,032,084,482	235,721,140	5.8	
	가 .	709,531,234	647,241,486	-62,289,748	-9.6	
	. , ,	962,073,933	1,172,005,038	209,931,105	17.9	
	. 1	-	-	-	-	
	. 3	-	548,168,014	-	-	
	.	1,361,550,251	1,359,279,194	-2,271,057	-0.2	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 278,536,839	291,413,241	12,876,402	4.4		
	. 가	-	-	-	-	
	가 (C)	13,913,531	13,977,509	63,978	0.5	
가 .	13,913,531	13,977,509	63,978	0.5		
.	0	0	0	0		
.	0	0	0	0		
. 가	0	0	0	0		
2.	(=D+E+F)	5,729,667,209	5,442,891,546	-286,775,663	-5.3	
가	(D)	2,434,150,690	1,955,522,985	-478,627,705	-24.5	
	가 .	2,056,274,241	1,659,439,545	-396,834,696	-23.9	
	.	0	0	0	0	
	.	982,992	13,066,981	12,083,989	92.5	
	.	376,893,457	283,016,459	-93,876,998	-33.2	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,205,383,798	1,206,958,869	1,575,071	0.1	
	(F=max(가 ,)+ +)	2,090,132,721	2,280,409,692	190,276,971	8.3	
	가 . 10%	800,000,000	800,000,000	0	0	
	.	927,912,380	1,005,568,917	77,656,537	7.7	
	. 가	-	-	-	-	
	.	1,162,220,341	1,274,840,775	112,620,434	8.8	
	3.	(=(1/2)× 100)	485	520	35	6.7
	4.	(1-2)	22,046,471,414	22,845,376,791	798,905,377	3.5

■

1.

		35,541,526,188
.		15,410,657,599
1.		7,446,546,978
1)		1,000,000
2)		0
3)		2,242,608,070
4)		0
5)		163,337,266
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		5,039,601,642
2.		7,964,110,621
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)	420,910,621
()	420,910,621
()	0
()	0
()	0
8)	0
9)	0
10)	7,543,200,000
11)	0
12)	0
13)	0
.	11,363,596,869
1.	5,063,732,100
1)	4,534,994,000
2)	0
3)	0
4)	0
5)	0
6)	528,738,100
	0
	528,738,100
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	4,518,290,992
1)	1,929,940,025
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,090,050,967
	0
	2,090,050,967
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
.	556,001,353
(가)(-)	24,331,989
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	556,001,353
1)	0
2)	556,001,353
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
.	647,241,486
()	0
1.	0
2.	0
3.	607,175,224
4.	222,822,029
5.	1,367,485,728
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,550,241,495
1)	0
2)	349,320,719
3)	222,818,029
4)	978,102,747
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
.	7,564,028,881
(가)(-)	54,529,808
(가)(+))	0
1.	538,310,389
1)	378,199,074
	378,199,074
	0
	0
	0
2)	0
	0
	0
	0
	0
3)	0
4)	160,111,315
2.	2,249,358,572
1)	2,160,316,933
	0
	0
	0
	0

1. ()

	36,616,808
	1,813,228,473
	310,471,652
	0
	0
	0
2)	89,041,639
	0
	0
	0
	89,041,639
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	131,796,153
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0
2)	0
9.	360,903,412
1)	0

1. ()

2) 가	0
3)	291,413,241
4)	0
5)	69,490,171
10.	0
()	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	3,046,651,470
()	0
1)	0
2)	0
3)	0
4)	3,046,651,470
5)	0
13.가	0
14.	1,040,208,885
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0
	0
	0
3)	0

1. ()

4)	0
	3,235,150,878
.	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
.	3,235,150,878
(가)(-)	0
(가)(+))	0
1.	662,356,681
1)	2,481,539,365
2) (+, -)	0
3) 가 (-)	0
4) (-)	1,819,182,684
(-)	1,819,182,684
(-)	0
2.	87,412,652
1)	0
2)	87,412,652
3)	0
4)	0
5)	0
3.	1,304,969,744
4.	0
5.	666,957,540
6.	380,972,766

1. ()

7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	132,481,495
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	32,306,375,310
.	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
.	- 758,349,197
1. 가 가	- 758,349,197
1)	- 758,349,197
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
.	22,303,741,967
1.	2,669,793,505
2.	16,718,349
3.	0
4.	0
5.	0
6.	0

1. ()

6.	19,617,230,113
()	3,332,783,791

2.

.	15,020,866,612
1.	10,616,559,486
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	6,677,582,075
	719,200,294
	5,958,381,781
6)	3,938,977,411
	3,938,977,411
	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	3,875,978,129
1)	3,875,978,129
	3,712,648,733
	0
	0
	163,329,396
	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.	311,450,000
1)	311,450,000
	0
	0
	311,450,000
	0
	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
가	0
가	0
4.	183,260,595
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)	163,517,524
16)	0
17)	0
18)	0
19)	19,743,071
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	18,489,802
1)	2,239,971
2)	16,249,831

2. ()

7.	15,128,600
1)	15,128,600
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
.		10,585,408,802
1.		639,251,300
1)		315,983,218
		315,983,218
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		323,268,082
2.	가	4,890,215,674
1)		3,852,467,024
		3,680,606,604
		0
		0
		171,860,420
		0

2. ()

	0
	0
2) 가	1,037,748,650
가	1,012,502,354
가	0
가	0
가	25,246,296
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.	176,185,000
1)	176,185,000
	0
	0
	176,185,000
	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.	27,544,397
1)	27,544,397
2)	0
7.	4,850,348,866

2. ()

1)	2,612,392,812
	1,524,823,763
	1,087,569,049
2)	440,435,443
	330,598,451
()	0
()	330,598,451
	109,836,992
()	0
()	109,836,992
3)	0
4)	240,601,686
5)	76,154,717
6)	228,937,638
7)	84,234,874
8)	255,895,650
9)	101,872,460
10) 가	224,424,211
11)	0
12)	21,623,320
13)	0
14)	52,764,680
15)	0
16)	956,550
17)	0
18)	1,694,000
19)	5,091,120
20)	7,727,482
21)	107,467,765
22)	114,474,589

2. ()

23)	26,635,000
24)	5,626,327
25)	36,578,162
26)	0
27)	204,760,380
8.	1,863,565
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	1,863,565
	0
	1,863,565
	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
.	()	4,435,457,810
.		8,311
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.	8,311
.	15,753,004
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	15,753,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	4
.	4,419,713,117
.	1,086,929,326
. ()	3,332,783,791
.	0
. ()	3,332,783,791
()	- 8,971,195
()	3,341,754,986
.	- 303,436,142
1. 가 가	- 389,020,696
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	- 85,584,554
. ()	3,029,347,649

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	
4	20110927	1 : 3 :	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	
4	20110927	1 : , 3 : , 2 :	가	

3.

가.

4.

가.

(1)

(2)

(: ,)

					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	1,610,644,346	-75,586,967	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,610,644,346	-75,586,967	

(: ,)

					가		가		가	()			
		가	440,525	11.8	1,926,856,350	0	3,083,675	440,525	0	1,929,940,025	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	3,083,675	2,140,525	0	3,759,813,802			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%
56			703,830	33.2	0	0	703,830	33.2	

2.

(: ,%)

■

1.

(: ,)

	()	
	1	50
	1	50
	0	0
	0	0
	0	0
	1	5

가.

(:)

		0	0	0	0
		2	0	0	2
		2	0	0	2
		1	0	0	1
		42	0	0	42
		0	0	0	0
		0	0	0	0
		3	0	0	3
		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	

■

1.

가.가 () (:)

()							
		가					

(:)

	()						
				가			

(:)

()						
			가			

(:)

()							

. ()

(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

■

1.

2.

가.

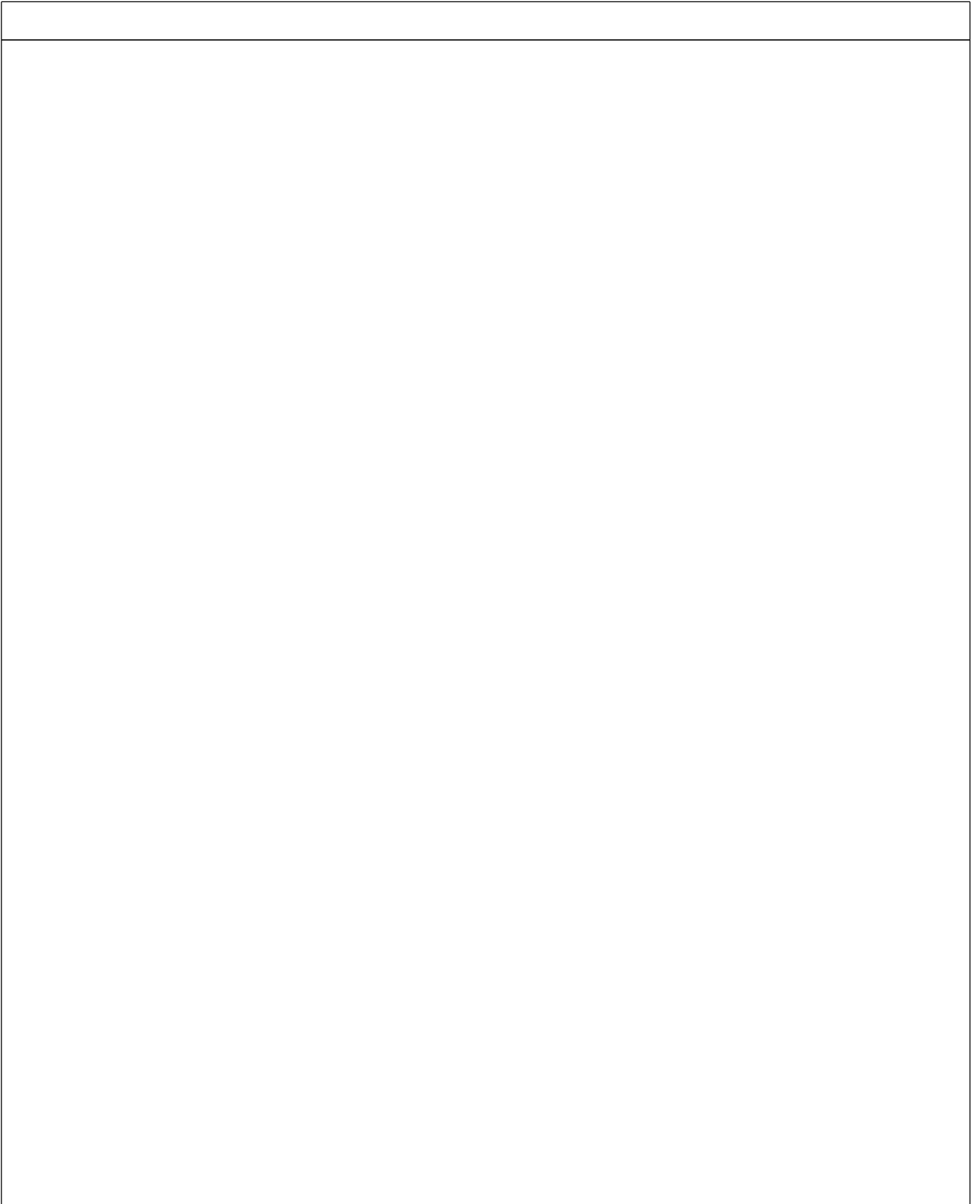
(: ,%)

		(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.