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2011 12 31

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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
.	()
	20 5 ,
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	Truston Asset Management Singapore Pte. Ltd. /
가	-

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 가 2009.07.28	

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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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					가			가	
						(%)	가		

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	가			
	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)	5,444,987,575	
		2,580	
	(B)	1,055,000,000	
		0	
	(=B/A × 100)	19	
		1,055,000,000	
		0	
		0	
		0	

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가.
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						가
	가	96,134,471,630	98,490,445,538	194,624,917,168	6,032,975,600	-758,651,752
		15,114,577,360	14,034,932,903	29,149,510,263	1,575,092,610	3,140,188
		0	0	0	3,702,545,552	-54,184,575
		111,249,048,990	112,525,378,441	223,774,427,431	11,310,613,762	-809,696,139
	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
		111,249,048,990	112,525,378,441	223,774,427,431	11,310,613,762	-809,696,139
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	0	0	0	0
		0	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	4,898,753,900	4,940,087,603	9,838,841,503	0	0	
	900,000,000	0	900,000,000	2,634,942,987	-297,212,351	
	5,798,753,900	4,940,087,603	10,738,841,503	2,634,942,987	-297,212,351	
		0	0	0	0	0
		0	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
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	
		0	0	0	0	0
		117,047,802,890	117,465,466,044	234,513,268,934	13,945,556,749	-1,106,908,490

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		가			
		가			
		가			
	ELS				
	ELW				

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						(A)	(B)	(A+B)			
		064	062	0	002	13	0	1	0	0	0
		016	01	0	001	029	0	0	0	0	0
		061	008	0	002	073	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
		035	009	0	002	047	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
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	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
		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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	90,760,638,449	0								90,760,638,449	0	
	365,769,491,288	0								365,769,491,288	0	
	1,211,344,706,075	0								1,211,344,706,075	0	
	9,637,854,513	12,485,366,485								9,637,854,513	12,485,366,485	
	0	0								0	0	
	0	0								0	0	
	38,190,000	0								38,190,000	0	
	0	0								0	0	
	0	0								0	0	

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	BNG	10,000,000,000	1	N
	BS	163,339,593	0	N
	E	37,025,156	0	N
	HMC B) (14,813,547,873	1	N
	IBK	101,801,551,889	6	N
	KB ()	22,304,177,900	1	N
	KTB	3,043,028,264	0	N
	LG	3,235,659,348	0	N
	NH	52,820,891,472	3	N
		16,908,447,253	1	N
		31,356,505,354	2	N
		33,132,057,645	2	N
		161,767,350,254	9	N
		14,982,746,042	1	N
		63,181,258,736	3	N
		33,253,815,098	2	N
		5,615,462,420	0	N
		122,598,493,323	7	N
		40,000,000,000	2	N
		9,799,953,686	1	N
		223,551,831,116	12	N
) (KGI	59,298,264,339	3	N
		118,815,627,277	7	N
		12,125,963,542	1	N
		5,605,789	0	N
	()	44,610,585,556	2	N
		15,352,243,829	1	N
	()	2,485,529,529	0	N
		91,784,204,744	5	N
		60,821,045,590	3	N
		21,605,407,588	1	N

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		6,827,978,385	0	N
		16,400,816,397	1	N
		10,007,856,072	1	N
		22,691,750,975	1	N
		11,746,954,132	1	N
		95,268,872,437	5	N
		240,656,891	0	N
		6,368,178,874	0	N
		50,105,809,351	3	N
		70,502,593,616	4	N
		1,211,835,591	0	N
		1,279,581,769	0	N
		375,085,288	0	N
		31,776,996,586	2	N
		35,247,550,033	2	N
		72,274,815,733	4	N
		144,676,290	0	N
		1,823,743,628,625	100	

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	7	858,074,165,370	723,679,424,293	7	919,581,671,536	800,049,205,094	N
	4	25,957,124,216	23,173,881,396	4	41,056,078,240	38,976,833,997	N
	6	132,276,469,365	128,473,410,694	6	133,632,974,719	129,153,917,024	N
	6	125,000,000,000	106,067,114,964	7	135,000,000,000	122,329,897,574	N
	1	40,113,883,771	38,766,908,952	1	40,113,883,771	39,567,392,002	N
	16	479,550,420,692	465,128,191,010	17	482,948,684,814	478,191,967,077	N
) (1	71,410,335,545	55,285,623,855	1	71,410,335,545	56,008,431,938	N
	41	1,732,382,398,959	1,540,574,555,164	43	1,823,743,628,625	1,664,277,644,706	

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()							
	28	1,205,384,731,687	1,044,705,547,461	29	1,286,745,961,353	1,144,608,605,181	N
) (7	165,113,883,771	144,834,023,916	8	175,113,883,771	161,897,289,576	N
	6	361,883,783,501	351,034,983,787	6	361,883,783,501	357,771,749,949	N
	41	1,732,382,398,959	1,540,574,555,164	43	1,823,743,628,625	1,664,277,644,706	

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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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			02-6308-0615		20111007		20111129		6111006997
							20111129		6211004802
							20111129		6311004227

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	5	5	0
	5	5	0
	169,980,387,689	139,507,998,348	-30,472,389,341

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		0	0	0
		404,720,294	639,513,367	234,793,073
		404,720,294	639,513,367	234,793,073
		0	0	0
		314,480,000	504,565,137	190,085,137
		314,480,000	504,565,137	190,085,137
		0	0	0
		719,200,294	1,144,078,504	424,878,210
		719,200,294	1,144,078,504	424,878,210

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					()	()						
	0	0	0	0	0	0	0	0	0	0	0	0
	96,907,403.506	0	0	0	0	0	0	0	0	0	0	96,907,403.506
	96,907,403.506	0	0	0	0	0	0	0	0	0	0	96,907,403.506
	0	0	0	0	0	0	0	0	0	0	42,600,594.842	42,600,594.842
	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	42,600,594.842	42,600,594.842
	0	0	0	0	0	0	0	0	0	0	42,600,594.842	42,600,594.842
	96,907,403.506	0	0	0	0	0	0	0	0	0	0	96,907,403.506
	96,907,403.506	0	0	0	0	0	0	0	0	0	42,600,594.842	139,507,998.348

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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	7,067,711,786	7,067,711,786	5.1
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	132,440,286,562	132,440,286,562	94.9
		0	5	5	0	0	139,507,998,348	139,507,998,348	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		10	209000697212
			02-6308-0581		20010703	/ MM	20090204	210900459		0	0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		6	191411729727
			02-6308-0560		20001218	/NH-CA	20110117	210900911		0	0
			02-6308-0601		20000519	/ /	20090204	210900505		0	0
			02-6308-0607		20050626		20090204	210900668		19	342537050792
			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	2140641020705
	/		02-6308-0500		20001218	/ MM	20090204	210900285		5	180879244076
			02-6308-0619		20100520		20110503	2104000101		0	0
			02-6308-0630		20070706	BNP / /	20110524	210900656		0	0
			02-6308-0570		20080719	/	20110530	211000267		0	0
			02-6308-0561		20110506	가 /	20110610	2111000422		0	0
			02-6308-0602		20001218	MM / KTB	20110822	2109000512		0	0
			02-6308-0615		20111007		20111129	2111000791		0	0

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	29	26	- 3
	57	50	- 7
()	2,986,971,150,935	3,064,469,742,512	77,498,591,577
(가)	3,322,575,238,310	3,530,386,194,009	207,810,955,699

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		60,862,367	77,906,647	17,044,280
		4,342,091,578	6,517,050,389	2,174,958,811
		4,402,953,945	6,594,957,036	2,192,003,091
		37,370,275	37,370,275	0
		1,518,057,561	1,518,057,561	0
		1,555,427,836	1,555,427,836	0
		98,232,642	115,276,922	17,044,280
		5,860,149,139	8,035,107,950	2,174,958,811
		5,958,381,781	8,150,384,872	2,192,003,091

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			() ()	.						
		0	0	0	0	0	7	1	8	16
		0	1	20	8	0	0	10	39	78
		0	1	20	8	0	7	11	47	94
		0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	3	3
		0	0	0	0	0	0	0	3	3
		0	0	0	0	0	7	1	8	16
		0	1	20	8	0	0	10	42	81
		0	1	20	8	0	7	11	50	97

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1		0	0	0	0	0	0	0	0
1	3	2	0	2	4	300,000,000	0	300,000,000	0
3	5	3	0	3	6	1,187,036,295	0	1,187,036,295	0
5	10	0	0	0	0	0	0	0	0
10	50	3	2	5	10	8,554,105,508	4,613,828,139	13,167,933,647	0.4
50	100	0	4	4	8	0	32,254,810,145	32,254,810,145	1.1
100		0	36	36	72	0	3,017,559,962,425	3,017,559,962,425	98.5
		8	42	50	0	10,041,141,803	3,054,428,600,709	3,064,469,742,512	0

(6)

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	94 683 924 643	0	94 683 924 643
	0	0	0
	3,469,007,597,720	0	3,469,007,597,720
	213,358,050	0	213,358,050
	0	0	0
	0	0	0
	4,000,000	0	4,000,000
	0	0	0
	0	0	0
	3,563,908,880,413	0	3,563,908,880,413

(7)

()

	16	448,159,498 818	
	1	9,999,247,233	
	8	10,041,141,803	
	10	2,128,090,620 073	
	6	200,784,992 037	
	4	99,154 609,493	
	3	117,047,188 055	
HSBC	1	22 260 000,000	
JP Morgan	1	28 932 445,000	
	50	3,064,469,742 512	

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(1)

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()

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(2)

(: ,)

		가				
		가				
		가				
MMT						

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	28,288,268,337	29,221,697,660	933,429,323	3.2
B/S	(A)	32,306,375,310	33,392,925,634	1,086,550,324	3.3
	(B)	4,032,084,482	4,185,415,756	153,331,274	3.7
	가 .	647,241,486	618,415,466	-28,826,020	-4.7
	. , ,	1,172,005,038	1,142,030,231	-29,974,807	-2.6
	. 1	-	-	-	-
	. 3	548,168,014	591,760,083	43,592,069	7.4
	.	1,359,279,194	1,524,413,287	165,134,093	10.8
	.	-	-	-	-
	.	-	-	-	-
	.	-	-	-	-
	. 100 16	-	-	-	-
	.	-	-	-	-
	. 291,413,241	294,608,907	3,195,666	1.1	
	. 가	-	-	-	-
	가 (C)	13,977,509	14,187,782	210,273	1.5
가 .	13,977,509	14,187,782	210,273	1.5	
.	0	0	0	0	
.	0	0	0	0	
. 가	0	0	0	0	
2.	(=D+E+F)	5,442,891,546	5,751,011,415	308,119,869	5.4
B/S	(D)	1,955,522,985	2,236,606,832	281,083,847	12.6
	가 .	1,659,439,545	1,920,902,925	261,463,380	13.6
	.	0	0	0	0
	.	13,066,981	22,201,735	9,134,754	41.1
	.	283,016,459	293,502,172	10,485,713	3.6
	.	0	0	0	0
	.	0	0	0	0
	(E)	1,206,958,869	1,217,861,585	10,902,716	0.9
	(F=max(가 ,)+ +)	2,280,409,692	2,296,542,998	16,133,306	0.7
	가 . 10%	800,000,000	800,000,000	0	0
	.	1,005,568,917	931,460,259	-74,108,658	-8
	. 가	-	-	-	-
.	1,274,840,775	1,365,082,739	90,241,964	6.6	
3.	(=(1/2)× 100)	520	508	-12	-2.4
4.	(1-2)	22,845,376,791	23,470,686,245	625,309,454	2.7

■

1.

		36 009 702,110
.		13 266 149,901
1.		5,384,353,520
1)		1,000,000
2)		0
3)		1,758,233,262
4)		0
5)		277,521,692
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		3,347,598,566
2.		7,881,796,381
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)	338,596,381
()	338,596,381
()	0
()	0
()	0
8)	0
9)	0
10)	7,543,200,000
11)	0
12)	0
13)	0
.	13,945,556,749
1.	7,608,068,210
1)	7,608,068,210
2)	0
3) .	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	4,555,914,762
1)	1,872,671,775
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,184,942,987
	0
	2,184,942,987
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
.	608,260,084
(가)(-)	21,359,436
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	608,260,084
1)	0
2)	608,260,084
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
.	618,415,466
()	0
1.	0
2.	0
3.	646,544,224
4.	222,822,029
5.	1,377,143,728
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,628,094,515
1)	0
2)	372,579,064
3)	222,818,029
4)	1,032,697,422
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
.	7,571,319,910
(가)(-)	50,651,577
(가)(+))	0
1.	178,729,927
1)	0
	0
	0
	0
	0
2)	0
	0
	0
	0
3)	0
4)	178,729,927
2.	2,642,326,639
1)	2,480,718,974
	0
	0
	0
	0

1. ()

	197,653,406
	1,929,717,223
	353,348,345
	0
	0
	0
2)	161,607,665
	0
	0
	0
	161,607,665
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	125,678,097
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0
2)	0
9.	364,781,643
1)	0

1. ()

2) 가	0
3)	294,608,907
4)	0
5)	70,172,736
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.	1,016,352,134
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0
	0
	0
3)	0

1. ()

4)	0
	2,616,776,476
.	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
.	2,616,776,476
(가)(-)	0
(가)(+))	0
1.	773,258,167
1)	2,622,689,047
2) (+, -)	0
3) 가 (-)	0
4) (-)	1,849,430,880
(-)	1,849,430,880
(-)	0
2.	88,359,608
1)	0
2)	88,359,608
3)	0
4)	0
5)	0
3.	650,481,171
4.	0
5.	518,572,660
6.	458,019,730

1. ()

7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	128,085,140
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	33,392,925,634
.	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
.	- 729,002,657
1. 가 가	- 729,002,657
1)	- 513,945,644
2)	0
3)	0
4)	0
5)	0
6)	- 215,057,013
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	23,360,945,751
1.	2,669,793,505
2.	17,146,582
3.	0
4.	0
5.	0
6.	0

1. ()

6.	20 674 005,664
()	5,444,987,575

2.

.	20,534,794,933
1.	15,236,458,450
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	9,294,463,376
	1,144,078,504
	8,150,384,872
6)	5,941,995,074
	5,941,995,074
	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	4,432,226,259
1)	4,432,226,259
	4,219,006,969
	0
	0
	213,219,290
	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.	537,950,000
1)	537,950,000
	0
	0
	537,950,000
	0
	0
	0
2) 가	0
가	0
가	0
가	0
가	0
가	0
가	0
가	0
4.	293,078,940
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)	263,159,239
16)	0
17)	0
18)	0
19)	29,919,701
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	19,735,684
1)	4,863,220
2)	14,872,464

2. ()

7.	15,345,600
1)	15,345,600
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
.	13,289,839,811
1.	825,319,222
1)	343,494,429
	343,494,429
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	481,824,793
2. 가	4,869,225,014
1)	4,113,713,450
	3,941,853,030
	0
	0
	171,860,420
	0

2. ()

	0
	0
2) 가	755,511,564
가	755,511,564
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.	434,035,000
1)	434,035,000
	0
	0
	434,035,000
	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.	27,857,602
1)	27,857,602
2)	0
7.	7,130,592,452

2. ()

1)	3,947,802,106
	2,324,050,616
	1,623,751,490
2)	561,062,953
	424,585,910
()	0
()	424,585,910
	136,477,043
()	0
()	136,477,043
3)	0
4)	372,176,472
5)	120,711,626
6)	345,537,786
7)	148,223,587
8)	360,272,481
9)	114,575,260
10) 가	302,277,231
11)	0
12)	34,781,790
13)	0
14)	73,579,410
15)	0
16)	2,331,550
17)	0
18)	2,615,000
19)	9,740,350
20)	11,967,674
21)	132,984,268
22)	179,189,941

2. ()

23)	37,540,324
24)	8,896,847
25)	55,297,323
26)	0
27)	309,028,473
8.	2,810,521
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	2,810,521
	0
	2,810,521
	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
.	()	7,244,955,122
.		9,892
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.	9,892
.	27,253,005
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	27,253,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	5
.	7,217,712,009
.	1,772,724,434
. ()	5,444,987,575
.	0
. ()	5,444,987,575
()	- 8,542,962
()	5,453,530,537
.	- 274,089,602
1. 가 가	- 351,396,926
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	- 77,307,324
. ()	5,170,897,973

3.

■

	MM / / /		
	/ / / /		
	/ / , /		

			가	
1	20110404	1 :	가	
2	20110503	1 : 13	가	
3	20110601	1 : 13	가	
4	20110927	1 : , 2 : 3 :	가	
5	20111018	1 : , 2 :	가	
6	20111128	1 :	가	

.

	/ / / ,		

.

			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 : , 2 : , 3 :	가	
5	20111018	1 : , 2 :	가	
6	20111128	1 :	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	1,821,901,683	-59,709,954	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,821,901,683	-59,709,954	

(: ,)

					가		가		가	()			
		가	440,525	11.8	1,926,856,350	0	-54,184,575	440,525	0	1,872,671,775	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	-54,184,575	2,140,525	0	3,702,545,552			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
		1	0	0	1
		1	0	0	1
		43	0	0	43
		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
		19560717	/ / / /	20111011	20111011	20141010		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					

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1.

2.

가.

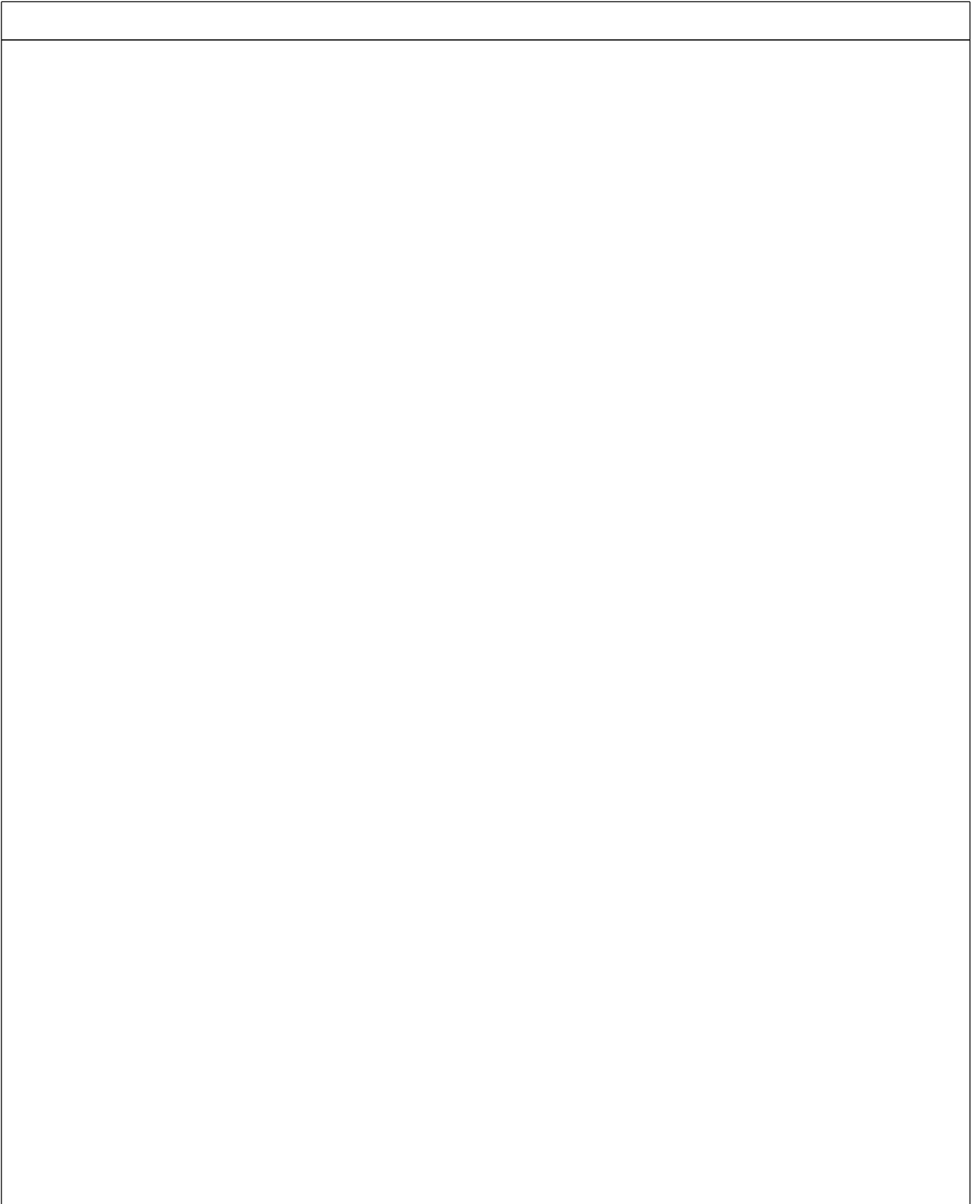
(: ,%)

		(A)	(B)							(B/A)

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(:)

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(:)

■

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)	
.	()	
2.	:가 Market Risk (BM	(Alpha Sharpe Treynor TE R)
Loss-Cut)	
Credit Risk (Sector	Quant Analyst	Risk Investment Comm ittee
Compliance	ETS	List
.	()	
. Liquidity Risk (:		30%
Duration		:/ /
:	()	

4.

가.

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(1)

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(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

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2.