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2012 03 31

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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	2,115,000	5,000

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	165 2		0	0	0	0	0
	165 2		10,000	0	5,000	0	5,000
			10,000	0	5,000	0	5,000
			0	0	0	0	0
			10,000	0	5,000	0	5,000

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		가						1		
		가					가			

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(A)		2,120,000	
		0	
(B)		5,000	
		0	
가 (C)		0	
		0	
(D)		0	
		0	
(E=A -B -C+D)		2,115,000	
		0	

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	가	5,000	
	(A)	7,452,550,821	
		3,524	
	(B)	2,535,500,000	
		0	
	(=B/A × 100)	34	
		1,200	
		0	
		0	
		0	

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							가
	가		111,306,035,240	112,907,909,638	224,213,944,878	7,297,494,750	168,890,163
			18,947,324,470	18,213,954,573	37,161,279,043	1,330,547,070	-25,377,577
			0	0	0	3,101,802,750	676,846,400
			130,253,359,710	131,121,864,211	261,375,223,921	11,729,844,570	820,158,986
	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
		130,253,359,710	131,121,864,211	261,375,223,921	11,729,844,570	820,158,986	
			0	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		4,898,753,900	4,940,087,603	9,838,841,503	0	0
			900,000,000	0	900,000,000	2,885,889,460	-46,265,878
		5,798,753,900	4,940,087,603	10,738,841,503	2,885,889,460	-46,265,878	
		0	0	0	0	0	
			1,342,680	0	1,342,680	1,332,916,457	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			0	0	0	0	0
			1,342,680	0	1,342,680	1,332,916,457	0
ELS		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	
		136,053,456,290	136,061,951,814	272,115,408,104	15,948,650,487	773,893,108	

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		가					
		가					
		가					
		ELS					
	ELW						

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						(A)	(B)	(A+B)			
		0.63	0.6	0	0.01	1.27	0	1	0	0	0
		0.18	0.08	0	0.01	0.29	0	0	0	0	0
		0.6	0.08	0	0.02	0.71	0	1	0	0	0
		0.2	0.05	0	0.01	0.28	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.1	0.57	0	0.01	0.7	0	1	0	0	0
		0.35	0.1	0	0.02	0.49	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.49	0.39	0	0.01	0.92	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	
		0.49	0.39	0	0.01	0.92	0	1	0	0	0
		0.49	0.39	0	0.01	0.92	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
		0.49	0.39	0	0.01	0.92	0	1	0	0	0

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	123,286,883,923	0									123,286,883,923	0
	341,594,967,288	0									341,594,967,288	0
	1,272,116,126,220	0									1,272,116,126,220	0
	9,697,190,967	12,805,173,282									9,697,190,967	12,805,173,282
	0	0									0	0
	0	0									0	0
	88,480,000	0									88,480,000	0
	0	0									0	0
	0	0									0	0

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	BS	176,453,178	0	N
	E	31,397,993	0	N
	HMC B) (14,426,069,706	1	N
	BK	101,704,594,800	6	N
	KTB	3,067,425,926	0	N
	LG	2,234,414,583	0	N
	NH	30,542,197,515	2	N
		16,510,234,648	1	N
		31,356,505,354	2	N
		22,969,924,005	1	N
		160,970,675,487	9	N
		9,844,588,818	1	N
		61,457,413,717	4	N
		33,350,098,652	2	N
		5,035,859,039	0	N
		124,993,892,965	7	N
		40,000,000,000	2	N
		9,888,819,003	1	N
		213,178,858,254	12	N
) (KGI	59,278,235,865	3	N
		118,431,868,032	7	N
		11,803,446,943	1	N
		1,460,542	0	N
	()	40,751,770,298	2	N
		15,410,362,846	1	N
		41,498,238,434	2	N
	()	2,335,047,526	0	N
		91,729,377,890	5	N
		39,767,651,402	2	N
		20,274,480,016	1	N
		6,627,822,042	0	N

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	.			
		15,995,768,714	1	N
		10,008,641,097	1	N
		22,678,643,662	1	N
		11,739,013,395	1	N
		107,144,947,610	6	N
		248,457,912	0	N
		6,547,924,144	0	N
		44,909,489,291	3	N
		68,731,652,164	4	N
		1,231,559,252	0	N
		1,268,658,724	0	N
		356,234,159	0	N
		28,391,897,347	2	N
		33,447,695,343	2	N
		65,008,971,597	4	N
		158,001,178	0	N
		1,747,516,741,068	100	

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	7	919,581,671,536	800,049,205,094	6	856,127,721,046	817,174,282,132	N
	4	41,056,078,240	38,976,833,997	4	42,305,971,988	43,046,511,605	N
	6	133,632,974,719	129,153,917,024	4	101,356,505,354	98,859,134,651	N
	7	135,000,000,000	122,329,897,574	7	135,506,040,862	137,092,366,510	N
	1	40,113,883,771	39,567,392,002	1	53,922,194,138	54,774,580,189	N
	17	482,948,684,814	478,191,967,077	19	486,897,972,135	494,079,172,890	N
) (1	71,410,335,545	56,008,431,938	1	71,400,335,545	59,930,910,867	N
	43	1,823,743,628,625	1,664,277,644,706	42	1,747,516,741,068	1,704,956,958,844	

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	29	1,286,745,961,353	1,144,608,605,181	28	1,191,416,176,609	1,141,182,787,416	N
	8	175,113,883,771	161,897,289,576	8	189,428,235,000	191,866,946,699	N
	6	361,883,783,501	357,771,749,949	6	366,672,329,459	371,907,224,729	N
	43	1,823,743,628,625	1,664,277,644,706	42	1,747,516,741,068	1,704,956,958,844	

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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
			02-6308-0622		20080419	/	20120207		6109014438
							20120207		6209217708
							20120207		6309190509
			02-6308-0530		20051223	PCA /	20120207		6109015099
							20120207		6209218352
							20120207		6309191139

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		0	0	0
		639,513,367	1,013,181,580	373,668,213
		639,513,367	1,013,181,580	373,668,213
		0	0	0
		504,565,137	504,565,137	0
		504,565,137	504,565,137	0
		0	0	0
		1,144,078,504	1,517,746,717	373,668,213
		1,144,078,504	1,517,746,717	373,668,213

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					()	()						
		0	0	0	0	0	0	0	0	0	0	0
		96,800,891.068	0	0	0	0	0	0	0	0	0	96,800,891.068
		96,800,891.068	0	0	0	0	0	0	0	0	0	96,800,891.068
		0	0	0	0	0	0	0	0	0	43,085,566.238	43,085,566.238
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	43,085,566.238	43,085,566.238
		0	0	0	0	0	0	0	0	0	43,085,566.238	43,085,566.238
		96,800,891.068	0	0	0	0	0	0	0	0	0	96,800,891.068
		96,800,891.068	0	0	0	0	0	0	0	0	43,085,566.238	139,886,457.306

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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	5,137,001,513	5,137,001,513	3.7
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	134,749,455,793	134,749,455,793	96.3
		0	5	5	0	0	139,886,457,306	139,886,457,306	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		1	100000000000
			02-6308-0540		20100520		20100615	211000241		0	0
			02-6308-0535		20080413		20090204	2109001031		9	213909872212
			02-6308-0581		20010703	/ MM	20090204	210900459		0	0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		7	198073563997
			02-6308-0560		20001218	/NH-CA	20101117	2109000911		0	0
			02-6308-0601		20000519	/ /	20090204	2109000505		0	0
			02-6308-0607		20050626		20090204	2109000668		22	489679508620
			02-6308-0590		20100520		20100615	2110000243		0	0
			02-6308-0580		20031214		20090204	2109001015		0	0
			02-6308-0520		20080419		20100722	2109001428		0	0
			02-6308-0542		20060625		20090204	2109000702		16	2266122658201
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	100000000000
			02-6308-0619		20100520		20101053	2104000101		0	0
			02-6308-0630		20070706	BNP / /	201010524	2109000656		0	0
			02-6308-0570		20080719	/	201010530	2110000267		0	0
			02-6308-0561		20101056	기 /	201010610	2110000422		0	0
			02-6308-0602		20001218	MM / KTB	201010822	2109000512		0	0
			02-6308-0615		20111007		20111129	2110000791		0	0
			02-6308-0622		20080419	/	201020207	2103000326		0	0
			02-6308-0530		20051223	/ PCA	201020207	2109000865		0	0

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	26	27	1
	50	56	6
()	3,064,469,742 512	3,367,785,603 030	303,315,860 518
(가)	3,530,386,194 009	4,205,830,167 815	675,443,973 806

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		77,906,647	107,367,588	29,460,941
		6,517,050,389	8,844,718,609	2,327,668,220
		6,594,957,036	8,952,086,197	2,357,129,161
		37,370,275	37,370,275	0
		1,518,057,561	1,548,850,337	30,792,776
		1,555,427,836	1,586,220,612	30,792,776
		115,276,922	144,737,863	29,460,941
		8,035,107,950	10,393,568,946	2,358,460,996
		8,150,384,872	10,538,306,809	2,387,921,937

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			() ()	.					
	0	0	0	0	0	0	8,941,141,803	1,000,000,000	9,941,141,803
	0	0	59,325,492,778	694,002,922,913	2,231,113,794,046	0	0	248,382,895,953	3,232,825,105,690
	0	0	59,325,492,778	694,002,922,913	2,231,113,794,046	0	8,941,141,803	249,382,895,953	3,242,766,247,493
	0	0	0	0	0	0	0	0	0
	125,019,355,537	0	0	0	0	0	0	0	125,019,355,537
	125,019,355,537	0	0	0	0	0	0	0	125,019,355,537
	0	0	0	0	0	0	8,941,141,803	1,000,000,000	9,941,141,803
	125,019,355,537	0	59,325,492,778	694,002,922,913	2,231,113,794,046	0	0	248,382,895,953	3,357,844,461,227
	125,019,355,537	0	59,325,492,778	694,002,922,913	2,231,113,794,046	0	8,941,141,803	249,382,895,953	3,367,785,603,030

(5)

(: ,%)

1	0	0	0	0	0	0	0	0	0
1 3	1	0	1	1.8	200,000,000	0	200,000,000	0	0
3 5	3	0	3	5.4	1,187,036,295	0	1,187,036,295	0	0
5 10	0	1	1	1.8	0	958,325,130	958,325,130	0	0
10 50	3	3	6	10.7	8,554,105,508	10,094,318,067	18,648,423,575	0.6	0.6
50 100	0	4	4	7.1	0	38,332,231,399	38,332,231,399	1.1	1.1
100	0	41	41	73.2	0	3,308,459,586,631	3,308,459,586,631	98.2	98.2
	7	49	56	0	9,941,141,803	3,357,844,461,227	3,367,785,603,030	0	0

(6)

(:)

	211,898,421,864	0	211,898,421,864
	47,694,411,000	0	47,694,411,000
	3,988,952,027,600	0	3,988,952,027,600
	7,301,035,350	3,023,159,823	10,324,195,173
	0	0	0
	0	0	0
	12,090,000	0	12,090,000
	0	0	0
	0	1,007,659,948	1,007,659,948
	4,255,857,985,814	4,030,819,771	4,259,888,805,585

(7)

()

	17	541,413,098,705	
	1	10,372,535,140	
	7	9,941,141,803	
	12	2,214,434,835,524	
	9	306,479,746,850	
	4	98,266,155,784	
	4	126,124,749,224	
HSBC	1	27,269,175,000	
JP Morgan	1	33,484,165,000	
	56	3,367,785,603,030	

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(1)

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()

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(:)

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(:)

()

()

(:)

(2)

(: ,)

		가				
		가				
		가				
MMT						

2.

가.

(: ,% ,%p)

		()	()	(-)	
1.	(=A-B+C)	29,221,697,660	32,548,602,311	3,326,904,651	11.39
B/S	(A)	33,392,925,634	36,191,740,289	2,798,814,655	8.38
	(B)	4,185,415,756	3,662,913,746	-522,502,010	-12.48
	가 .	618,415,466	555,650,429	-62,765,037	-10.15
	. , ,	1,142,030,231	778,630,441	-363,399,790	-31.82
	. 1	-	-	-	-
	. 3	591,760,083	-	-	-
	. 1	1,524,413,287	1,349,153,413	-175,259,874	-11.5
	. 1	-	-	-	-
	. 1	-	-	-	-
	. 1	-	-	-	-
	. 100 16	-	-	-	-
	. 1	-	-	-	-
	. 294,608,907	426,020,433	131,411,526	44.61	
	. 가	-	-	-	-
	가 (C)	14,187,782	19,775,768	5,587,986	39.39
가 .	14,187,782	19,775,768	5,587,986	39.39	
. 1	0	0	0	0	
. 1	0	0	0	0	
. 가	0	0	0	0	
2.	(=D+E+F)	5,751,011,415	5,821,537,298	70,525,883	1.23
B/S	(D)	2,236,606,832	2,164,746,272	-71,860,560	-3.21
	가 .	1,920,902,925	1,796,658,393	-124,244,532	-6.47
	. 1	0	0	0	0
	. 1	22,201,735	39,705,505	17,503,770	78.84
	. 1	293,502,172	328,382,374	34,880,202	11.88
	. 1	0	0	0	0
	. 1	0	0	0	0
	(E)	1,217,861,585	1,534,548,011	316,686,426	26
	(F=max(가 ,)+ +)	2,296,542,998	2,122,243,015	-174,299,983	-7.59
	가 . 10%	800,000,000	600,000,000	-200,000,000	-25
	. 1	931,460,259	945,926,305	14,466,046	1.55
. 가	-	-	-	-	
. 1	1,365,082,739	1,176,316,710	-188,766,029	-13.83	
3.	(=(1/2)× 100)	508	559	51	10.04
4.	(1-2)	23,470,686,245	26,727,065,013	3,256,378,768	13.87

■

1.

		39,317,781,390
.		13,567,389,129
1.		3,686,535,298
1)		1,000,000
2)		0
3)		1,722,883,513
4)		0
5)		361,376,544
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		1,601,275,241
2.		9,880,853,831
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)	337,653,831
()	337,653,831
()	0
()	0
()	0
8)	0
9)	0
10)	9,543,200,000
11)	0
12)	0
13)	0
.	15,948,650,487
1.	8,628,041,820
1)	8,628,041,820
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,539,034,890
1)	2,603,502,750
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,435,889,460
	0
	2,435,889,460
7)	0
8)	1,342,680
	1,342,680
	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
.	622,558,662
(가)(-)	19,608,009
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	622,558,662
1)	0
2)	622,558,662
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
.	555,650,429
()	0
1.	0
2.	0
3.	646,544,224
4.	222,822,029
5.	1,389,712,328
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,703,428,152
1)	0
2)	395,315,570
3)	222,818,029
4)	1,085,294,553
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
.	8,623,532,683
(가)(-)	63,241,598
(가)(+))	0
1.	649,462,033
1) ()	313,566,564
	313,566,564
	0
	0
	0
2) ()	0
	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	335,895,469
2.	2,718,516,316
1)	2,582,739,611
	0

1. ()

	0
	0
	0
	172,170,313
	2,053,758,250
	356,811,048
	0
	0
	0
2)	135,776,705
	0
	0
	0
	135,776,705
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	160,495,780
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	498,359,433
1)	0
2) 가	0
3)	426,020,433
4)	0
5)	72,339,000
10.	0
()	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	3,781,764,460
()	0
1)	0
2)	0
3)	0
4)	3,781,764,460
5)	0
13.가	0
14.	618,134,661
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	3,126,041,101
.	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
.		3,126,041,101
(가)(-)		0
(가)(+)		0
1.		648,834,828
1)		3,057,405,912
2)	(+,-)	0
3)	가(-)	0
4)	(-)	2,408,571,084
	(-)	2,408,571,084
	(-)	0
2.		89,316,823
1)		0
2)		89,316,823
3)		0
4)		0
5)		0
3.		1,082,519,895

1. ()

4.	0
5.	698,842,276
6.	474,612,884
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	131,914,395
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	36,191,740,289
.	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

1. ()

4.	0
.	- 33,117,460
1.	0
2.	- 50,965,552
3.	- 6,645,558
4.	24,493,650
5.	0
6.	0
.	36,783,752
1. 가 가	36,783,752
1)	8,789,973
2)	0
3)	0
4)	0
5)	0
6)	27,993,779
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	25,368,508,997
1.	2,669,793,505
2.	26,852,420
3.	0

1. ()

4.	0
5.	0
6.	0
6.	22 671 863,072
()	7,452,550,821

2.

.	20,832,186,706
1.	20,121,812,951
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	12,056,053,526
	1,517,746,717
	10,538,306,809
6)	8,065,759,425
	8,065,759,425
	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	228,801,875
1)	85,289,289
	43,930,419
	0
	0
	41,358,870
	0
	0
	0
2) 가	143,512,586
가	143,512,586
가	0

2. ()

가		0
가		0
가		0
		0
3) 가		0
		0
		0
		0
		0
가		0
		0
4)		0
		0
		0
		0
5)		0
		0
		0
6) 가		0
가		0
가		0
		0
7)		0
가		0
		0
		0
8) 가		0
가		0
		0
		0

2. ()

9)		0
가		0
		0
		0
10)	가	0
가		0
		0
		0
11)		0
가		0
		0
		0
3.		0
1)		0
		0
		0
		0
		0
		0
		0
		0
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		431,133,325
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)	390,187,848
16)	0
17)	0
18)	0
19)	40,945,477
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	21,769,955
1)	7,561,082
2)	14,208,873

2. ()

7.	28,668,600
1)	28,668,600
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
.		10,950,404,747
1.		914,816,817
1)		403,684,265
		403,684,265
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		511,132,552
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.	120,560,000
1)	120,560,000
	0
	0
	120,560,000
	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.	28,883,704
1)	28,883,704
2)	0
7.	9,882,376,490

2. ()

1)	5,353,286,340
	3,015,860,255
	2,337,426,085
2)	941,702,970
	681,254,805
()	0
()	681,254,805
	260,448,165
()	0
()	260,448,165
3)	0
4)	542,279,063
5)	160,147,921
6)	495,011,431
7)	173,416,295
8)	484,805,735
9)	126,071,060
10) 가	377,610,868
11)	0
12)	85,811,490
13)	0
14)	93,623,880
15)	0
16)	15,523,750
17)	0
18)	3,179,000
19)	14,701,800
20)	14,675,535
21)	195,637,532
22)	242,511,548

2. ()

23)	48,245,494
24)	13,077,067
25)	73,983,443
26)	0
27)	427,074,268
8.	3,767,736
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	3,767,736
	0
	3,767,736
	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
4)	가	0
	가	0
	가	0
		0
5)		0
.	()	9,881,781,959
.		11,459
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.	11,459
.	42,253,005
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	42,253,000
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	5
.	9,839,540,413
.	2,386,989,592
. ()	7,452,550,821
.	0
. ()	7,452,550,821
()	1,162,876
()	7,451,387,945
.	491,696,807
1. 가 가	630,380,522
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	138,683,715
. ()	7,944,247,628

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	
7	20120130	1 :	가	

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	/ / / ,		

.

			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	
7	20120130	1 :	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	1,830,329,532	-61,940,773	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,830,329,532	-61,940,773	

(: ,)

					가		가		가	()			
		가	440,525	11.8	1,926,856,350	0	676,646,400	440,525	0	2,603,502,750	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	676,646,400	2,140,525	0	4,433,376,527			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	6

가.

(:)

		0	0	0
		2	0	0
		1	0	0
		1	0	0
		43	0	0
		0	0	0
		0	0	0
		3	0	0
		50	0	0

(:)

	/	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	5 000	0	5 000	2010.4.10 2014.4.9	5 093	0	
					10,000	0	5 000	0	5 000		0	0	

■

1.

가.가 () (:)

()							
		가					

(:)

	()					
				가		

(:)

()						
			가			

(:)

()							

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(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

■

1.

2.

가.

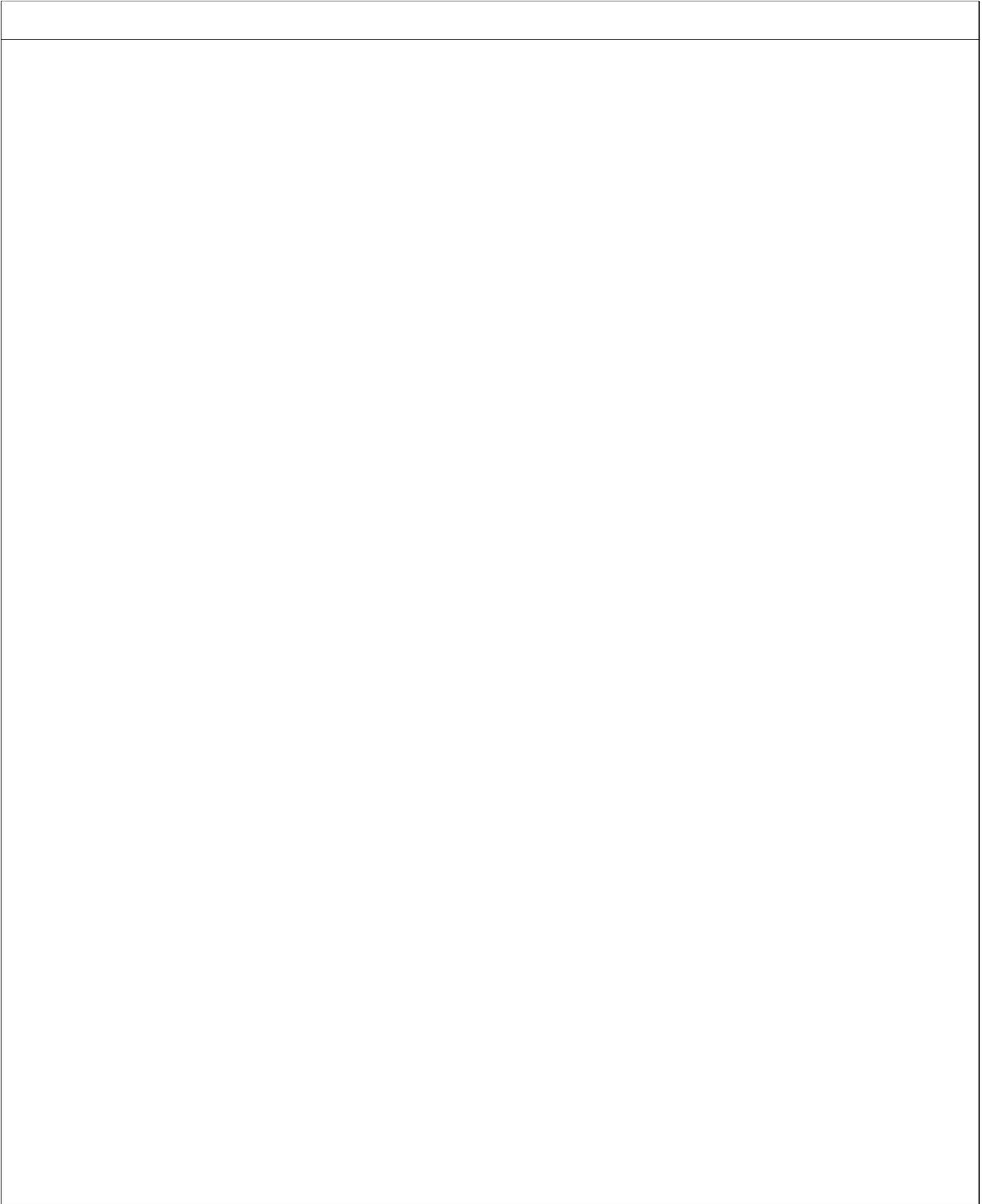
(: ,%)

		(A)	(B)							(B/A)

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(:)

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(:)

	0	0	100,000	
	0	0	100,000	

■

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.

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(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

(:)

2.