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2012 04 01

2012 06 30

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2-55 1
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2012 06 30

: _____ ()
: _____ , ()
: _____ 23-3 10
_____ () 02-6308-0500
_____ () www.trustonasset.com
: _____ () ()
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	23-3 10
	19980404
	3
	10,600,000,000 ()
가 ()	5,000
	2,120,000
	-
	www.trustonasset.com
	02-6308-0500
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	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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가.

1998.04			
1998.05			
1998.07			
2000.08			
2008.06			
1998.04	1544-2	4	
1998.05	115-5		
1998.05	111-5		
1999.02	110	()	
2007.09	23-3	10	
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	
19990321			460,000	5,000	5,000	
19990325			260,000	5,000	5,000	
19991117			200,000	5,000	10,000	
20000321			190,500	5,000	5,000	
20000325			170,000	5,000	15,000	
20000411			238,000	5,000	5,000	
20000420			295,500	5,000	5,000	
20000425			88,000	5,000	5,000	
20010309			- 702,000	5,000	0	
20060727			- 400,000	5,000	0	
20070508			300,000	5,000	6,500	
20070907			390,000	5,000	10,000	
20070929			430,000	5,000	0	

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					가			가	
						(%)	가		

4.

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	가			
	4,000,000	2,120,000	2,115,000	5,000

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

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		가						1		
		가					가			

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(: ,)

		가							

5.

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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	

6.

(: , ,%)

가		5,000	
(A)		1,085,479,640	
		513	
(B)		0	
		0	
(=B/A × 100)		0	
		0	
		0	
		0	
		0	

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가.
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						가	
	가	15,464,282,950	14,010,742,556	29,475,025,506	8,032,088,740	-5,581,037	
		2,402,953,360	2,662,142,759	5,065,096,119	1,017,168,830	11,281,215	
		0	0	0	3,128,234,250	26,431,500	
		17,867,236,310	16,672,885,315	34,540,121,625	12,177,491,820	32,131,678	
		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	
		17,867,236,310	16,672,885,315	34,540,121,625	12,177,491,820	32,131,678	
		0	0	0	0	0	
		0	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	
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		0	0	0	0	0	
		0	0	0	0	0	
	ETF	0	0	0	0	0	
0		0	0	2,659,333,484	-226,555,976		
0		0	0	2,659,333,484	-226,555,976		
		0	0	0	0	0	
		0	0	0	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	
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		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
	0	0	0	1,332,916,457	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	
		17,867,236,310	16,672,885,315	34,540,121,625	16,169,741,761	-194,424,298	

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								가		
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
	3		0	0	0	0	0	0	0	0
	5		0	0	0	0	0	0	0	0
	10		0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
		KOSP 200	0	34,933,975,000	0	34,933,975,000	0	0	0	0
		KOSTAR	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	34,933,975,000	0	34,933,975,000	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	34,933,975,000	0	34,933,975,000	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	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	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	34,933,975,000	0	34,933,975,000	0	0	0	0
	KOS 200		0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	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	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0
			0	34,933,975,000	0	34,933,975,000	0	0	0	0

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		가					
		가					
		가					
		ELS					
	ELW						

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		18	0	0	0	0	0	0	18	
		0	0	0	0	0	0	0	0	
		13	0	0	0	0	0	0	13	
		12	0	0	0	0	0	0	12	
		0	0	0	0	0	0	0	0	
		1	0	0	0	0	0	0	1	
		2	0	0	0	0	0	0	2	
		0	0	0	0	0	0	0	0	
		46	0	0	0	0	0	0	46	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		46	0	0	0	0	0	0	46	
		1,152,470,952,072	0	0	0	0	0	0	1,152,470,952,072	
		0	0	0	0	0	0	0	0	
		153,364,609,018	0	0	0	0	0	0	153,364,609,018	
		487,711,387,727	0	0	0	0	0	0	487,711,387,727	
		0	0	0	0	0	0	0	0	
		20,000,000,000	0	0	0	0	0	0	20,000,000,000	
		21,734,829,193	0	0	0	0	0	0	21,734,829,193	
		0	0	0	0	0	0	0	0	
		1,835,281,778,010	0	0	0	0	0	0	1,835,281,778,010	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		1,835,281,778,010	0	0	0	0	0	0	1,835,281,778,010	
		1,033,336,826,314	0	0	0	0	0	0	1,033,336,826,314	
		0	0	0	0	0	0	0	0	
		137,155,914,687	0	0	0	0	0	0	137,155,914,687	
		488,341,608,865	0	0	0	0	0	0	488,341,608,865	
		0	0	0	0	0	0	0	0	
		20,108,464,714	0	0	0	0	0	0	20,108,464,714	
		23,175,019,961	0	0	0	0	0	0	23,175,019,961	
		0	0	0	0	0	0	0	0	
		1,702,117,834,541	0	0	0	0	0	0	1,702,117,834,541	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	
		1,702,117,834,541	0	0	0	0	0	0	1,702,117,834,541	

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						(A)	(B)	(A+B)			
		062	057	0	001	123	0	1	0	0	0
		0	0	0	0	0	0	0	0	0	0
		06	013	0	002	076	-0	1	0	0	0
		021	005	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
		032	01	0	002	046	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		049	038	0	001	09	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	038	0	001	09	0	1	0	0	0
		049	038	0	001	09	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
		049	038	0	001	09	0	1	0	0	0

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	96,271,858 254	0								96,271,858 8,254	0	
	338,538,843 890	0								338,538,843 890	0	
	1,278,404, 746,600	0								1,278,404, 746,600	0	
	11,693,083 884	12,902,510 838								11,693,083 3,884	12,902,510 0,838	
	0	0								0	0	
	0	0								0	0	
	115,200,000	0								115,200,000	0	
	0	0								0	0	
	0	0								0	0	
	0	0								0	0	

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	BS	222,593,782	0	N
	E	33,476,541	0	N
	HMC B) (14,669,456,158	1	N
	BK	101,698,579,720	6	N
	KTB	46,293,319,852	3	N
	LG	22,210,483,836	1	N
	NH	519,759,141	0	N
		16,867,065,254	1	N
		22,955,739,363	1	N
		181,303,752,168	10	N
		10,073,407,989	1	N
		63,236,461,980	3	N
		33,701,337,954	2	N
		5,221,196,647	0	N
		140,297,706,198	8	N
		9,819,326,556	1	N
		212,345,658,570	12	N
	) ( KGI	59,278,715,942	3	N
		139,012,533,634	8	N
		12,201,067,032	1	N
		1,459,933	0	N
	()	41,990,113,862	2	N
		15,432,966,806	1	N
		41,498,238,434	2	N
	RB	11,363,248,981	1	N
	()	2,291,362,789	0	N
		91,708,324,538	5	N
		39,791,692,075	2	N
		20,014,793,618	1	N
		6,949,404,420	0	N
		17,569,708,233	1	N

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		10,008,925,993	1	N
		22,671,203,786	1	N
		11,914,678,389	1	N
		140,365,798,406	8	N
		274,010,151	0	N
		7,173,885,962	0	N
		46,143,271,441	3	N
		83,292,347,076	5	N
		1,369,767,723	0	N
		1,321,836,030	0	N
		391,497,540	0	N
		27,569,426,664	2	N
		35,254,982,511	2	N
		66,777,397,853	4	N
		179,796,479	0	N
		1,835,281,778,010	100	

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	6	856,127,721,046	817,174,282,132	6	899,334,425,909	797,362,549,814	N
	4	42,305,971,988	43,046,511,605	6	64,019,543,345	61,757,646,907	N
	4	101,356,505,354	98,859,134,651	1	50,000,000,000	49,808,686,158	N
	7	135,506,040,862	137,092,366,510	10	185,506,040,862	174,843,438,620	N
	1	53,922,194,138	54,774,580,189	2	74,708,207,574	75,337,720,718	N
	19	486,897,972,135	494,079,172,890	20	490,321,224,775	487,510,509,063	N
) (1	71,400,335,545	59,930,910,867	1	71,392,335,545	55,497,283,261	N
	42	1,747,516,741,068	1,704,956,958,844	46	1,835,281,778,010	1,702,117,834,541	

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HSBC	28	1,191,416,176,609	1,141,182,787,416	1	5,000,000,000	5,131,887,372	N
	8	189,428,235,000	191,866,946,699	27	1,203,395,200,115	1,083,223,426,165	N
	6	366,672,329,459	371,907,224,729	11	250,214,248,436	240,228,865,463	N
	42	1,747,516,741,068	1,704,956,958,844	1	10,000,000,000	9,952,293,875	N
	-	-	-	6	366,672,329,459	363,581,361,666	N
	-	-	-	46	1,835,281,778,010	1,702,117,834,541	

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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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(1) ()

			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
			02-6308-0602		20001218	MM KTB /	20110822	6109014830
							20110822	6209218092
							20110822	6399102520
			02-6308-0615		20111007		20111129	6111006997
							20111129	6211004802
							20111129	6311004227

()

(1) ()

			02-6308-0622		20080419	/	20120207		6109014438
							20120207		6209217708
							20120207		6309190509
			02-6308-0530		20051223	PCA /	20120207		6109015099
							20120207		6209218352
							20120207		6309191139
			02-6308-0647		20120406		20120531		6112003059
							20120531		6212002469
							20120531		6312001997
			02-6308-0614		20120406	/ /	20120531		6112003058
							20120531		6212002468
							20120531		6312001996

(2)

(: ,)

	5	5	0
	5	5	0
	139,886,457,306	123,566,010,750	- 16,320,446,556

(3)

(:)

		0	0	0
		1,013,181,580	193,865,479	- 819,316,101
		1,013,181,580	193,865,479	- 819,316,101
		0	0	0
		504,565,137	0	- 504,565,137
		504,565,137	0	- 504,565,137
		0	0	0
		1,517,746,717	193,865,479	- 1,323,881,238
		1,517,746,717	193,865,479	- 1,323,881,238

(4)

(:)

					()	()						
		0	0	0	0	0	0	0	0	0	0	0
		87,236,062.722	0	0	0	0	0	0	0	0	0	87,236,062.722
		87,236,062.722	0	0	0	0	0	0	0	0	0	87,236,062.722
		0	0	0	0	0	0	0	0	0	40,620,330.251	40,620,330.251
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	40,620,330.251	40,620,330.251
		0	0	0	0	0	0	0	0	0	40,620,330.251	40,620,330.251
		87,236,062.722	0	0	0	0	0	0	0	0	0	87,236,062.722
		87,236,062.722	0	0	0	0	0	0	0	0	40,620,330.251	127,856,392.973

(5)

(: , ,%)

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	1	1	20	0	879,625,651	879,625,651	0.7
10 50	0	2	2	40	0	3,410,756,572	3,410,756,572	2.7
50 100	0	0	0	0	0	0	0	0
100	0	2	2	40	0	123,566,010,750	123,566,010,750	96.6
	0	5	5	0	0	127,856,392,973	127,856,392,973	0
	0	0	0	0			0	0

()

(1)

			02-6308-0648		20000514	/	20090204	210900479		0		
	/		02-6308-0500		20031214	/	20090204	210900242		0		
			02-6308-0606		20050626		20090204	2109001148		2	108078931415	
			02-6308-0540		20100520		20100615	211000241		0		
			02-6308-0535		20080413		20090204	2109001031		10	263801517692	
			02-6308-0581		20010703	/ MM	20090204	210900459		0		
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		7	190672592703	
			02-6308-0560		20001218	/NH-CA	20101117	2109000911		1	30459003381	
			02-6308-0601		20000519	/ /	20090204	2109000505		0		
			02-6308-0607		20050626		20090204	2109000668		22	495780605980	
			02-6308-0590		20100520		20100615	2110000243		0		
			02-6308-0580		20031214		20090204	2109001015		0		
			02-6308-0520		20080419		20100722	2109001428		0		
			02-6308-0542		20060625		20090204	2109000702		16	2301584579035	
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	100000000000	
			02-6308-0619		20100520		2010503	2104000101		0		
			02-6308-0630		20070706	BNP / /	2010524	2109000656		1	100000000000	
			02-6308-0570		20080719	/	2010530	2110000267		0		
			02-6308-0602		20001218	MM / KT B	2010822	2109000512		0		
			02-6308-0615		20111007		2011129	2111000791		0		
			02-6308-0622		20080419	/	20120207	2103000326		0		
			02-6308-0530		20051223	/ PCA	20120207	2109000865		4	89433659402	
			02-6308-0647		20120406		20120430	2110000404		0		
			02-6308-0614		20120406	/ /	20120531	2112000277		0		

(2)

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	27	28	1
	56	64	8
()	3,367,785,603,030	3,594,931,472,031	227,145,869,001
(가)	4,205,830,167,815	4,143,900,862,416	- 61,929,305,399

(3)

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		107,367,588	28,261,303	-79,106,285
		8,844,718,609	2,407,729,781	-6,436,988,828
		8,952,086,197	2,435,991,084	-6,516,095,113
		37,370,275	0	-37,370,275
		1,548,850,337	247,401,000	-1,301,449,337
		1,586,220,612	247,401,000	-1,338,819,612
		144,737,863	28,261,303	-116,476,560
		10,393,568,946	2,655,130,781	-7,738,438,165
		10,538,306,809	2,683,392,084	-7,854,914,725

(4)

(:)

			() ()	.					
	0	0	0	0	0	0	8 964,635,123	1 000,000,000	9 964,635,123
	0	0	0	897 383,125 374	2 301,113 794,046	0	0	288 719,736 951	3 487,216 656,371
	0	0	0	897 383,125 374	2 301,113 794,046	0	8 964,635,123	289 719,736 951	3 497,181 291,494
	0	0	0	0	0	0	0	0	0
	97 750,180 537	0	0	0	0	0	0	0	97 750,180 537
	97 750,180 537	0	0	0	0	0	0	0	97 750,180 537
	0	0	0	0	0	0	8 964,635,123	1 000,000,000	9 964,635,123
	97 750,180 537	0	0	897 383,125 374	2 301,113 794,046	0	0	288 719,736 951	3 584,966 836,908
	97 750,180 537	0	0	897 383,125 374	2 301,113 794,046	0	8 964,635,123	289 719,736 951	3 594,931 472,031

(5)

(: ,%)

1	0	0	0	0	0	0	0	0	0
1 3	1	0	1	16	200,000,000	0	200,000,000	0	0
3 5	3	0	3	47	1 210 ,529 615	0	1 210 ,529 615	0	0
5 10	0	0	0	0	0	0	0	0	0
10 50	3	6	9	14.1	8 554 ,105 508	17,814 810,690	26,368 916,198	0.7	0.7
50 100	0	6	6	9.4	0	54,819 804,238	54,819 804,238	1.5	1.5
100	0	45	45	70.3	0	3 512 ,332 221,980	3 512 ,332 221,980	97.7	97.7
	7	57	64	0	9 964 ,635,123	3 584 ,966 836,908	3 594 ,931 472,031	0	0

(6)

(:)

	191,229,005,137	0	191,229,005,137
	79,480,261,103	0	79,480,261,103
	3,911,872,675,955	0	3,911,872,675,955
	16,958,148,988	2,120,182,017	19,078,331,005
	0	0	0
	0	0	0
	264,100,000	0	264,100,000
	0	0	0
	0	0	0
	4,199,804,191,183	2,120,182,017	4,201,924,373,200

(7)

()

	18	597,506,243,547	
	2	20,527,199,227	
	7	9,964,635,123	
	12	2,298,452,998,543	
	11	287,967,963,291	
	9	211,357,317,722	
	4	135,670,949,578	
JP Morgan	1	33,484,165,000	
	64	3,594,931,472,031	

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(1)

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(2)

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		가				
		가				
		가				
MMT						

(3)

가)

(:)

		가						
		가						
		가						
	MMT							
		RA						

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	32,548,602,311	31,983,730,426	-564,871,885	-1.74	
B/S	(A)	36,191,740,289	35,640,622,838	-551,117,451	-1.52	
	(B)	3,662,913,746	3,677,001,048	14,087,302	0.38	
	가 .	555,650,429	503,379,763	-52,270,666	-9.41	
	. , ,	778,630,441	838,912,107	60,281,666	7.74	
	. 1	-	-	-	-	
	. 3	-	-	-	-	
	.	1,349,153,413	1,348,370,636	-782,777	-0.06	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 426,020,433	432,546,644	6,526,211	1.53		
	. 가	-	-	-	-	
	가 (C)	19,775,768	20,108,636	332,868	1.68	
가 .	19,775,768	20,108,636	332,868	1.68		
.	0	-	0	0		
.	0	-	0	0		
. 가	0	-	0	0		
2.	(=D+E+F)	5,821,537,298	6,133,196,484	311,659,186	5.35	
B/S	(D)	2,164,746,272	2,334,441,515	169,695,243	7.84	
	가 .	1,796,658,393	1,993,437,618	196,779,225	10.95	
	.	0	0	0	0	
	.	39,705,505	35,046,278	-4,659,227	-11.73	
	.	328,382,374	305,957,619	-22,424,755	-6.83	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,534,548,011	1,546,665,810	12,117,799	0.79	
	(F=max(가 ,)+ +)	2,122,243,015	2,252,089,159	129,846,144	6.12	
	가 . 10%	600,000,000	600,000,000	0	0	
	.	945,926,305	1,066,954,630	121,028,325	12.79	
	. 가	-	-	-	-	
	.	1,176,316,710	1,185,134,529	8,817,819	0.75	
	3.	(=(1/2)× 100)	559	521	-38	-6.8
	4.	(1-2)	26,727,065,013	25,850,533,942	-876,531,071	-3.28

■

1.

		38 610 849,056
.		12 559 828,717
1.		1,909,056,367
1)		1,000,000
2)		0
3)		1,292,733,233
4)		0
5)		287,917,117
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		327,406,017
2.		10 650 772,350
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)	107,572,350
()	107,572,350
()	0
()	0
()	0
8)	0
9)	0
10)	10,543,200,000
11)	0
12)	0
13)	0
.	16,169,741,761
1.	9,049,257,570
1)	9,049,257,570
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,338,910,414
1)	2,629,934,250
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,209,333,484
	0
	2,209,333,484
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
.	661,856,031
(가)(-)	18,143,975
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	661,856,031
1)	0
2)	661,856,031
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
.	503,379,763
()	0
1.	0
2.	0
3.	650,658,224
4.	222,822,029
5.	1,402,485,328
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,772,585,818
1)	0
2)	418,030,665
3)	222,818,029
4)	1,131,737,124
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
.	8,716,042,784
(가)(-)	58,289,554
(가)(+))	0
1.	638,661,082
1) ()	259,792,641
	259,792,641
	0
	0
	0
2) ()	0
	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	378,868,441
2.	2,756,593,658
1)	2,580,854,212
	0

1. ()

	0
	0
	0
	159,015,345
	2,066,317,215
	355,521,652
	0
	0
	0
2)	175,739,446
	0
	0
	0
	175,739,446
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	152,910,342
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	503,311,477
1)	0
2) 가	0
3)	432,546,644
4)	0
5)	70,764,833
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.	686,001,765
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	2,970,226,218
.	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
.	2,970,226,218
(가)(-)	0
(가)(+))	0
1.	899,337,246
1)	3,135,847,864
2) (+, -)	0
3) 가 (-)	0
4) (-)	2,236,510,618
(-)	2,236,510,618
(-)	0
2.	90,284,411
1)	0
2)	90,284,411
3)	0
4)	0
5)	0
3.	995,759,431

1. ()

4.	0
5.	320,879,771
6.	331,341,029
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	332,624,330
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	35,640,622,838
.	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
.	- 119,313,339
1. 가 가	- 119,313,339
1)	29,406,543
2)	0
3) .	0
4)	0
5)	0
6)	- 148,719,882
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	24,973,488,637
1.	2,923,343,505
2.	1,162,876
3.	0

1. ()

4.	0
5.	0
6.	0
6.	22,048,982,256
()	1,085,479,640

2.

.	5,170,536,119
1.	4,923,740,048
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	2,877,257,563
	193,865,479
	2,683,392,084
	0
6)	2,046,482,485
	2,046,482,485
	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	5,700,178
1)	0
	0
	0
	0
	0
	0
	0
	0
	0
2) 가	5,700,178
가	5,700,178
가	0

2. ()

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

2. ()

9)		0
가		0
		0
		0
10)	가	0
가		0
		0
		0
11)		0
가		0
		0
		0
3.		0
1)		0
		0
		0
		0
		0
		0
		0
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		154,980,997
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)	143,145,691
16)	0
17)	0
18)	0
19)	11,835,306
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	16,133,716
1)	2,844,454
2)	13,289,262

2. ()

7.	69,981,180
1)	69,981,180
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
.		3,763,827,018
1.		193,954,367
1)		53,687,173
		53,687,173
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		140,267,194
2.	가	759,287,446
1)		759,287,446
		759,287,446
		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
		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.	94,425,000
1)	94,425,000
	0
	0
	94,425,000
	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.	270,367
1)	270,367
2)	0
7.	2,714,922,250

2. ()

1)	1,450,263,806
	849,822,113
	600,441,693
2)	249,138,422
	185,302,535
()	0
()	185,302,535
	63,835,887
()	0
()	63,835,887
3)	0
4)	170,369,007
5)	42,326,513
6)	165,989,896
7)	78,393,671
8)	148,347,019
9)	31,482,667
10) 가	69,157,666
11)	0
12)	6,921,400
13)	0
14)	22,245,700
15)	0
16)	0
17)	0
18)	554,000
19)	4,332,380
20)	4,474,657
21)	41,475,035
22)	63,451,361

2. ()

23)	14,669,230
24)	3,262,490
25)	19,560,677
26)	0
27)	128,506,653
8.	967,588
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	967,588
	0
	967,588
	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
.	()	1,406,709,101
.		11,030
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.	11,030
.	4
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.	4
.	1,406,720,127
.	321,240,487
. ()	1,085,479,640
.	0
. ()	1,085,479,640
()	332,868
()	1,085,146,772
.	-156,097,091
1. 가 가	-200,124,476
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	- 44,027,385
. ()	929,382,549

3.

■

1.

가.

--

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

			가	
1	20120416	1 : , 2 :	가	
2	20120503	1 : 14	가	
3	20120531	1 : 14	가	
4	20120615	1 , 3 : , 2 : , 4 :	가	

	/ / / ,		
	University of Illinois Hong Kong Unive rsity of Science and Technoby/ ,		
	/ / ,		

.

			가	
		1 : , 3 , 2 :	가	

2.

가. () ,

--

()

)	(/ / / /	
)	(	University of Illinois / Hong Kong University of Science and Technology /	
)	(/ / ,	

. ()

			가	
1		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	1,448,636,342	-192,204,003	0
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,448,636,342	-192,204,003	0

(: ,)

					가		가		가	()			
		가	440,525	11.8	2,603,502,750	0	26,431,500	440,525	0	2,629,934,250	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	4,433,376,527	0	26,431,500	2,140,525	0	4,459,808,027			0

■

1.

(: ,%)

					가				
			1,163,716	54.9	25,000	0	1,188,716	56.1	
			127,254	6	0	0	127,254	6	
			125,200	5.9	0	0	125,200	5.9	5%
55			703,830	33.2	0	25,000	678,830	32	

2.

(: ,%)

	20120629	1,188,716	56.1	

■

1.

(: ,)

	()	
	1	54
	1	54
	0	0
	0	0
	0	0
	1	6

가.

(:)

		0	0	0
		2	0	0
		3	0	0
		0	0	0
		45	0	0
		0	0	0
		0	0	0
		4	0	0
		54	0	0

(:)

	/	19660723		/ / / MM	20010418	20100628	20130627		0	1145202
	/	19651008		/ / /	20060619	20120617	20150616		0	127254
	{	19560717		/ / /	20111011	20111011	20141010		0	0
	{	19671115		University of Illinois Hong Kong University of Science and Technology	20081105	20120615	20150614		0	0
	{	19520306		/ / /	20120615	20120615	20150614		0	0

(: ,)

											가	가	
		20070409			5 000	0	0	0	5 000	2010.4.10 2014.4.9	5 093	0	
					5 000	0	0	0	5 000		0	0	

■

1.

가.가

()

(:)

()								
				가				

(:)

	()						
				가			

(:)

()						
			가			

(:)

()							

. ()

(1)

(:)

()					

(2)

(:)

()						

(:)

()						
					가 가	

(:)

()						
					가 가	

(:)

2.

■

1.

2.

가.

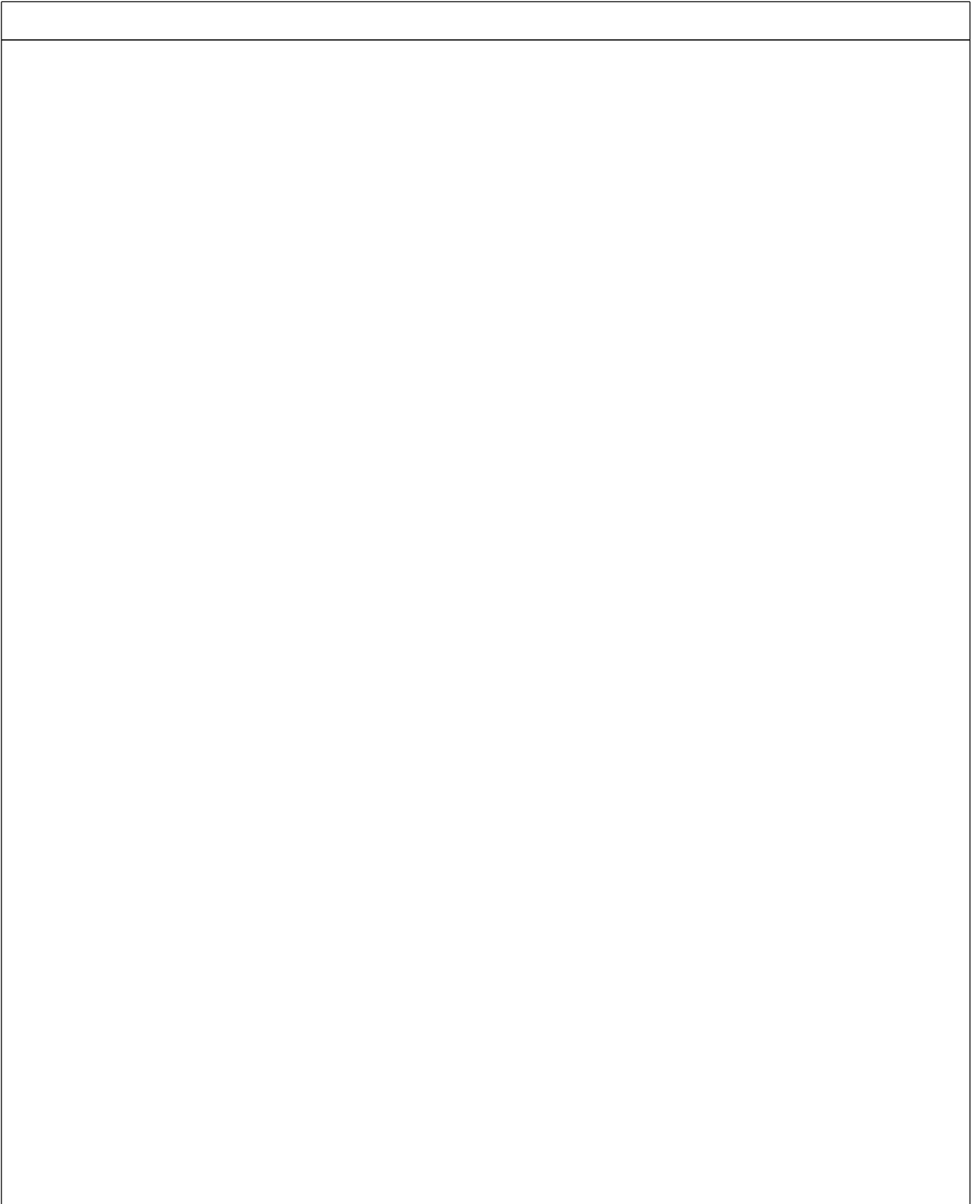
(: ,%)

		(A)	(B)							(B/A)

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

(:)

.



(:)

	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)	
.	()	
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.

.

(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

(:)

2.