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_____ () 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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	20 5 ,
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	Truston Asset Management Singapore Pte. Ltd. /
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가()				가()	
11-13-1) (20090204	10
2-13-1				20090204	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)	
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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		

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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		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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(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.

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	가	5,000	
	(A)	3,451,253,824	
		1,632	
	(B)	951,750,000	
		0	
	(=B/A × 100)	28	
		450	
		0	
		0	
		0	

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가.
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							가
	가	25,344,504,060	23,558,259,384	48,902,763,444	9,272,819,800	535,486,810	
		3,806,097,560	4,434,989,829	8,241,087,389	740,295,290	86,280,695	
		0	0	0	2,940,570,600	-161,232,150	
		29,150,601,620	27,993,249,213	57,143,850,833	12,953,685,690	460,535,355	
		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	
		29,150,601,620	27,993,249,213	57,143,850,833	12,953,685,690	460,535,355	
		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	0	0	
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		0	0	0	0	0	
ETF	0	0	0	0	0		
	0	0	0	2,884,018,084	-1,871,376		
	0	0	0	2,884,018,084	-1,871,376		
		0	0	0	0	0	
		0	0	0	1,332,916,457	0	
		0	0	0	0	0	
		0	0	0	0	0	
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		0	0	0	0	0	
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		0	0	0	0	0	
		0	0	0	0	0	
		0	0	0	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	
		29,150,601,620	27,993,249,213	57,143,850,833	17,170,620,231	458,663,979	

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		가			
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		22	0	0	0	0	0	0	22
		0	0	0	0	0	0	0	0
		11	0	0	0	0	0	0	11
		13	0	0	0	0	0	0	13
		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
		48	0	0	0	0	0	0	48
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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
		48	0	0	0	0	0	0	48
		1,113,510,716,451	0	0	0	0	0	0	1,113,510,716,451
		0	0	0	0	0	0	0	0
		132,450,281,860	0	0	0	0	0	0	132,450,281,860
		511,925,284,215	0	0	0	0	0	0	511,925,284,215
		0	0	0	0	0	0	0	0
		20,000,000,000	0	0	0	0	0	0	20,000,000,000
		18,167,831,848	0	0	0	0	0	0	18,167,831,848
		0	0	0	0	0	0	0	0
		1,796,054,114,374	0	0	0	0	0	0	1,796,054,114,374
		0	0	0	0	0	0	0	0
		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
		0	0	0	0	0	0	0	0
		1,796,054,114,374	0	0	0	0	0	0	1,796,054,114,374
		1,095,527,235,504	0	0	0	0	0	0	1,095,527,235,504
		0	0	0	0	0	0	0	0
		120,773,984,778	0	0	0	0	0	0	120,773,984,778
		524,173,541,106	0	0	0	0	0	0	524,173,541,106
		0	0	0	0	0	0	0	0
		20,626,824,449	0	0	0	0	0	0	20,626,824,449
		19,351,281,070	0	0	0	0	0	0	19,351,281,070
		0	0	0	0	0	0	0	0
		1,780,452,866,907	0	0	0	0	0	0	1,780,452,866,907
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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
		1,780,452,866,907	0	0	0	0	0	0	1,780,452,866,907

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						(A)	(B)	(A+B)			
		06	055	0	001	1.19	0	1	0	0	0
		0	0	0	0	0	0	0	0	0	0
		055	0.1	0	002	0.68	0	1	0	0	0
		02	005	0	001	0.28	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.1	0.57	0	001	0.7	0	1	0	0	0
		0.35	0.12	0	002	0.51	0	1	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.47	0.37	0	001	0.88	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	
		0.47	0.37	0	001	0.88	0	1	0	0	0
		0.47	0.37	0	001	0.88	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
		0.47	0.37	0	001	0.88	0	1	0	0	0

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	92,630,908,389	0									92,630,908,389	0
	351,212,569,516	0									351,212,569,516	0
	1,333,652,705,765	41,950,000									1,333,652,705,765	41,950,000
	14,868,861,783	13,526,756,450									14,868,861,783	13,526,756,450
	0	0									0	0
	0	0									0	0
	13,520,000	0									13,520,000	0
	0	0									0	0
	0	0									0	0
	0	0									0	0

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	BS	187,248,576	0	N
	E	31,384,691	0	N
	HMC B) (14,292,581,604	1	N
	IBK	105,343,646,037	6	N
	KTB	41,408,032,686	2	N
	LG	22,147,850,432	1	N
	NH	848,331,056	0	N
	SK	11,676,404	0	N
		6,558,316,698	0	N
		12,329,270,778	1	N
		123,334,782,786	7	N
		10,291,505,371	1	N
		60,955,218,559	3	N
		34,789,361,261	2	N
		4,805,419,890	0	N
		137,988,604,247	8	N
		12,081,694,963	1	N
		9,488,263,545	1	N
		207,949,920,862	12	N
	) ( KGI	71,335,971,891	4	N
		142,006,897,126	8	N
		11,445,602,377	1	N
		464,059	0	N
	()	81,096,108,405	5	N
		15,431,920,247	1	N
		41,501,294,985	2	N
	()	2,223,326,168	0	N
		71,556,592,533	4	N
		29,048,000,204	2	N
		7,294,539,337	0	N
		52,633,142,558	3	N

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		10,009,577,676	1	N
		22,657,860,950	1	N
		42,155,381,278	2	N
		142,977,170,618	8	N
		268,812,969	0	N
		7,188,609,656	0	N
		220,896	0	N
		43,762,007,617	2	N
		75,645,561,623	4	N
		1,480,713,570	0	N
		1,229,536,109	0	N
		387,699,822	0	N
		21,548,138,470	1	N
		3,783,777	0	N
		32,079,575,609	2	N
		64,068,310,449	4	N
		174,182,949	0	N
		1,796,054,114,374	100	

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	6	899,334,425,909	797,362,549,814	8	841,190,234,316	820,291,595,900	N
	6	64,019,543,345	61,757,646,907	6	62,660,377,275	63,925,436,412	N
	1	50,000,000,000	49,808,686,158	2	60,000,000,000	61,275,652,831	N
	10	185,506,040,862	174,843,438,620	1	4,850,607,001	5,164,758,135	N
	2	74,708,207,574	75,337,720,718	11	197,604,554,269	202,087,574,176	N
	20	490,321,224,775	487,510,509,063	3	102,451,203,326	105,095,529,252	N
	1	71,392,335,545	55,497,283,261	16	455,913,402,642	465,036,335,605	N
) (46	1,835,281,778,010	1,702,117,834,541	1	71,383,735,545	57,575,984,596	N
	-	-	-	48	1,796,054,114,374	1,780,452,866,907	

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SC	1	5,000,000,000	5,131,887,372	1	20,000,000,000	16,313,058,571	N
	27	1,203,395,200,115	1,083,223,426,165	26	1,098,799,834,202	1,072,536,157,249	N
	11	250,214,248,436	240,228,865,463	14	294,906,364,596	302,161,151,957	N
	1	10,000,000,000	9,952,293,875	1	10,000,000,000	10,186,709,606	N
	6	366,672,329,459	363,581,361,666	6	372,347,915,576	379,255,789,524	N
	46	1,835,281,778,010	1,702,117,834,541	48	1,796,054,114,374	1,780,452,866,907	

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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
			02-6308-0602		20001218	MM KTB /	20110822	6109014830
							20110822	6209218092
							20110822	6399102520
			02-6308-0615		20111007		20111129	6111006997
							20111129	6211004802
							20111129	6311004227
			02-6308-0622		20080419	/	20120207	6109014438
							20120207	6209217708
							20120207	6309190509

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			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
			02-6308-0562		20120406		20120918		6107051573
							20120918		6205130889
							20120918		6305116411
			02-6308-0613		20120914		20120928		6112004890
							20120928		6212003368
							20120928		6312003251
			02-6308-0629		20110506		20120928		6112004889
							20120928		6212003367
							20120928		6312003250

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		0	0	0
		193,865,479	250,018,167	56,152,688
		193,865,479	250,018,167	56,152,688
		0	0	0
		0	0	0
		0	0	0
		0	0	0
		193,865,479	250,018,167	56,152,688
		193,865,479	250,018,167	56,152,688

(4)

(:)

					()	()						
		0	0	0	0	0	0	0	0	0	0	0
		84,908,048.946	0	0	0	0	0	0	0	0	0	84,908,048.946
		84,908,048.946	0	0	0	0	0	0	0	0	0	84,908,048.946
		0	0	0	0	0	0	0	0	0	41,858,597.295	41,858,597.295
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	41,858,597.295	41,858,597.295
		0	0	0	0	0	0	0	0	0	41,858,597.295	41,858,597.295
		84,908,048.946	0	0	0	0	0	0	0	0	0	84,908,048.946
		84,908,048.946	0	0	0	0	0	0	0	0	41,858,597.295	126,766,646.241

(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	513,442,660	513,442,660	0.4
10	50	0	2	2	40	0	3,234,940,641	3,234,940,641	2.6
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	123,018,262,940	123,018,262,940	97
		0	5	5	0	0	126,766,646,241	126,766,646,241	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		2		163426583755
			02-6308-0540		20100520		20100615	211000241		0		0
			02-6308-0535		20080413		20090204	2109001031		10		431825331562
			02-6308-0581		20010703	/ MM	20090204	210900459		0		0
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		7		206365073492
			02-6308-0560		20001218	/NH-CA	20110117	2109000911		1		31189992973
			02-6308-0601		20000519	/ /	20090204	2109000505		1		30000000000
			02-6308-0607		20050626		20090204	2109000668		21		426858349221
			02-6308-0590		20100520		20100615	2110000243		0		0
			02-6308-0580		20031214		20090204	2109001015		0		0
			02-6308-0520		20080419		20100722	2109001428		1		282224800000
			02-6308-0542		20060625		20090204	2109000702		16		2310458210590
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1		100000000000
			02-6308-0619		20100520		20110503	2104000101		0		0
			02-6308-0630		20070706	BNP / /	20110524	2109000656		4		141949398003
			02-6308-0602		20001218	MM / KTB	20110822	2109000512		0		0
			02-6308-0615		20111007		20111129	2111000791		0		0
			02-6308-0622		20080419	/	20120207	2103000326		0		0
			02-6308-0530		20051223	/ PCA	20120207	2109000865		5		233713112765
			02-6308-0647		20120406		20120430	2110000404		0		0
			02-6308-0614		20120406	/ /	20120531	2112000277		0		0
			02-6308-0562		20120406		20120918	2101011621		0		0
			02-6308-0613		20120914		20120928	2112000643		0		0
			02-6308-0629		20110506		20120928	2109001817		0		0

(2)

(: ,)

	28	29	1
	64	69	5
()	3,594,931,472,031	4,358,010,852,361	763,079,380,330
(가)	4,143,900,862,416	5,311,465,238,103	1,167,564,375,687

(3)

(:)

		28,261,303	44,367,451	16,106,148
		2,407,729,781	5,019,221,273	2,611,491,492
		2,435,991,084	5,063,588,724	2,627,597,640
		0	0	0
		247,401,000	247,401,000	0
		247,401,000	247,401,000	0
		28,261,303	44,367,451	16,106,148
		2,655,130,781	5,266,622,273	2,611,491,492
		2,683,392,084	5,310,989,724	2,627,597,640

(4)

(:)

			() ()	.					
	0	0	0	0	0	0	4 705,020,170	999 584,089	5 704,604 259
	0	0	0	1 025,302 928,859	2 571,113 794,046	0	0	643 455,451 602	4 239,872,174,507
	0	0	0	1 025,302 928,859	2 571,113 794,046	0	4 705,020,170	644 455,035 691	4 245,576 778,766
	0	0	0	0	0	0	0	0	0
	112 434,073 595	0	0	0	0	0	0	0	112 434,073 595
	112 434,073 595	0	0	0	0	0	0	0	112 434,073 595
	0	0	0	0	0	0	4 705,020,170	999 584,089	5 704,604 259
	112 434,073 595	0	0	1 025,302 928,859	2 571,113 794,046	0	0	643 455,451 602	4 352,306 248,102
	112 434,073 595	0	0	1 025,302 928,859	2 571,113 794,046	0	4 705,020,170	644 455,035 691	4 358,010 852,361

(5)

(: ,%)

1	0	0	0	0	0	0	0	0	0
1 3	1	0	1	1.4	194,695,050	0	194,695,050	0	0
3 5	3	0	3	4.3	1,210,529,615	0	1,210,529,615	0	0
5 10	1	1	2	2.9	999,584,089	942,859,061	1,942,443,150	0	0
10 50	1	5	6	8.7	3,299,795,505	17,123,962,500	20,423,758,005	0.5	0.5
50 100	0	4	4	5.8	0	37,212,575,716	37,212,575,716	0.9	0.9
100	0	53	53	76.8	0	4,297,026,850,825	4,297,026,850,825	98.6	98.6
	6	63	69	0	5,704,604,259	4,352,306,248,102	4,358,010,852,361	0	0

(6)

(:)

	237,883,145,097	0	237,883,145,097
	86,847,765,500	0	86,847,765,500
	5,030,594,539,627	2,584,793,000	5,033,179,332,627
	17,752,240,839	2,385,243,488	20,137,484,327
	0	0	0
	0	0	0
	61,976,000	0	61,976,000
	0	0	0
	3	0	3
	5,373,139,667,066	4,970,036,488	5,378,109,703,554

(7)

()

	18	600,193,478,831	
	2	41,556,019,805	
	6	5,704,604,259	
	14	2,610,180,919,577	
	11	351,436,943,831	
	10	245,162,614,817	
	6	184,666,407,541	
JP Morgan	2	319,109,863,700	
	69	4,358,010,852,361	

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(1)

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(:)

(2)

(: ,)

		가		

()

(:)

														RP	가					
							()	(AB CP)	()			(EL S)	()							

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	31,983,730,426	34,082,223,427	2,098,493,001	6.56	
가	B/S (A)	35,640,622,838	38,035,273,363	2,394,650,525	6.72	
	(B)	3,677,001,048	3,974,190,055	297,189,007	8.08	
	가 .	503,379,763	807,143,051	303,763,288	60.34	
	. , ,	838,912,107	823,830,421	-15,081,686	-1.8	
	. 1	-	-	-	-	
	. 3	-	-	-	-	
	.	1,348,370,636	1,348,850,890	480,254	0.04	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 432,546,644	448,939,572	16,392,928	3.79		
	. 가	-	-	-	-	
	가 (C)	20,108,636	21,140,119	1,031,483	5.13	
가 .	20,108,636	21,140,119	1,031,483	5.13		
.	-	-	-	-		
.	-	-	-	-		
. 가	-	-	-	-		
2.	(=D+E+F)	6,133,196,484	6,129,346,321	-3,850,163	-0.06	
가	(D)	2,334,441,515	2,328,050,777	-6,390,738	-0.27	
	가 .	1,993,437,618	1,952,973,936	-40,463,682	-2.03	
	.	0	0	0	0	
	.	35,046,278	44,523,129	9,476,851	27.04	
	.	305,957,619	330,553,712	24,596,093	8.04	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,546,665,810	1,554,377,505	7,711,695	0.5	
	(F=max(가 ,)+ +)	2,252,089,159	2,246,918,039	-5,171,120	-0.23	
	가 . 10%	600,000,000	600,000,000	0	0	
	.	1,066,954,630	1,000,799,163	-66,155,467	-6.2	
	. 가	-	-	-	-	
	.	1,185,134,529	1,246,118,876	60,984,347	5.15	
	3.	(=(1/2)× 100)	521	556	35	6.72
	4.	(1-2)	25,850,533,942	27,952,877,106	2,102,343,164	8.13

■

1.

	41 262 073,217
.	13 707 376,902
1.	3,364,009,612
1)	2,242,230
2)	0
3)	2,962,109,921
4)	0
5)	150,936,892
6)	0
7) MMDA	0
8) MMF	0
9)	0
10)	248,720,569
2.	10 343 367,290
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)	76,447,290
()	76,447,290
()	0
()	0
()	0
8)	0
9)	0
10)	10,266,920,000
11)	0
12)	0
13)	0
.	17,170,620,231
1.	10,013,115,090
1)	10,013,115,090
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,375,931,364
1)	2,442,270,600
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,434,018,084
	0
	2,434,018,084
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
.	693,840,178
(가)(-)	15,659,831
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	693,840,178
1)	0
2)	693,840,178
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
.	807,143,051
()	0
1.	0
2.	0
3.	935,547,780
4.	222,822,029
5.	1,501,121,158
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,852,347,916
1)	0
2)	448,517,322
3)	222,818,029
4)	1,181,012,565
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
.	8,883,092,855
(가)(-)	53,229,402
(가)(+))	0
1.	841,628,443
1) ()	428,565,918
	428,565,918
	0
	0
	0
2) ()	0
	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	413,062,525
2.	2,718,541,402
1)	2,611,927,387
	0

1. ()

	0
	0
	0
	19,073,399
	2,227,320,809
	365,533,179
	0
	0
	0
2)	106,614,015
	0
	0
	0
	106,614,015
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	118,702,979
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	520,528,129
1)	0
2) 가	0
3)	448,939,572
4)	0
5)	71,588,557
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.	705,127,442
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	3,226,799,854
.	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
.	3,226,799,854
(가)(-)	0
(가)(+)	0
1.	984,744,352
1)	3,304,344,847
2) (+, -)	0
3) 가 (-)	0
4) (-)	2,319,600,495
(-)	2,319,600,495
(-)	0
2.	127,042,740
1)	0
2)	127,042,740
3)	0
4)	0
5)	0
3.	1,054,699,697

1. ()

4.	0
5.	463,969,890
6.	489,697,605
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	106,645,570
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	38,035,273,363
.	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
.	- 90,436,998
1. 가 가	- 90,436,998
1)	- 116,971,104
2)	0
3) .	0
4)	0
5)	0
6)	26,534,106
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	27,339,262,821
1.	2,923,343,505
2.	1,162,876
3.	0

1. ()

4.	0
5.	0
6.	0
6.	24 414 756,440
()	3,451,253,824

2.

.	10,757,068,803
1.	9,762,979,231
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	5,561,007,891
	250,018,167
	5,310,989,724
	0
6)	4,201,971,340
	4,201,971,340
	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	621,767,505
1)	0
	0
	0
	0
	0
	0
	0
	0
2) 가	621,767,505
가	621,767,505
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
4.		289,883,193
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)	264,976,056
16)	0
17)	0
18)	0
19)	24,907,137
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	3,649,894
1)	2,844,454
2)	805,440

2. ()

7.	78,788,980
1)	78,788,980
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
.	6,302,237,895
1.	359,079,239
1)	91,638,905
	91,638,905
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	267,440,334
2. 가	366,408,059
1)	366,408,059
	366,408,059
	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.	214,025,000
1)	214,025,000
	0
	0
	214,025,000
	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.	4,904,399
1)	2,277,180
2)	2,627,219
7.	5,355,875,537

2. ()

1)	2,936,383,274
	1,719,640,258
	1,216,743,016
2)	334,218,656
	244,879,042
()	0
()	244,879,042
	89,339,614
()	0
()	89,339,614
3)	0
4)	312,006,172
5)	85,025,268
6)	336,642,126
7)	157,455,789
8)	319,778,685
9)	54,812,544
10) 가	148,919,764
11)	0
12)	14,531,170
13)	0
14)	45,850,870
15)	0
16)	3,900,000
17)	0
18)	3,494,000
19)	11,911,711
20)	8,186,390
21)	105,776,969
22)	143,965,881

2. ()

23)	32,016,310
24)	8,818,810
25)	40,227,688
26)	0
27)	251,953,460
8.	1,945,661
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	1,945,661
	0
	1,945,661
	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
.	()	4,454,830,908
.		1,071,598
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.	1,071,598
.	1,058,990
1.	0
2.	0
3.	0
4.	0
5.	0
6.	0
7.	1,058,983
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	7
.	4,454,843,516
.	1,003,589,692
. ()	3,451,253,824
.	0
. ()	3,451,253,824
()	- 515,101
()	3,451,768,925
.	- 127,220,750
1. 가 가	- 163,103,526
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	- 35,882,776
. ()	3,324,033,074

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	
5	20120731	1 : , 2 :	가	

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

.

	3	,	1. : 가 2), 2. : 1) 3) , 2) 5) 4)	

			가	

2.

가. () ,

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

()

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

. ()

			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	1,333,418,442	-349,080,808
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	1,333,418,442	-349,080,808

(: ,)

					가		가		가	()			
		가	440,525	11.8	2,603,502,750	0	-161,232,150	440,525	0	2,442,270,600	199,907,150		0
		가	0	0.1	498,300,000	0	0	0	0	498,300,000	200,807,180	(가)	0
		Truston Asset Management Singapore	1,700,000	85	1,331,573,777	0	0	1,700,000	0	1,331,573,777	200,802,210		0
			2,140,525	0	4,433,376,527	0	-161,232,150	2,140,525	0	4,272,144,377			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	57
	1	57
	0	0
	0	0
	0	0
	1	6

가.

(:)

		0	0	0	0
		2	0	0	2
		3	0	0	3
		0	0	0	0
		48	0	0	48
		0	0	0	0
		0	0	0	0
		4	0	0	4
		57	0	0	57

(:)

	/	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.

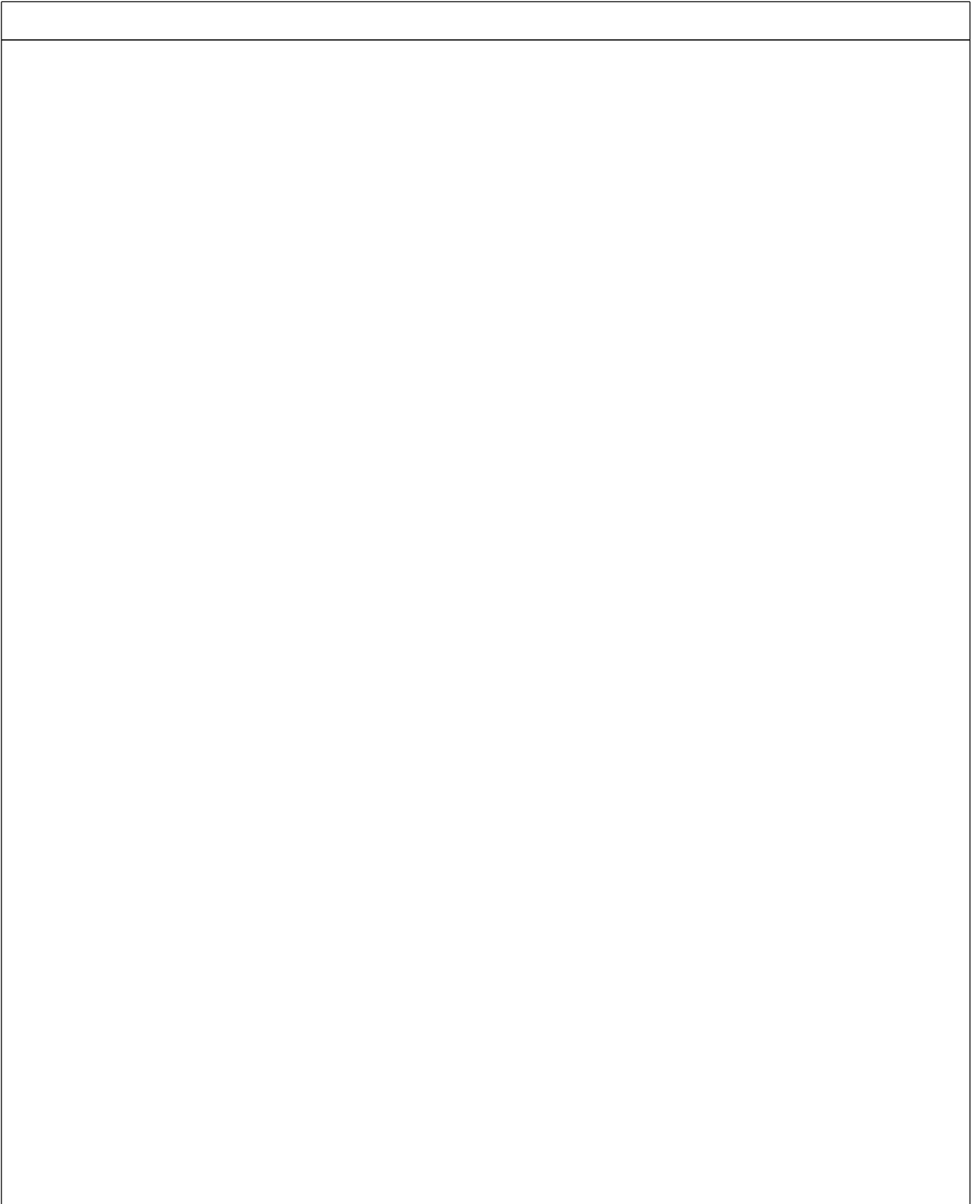
(: ,%)

		(A)	(B)							(B/A)

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

(:)

.



(:)

■

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.