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2012 04 01

2012 12 31

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2012 12 31

: _____ ()
: _____ , ()
: _____ 66,10 ()
() 02-6308-0500
() www.trustonasset.com
: () ()
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	66,10 ()
	19980404
	3
	10,600,000,000 ()
가 ()	5,000
	2,120,000
	-
	www.trustonasset.com
	02-6308-0500
.	()
	20 5 ,
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	Truston Asset Management Singapore Pte. Ltd. /
가	-

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	
2011.10	66,10	() /	
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	
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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	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							

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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)	6,063,440,632	
		2,867	
	(B)	951,750,000	
		0	
	(=B/A × 100)	16	
		450	
		0	
		0	
		0	

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가.
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						가	
	가	34,957,273,030	38,601,845,912	73,559,118,942	3,842,602,300	99,034,530	
		6,253,549,250	7,031,696,098	13,285,245,348	587,679,840	10,848,224	
		0	0	0	3,137,485,275	35,682,525	
		41,210,822,280	45,633,542,010	86,844,364,290	7,567,767,415	145,565,279	
		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	
		41,210,822,280	45,633,542,010	86,844,364,290	7,567,767,415	145,565,279	
		0	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	
ETF	0	0	0	0	0		
	0	0	0	2,937,760,666	51,871,206		
	0	0	0	2,937,760,666	51,871,206		
		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	
		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		
	ELW	0	0	0	0		
	0	0	0	0	0		
	0	0	0	0	0		
		0	0	0	0	0	
		41,210,822,280	45,633,542,010	86,844,364,290	11,838,444,538	197,436,485	

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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
	3		0	0	0	0	0	0	0
	5		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
	KOSP 200		0	101,470,850,000	0	101,470,850,000	0	0	0
	KOSTAR		0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	101,470,850,000	0	101,470,850,000	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	101,470,850,000	0	101,470,850,000	0	0	0
			0	0	0	0	0	0	0
			0	101,470,850,000	0	101,470,850,000	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
	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	101,470,850,000	0	101,470,850,000	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
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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
	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	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	101,470,850,000	0	101,470,850,000	0	0	0

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		가					
		가					
		가					
	ELS						
		ELW					

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		25	0	0	0	0	0	0	25
		1	0	0	0	0	0	0	1
		9	0	0	0	0	0	0	9
		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
		50	0	0	0	0	0	0	50
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		50	0	0	0	0	0	0	50
		1 245,428 438,066	0	0	0	0	0	0	1 245,428 438,066
		10,000 000,000	0	0	0	0	0	0	10,000 000,000
		81,028 999,204	0	0	0	0	0	0	81,028 999,204
		520,487,881,156	0	0	0	0	0	0	520,487,881,156
		0	0	0	0	0	0	0	0
		20,000 000,000	0	0	0	0	0	0	20,000 000,000
		18,213 980,125	0	0	0	0	0	0	18,213 980,125
		0	0	0	0	0	0	0	0
		1 895,159 298,551	0	0	0	0	0	0	1 895,159 298,551
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		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
		1 895,159 298,551	0	0	0	0	0	0	1 895,159 298,551
		1 228,992 627,220	0	0	0	0	0	0	1 228,992 627,220
		10,344 972,549	0	0	0	0	0	0	10,344 972,549
		84,626 076,615	0	0	0	0	0	0	84,626 076,615
		537,952,739,008	0	0	0	0	0	0	537,952,739,008
		0	0	0	0	0	0	0	0
		20,708 549,684	0	0	0	0	0	0	20,708 549,684
		19,676 643,708	0	0	0	0	0	0	19,676 643,708
		0	0	0	0	0	0	0	0
		1 902,301 608,784	0	0	0	0	0	0	1 902,301 608,784
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0
		1 902,301 608,784	0	0	0	0	0	0	1 902,301 608,784

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						(A)	(B)	(A+B)			
		058	048	0	001	1.1	0	1	0	0	0
		006	006	0	002	0.15	0	0	0	0	0
		074	029	0	002	106	0	1	0	0	0
		021	007	0	001	0.3	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.1	057	0	001	0.7	0	1	0	0	0
		035	012	0	002	051	0	1	0	0	0
		0	0	0	0	0	0	0	0	0	0
		047	035	0	001	086	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	
		047	035	0	001	086	0	1	0	0	0
		047	035	0	001	086	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
		047	035	0	001	086	0	1	0	0	0

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	137,478,651,320	0								137,478,651,320	0	
	363,802,309,259	0								363,802,309,259	0	
	1,428,400,293,285	1,031,886,000								1,428,400,293,285	1,031,886,000	
	13,839,812,238	13,635,327,895								13,839,812,238	13,635,327,895	
	0	0								0	0	
	0	0								0	0	
	27,145,000	0								27,145,000	0	
	0	0								0	0	
	0	0								0	0	

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	BS	175,328,644	0	N
	E	37,574,918	0	N
	HMC B) (14,280,911,615	1	N
	BK	1,310,329,491	0	N
	KTB	51,063,940,095	3	N
	LG	21,656,345,231	1	N
	NH	836,034,080	0	N
	SK	11,676,404	0	N
		188,488	0	N
		5,734,115,961	0	N
		13,139,611,537	1	N
		12,241,085,933	1	N
		178,169,655,667	9	N
		10,334,275,518	1	N
		57,066,602,778	3	N
		35,391,191,273	2	N
		4,360,019,894	0	N
		160,862,771,274	8	N
		10,000,000,000	1	N
		10,568,330,641	1	N
		237,747,522,975	13	N
	) ( KGI	71,335,971,891	4	N
		149,836,497,760	8	N
		16,566,660,360	1	N
		464,059	0	N
	()	132,616,741,952	7	N
		25,427,608,000	1	N
		25,891,980,801	1	N
	()	1,966,736,790	0	N
		71,509,985,357	4	N
		29,689,498,341	2	N

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		6,741,525,809	0	N
		63,322,920,000	3	N
		10,009,998,982	1	N
		10,049,029,785	1	N
		42,597,287,394	2	N
		167,123,383,658	9	N
		251,389,187	0	N
		6,979,516,075	0	N
		3,175,812	0	N
		42,172,504,574	2	N
		68,968,111,556	4	N
		1,492,980,755	0	N
		1,135,288,821	0	N
		406,473,132	0	N
		21,704,382,284	1	N
		778,267,363	0	N
		29,711,219,521	2	N
		71,714,844,925	4	N
		167,341,190	0	N
		1,895,159,298,551	100	

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	8	841,190,234,316	820,291,595,900	8	859,383,113,547	845,130,061,327	N
	6	62,660,377,275	63,925,436,412	5	124,469,120,183	130,947,125,668	N
	2	60,000,000,000	61,275,652,831	4	120,000,000,000	122,592,438,474	N
	1	4,850,607,001	5,164,758,135	1	4,470,355,709	4,905,810,798	N
	11	197,604,554,269	202,087,574,176	14	229,091,557,244	236,273,098,177	N
	3	102,451,203,326	105,095,529,252	3	146,829,301,851	152,088,390,152	N
	16	455,913,402,642	465,036,335,605	14	339,538,114,472	349,549,311,600	N
) (1	71,383,735,545	57,575,984,596	1	71,377,735,545	60,815,372,588	N
	48	1,796,054,114,374	1,780,452,866,907	50	1,895,159,298,551	1,902,301,608,784	

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SC	1	20,000,000,000	16,313,058,571	1	20,000,000,000	16,181,714,059	N
	26	1,098,799,834,202	1,072,536,157,249	27	1,238,814,156,746	1,228,961,337,115	N
	14	294,906,364,596	302,161,151,957	17	370,391,214,804	383,097,944,627	N
	1	10,000,000,000	10,186,709,606	1	10,000,000,000	10,169,354,500	N
	6	372,347,915,576	379,255,789,524	4	255,953,927,001	263,891,258,483	N
	48	1,796,054,114,374	1,780,452,866,907	50	1,895,159,298,551	1,902,301,608,784	

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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		20050701		20100204		6109015307
							20100204		6209218561
							20100204		6309191330
			02-6308-0540		20100520		20100615		6110004672
							20100615		6210305035
							20100615		6310197593
			02-6308-0535		20080419		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		20050701		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		20060630		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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(1) ()

			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
			02-6308-0608		20001218		20121211		6109015203
							20121211		6209218457
							20121211		6309191241

(2)

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	5	5	0
	5	5	0
	126,766,646,241	112,616,029,076	- 14,150,617,165

(3)

(:)

		0	0	0
		250,018,167	445,529,217	195,511,050
		250,018,167	445,529,217	195,511,050
		0	0	0
		0	837,203,936	837,203,936
		0	837,203,936	837,203,936
		0	0	0
		250,018,167	1,282,733,153	1,032,714,986
		250,018,167	1,282,733,153	1,032,714,986

(4)

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					()	()						
	0	0	0	0	0	0	0	0	0	0	0	0
	78,372,201,233	0	0	0	0	0	0	0	0	0	0	78,372,201,233
	78,372,201,233	0	0	0	0	0	0	0	0	0	0	78,372,201,233
	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	34,243,827,843	34,243,827,843
	0	0	0	0	0	0	0	0	0	0	34,243,827,843	34,243,827,843
	0	0	0	0	0	0	0	0	0	0	0	0
	78,372,201,233	0	0	0	0	0	0	0	0	0	34,243,827,843	112,616,029,076
	78,372,201,233	0	0	0	0	0	0	0	0	0	34,243,827,843	112,616,029,076

(5)

(: , ,%)

1		0	1	1	20	0	44 459 040	44 459 040	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	660,869,551	660,869,551	0.6
10	50	0	1	1	20	0	1,482,003,895	1,482,003,895	1.3
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	110,428,696,590	110,428,696,590	98.1
		0	5	5	0	0	112,616,029,076	112,616,029,076	0
		0	0	0	0			0	0

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(1)

			02-6308-0648		20000514	/	20090204	210900479		0		
	/		02-6308-0500		20031214	/	20090204	210900242		0		
			02-6308-0606		20050701		20090204	2109001148		2	154294236744	
			02-6308-0540		20100520		20100615	211000241		0		
			02-6308-0535		20080419		20090204	2109001031		11	483424133495	
			02-6308-0581		20010703	/ MM	20090204	210900459		0		
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		9	266736778541	
			02-6308-0560		20001218	/NH-CA	20110117	2109000911		1	31432601881	
			02-6308-0601		20000519	/ /	20090204	2109000505		1	30000000000	
			02-6308-0607		20050701		20090204	2109000668		22	473930182962	
			02-6308-0590		20100520		20100615	2110000243		0		
			02-6308-0580		20031214		20090204	2109001015		0		
			02-6308-0520		20080419		20100722	2109001428		1	282224800000	
			02-6308-0542		20060630		20090204	2109000702		17	2465756624931	
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	180516019228	
			02-6308-0619		20100520		20110503	2104000101		0		
			02-6308-0630		20070706	BNP / /	20110524	2109000656		6	163297436904	
			02-6308-0602		20001218	MM / KTB	20110822	2109000512		0		
			02-6308-0615		20111007		20111129	2111000791		0		
			02-6308-0622		20080419	/	20120207	2103000326		0		
			02-6308-0530		20051223	/ PCA	20120207	2109000865		5	283770826534	
			02-6308-0647		20120406		20120430	2110000404		0		
			02-6308-0614		20120406	/ /	20120531	2112000277		0		
			02-6308-0562		20120406		20120918	21010011621		0		
			02-6308-0613		20120914		20120928	2112000643		0		
			02-6308-0629		20110506		20120928	2109001817		0		
			02-6308-0608		20001218		20121211	2109001006		0		

(2)

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	29	31	2
	69	76	7
()	4,358,010,852,361	4,815,531,945,147	457,521,092,786
(가)	5,311,465,238,103	5,917,870,342,191	606,405,104,088

(3)

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		44,367,451	38,315,434	-6,052,017
		5,019,221,273	8,037,836,466	3,018,615,193
		5,063,588,724	8,076,151,900	3,012,563,176
		0	1,115,000	1,115,000
		247,401,000	424,669,730	177,268,730
		247,401,000	425,784,730	178,383,730
		44,367,451	39,430,434	-4,937,017
		5,266,622,273	8,462,506,196	3,195,883,923
		5,310,989,724	8,501,936,630	3,190,946,906

(4)

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			() ()	.					
	0	0	0	0	0	0	6,452,126,030	999,584,089	7,451,710,119
	0	0	0	1,284,181,973,396	2,741,113,794,046	0	0	664,323,104,591	4,689,618,872,033
	0	0	0	1,284,181,973,396	2,741,113,794,046	0	6,452,126,030	665,322,688,680	4,697,070,582,152
	0	0	0	0	0	0	0	0	0
	118,461,362,995	0	0	0	0	0	0	0	118,461,362,995
	118,461,362,995	0	0	0	0	0	0	0	118,461,362,995
	0	0	0	0	0	0	6,452,126,030	999,584,089	7,451,710,119
	118,461,362,995	0	0	1,284,181,973,396	2,741,113,794,046	0	0	664,323,104,591	4,808,080,235,028
	118,461,362,995	0	0	1,284,181,973,396	2,741,113,794,046	0	6,452,126,030	665,322,688,680	4,815,531,945,147

(5)

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1	0	0	0	0	0	0	0	0	0
1 3	1	0	1	13	194,695,050	0	194,695,050	0	0
3 5	1	0	1	13	342,401,547	0	342,401,547	0	0
5 10	3	1	4	53	2,075,803,478	977,471,293	3,053,274,771	0.1	0.1
10 50	2	6	8	10.5	4,838,810,044	19,933,139,013	24,771,949,057	0.5	0.5
50 100	0	4	4	5.3	0	38,213,993,606	38,213,993,606	0.8	0.8
100	0	58	58	76.3	0	4,748,955,631,116	4,748,955,631,116	98.6	98.6
	7	69	76	0	7,451,710,119	4,808,080,235,028	4,815,531,945,147	0	0

(6)

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	250,670,703,596	0	250,670,703,596
	86,793,869,000	0	86,793,869,000
	5,584,746,883,819	8,248,192,200	5,592,995,076,019
	32,122,669,296	0	32,122,669,296
	0	0	0
	0	0	0
	232,200,000	0	232,200,000
	0	0	0
	0	0	0
	5,954,566,325,711	8,248,192,200	5,962,814,517,911

(7)

()

	20	736,024,631,714	
	2	54,534,633,008	
	7	7,451,710,119	
	15	2,796,649,958,213	
	11	379,145,545,566	
	11	307,503,747,632	
	8	209,084,565,795	
JP Morgan	2	325,137,153,100	
	76	4,815,531,945,147	

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		가		

(3)

가)

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				가					
				가					
			가						
					RA				

()

(:)

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

2.

가.

(: ,% ,%p)

		()	()	(-)		
1.	(=A-B+C)	34,082,223,427	35,093,718,379	1,011,494,952	2.97	
B/S	(A)	38,035,273,363	39,891,222,831	1,855,949,468	4.88	
	(B)	3,974,190,055	4,823,762,628	849,572,573	21.38	
	가 .	807,143,051	835,179,561	28,036,510	3.47	
	. , ,	823,830,421	799,553,673	-24,276,748	-2.95	
	. 1	-	-	-	-	
	. 3	-	-	-	-	
	.	1,348,850,890	2,183,933,408	835,082,518	61.91	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 448,939,572	453,441,810	4,502,238	1		
	. 가	-	-	-	-	
	가 (C)	21,140,119	26,258,176	5,118,057	24.21	
가 .	21,140,119	26,258,176	5,118,057	24.21		
.	-	-	-	-		
.	-	-	-	-		
. 가	-	-	-	-		
2.	(=D+E+F)	6,129,346,321	5,773,069,080	-356,277,241	-5.81	
B/S	(D)	2,328,050,777	1,799,702,287	-528,348,490	-22.69	
	가 .	1,952,973,936	1,398,761,896	-554,212,040	-28.38	
	.	0	0	0	0	
	.	44,523,129	61,603,125	17,079,996	38.36	
	.	330,553,712	339,337,266	8,783,554	2.66	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,554,377,505	1,593,460,582	39,083,077	2.51	
	(F=max(가 ,)+ +)	2,246,918,039	2,379,906,211	132,988,172	5.92	
	가 . 10%	600,000,000	600,000,000	0	0	
	.	1,000,799,163	1,032,644,488	31,845,325	3.18	
	. 가	-	-	-	-	
	.	1,246,118,876	1,347,261,723	101,142,847	8.12	
	3.	(=(1/2)× 100)	556	608	52	9.35
	4.	(1-2)	27,952,877,106	29,320,649,299	1,367,772,193	4.89

■

1.

		42 497 912,978
.		19 241 797,489
1.		7,947,351,069
1)		1,000,000
2)		0
3)		1,621,264,397
4)		0
5)		283,894,647
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		6,041,192,025
2.		11 294 446,420
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)	37,026,420
()	37,026,420
()	0
()	0
()	0
8)	0
9)	0
10)	11,257,420,000
11)	0
12)	0
13)	0
.	11,838,444,538
1.	4,430,282,140
1)	4,430,282,140
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,626,588,621
1)	2,639,185,275
2)	498,300,000

1. ()

3) .	0
4)	0
5)	0
6)	2,487,760,666
	0
	2,487,760,666
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
.	745,477,517
(가)(-)	13,522,487
(가)(+))	0
()	0
1.	0
2.	0

1. ()

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	745,477,517
1)	0
2)	745,477,517
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
.	835,179,561
()	0
1.	0
2.	0
3.	969,986,305
4.	222,822,029
5.	1,562,044,086
6.	0
7. ()	0
8. ()	0
9.	0
10. 가 (-)	1,919,672,859
1)	0
2)	490,219,093
3)	222,818,029
4)	1,206,635,737
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
.	9,837,013,873
(가)(-)	48,115,892
(가)(+))	0
1.	484,276,542
1) ()	141,993,362
	141,993,362
	0
	0
	0
2) ()	0
	0
	0
	0
3) ()	0
	0
	0
4)	0
5)	342,283,180
2.	4,048,977,559
1)	3,881,784,459
	0

1. ()

	0
	0
	0
	855,882,681
	2,607,911,371
	417,990,407
	0
	0
	0
2)	167,193,100
	0
	0
	0
	167,193,100
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	117,593,267
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ()

2)	0
9.	525,641,639
1)	0
2) 가	0
3)	453,441,810
4)	0
5)	72,199,829
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.	681,960,406
15.	0
16.	196,800,000
17. (-)	0
1)	0
2)	0
	0

1. ()

	0
	0
3)	0
4)	0
	2,606,690,147
.	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
.	2,606,690,147
(가)(-)	0
(가)(+))	0
1.	625,035,805
1)	3,487,268,652
2) (+, -)	0
3) 가 (-)	0
4) (-)	2,862,232,847
(-)	2,862,232,847
(-)	0
2.	131,013,997
1)	0
2)	131,013,997
3)	0
4)	0
5)	0
3.	842,897,700

1. ()

4.	0
5.	323,930,320
6.	573,821,005
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	109,991,320
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	39,891,222,831
.	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
.	105,075,662
1. 가 가	105,075,662
1)	36,622,343
2)	0
3) .	0
4)	0
5)	0
6)	68,453,319
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	28,999,699,629
1.	2,923,343,505
2.	1,162,876
3.	0

1. ()

4.	0
5.	0
6.	0
6.	26,075,193,248
()	6,063,440,632

2.

.	16,941,985,819
1.	16,170,355,726
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	9,784,669,783
	1,282,733,153
	8,501,936,630
	0
6)	6,385,685,943
	6,385,685,943
	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	278,595,962
1)	168,713,208
	156,485,298
	0
	0
	12,227,910
	0
	0
	0
2) 가	109,882,754
가	109,882,754
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.		411,233,623
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)	373,851,404
16)	0
17)	0
18)	0
19)	37,382,219
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	2,982,528
1)	2,982,528
2)	0

2. ()

7.	78,817,980
1)	78,817,980
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
.		9,119,251,506
1.		574,499,069
1)		146,748,086
		146,748,086
		0
2)		0
3)		0
4)		0
5)		0
6)		0
7)		427,750,983
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.	179,150,000
1)	179,150,000
	0
	0
	179,150,000
	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.	31,962,982
1)	5,627,883
2)	26,335,099
7.	8,327,722,537

2. ()

1)	4,655,612,944
	2,575,403,621
	2,080,209,323
2)	474,510,109
	343,344,771
()	0
()	343,344,771
	131,165,338
()	0
()	131,165,338
3)	0
4)	453,250,466
5)	129,793,649
6)	506,621,026
7)	236,519,664
8)	496,481,868
9)	99,931,636
10) 가	238,428,454
11)	0
12)	22,852,720
13)	0
14)	73,913,000
15)	0
16)	13,429,000
17)	0
18)	3,753,000
19)	16,081,524
20)	12,938,247
21)	153,635,504
22)	235,908,287

2. ()

23)	48,406,410
24)	12,982,970
25)	61,336,547
26)	0
27)	381,335,512
8.	5,916,918
1) 가	0
2) ()	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	5,916,918
	0
	5,916,918
	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
.	()	7,822,734,313
.		1,118,207
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.	1,118,207
.	4,971,994
1.	13,000
2.	0
3.	0
4.	0
5.	0
6.	0
7.	4,958,983
8.	0
9.	0
10.	0
11.	0
12.	0
13.	0
14.	0
15.	0
16.	0
17. 가	0
18.	11
.	7,818,880,526
.	1,755,439,894
. ()	6,063,440,632
.	0
. ()	6,063,440,632
()	4,824,956
()	6,058,615,676
.	68,291,910
1. 가 가	87,553,731
2.	0

2. ()

3.	0
4. 가	0
5. ()	0
6. 가	0
7.	0
8.	19,261,821
. ()	6,131,732,542

3.

■

1.

가.

1.	
2.	
3.	
4.	(
5.	(
6.)
7.	(
8.	(
9.	(
10.	(

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

			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	
6	20121012	1 : , 2 :	가	
7	20121116	1 :	가	
8	20121220	1 : 가 , 3 : , 2 : , 4 : , 5 :	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		
{			Truston Asset Management Singapore Pte., Ltd.	1700000	85	1,331,573,777	0	0	0	1700000	85	1,331,573,777	2,559,159,773	9,702,801	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	2,559,159,773	9,702,801	

(: ,)

					가		가		가	()			
		가	440,525	11.8	2,603,502,750	0	35,682,525	440,525	0	2,639,185,275	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	35,682,525	2,140,525	0	4,469,059,052			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	59
	1	59
	0	0
	0	0
	0	0
	1	6

가.

(:)

		0	0	0	0
		2	0	2	4
		3	0	0	3
		0	0	0	0
		50	0	4	54
		0	0	0	0
		0	0	0	0
		4	0	0	4
		59	0	6	65

(:)

	/	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.

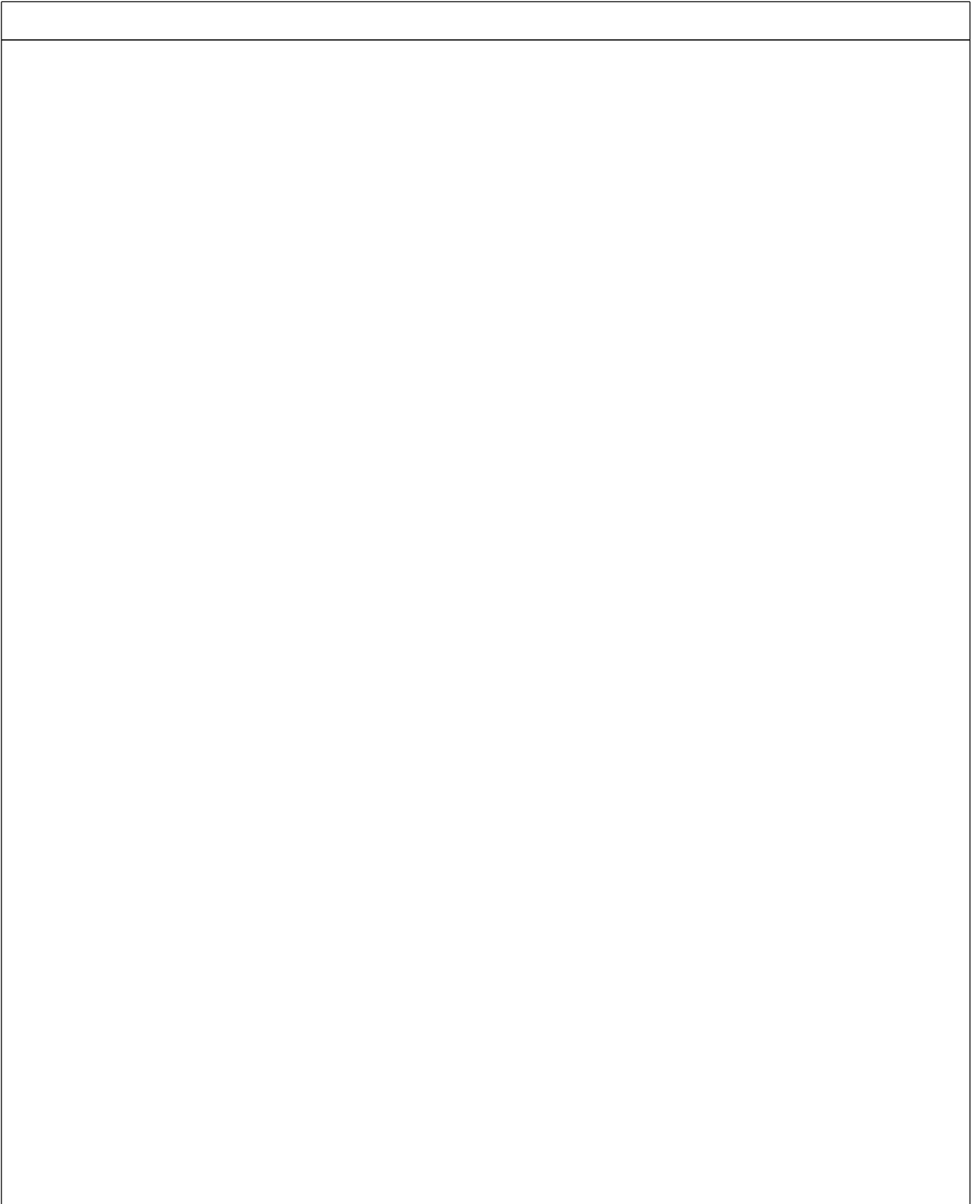
(: ,%)

		(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 Committee
Compliance ETS	List	
.		
.	Liquidity Risk (:)	30%
Duration	:	/ /
:	:	
)	

3.

4.

가.

.

(1)

(: ,)

(2)

(:)

(3)

(: ,)

(4)

(:)

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

(5)

(: ,)

			1

(5)

(: ,)

			1

■

1.

(:)

2.