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: \_\_\_\_\_ 66,10 ( )  
( ) 02-6308-0500  
( ) www.trustonasset.com  
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	66,10 ( )
	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. /
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 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		

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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.

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	가	5,000	
	(A)	8,037,540,481	
		3,800	
	(B)	1,903,500,000	
		0	
	(=B/A × 100)	24	
		900	
		0	
		0	
		0	

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						가	
	가	44,506,774,370	44,444,737,326	88,951,511,696	4,324,928,900	6,349,763	
		8,055,752,490	8,486,539,194	16,542,291,684	629,026,200	19,957,381	
		0	0	0	3,221,185,025	119,382,275	
		52,562,526,860	52,931,276,520	105,493,803,380	8,175,140,125	145,689,419	
		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	
		52,562,526,860	52,931,276,520	105,493,803,380	8,175,140,125	145,689,419	
		0	0	0	0	0	
		0	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	0	0	0	0	0	
	0	0	0	2,968,122,244	82,232,784		
	0	0	0	2,968,122,244	82,232,784		
		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	
		0	0	0	0	0	
		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	
	ELW	0	0	0	0	0	
	0	0	0	0	0		
	0	0	0	0	0		
		0	0	0	0	0	
		52,562,526,860	52,931,276,520	105,493,803,380	12,476,178,826	227,922,203	





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	ELS				
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		34	0	0	0	0	0	34
		2	0	0	0	0	0	2
		9	0	0	0	0	0	9
		18	0	0	0	0	0	18
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		2	0	0	0	0	0	2
		0	0	0	0	0	0	0
		65	0	0	0	0	0	65
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	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
		65	0	0	0	0	0	65
		1 290,373 956,340	0	0	0	0	0	1 290,373 956,340
		60,014 812,923	0	0	0	0	0	60,014 812,923
		181,848,907,523	0	0	0	0	0	181,848,907,523
		753,253,556,726	0	0	0	0	0	753,253,556,726
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		38,538 510,138	0	0	0	0	0	38,538 510,138
		0	0	0	0	0	0	0
		2 324,029 743,650	0	0	0	0	0	2 324,029 743,650
		0	0	0	0	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
		2 324,029 743,650	0	0	0	0	0	2 324,029 743,650
		1 295,381 045,526	0	0	0	0	0	1 295,381 045,526
		60,518 344,519	0	0	0	0	0	60,518 344,519
		196,995,724,652	0	0	0	0	0	196,995,724,652
		777,324,676,112	0	0	0	0	0	777,324,676,112
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		40,591 453,791	0	0	0	0	0	40,591 453,791
		0	0	0	0	0	0	0
		2 370,811 244,600	0	0	0	0	0	2 370,811 244,600
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	0	0	0
		0	0	0	0	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



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						(A)	(B)	(A+B)			
		0.53	0.47	0.02	0.01	1.03	0	1	0	0	0
		0.13	0.01	0.01	0.01	0.16	0	0	0	0	0
		0.63	0.5	0.02	0.02	1.16	0	1	0	0	0
		0.21	0.08	0.02	0.01	0.31	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.27	0.09	0.02	0.02	0.4	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.42	0.32	0.02	0.01	0.77	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
		0	0	0	0	0	0	0	0	0	0
		0.42	0.32	0.02	0.01	0.77	0	1	0	0	0
		0.42	0.32	0.02	0.01	0.77	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
0.42	0.32	0.02	0.01	0.77	0	1	0	0	0		

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	154,603,440.627	0									154,603,440.627	0
	614,839,423.786	0									614,839,423.786	0
	1,647,759,566.915	2,618,883,165									1,647,759,566.915	2,618,883,165
	10,277,912,915	3,567,254,383									10,277,912,915	3,567,254,383
	0	0									0	0
	0	0									0	0
	14,500,000	0									14,500,000	0
	0	0									0	0
	0	0									0	0

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	BS	230,449,758	0	N
	E	48,435,616	0	N
	HMC B ) (	14,205,738,991	1	N
	IBK	1,213,020,637	0	N
	KTB	71,063,113,047	3	N
	LG	26,067,508,291	1	N
	NH	679,117,836	0	N
	SK	307,413,891	0	N
		105,297,763,142	5	N
		13,139,611,537	1	N
		18,521,227,424	1	N
		193,939,104,350	8	N
		10,193,412,209	0	N
		51,983,191,088	2	N
		39,856,712,055	2	N
		3,761,145,622	0	N
		209,170,869,189	9	N
		10,000,000,000	0	N
		11,705,681,530	1	N
		209,406,065,491	9	N
		172,654,225,452	7	N
		16,584,316,151	1	N
		71,635,447,552	3	N
	( )	221,606,360,141	10	N
		28,029,183,413	1	N
		1,744,445,596	0	N
	( )	1,772,309,859	0	N
		71,492,994,468	3	N
		29,494,337,637	1	N
		10,063,181,956	0	N
		68,824,945,863	3	N

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		30,002,422,736	1	N
		10,046,131,743	0	N
		105,744,593,331	5	N
		227,167,218,723	10	N
		240,793,963	0	N
		6,512,971,837	0	N
		66,850,952	0	N
		39,264,220,352	2	N
		73,879,401,517	3	N
		1,631,873,573	0	N
		1,057,234,876	0	N
		21,812,782	0	N
		395,612,380	0	N
		22,072,468,176	1	N
		3,625,825,698	0	N
		27,781,054,675	1	N
		89,667,640,950	4	N
		160,285,594	0	N
		2,324,029,743,650	100	



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	8	859,383,113,547	845,130,061,327	8	722,422,350,487	711,476,423,224	N
	5	124,469,120,183	130,947,125,668	7	286,036,886,944	314,689,006,329	N
	4	120,000,000,000	122,592,438,474	5	140,000,000,000	144,411,031,191	N
	1	4,470,355,709	4,905,810,798	1	13,390,282,687	15,062,234,302	N
	14	229,091,557,244	236,273,098,177	21	330,443,388,578	342,813,071,805	N
	3	146,829,301,851	152,088,390,152	7	280,371,839,861	288,875,753,012	N
	14	339,538,114,472	349,549,311,600	15	479,993,259,548	491,123,426,234	N
) (	1	71,377,735,545	60,815,372,588	1	71,371,735,545	62,360,298,503	N
	50	1,895,159,298,551	1,902,301,608,784	65	2,324,029,743,650	2,370,811,244,600	

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HSBC	-	-	-	2	30,000,000,000	30,279,296,300	N
SC	1	20,000,000,000	16,181,714,059	1	20,000,000,000	17,203,899,233	N
	27	1,238,814,156,746	1,228,961,337,115	28	1,278,153,226,899	1,294,663,768,036	N
	17	370,391,214,804	383,097,944,627	26	594,205,511,126	616,600,641,580	N
	1	10,000,000,000	10,169,354,500	2	20,000,000,000	20,356,347,623	N
	4	255,953,927,001	263,891,258,483	6	381,671,005,625	391,707,291,828	N
	50	1,895,159,298,551	1,902,301,608,784	65	2,324,029,743,650	2,370,811,244,600	

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			02-6308-0648		20000519	/	20100204		6109014806
							20100204		6209218069
							20100204		6309190866
	/		02-6308-0500		20031219	/	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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			02-6308-0590		20100520		20100615		6110004673
							20100615		6210305036
							20100615		6310197594
			02-6308-0580		20031219		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
			02-6308-0630		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
			02-6308-0530		20051223	/PCA /	20120207		6109015099
							20120207		6209218352
							20120207		6309191139

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			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
			02-6308-0619		20061222		20130321		6109015395
							20130321		6209218645
							20130321		6309191410

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	5	5	0
	5	5	0
	112,616,029,076	115,288,383,118	2,672,354,042

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		0	0	0
		445,529,217	701,449,285	255,920,068
		445,529,217	701,449,285	255,920,068
		0	0	0
		837,203,936	837,215,936	12,000
		837,203,936	837,215,936	12,000
		0	0	0
		1,282,733,153	1,538,665,221	255,932,068
		1,282,733,153	1,538,665,221	255,932,068

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					( )	( )						
		0	0	0	0	0	0	0	0	0	0	0
		75,916,724, 141	0	0	0	0	0	0	0	0	0	75,916,724, 141
		75,916,724, 141	0	0	0	0	0	0	0	0	0	75,916,724, 141
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	39,371,658, 977	39,371,658, 977
		0	0	0	0	0	0	0	0	0	39,371,658, 977	39,371,658, 977
		0	0	0	0	0	0	0	0	0	0	0
		75,916,724, 141	0	0	0	0	0	0	0	0	39,371,658, 977	115,288,383, 118
		75,916,724, 141	0	0	0	0	0	0	0	0	39,371,658, 977	115,288,383, 118



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1	0	0	0	0	0	0	0	0	0
1 3	0	0	0	0	0	0	0	0	0
3 5	0	0	0	0	0	0	0	0	0
5 10	0	2	2	40	0	1,497,900,509	1,497,900,509		1.3
10 50	0	1	1	20	0	1,084,324,640	1,084,324,640		0.9
50 100	0	0	0	0	0	0	0		0
100	0	2	2	40	0	112,706,157,969	112,706,157,969		97.8
	0	5	5	0	0	115,288,383,118	115,288,383,118		0
	0	0	0	0			0		0

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(1)

			02-6308-0648		20000519	/	20090204	210900479		0		
	/		02-6308-0500		20031219	/	20090204	210900242		0		
			02-6308-0606		20050701		20090204	2109001148		4	137216555196	
			02-6308-0540		20100520		20100615	211000241		0		
			02-6308-0535		20080419		20090204	2109001031		10	502614533797	
			02-6308-0581		20010703	/ MM	20090204	210900459		0		
			02-6308-0544		20061222	SK / BNP	20090623	2109001761		11	709615845665	
			02-6308-0560		20001218	/NH-CA	20110117	2109000911		1	31569335560	
			02-6308-0601		20000519	/ /	20090204	2109000505		1	30000000000	
			02-6308-0607		20050701		20090204	2109000668		26	593369815012	
			02-6308-0590		20100520		20100615	2110000243		0		
			02-6308-0580		20031219		20090204	2109001015		0		
			02-6308-0520		20080419		20100722	2109001428		1	282224800000	
			02-6308-0542		20060630		20090204	2109000702		19	2547661692114	
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1	180516019228	
			02-6308-0630		20070706	BNP / /	20110524	2109000656		7	285055958648	
			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		7	394230950721	
			02-6308-0647		20120406		20120430	2110000404		0		
			02-6308-0614		20120406	/ /	20120531	2112000277		0		
			02-6308-0562		20120406		20120918	2101011621		0		
			02-6308-0613		20120914		20120928	2112000643		0		
			02-6308-0629		20110506		20120928	2109001817		0		
			02-6308-0608		20001218		20121211	2109001006		0		
			02-6308-0619		20061222		20130321	2109001279		0		

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	31	34	3
	76	88	12
( )	4,815,531,945,147	5,694,074,789,760	878,542,844,613
( 가 )	5,917,870,342,191	7,073,861,516,145	1,155,991,173,954

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		38,315,434	51,922,784	13,607,350
		8,037,836,466	11,407,001,876	3,369,165,410
		8,076,151,900	11,458,924,660	3,382,772,760
		1,115,000	5,669,000	4,554,000
		424,669,730	886,119,144	461,449,414
		425,784,730	891,788,144	466,003,414
		39,430,434	57,591,784	18,161,350
		8,462,506,196	12,293,121,020	3,830,614,824
		8,501,936,630	12,350,712,804	3,848,776,174

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			( ) ( )	.					
	0	0	0	0	0	0	6 493,090,313	0	6 493,090,313
	0	0	0	1 539,497 619,024	2 889,939 205,779	0	0	423 963,181 041	4 853,400 005,844
	0	0	0	1 539,497 619,024	2 889,939 205,779	0	6 493,090,313	423 963,181 041	4 859,893 096,157
	0	0	0	0	0	0	0	0	0
	118 898,357 532	0	0	0	0	0	0	715 283,336 071	834,181,693 603
	118 898,357 532	0	0	0	0	0	0	715 283,336 071	834,181,693 603
	0	0	0	0	0	0	6 493,090,313	0	6 493,090,313
	118 898,357 532	0	0	1 539,497 619,024	2 889,939 205,779	0	0	1,139,246 517,112	5 687,581 699,447
	118 898,357 532	0	0	1 539,497 619,024	2 889,939 205,779	0	6 493,090,313	1,139,246 517,112	5 694,074 789,760

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1	0	0	0	0	0	0	0	0	0
1 3	1	0	1	1.1	203,212,333	0	203,212,333	0	0
3 5	1	0	1	1.1	342,401,547	0	342,401,547	0	0
5 10	2	1	3	3.4	1,108,666,389	961,115,719	2,069,782,108	0	0
10 50	2	4	6	6.8	4,838,810,044	13,288,525,708	18,127,335,752	0.3	0.3
50 100	0	6	6	6.8	0	42,143,983,830	42,143,983,830	0.7	0.7
100	0	71	71	80.7	0	5,631,188,074,190	5,631,188,074,190	98.9	98.9
	6	82	88	0	6,493,090,313	5,687,581,699,447	5,694,074,789,760	0	0

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	226,829,384,338	0	226,829,384,338
	34,921,555,000	0	34,921,555,000
	6,817,392,445,594	8,633,282,190	6,826,025,727,784
	38,095,457,847	0	38,095,457,847
	0	0	0
	0	0	0
	210,500,000	0	210,500,000
	0	0	0
	1,538,192	0	1,538,192
	7,117,450,880,971	8,633,282,190	7,126,084,163,161

(7)

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	24	741,891,279,324	
	2	57,296,909,936	
	6	6,493,090,313	
	21	3,139,517,391,692	
	10	352,589,919,247	
	11	337,377,796,794	
	10	300,712,713,283	
JP Morgan	3	747,092,689,171	
BONY	1	11,103,000,000	
	88	5,694,074,789,760	



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		가		





2.

가.

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		( )	( )	( - )		
1.	(=A-B+C)	35,093,718,379	37,948,380,203	2,854,661,824	8.13	
가	B/S (A)	39,891,222,831	41,954,290,517	2,063,067,686	5.17	
	(B)	4,823,762,628	4,032,689,678	-791,072,950	-16.4	
	가 .	835,179,561	818,465,447	-16,714,114	-2	
	. , ,	799,553,673	871,926,981	72,373,308	9.05	
	. 1	-	-	-	-	
	. 3	-	-	-	-	
	.	2,183,933,408	1,348,365,219	-835,568,189	-38.26	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 453,441,810	468,852,667	15,410,857	3.4		
	. 가	-	-	-	-	
	가 (C)	26,258,176	26,779,364	521,188	1.98	
가 .	26,258,176	26,779,364	521,188	1.98		
.	-	-	-	-		
.	-	-	-	-		
. 가	-	-	-	-		
2.	(=D+E+F)	5,773,069,080	6,330,193,225	557,124,145	9.65	
가	(D)	1,799,702,287	1,851,513,749	51,811,462	2.88	
	가 .	1,398,761,896	1,451,656,888	52,894,992	3.78	
	.	0	0	0	0	
	.	61,603,125	73,821,920	12,218,795	19.83	
	.	339,337,266	326,034,941	-13,302,325	-3.92	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,593,460,582	1,519,962,324	-73,498,258	-4.61	
	(F=max(가 , )+ + )	2,379,906,211	2,958,717,152	578,810,941	24.32	
	가 . 10%	600,000,000	600,000,000	0	0	
	.	1,032,644,488	1,175,229,389	142,584,901	13.81	
	. 가	-	-	-	-	
	.	1,347,261,723	1,783,487,763	436,226,040	32.38	
	3.	(=(1/2)× 100)	608	599	-9	-1.48
	4.	(1-2)	29,320,649,299	31,618,186,978	2,297,537,679	7.84



■

1.

		45,941,093,094
.		22,321,693,346
1.		3,021,250,286
1)		1,554,600
2)		0
3)		2,856,513,373
4)		0
5)		102,808,685
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		60,373,628
2.		19,300,443,060
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)	34,823,060
( )	34,823,060
( )	0
( )	0
( )	0
8)	0
9)	0
10)	19,265,620,000
11)	0
12)	0
13)	0
.	12,476,178,826
1.	4,953,955,100
1)	4,953,955,100
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	5,740,649,949
1)	2,722,885,025
2)	498,300,000

1. ( )

3) .	0
4)	0
5)	0
6)	2,518,122,244
	0
	2,518,122,244
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
.	785,403,758
( 가 )(-)	10,929,578
( 가 )(+) )	0
( )	0
1.	0
2.	0

1. ( )

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	785,403,758
1)	0
2)	785,403,758
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
.	818,465,447
( )	0
1.	0
2.	0
3.	1,004,473,505
4.	222,822,029
5.	1,590,534,086
6.	0
7. ( )	0
8. ( )	0
9.	0
10. 가 (-)	1,999,364,173
1)	0
2)	532,819,854
3)	222,818,029
4)	1,243,726,290
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
.	9,539,351,717
( 가 )(-)	45,063,414
( 가 )(+) )	0
1.	504,723,649
1) ( )	177,655,744
	177,655,744
	0
	0
	0
2) ( )	0
	0
	0
	0
3) ( )	0
	0
	0
4)	0
5)	327,067,905
2.	4,212,673,395
1)	3,953,181,543
	0



1. ( )

	0
	0
	0
	97,139,701
	3,289,220,008
	566,821,834
	0
	0
	0
2)	259,491,852
	0
	0
	0
	259,491,852
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	130,341,342
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ( )

2)	0
9.	506,750,719
1)	0
2) 가	0
3)	468,852,667
4)	0
5)	37,898,052
10.	0
( )	0
1)	0
2)	0
3) 가 (-)	0
11.	0
1)	0
2)	0
3)	0
12.	3,393,404,460
( )	388,360,000
1)	0
2)	0
3)	0
4)	3,393,404,460
5)	0
13.가	0
14.	741,585,639
15.	0
16.	196,800,000
17. (-)	146,927,487
1)	146,927,487
2)	0
	0

1. ( )

	0
	0
3)	0
4)	0
	3,986,802,577
.	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
.	3,986,802,577
( 가 )(-)	0
( 가 )(+)	0
1.	700,248,549
1)	3,987,860,461
2) (+, -)	0
3) 가 (-)	0
4) (-)	3,287,611,912
(-)	3,287,611,912
(-)	0
2.	130,517,033
1)	0
2)	130,517,033
3)	0
4)	0
5)	0
3.	1,586,478,672

1. ( )

4.	0
5.	211,849,930
6.	1,245,736,618
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	111,971,775
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	41,954,290,517
.	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
.	194,043,499
1. 가 가	194,043,499
1)	101,908,148
2)	0
3) .	0
4)	0
5)	0
6)	92,135,351
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	0
.	30,973,799,478
1.	2,923,343,505
2.	1,162,876
3.	0

1. ( )

4.	0
5.	0
6.	0
6.	28,049,293,097
( )	8,037,540,481



2.

.	24,155,095,182
1.	23,122,442,008
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	13,889,378,025
	1,538,665,221
	12,350,712,804
	0
6)	9,233,063,983
	9,233,063,983
	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	383,151,982
1)	356,844,838
	344,616,928
	0
	0
	12,227,910
	0
	0
	0
2) 가	26,307,144
가	26,307,144
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.		541,017,704
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)	492,246,244
16)	0
17)	0
18)	0
19)	48,771,460
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	29,431,758
1)	2,915,856
2)	26,515,902

2. ( )

7.	79,051,730
1)	79,051,730
2)	0
3) 가	0
4) CMA ( )	0
CMA	0
	0
5) CMA ( )	0
6) ( )	0
	0
	0
	0
	0
7)	0
8) 가	0
9)	0
	0
	0
	0
	0
10)	0
11) 가	0
12) 가	0
13) 가	0
14) 가	0
15)	0
8.	0
1)	0
	0
	0

2. ( )

2) 가	0
가	0
	0
3)	0
	0
	0
	0
4) 가	0
가	0
가	0
	0
5)	0
.	13,311,216,912
1.	773,408,584
1)	180,562,124
	180,562,124
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	592,846,460
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.	168,000,000
1)	168,000,000
	0
	0
	168,000,000
	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.	25,060,843
1)	14,503,234
2)	10,557,609
7.	12,192,400,044

2. ( )

1)	6,875,424,212
	3,654,188,463
	3,221,235,749
2)	958,900,935
	709,927,163
( )	0
( )	709,927,163
	248,973,772
( )	0
( )	248,973,772
3)	0
4)	614,945,300
5)	173,659,768
6)	678,533,007
7)	319,698,988
8)	659,515,788
9)	166,122,291
10) 가	318,119,768
11)	0
12)	29,613,640
13)	0
14)	104,083,780
15)	0
16)	35,409,650
17)	0
18)	3,753,000
19)	19,914,984
20)	17,103,744
21)	222,360,555
22)	314,053,653

2. ( )

23)	64,369,600
24)	17,487,140
25)	82,124,236
26)	0
27)	517,206,005
8.	152,347,441
1) 가	0
2) ( )	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	5,419,954
	0
	5,419,954
	0
	0
6)	146,927,487
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
.	( )	10,843,878,270
.		1,296,348
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.	1,296,348
.	393,331,995
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.	388,360,000
16.	0
17. 가	0
18.	12
.	10,451,842,623
.	2,414,302,142
. ( )	8,037,540,481
.	0
. ( )	8,037,540,481
( )	25,616,488
( )	8,011,923,993
.	157,259,747
1. 가 가	201,615,059
2.	0

2. ( )

3.	0
4. 가	0
5. ( )	0
6. 가	0
7.	0
8.	44,355,312
. ( )	8,194,800,228

3.



■



	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	
6	20121012	1 : , 2 :	가	
7	20121116	1 :	가	
8	20121220	1 : 가 , 2 : , 3 : , 4 : , 5 :	가	
9	20130318	1 : , 2 :	가	
10	20130329	1 :	가	

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

.

	2	,	1. : 가 2), 2. : 1) 3) , , 5) 4)	

			가	
5	20130429		가	
4	20130408		가	
3	20130318		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	
5	20130429		가	
4	20130408		가	
3	20130318		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	2,559,159,768	6,776,944	
				1700000	0	1,331,573,777	0	0	0	1700000	0	1,331,573,777	2,559,159,768	6,776,944	

( : , )

					가		가		가	( )			
		가	440,525	11.8	2,603,502,750	0	119,382,275	440,525	0	2,722,885,025	19990715		0
		가	0	0.1	498,300,000	0	0	0	0	498,300,000	20080718	(가)	0
		Truston Asset Management Singapore	1,700,000	85	1,331,573,777	0	0	1,700,000	0	1,331,573,777	20080221		0
			2,140,525	0	4,433,376,527	0	119,382,275	2,140,525	0	4,552,758,802			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%
58			703,830	33.2	0	25,000	678,830	32	



2.

( : ,%)

	20120629	1,188,716	56.1	

■

1.

( : , )

	( )	
	1	58
	1	58
	0	0
	0	0
	0	0
	1	9

가.

( : )

		0	0	0	0
		2	0	1	3
		2	0	0	2
		0	0	0	0
		50	0	8	58
		0	0	0	0
		0	0	0	0
		4	0	0	4
		58	0	9	67

( : )

	/	19660723		/ / / MM	20010418	20100628	20130627		0	1145202
	/	19651008		/ / /	20060619	20120617	20150616		0	127254
	{	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.

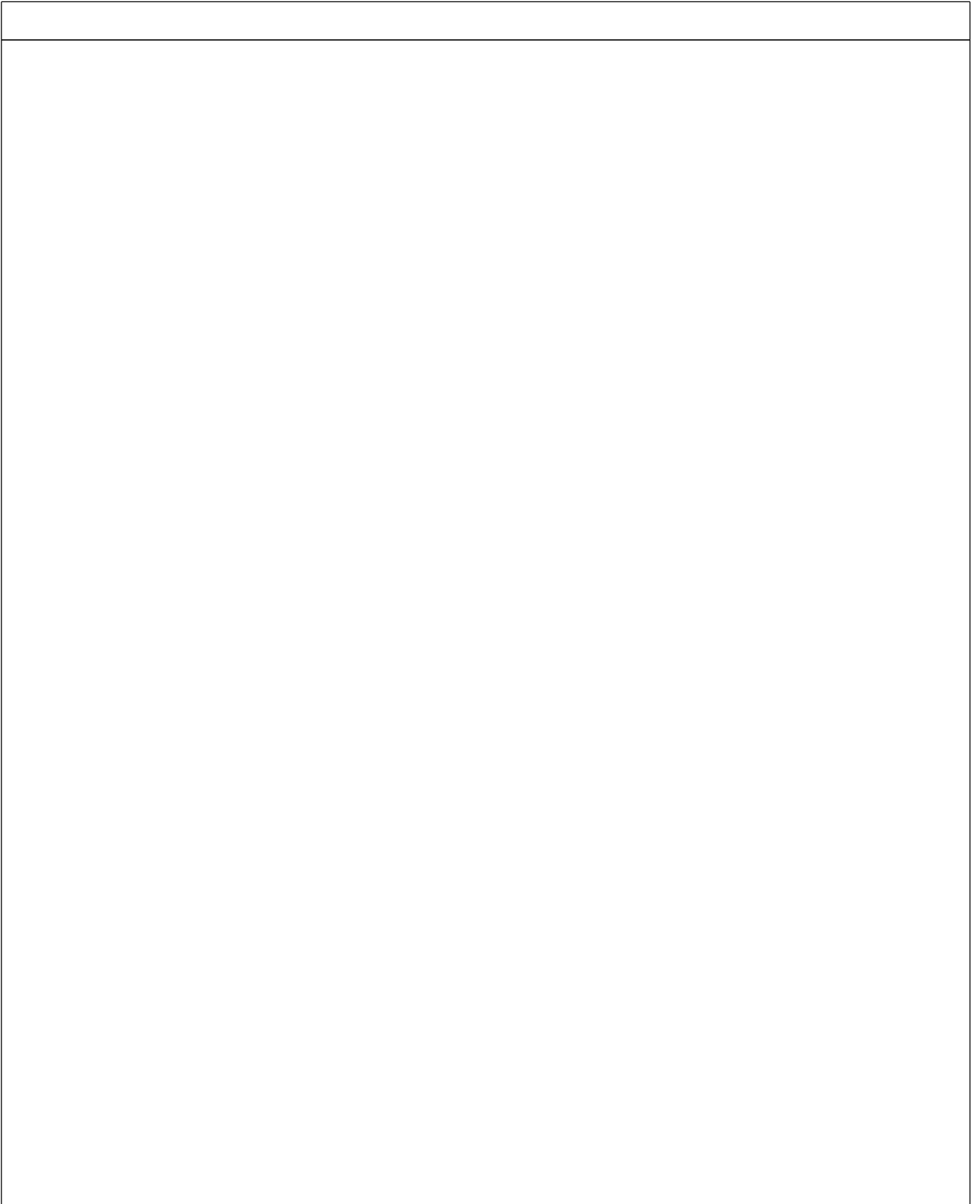
( : ,%)

		(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 ) ( 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 ( : Duration )	30%	: / /

3.


4.

가.





.

(1)

( : , )

(2)

( : )

(3)

( : , )

(4)

( : )

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

(5)

( : , )

			1

(5)

( : , )

			1

■

1.

( : )




2.