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2013 06 30

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2013 06 30

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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
	-
	www.trustonasset.com
	02-6308-0500
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	15 , 20 , 5
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	Truston Asset Management Singapore Pte. Ltd. /
가	-

가 ( )				가 ( )	
3-14-1				20130619	6,000,000,000
11-13-1	) (			20090204	1,000,000,000
2-13-1				20090204	1,000,000,000
3-11-1				20080616	4,000,000,000
5-0-1		,		19980721	500,000,000
6-0-1		,		20000630	1,500,000,000





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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	
2011.10	66,10	( ) /	
1.	-	(2001 3 )	
1.	-	(2006 7 )	
1998.07.21			
2000.06.30			
2008.06.16	가		
2009.07.28			
2013.06.19	가		

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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	
2013.06.19	가

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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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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)		3,846,103,886	
		1,818	
(B)		0	
		0	
(=B/A × 100)		0	0
		0	
		0	
		0	
		0	

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가.  
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						가
	가	2 981,863,460	2 742,453,206	5 724,316,666	4,173,748,800	- 203,222,977
		737,835,635	1,134,549,685	1,872,385,320	179,951,360	- 24,144,984
		0	0	0	3,444,971,725	223,786,700
		3 719,699,095	3 877,002,891	7 596,701,986	7 798,671,885	- 3,581,261
	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
		3 719,699,095	3 877,002,891	7 596,701,986	7 798,671,885	- 3,581,261
		0	0	0	0	0
		0	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	1 433,971 035	1 433,971 035	1 402,020 572	- 134,870,244
		0	1 433,971 035	1 433,971 035	1 402,020 572	- 134,870,244
			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
		0	0	0	0	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
		3 719,699,095	5 310,973,926	9 030,673,021	10,533,608,914	- 138,451,505

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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
	KOSP200		0	6,943,875,000	0	6,943,875,000	0	0	0
	KOSTAR		0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	6,943,875,000	0	6,943,875,000	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	6,943,875,000	0	6,943,875,000	0	0	0
			0	0	0	0	0	0	0
			0	6,943,875,000	0	6,943,875,000	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
	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	6,943,875,000	0	6,943,875,000	0	0	0
	KOS I200		0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	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	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	0	0	0	0	0	0
			0	6,943,875,000	0	6,943,875,000	0	0	0



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		가			
		가			
		가			
	ELS				
	ELW				





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						(A)	(B)	(A+B)			
		0.52	0.45	0.02	0.01	1	0	1	0	0	0
		0.15	0	0.01	0.01	0.16	0	0	0	0	0
		0.61	0.61	0.02	0.02	1.25	0	1	0	0	1
		0.22	0.1	0.01	0.01	0.35	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.29	0.07	0.02	0.02	0.41	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0
		0.42	0.34	0.02	0.01	0.78	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	
		0.42	0.34	0.02	0.01	0.78	0	1	0	0	0
		0.42	0.34	0.02	0.01	0.78	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
		0.42	0.34	0.02	0.01	0.78	0	1	0	0	0

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	280,781,967,537	0									280,781,967,537	0
	860,497,594,776	0									860,497,594,776	0
	2,061,198,067,160	0									2,061,198,067,160	0
	10,075,037,173	3,654,809,989									10,075,037,173	3,654,809,989
	0	0									0	0
	0	0									0	0
	-974,800,000	0									-974,800,000	0
	0	0									0	0
	0	0									0	0
	55,005,893,703	0									55,005,893,703	0

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	BS	661,000,428	0	N
	HMC	26,344,257,945	1	N
	BK	16,444,049,729	1	N
	KB	20,294,159,661	1	N
	LG	49,216,147,202	2	N
	NH	13,139,611,537	0	N
	NH	11,670,508,205	0	N
	SK	2,623,601,643	0	N
		105,950,780,538	3	N
		34,695,828,646	1	N
		197,988,237,763	6	N
		10,998,838,117	0	N
		51,648,742,003	2	N
		49,352,060,584	2	N
		292,977,058,742	9	N
		476,187,294,671	15	N
		149,202,647,747	5	N
		26,326,145,853	1	N
		71,635,551,725	2	N
		369,163,265,662	12	N
		32,309,170,902	1	N
		161,298,656	0	N
		46,217,385,833	1	N
		15,000,000,000	0	N
		2,799,880,624	0	N
		73,470,468,398	2	N
		51,075,358,725	2	N
		10,174,706,118	0	N
		68,810,922,735	2	N
		60,002,422,736	2	N
		10,836,609,505	0	N

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		105,212,788,605	3	N
		277,592,114,713	9	N
		20,000,000,000	1	N
		3,448,525,439	0	N
		22,454,013,369	1	N
		10,038,336,923	0	N
		212,548,292	0	N
	NH	1,857,883,138	0	N
		6,371,756,788	0	N
		115,407,865	0	N
		41,536,146,762	1	N
		94,727,631,735	3	N
		1,047,010,096	0	N
		2,762,704,282	0	N
		419,079,517	0	N
		49,430,855,292	2	N
		18,924,882,627	1	N
		42,356,697,160	1	N
		159,670,249,457	5	N
		155,435,277	0	N
		3,205,712,079,970	100	



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	8	722,422,350,487	711,476,423,224	8	750,023,636,835	700,395,218,784	N
	7	286,036,886,944	314,689,006,329	10	834,067,036,265	834,547,617,250	N
	5	140,000,000,000	144,411,031,191	1	24,403,982,814	25,780,888,659	N
	1	13,390,282,687	15,062,234,302	23	353,510,438,844	337,248,687,125	N
	21	330,443,388,578	342,813,071,805	6	539,837,492,627	548,383,368,694	N
	7	280,371,839,861	288,875,753,012	1	73,368,641,294	60,103,599,761	N
	15	479,993,259,548	491,123,426,234	14	500,500,851,291	498,202,367,871	N
NH	1	71,371,735,545	62,360,298,503	4	130,000,000,000	129,954,417,590	N
	65	2,324,029,743,650	2,370,811,244,600	67	3,205,712,079,970	3,134,616,165,734	

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HSBC	2	30,000,000,000	30,279,296,300	2	30,000,000,000	28,851,868,975	N
SC	-	-	-	1	20,000,000,000	16,256,930,569	N
	28	1,278,153,226,899	1,294,663,768,036	7	171,273,408,757	169,842,516,653	N
	26	594,205,511,126	616,600,641,580	50	2,592,767,665,588	2,529,061,657,809	N
) (	-	-	-	0	0	0	N
	6	381,671,005,625	391,707,291,828	7	391,671,005,625	390,603,191,728	N
	65	2,324,029,743,650	2,370,811,244,600	67	3,205,712,079,970	3,134,616,165,734	

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			02-6308-0500		20000519	/	20100204		6109014806
							20100204		6209218069
							20100204		6309190866
	/		02-6308-0500		20031219	/	20100204		6109014647
							20100204		6209217910
							20100204		6309190715
			02-6308-0500		20050701		20100204		6109015307
							20100204		6209218561
							20100204		6309191330
			02-6308-0500		20100520		20100615		6110004672
							20100615		6210305035
							20100615		6310197593
			02-6308-0500		20080419		20100204		6109015221
							20100204		6209218476
							20100204		6309191256
			02-6308-0500		20010703	/ MM	20100204		6109014791
							20100204		6299111133
							20100204		6300103761
			02-6308-0500		20061222	SK / /BNP	20100204		6109015614
							20100204		6208207171
							20100204		6309191635
			02-6308-0500		20001218	/NH-CA	20110117		6109015131
							20110117		6209218386
							20110117		6309191172
			02-6308-0500		20000519	/ /	20100204		6109014823
							20100204		6209218086
							20100204		6309190883
			02-6308-0500		20100520		20100615		6110004673
							20100615		6210305036
							20100615		6310197594

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			02-6308-0500		20031219		20100204		6107111151
							20100204		6209218463
							20100204		6305116073
			02-6308-0500		20080419		20100723		6109015502
							20100723		6209218758
							20100723		6309191521
			02-6308-0500		20060630		20100204		6109014974
							20100204		6209218232
							20100204		6309191025
	/		02-6308-0500		20001218	/ MM	20100204		6109014673
							20100204		6209217937
							20100204		6309190744
			02-6308-0500		20070706	/ / BNP	20110524		6111003402
							20110524		6211002312
							20110524		6311002306
			02-6308-0500		20001218	MM /KTB /	20110822		6109014830
							20110822		6209218092
							20110822		6399102520
			02-6308-0500		20111007		20111129		6111006997
							20111129		6211004802
							20111129		6311004227
			02-6308-0500		20080419	/	20120207		6109014438
							20120207		6209217708
							20120207		6309190509
			02-6308-0500		20051223	/PCA /	20120207		6109015099
							20120207		6209218352
							20120207		6309191139
			02-6308-0500		20120406		20120531		6112003059
							20120531		6212002469
							20120531		6312001997

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			02-6308-0500		20120406	/ /	20120531		6112003058
							20120531		6212002468
							20120531		6312001996
			02-6308-0500		20120406		20120918		6107051573
							20120918		6205130889
							20120918		6305116411
			02-6308-0500		20120914		20120928		6112004890
							20120928		6212003368
							20120928		6312003251
			02-6308-0500		20110506		20120928		6112004889
							20120928		6212003367
							20120928		6312003250
			02-6308-0500		20001218		20121211		6109015203
							20121211		6209218457
							20121211		6309191241
			02-6308-0500		20061222		20130321		6109015395
							20130321		6209218645
							20130321		6309191410
			02-6308-0600		20120914		20130507		6113002194
							20130507		6213001155
							20130507		6313001360

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	5	5	0
	5	5	0
	115,288,383,118	106,274,313,920	- 9,014,069,198

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		0	0	0
		701,449,285	51,383,487	- 650,065,798
		701,449,285	51,383,487	- 650,065,798
		0	0	0
		837,215,936	0	- 837,215,936
		837,215,936	0	- 837,215,936
		0	0	0
		1,538,665,221	51,383,487	- 1,487,281,734
		1,538,665,221	51,383,487	- 1,487,281,734

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					( )	( )						
		0	0	0	0	0	0	0	0	0	0	0
		65,598,933.923	0	0	0	0	0	0	0	0	0	65,598,933.923
		65,598,933.923	0	0	0	0	0	0	0	0	0	65,598,933.923
		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	40,675,379.997	40,675,379.997
		0	0	0	0	0	0	0	0	0	40,675,379.997	40,675,379.997
		0	0	0	0	0	0	0	0	0	0	0
		65,598,933.923	0	0	0	0	0	0	0	0	40,675,379.997	106,274,313.920
		65,598,933.923	0	0	0	0	0	0	0	0	40,675,379.997	106,274,313.920



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1		0	0	0	0	0	0	0	0
1	3	0	0	0	0	0	0	0	0
3	5	0	1	1	20	0	315,032,465	315,032,465	0.3
5	10	0	2	2	40	0	1,439,607,509	1,439,607,509	1.4
10	50	0	0	0	0	0	0	0	0
50	100	0	0	0	0	0	0	0	0
100		0	2	2	40	0	104,519,673,946	104,519,673,946	98.3
		0	5	5	0	0	106,274,313,920	106,274,313,920	0
		0	0	0	0			0	0

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			02-6308-0500		20000519	/	20090204	210900479		0		0
	/		02-6308-0500		20031219	/	20090204	210900242		0		0
			02-6308-0500		20050701		20090204	2109001148		6		210212435503
			02-6308-0500		20100520		20100615	211000241		0		0
			02-6308-0500		20080419		20090204	2109001031		12		602027749044
			02-6308-0500		20010703	/ MM	20090204	210900459		0		0
			02-6308-0500		20061222	SK / BNP	20090623	2109001761		10.5		670236482128
			02-6308-0500		20001218	/NH-CA	20101117	2109000911		1		32209546693
			02-6308-0500		20000519	/ /	20090204	2109000505		1		30000000000
			02-6308-0500		20100520		20100615	211000243		0		0
			02-6308-0500		20031219		20090204	2109001015		0		0
			02-6308-0500		20080419		20100722	2109001428		1		507779627000
			02-6308-0500		20060630		20090204	2109000702		20		2617367721883
	/		02-6308-0500		20001218	/ MM	20090204	2109000285		1		180516019228
			02-6308-0500		20070706	BNP / /	2010524	2109000656		5		170454113899
			02-6308-0500		20001218	MM / KTB	2010822	2109000512		0		0
			02-6308-0500		20111007		20111129	2111000791		0		0
			02-6308-0500		20080419	/	20120207	2103000326		3		87803040295
			02-6308-0500		20051223	/ PCA	20120207	2109000865		35.5		1120305653571
			02-6308-0500		20120406		20120430	2110000404		0		0
			02-6308-0500		20120406	/ /	20120531	2112000277		0		0
			02-6308-0500		20120406		20120918	2101011621		0		0
			02-6308-0500		20120914		20120928	2112000643		0		0
			02-6308-0500		20110506		20120928	2109001817		0		0
			02-6308-0500		20001218		20121211	2109001006		0		0
			02-6308-0500		20061222		20130321	2109001279		0		0
			02-6308-0600		20120914		20130507	2113000397		0		0

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	34	33	- 1
	88	94	6
( )	5,694,074,789,760	6,228,909,389,244	534,834,599,484
( 가 )	7,073,861,516,145	7,207,330,517,906	133,469,001,761

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		51,922,784	11,943,492	-39,979,292
		11,407,001,876	4,306,304,452	-7,100,697,424
		11,458,924,660	4,318,247,944	-7,140,676,716
		5,669,000	0	-5,669,000
		886,119,144	589,899,000	-296,220,144
		891,788,144	589,899,000	-301,889,144
		57,591,784	11,943,492	-45,648,292
		12,293,121,020	4,896,203,452	-7,396,917,568
		12,350,712,804	4,908,146,944	-7,442,565,860

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			( ) ( )	.					
	0	0	0	0	0	0	7 072,365,368	0	7 072,365,368
	19 810,158,439	0	0	1 651,199,706,018	2 986,925,276,446	0	0	498 879,250,986	5,156,814,391,889
	19 810,158,439	0	0	1 651,199,706,018	2 986,925,276,446	0	7 072,365,368	498 879,250,986	5,163,886,757,257
	0	0	0	0	0	0	0	0	0
	118 898,357,532	0	0	0	518,884,127,000	0	0	427,240,147,455	1,065,022,631,987
	118 898,357,532	0	0	0	518,884,127,000	0	0	427,240,147,455	1,065,022,631,987
	0	0	0	0	0	0	7 072,365,368	0	7 072,365,368
	138 708,515,971	0	0	1 651,199,706,018	3 505,809,403,446	0	0	926,119,398,441	6 221,837,023,876
	138 708,515,971	0	0	1 651,199,706,018	3 505,809,403,446	0	7 072,365,368	926,119,398,441	6 228,909,389,244

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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	1	0	1	1	375,837,237	0	375,837,237	0	0
5 10	3	1	4	42	1,857,718,087	958,040,951	2,815,759,038	0	0
10 50	2	4	6	63	4,838,810,044	13,634,452,703	18,473,262,747	0.3	0.3
50 100	0	5	5	52	0	37,187,638,684	37,187,638,684	0.6	0.6
100	0	80	80	83.3	0	6,170,056,891,538	6,170,056,891,538	99.1	99.1
	6	90	96	0	7,072,365,368	6,221,837,023,876	6,228,909,389,244	0	0

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	156,826,171,209	0	156,826,171,209
	34,452,450,900	0	34,452,450,900
	6,973,519,887,590	0	6,973,519,887,590
	35,672,687,484	0	35,672,687,484
	0	0	0
	0	0	0
		501,800,000	0
0		0	0
	48,985,207,532	0	48,985,207,532
	7,249,958,204,715	0	7,249,958,204,715

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	27	802,760,078,875	
	3	82,484,509,137	
	6	7,072,365,368	
	23	3,219,410,091,788	
	13	498,641,321,449	
	10	309,585,414,549	
	11	362,831,333,623	
JP Morgan	2	935,019,774,455	
BONY	1	11,104,500,000	
	96	6,228,909,389,244	



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2.

가.

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		( )	( )	( - )		
1.	(=A-B+C)	37,948,380,203	40,873,576,395	2,925,196,192	7.71	
가	B/S (A)	41,954,290,517	44,790,628,505	2,836,337,988	6.76	
	(B)	4,032,689,678	3,945,251,834	-87,437,844	-2.17	
	가 .	818,465,447	763,666,273	-54,799,174	-6.7	
	. , ,	871,926,981	833,125,430	-38,801,551	-4.45	
	. 1	-	-	-	-	
	. 3	-	-	-	-	
	.	1,348,365,219	1,348,391,303	26,084	0	
	.	-	-	-	-	
	.	-	-	-	-	
	.	-	-	-	-	
	. 100 16	-	-	-	-	
	.	-	-	-	-	
	. 468,852,667	473,569,104	4,716,437	1.01		
	. 가	-	-	-	-	
	가 (C)	26,779,364	28,199,724	1,420,360	5.3	
가 .	26,779,364	28,199,724	1,420,360	5.3		
.	-	-	-	-		
.	-	-	-	-		
. 가	-	-	-	-		
2.	(=D+E+F)	6,330,193,225	6,520,734,174	190,540,949	3.01	
가	(D)	1,851,513,749	1,778,731,659	-72,782,090	-3.93	
	가 .	1,451,656,888	1,471,124,651	19,467,763	1.34	
	.	0	0	0	0	
	.	73,821,920	136,733,761	62,911,841	85.22	
	.	326,034,941	170,873,247	-155,161,694	-47.59	
	.	0	0	0	0	
	.	0	0	0	0	
	(E)	1,519,962,324	1,554,801,392	34,839,068	2.29	
	(F=max(가 , )+ + )	2,958,717,152	3,187,201,123	228,483,971	7.72	
	가 . 10%	600,000,000	600,000,000	0	0	
	.	1,175,229,389	1,357,266,983	182,037,594	15.49	
	. 가	-	-	-	-	
	.	1,783,487,763	1,829,934,140	46,446,377	2.6	
	3.	(=(1/2)× 100)	599	627	28	4.67
	4.	(1-2)	31,618,186,978	34,352,842,221	2,734,655,243	8.65



■

1.

		48,654,016,815
.		26,792,154,030
1.		3,468,646,251
1)		1,000,000
2)		0
3)		2,494,789,659
4)		0
5)		846,226,487
6)		0
7) MMDA		0
8) MMF		0
9)		0
10)		126,630,105
2.		23,323,507,779
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)	50,367,779
( )	50,367,779
( )	0
( )	0
( )	0
8)	0
9)	0
10)	23,273,140,000
11)	0
12)	0
13)	0
.	10,533,608,914
1.	4,353,700,160
1)	4,353,700,160
2)	0
3)	0
4)	0
5)	0
6)	0
	0
	0
7)	0
8)	0
	0
	0
	0
9)	0
2. 가	4,848,334,977
1)	2,946,671,725
2)	498,300,000

1. ( )

3) .	0
4)	0
5)	0
6)	1,402,020,572
	0
	1,402,020,572
7)	0
8)	1,342,680
	1,342,680
	0
	0
9)	0
3.	0
1) .	0
2)	0
3)	0
4)	0
4.	1,331,573,777
1)	1,331,573,777
	1,331,573,777
	0
	0
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
.	850,071,227
( 가 )(-)	9,428,778
( 가 )(+) )	0
( )	0
1.	0
2.	0

1. ( )

1)	0
2)	0
3)	0
4)	0
5)	0
3.	0
4.	850,071,227
1)	0
2)	850,071,227
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
.	763,666,273
( )	0
1.	0
2.	0
3.	1,004,473,505
4.	222,822,029
5.	1,606,164,086
6.	0
7. ( )	0
8. ( )	0
9.	0
10. 가 (-)	2,069,793,347
1)	0
2)	568,075,377
3)	222,818,029
4)	1,278,899,941
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
.	9,714,516,371
( 가 )(-)	40,229,442
( 가 )(+) )	0
1.	513,849,201
1) ( )	158,843,243
	158,843,243
	0
	0
	0
2) ( )	0
	0
	0
	0
3) ( )	0
	0
	0
4)	0
5)	355,005,958
2.	4,412,680,076
1)	4,189,712,148
	0



1. ( )

	0
	0
	0
	18,776,341
	3,457,848,616
	713,087,191
	0
	0
	0
2)	222,967,928
	0
	0
	0
	222,967,928
3)	0
4)	0
5)	0
3.	0
1)	0
2)	0
3)	0
4)	0
4.	122,105,897
5.	0
1)	0
2) 가가	0
3)	0
6.	0
7.	0
8.	0
1)	0

1. ( )

2)	0
9.	511,584,691
1)	0
2) 가	0
3)	473,569,104
4)	0
5)	38,015,587
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.	711,019,533
15.	0
16.	196,800,000
17. (-)	146,927,487
1)	146,927,487
2)	0
	0

1. ( )

	0
	0
3)	0
4)	0
	3,863,388,310
.	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
.	3,863,388,310
( 가 )(-)	0
( 가 )(+) )	0
1.	948,603,040
1)	4,064,296,377
2) (+, -)	0
3) 가 (-)	0
4) (-)	3,115,693,337
(-)	3,115,693,337
(-)	0
2.	131,853,672
1)	0
2)	131,853,672
3)	0
4)	0
5)	0
3.	1,999,222,393

1. ( )

4.	0
5.	87,299,320
6.	434,806,549
7.	0
8.	0
9.	0
10.가	0
11.	0
12.	0
13.	0
1)	0
2)	0
14.	0
15.	261,603,336
16.	0
17.	0
18.	0
.	0
1.	0
2.	0
	44,790,628,505
.	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
.	- 941,536,296
1. 가 가	200,037,821
1)	276,461,774
2)	0
3) .	0
4)	0
5)	0
6)	- 76,423,953
7)	0
	0
	0
	0
8)	0
2.	0
3.	0
4. 가	0
5.	0
6. 가	0
7.	- 1,141,574,117
.	34,945,717,261
1.	3,113,693,505
2.	26,779,364
3.	0

1. ( )

4.	0
5.	0
6.	0
6.	31 805 244,392
( )	3,846,103,886



2.

.	8,334,120,813
1.	7,993,430,234
1)	0
가	0
	0
	0
	0
	0
	0
	0
	0
	0
2)	0
	0
	0
3)	0
4)	0
	0
	0
5)	4,959,530,431
	51,383,487
	4,908,146,944
	0
6)	3,033,899,803
	3,033,899,803
	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	83,971,035
1)	0
	0
	0
	0
	0
	0
	0
	0
2) 가	0
가	0
가	0

2. ( )

가	0
가	0
가	0
	0
3) 가	83,971,035
	0
	0
	83,971,035
	0
가	0
	0
4)	0
	0
	0
	0
5)	0
	0
	0
6) 가	0
가	0
가	0
	0
7)	0
가	0
	0
	0
8) 가	0
가	0
	0
	0

2. ( )

9)		0
가		0
		0
		0
10)	가	0
가		0
		0
		0
11)		0
가		0
		0
		0
3.		0
1)		0
		0
		0
		0
		0
		0
		0
		0
2)	가	0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
가		0
4.		172,730,382
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)	160,339,189
16)	0
17)	0
18)	0
19)	12,391,193
5.	0
1)	0
2) 가	0
3)	0
4)	0
6.	49,079,923
1)	2,919,795
2)	46,160,128

2. ( )

7.	34,909,239
1)	34,909,239
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
.	3,578,403,284
1.	157,157,180
1)	12,368,864
	12,368,864
	0
2)	0
3)	0
4)	0
5)	0
6)	0
7)	144,788,316
2. 가	433,951,640
1)	180,362,744
	180,362,744
	0
	0
	0
	0

2. ( )

	0
	0
2) 가	253,588,896
가	253,588,896
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.	3,725,000
1)	3,725,000
	0
	0
	3,725,000
	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.	3,886,350
1)	3,886,350
2)	0
7.	2,978,346,475

2. ( )

1)	1,654,727,341
	914,852,688
	739,874,653
2)	166,290,106
	108,125,190
( )	0
( )	108,125,190
	58,164,916
( )	0
( )	58,164,916
3)	0
4)	120,135,805
5)	43,486,142
6)	174,237,953
7)	91,610,721
8)	182,105,293
9)	95,967,900
10) 가	70,429,174
11)	0
12)	13,066,200
13)	0
14)	33,625,840
15)	0
16)	1,153,000
17)	0
18)	3,783,000
19)	4,763,818
20)	7,230,196
21)	65,592,958
22)	75,769,772

2. ( )

23)	17,194,930
24)	3,247,310
25)	18,276,808
26)	0
27)	135,652,208
8.	1,336,639
1) 가	0
2) ( )	0
가	0
	0
	0
	0
	0
3)	0
4) 가	0
5)	1,336,639
	0
	1,336,639
	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
.	( )	4,755,717,529
.		203,422,683
1.		0
2.		0
3.		0
4.		0
5.		0
6.		0
7.		203,320,718
8.		0
9.		0
10.		0
11.		0
12.		0
13.		0
14.		0
15.		0
16.	가	0

2. ( )

17.	101,965
.	20
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.	20
.	4,959,140,192
.	1,113,036,306
. ( )	3,846,103,886
.	0
. ( )	3,846,103,886
( )	1,420,360
( )	3,844,683,526
.	- 58,015,898
1. 가 가	25,555,942
2.	0

2. ( )

3.	0
4. 가	0
5. ( )	0
6. 가	0
7.	- 82,064,385
8.	1,507,455
. ( )	3,788,087,988

3.



■



	MM / / /		
	/ / /		
	/ / ,		
	/ / ,		
	University of Texas at Dallas state University/Drexel University/	Minnesota S ,	

			가	
1	20130408	1 :	가	
2	20130423	1 : , 3 : , 2 :	가	
3	20130423	1 : , 3 : , 2 : , 4 :	가	
4	20130429	1 :	가	
5	20130514	1 : 15	가	
6	20130604	1 : , 2 :	가	
7	20130611	1 : 15	가	
8	20130626	1 :	가	

	/ /		
	/ /		
	University of Texas at Dallas Minnesota State University Drexel University/		

	3	,	1. : 가 2. :1) 3) , 2) 4) 5)	
	3 <sup>2</sup>	,	1. , 2. ,3.	

			가	
	20130408	1 :	가	
	20130423	1 : , 2 :	가	
	20130429	1 :	가	
	20130429	1 :	가	
	20130611	1 2 15 3 15 4 16	가	

2.

가. ( ) ,

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



( )

{		/ / ,	
{		/ / ,	
{		University of Texas at Dallas University of Texas at Dallas / Drexel University /	Minnesota State U ,

( )

				가	
6	20130611	1 2 3 4	15 15	16	가
5	20130429				가
4	20130408				가
3	20130318				가

3.

가.

4.

가.

(1)

(2)

( : , )

						가	가	가	가	가	가	가				
{			TRUSTON ASSET M ANAGEMENT SINGA PORE PTE LTD		1700000	85	1,331,573, 777	0	0	0	1700000	85	1,331,573, 777	1,537,139, 481	-146,339,8 25	
					1700000	0	1,331,573, 777	0	0	0	1700000	0	1,331,573, 777	1,537,139, 481	-146,339,8 25	

( : , )

					가		가		가	( )			
		가	440,525	11.8	2,722,885,025	0	223,786,700	440,525	0	2,946,671,725	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	4,552,758,802	0	223,786,700	2,140,525	0	4,776,545,502			0

■

1.

( : ,%)

					가				
			1,188,716	56.1	0	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			678,830	32	0	0	678,830	32	



2.

( : ,%)

■

1.

( : , )

	( )	
	1	62
	1	62
	0	0
	0	0
	0	0
	1	8

가.

( : )

		0	0	0	0
		2	0	1	3
		3	0	0	3
		0	0	0	0
		51	0	7	58
		0	0	0	0
		0	0	0	0
		6	0	0	6
		62	0	8	70

( : )

	/	19660723		/ / / MM /	20010418	20130628	20160627		0	1145202
	/	19651008		/ / / /	20060619	20120617	20150616		0	127254
	{	19520306		/ / / ,	20120615	20120615	20150614		0	0
	{	19640707		/ / / ,	20130423	20130423	20160422		0	0
	{	19720229		University of Texas at Da llas / M inn esota State University/ Drexel University/	20130604	20130604	20160603		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.

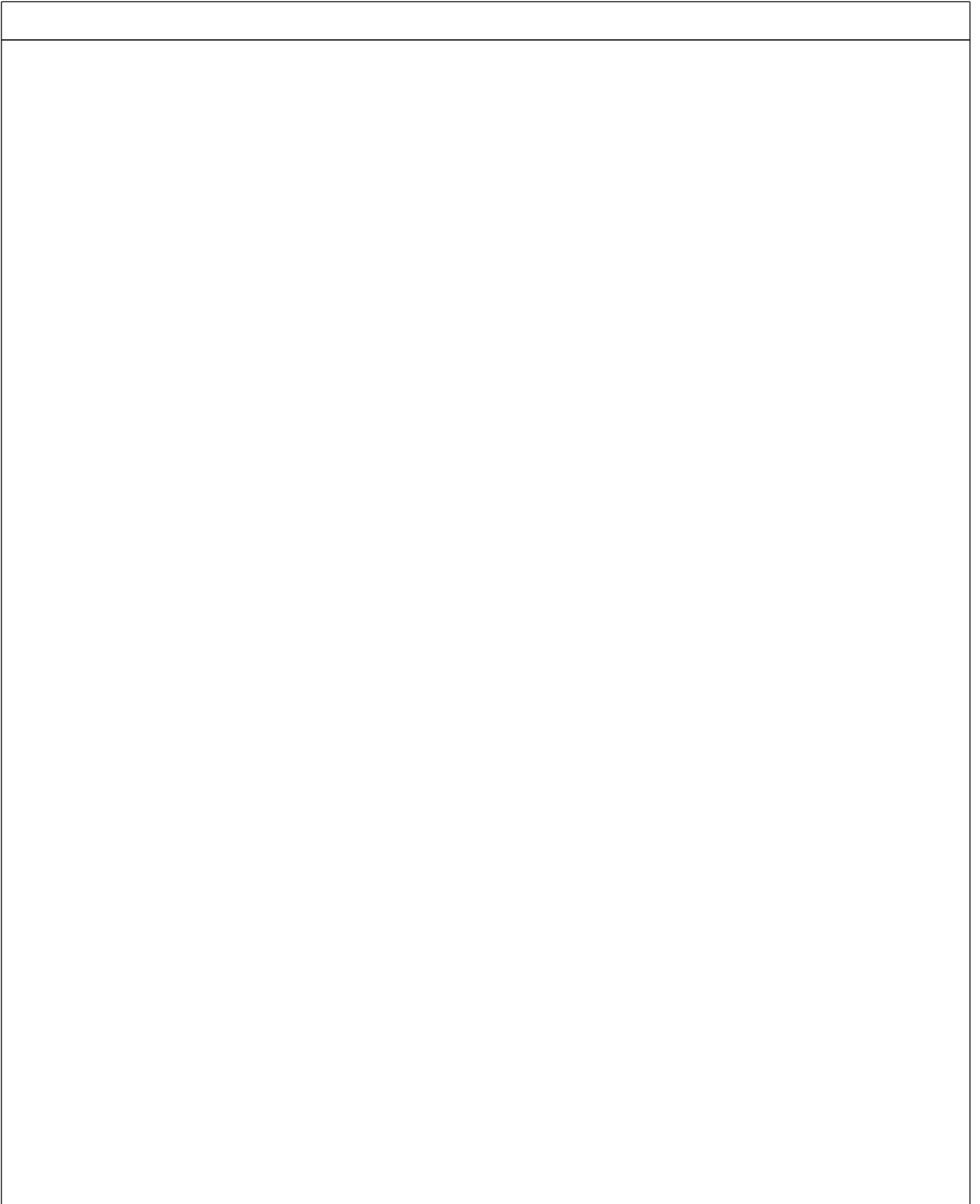
( : ,%)

		(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.