

2019

2019 6 30

2019 8 27



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<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	12
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	14
4.8	.....	15
<b>§5</b>	.....	<b>16</b>
5.1	.....	16
5.2	.....	16
5.3	.....	16
<b>§6</b>	.....	<b>17</b>
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	21
<b>§7</b>	.....	<b>37</b>
7.1	.....	37
7.2	.....	37
7.3	.....	38
7.4	.....	39
7.5	.....	41
7.6	.....	41
7.7	.....	41
7.8	.....	41
7.9	.....	41
7.10	.....	41
7.11	.....	41
7.12	.....	42
<b>§8</b>	.....	<b>43</b>
8.1	.....	43
8.2	.....	43
8.3	.....	43
<b>§9</b>	.....	<b>44</b>
<b>§10</b>	.....	<b>45</b>
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	45
10.8	.....	46
<b>§11</b>	.....	<b>48</b>
11.1	..... 20%	48

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11.2 .....48

§12 . ██████████

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	9	55
	200120	100140

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		17 68 9

## §

3.1.1	(2019 1 1 - 2019 6 30 )
	17,640,247.17
	28,847,994.79
	0.4381
	44.02%
	37.25%
3.1.2	( 2019 6 30 )
	4,938,926.58
	0.1710
	33,821,860.31
	1.1710
3.1.3	( 2019 6 30 )
	17.10%

1

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	5.82%	1.15%	4.39%	1.33%	1.43%	-0.18%
	5.79%	1.56%	7.98%	1.51%	-2.19%	0.05%
	37.25%	1.56%	44.37%	1.47%	-7.12%	0.09%
	18.85%	1.46%	22.59%	1.55%	-3.74%	-0.09%
	17.10%	1.29%	21.84%	1.50%	-4.74%	-0.21%



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2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500

FOF  
300

	LOF	2018 3 7	-	9	2010 7 100 LOF LOF LOF

	300				LOF
					300

1

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2

2019

PMI

5%

37.25%

1.1710

44.37%

1.1710

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$1/2$

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2019 3 25 2019 6 19

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2019

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2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	2,508,314.72	12,586,950.71
		45,238.90	164,763.27
		33,844.41	26,351.34
	6.4.6.2	31,614,730.37	91,534,479.75
		31,614,730.37	91,534,479.75
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	393,838.40
	6.4.6.5	450.76	3,017.73
		-	-
		22,971.16	-
		-	-
	6.4.6.6	-	-
		34,225,550.32	104,709,401.20
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	466,478.36
		120,723.96	101,518.06
		40,800.55	135,046.25
		6,800.09	22,507.72
		-	-
	6.4.6.7	149,150.12	34,283.80
		-	-



4.	-		-
5.	-	6.4.6.18	108,322.00
			940,959.67
1		6.4.9.2.1	495,582.45
2		6.4.9.2.2	82,597.05
3			-
4		6.4.6.19	276,494.34
5			-
			-
6			-
7		6.4.6.20	86,285.83
	-		28,847,994.79
			-
	-		28,847,994.79

2019 1 1 2019 6 30

2018 3 7

2018 3 7 2018 6 30

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	121,553,595.89	-17,844,411.48	103,709,184.41
	-	28,847,994.79	28,847,994.79
-	-92,670,662.16	-6,064,656.73	-98,735,318.89
1.	5,439,388.76	740,086.50	6,179,475.26

2.	-98,110,050.92	-6,804,743.23	-104,914,794.15
-	-	-	-
	28,882,933.73	4,938,926.58	33,821,860.31
	<b>2018 3 7 ( ) 2018 6 30</b>		
	229,561,960.30	-	229,561,960.30
	-	-1,745,910.58	-1,745,910.58
-	-102,495,639.89	-125,045.96	-102,620,685.85
1.	904,522.93	-1,406.60	903,116.33
2.	-103,400,162.82	-123,639.36	-103,523,802.18
-	-	-	-
	127,066,320.41	-1,870,956.54	125,195,363.87

2019 1 1 2019 6 30

2018 3 7

2018 3 7 2018 6 30

6.1 6.4

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2019 6 30

2019 1 1 2019

6 30

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

( 1 ) 1 1 ( 1 )

50% 1

20%

4) 20%

5) A 0.10% ( )

	2019 6 30
	2,508,314.72
	-
1	-
1-3	-
3	-
	-
	2,508,314.72

		2019 6 30		
		29,171,379.76	31,614,730.37	2,443,350.61
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		29,171,379.76	31,614,730.37	2,443,350.61

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	2019 6 30
	418.81
	-
	-
	18.27
	-
	-
	-
	-
	-
	13.68
	450.76

	2019 6 30
	149,150.12
	-
	149,150.12

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2019

	2019 6 30
	159.46
	-
	24,795.19
	61,260.64
	86,215.29

	757.84
	248.88
	21,855.60

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	2019 1 1	2019 6 30
		145,146,997.82
		127,203,660.95
		17,943,336.87

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	2019 1 1	2019 6 30
		276,494.34
		-
		-
		-
		-
		276,494.34

	2019 1 1	2019 6 30
		24,795.19
		61,260.64
		230.00
		86,285.83

(	


	2019 1 1 30	2019 6	2018 3 7 ( 2018 6 30 )
		495,582.45	723,819.03
		331,013.78	479,544.18

1.50%

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	2019 1 1	2019 6 30	2018 3 7 ( ) 2018 6 30
		82,597.05	120,636.54

0.25%

=

( )

**6.4.9.4.1**

	2019 1 1	2019 6 30	2018 3 7 ( ) 30	2018 6 30
	2,508,314.72	20,848.88	59,387,113.10	267,682.28

2019 6 30

45,239.90

2018 12 31

164,763.27

6. 4. 11. 1. 1										
601236		2019 6 26	2019 7 5		3.46	3.46	8,810	30,482.60	30,482.60	-

10%

10%

#### 6.4.12.2.5

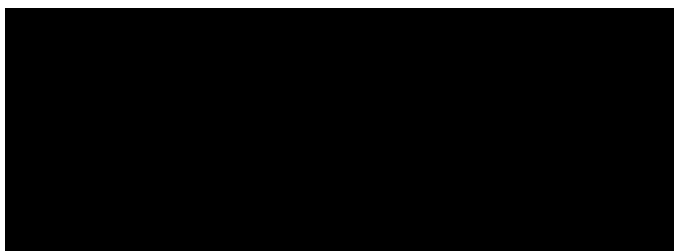
2019 6 30	6	6 -1	1-5	5		
	2,508,314.72	-	-	-	-	2,508,314.72
	45,238.90	-	-	-	-	45,238.90
	33,844.41	-	-	-	-	33,844.41
	-	-	-	-	-31,614,730.37	31,614,730.37
	-	-	-	-	450.76	450.76
	-	-	-	-	22,971.16	22,971.16
	-	-	-	-	-	-
	2,587,398.03	-	-	-	-31,638,152.29	34,225,550.32
	-	-	-	-	120,723.96	120,723.96
	-	-	-	-	40,800.55	40,800.55
	-	-	-	-	6,800.09	6,800.09
	-	-	-	-	149,150.12	149,150.12
	-	-	-	-	86,215.29	86,215.29
	-	-	-	-	403,690.01	403,690.01
	2,587,398.03	-	-	-	-31,234,462.28	33,821,860.31
2018 12 31	6	6 -1	1-5	5		
	12,586,950.71	-	-	-	-	12,586,950.71
	164,763.27	-	-	-	-	164,763.27
	26,351.34	-	-	-	-	26,351.34
	-	-	-	-	-91,534,479.75	91,534,479.75
	-	-	-	-	393,838.40	393,838.40
	-	-	-	-	3,017.73	3,017.73
	12,778,065.32	-	-	-	-91,931,335.88	104,709,401.20
	-	-	-	-	466,478.36	466,478.36
	-	-	-	-	101,518.06	101,518.06
	-	-	-	-	135,046.25	135,046.25
	-	-	-	-	22,507.72	22,507.72
	-	-	-	-	34,283.80	34,283.80
	-	-	-	-	240,382.60	240,382.60
	-	-	-	-	1,000,216.79	1,000,216.79
	12,778,065.32	-	-	-	-90,931,119.09	103,709,184.41

:

VaR(Value at Risk)

6 30

	2019 6 30		2018 12 31	
		%		%
-	31,614,730.37	93.47	91,534,479.75	88.26
	-	-	-	-



		2019 6 30	2018 12 31
	VaR 3.75% 2018 12 31 VaR 3.40%)	-1,267,591.16	-3,530,363.50

VaR

95%

2018

(1)

(a)

(b)

(i)

2019 6 30

31,584,247.77

30,482.60

(ii)

( )

(iii)

(2)

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			%
1		31,614,730.37	92.37
		31,614,730.37	92.37
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,553,553.62	7.46
8		57,266.33	0.17
9		34,225,550.32	100.00

			(%)
A		-	-
B		20,966.30	0.06
C		20,644,955.55	61.04
D		-	-
E		-	-
F		1,587,432.00	4.69
G		-	-
H		-	-
I		4,134,958.64	12.23
J		4,267,040.60	12.62
		393,700.00	1.16
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		565,677.28	1.67
S		-	-
		31,614,730.37	93.47

1	000333		55,978	2,903,019.08	8.58
2	000568		25,670	2,074,906.10	6.13
3	002304		15,235	1,851,966.60	5.48
4	601288		473,700	1,705,320.00	5.04
5	600887		50,000	1,670,500.00	4.94
6	000895		66,037	1,643,660.93	4.86
7	601818		424,800	1,618,488.00	4.79
8	600600		26,067	1,301,525.31	3.85
9	600519		1,300	1,279,200.00	3.78
10	000100	TCL	380,000	1,265,400.00	3.74
11	600690		65,000	1,123,850.00	3.32
12	601607		60,000	1,089,000.00	3.22
13	600050		170,000	1,047,200.00	3.10
14	600104		40,000	1,020,000.00	3.02
15	000858		8,500	1,002,575.00	2.96
16	600809		14,000	966,700.00	2.86
17	000596		8,000	948,080.00	2.80
18	601601		25,000	912,750.00	2.70
19	600699		40,000	854,400.00	2.53
20	600588		30,000	806,400.00	2.38
21	600637		75,000	790,500.00	2.34
22	002065		110,000	768,900.00	2.27
23	600570		10,400	708,760.00	2.10
24	002020		60,090	692,236.80	2.05
25	600373		45,038	565,677.28	1.67

26	000963		19,200	498,432.00	1.47
27	600177		62,000	393,700.00	1.16
28	601236		8,810	30,482.60	0.09
29	600968		5,906	20,966.30	0.06
30	300782		173	18,843.16	0.06
31	603867		627	16,182.87	0.05
32	601698		3,367	13,198.64	0.04
33	300594		270	11,909.70	0.04

1	600600		7,381,728.30		7.12
2	000596		4,912,746.34		4.74
3	002020		3,577,111.90		3.45
4	002032		3,438,764.00		3.32
5	002563		3,430,343.00		3.31
6	000651		3,351,593.00		3.23
7	600809		2,747,446.00		2.65
8	002508		2,606,288.00		2.51
9	000858		1,977,966.00		1.91
10	600637		1,929,354.00		1.86
11	600588		1,853,151.10		1.79
12	600887		1,680,800.00		1.62
13	002572		1,553,493.00		1.50
14	600050		1,206,300.00		1.16
15	000418		1,195,267.00		1.15
16	600104		1,152,240.00		1.11
17	000333		1,090,410.00		1.05
18	600690		1,082,865.00		1.04
19	000963		1,074,257.00		1.04
20	600699		927,892.00		0.89

1	000651		7,932,188.00	7.65
2	600809		7,267,548.00	7.01
3	600600		6,904,388.00	6.66
4	000596		6,485,990.00	6.25
5	000858		6,438,885.75	6.21
6	600438		5,808,015.40	5.60
7	601318		4,899,921.00	4.72
8	600373		4,807,476.02	4.64
9	000333		4,707,021.00	4.54
10	600332		4,618,739.00	4.45
				4.43
				4.39
				4.37
				4.34
				4.33
				4.07
				4.04
				4.04
19	600566		3,936,173.04	3.80

#~ 9Y



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1		33,844.41
2		-
3		-
4		450.76
5		22,971.16
6		-
7		-
8		-
9		57,266.33

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1,024	28,205.99	0.00	0.00%	28,882,933.73	100.00%

	0.00	0.00%

	0
	0

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2018 1 3 9—7 8t	229, 561, 960. 30
	121, 553, 595. 89
	5, 439, 388. 76
:	98, 110, 050. 92
"_"	-
	28, 882, 933. 73

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2019 3 2

	2	165,917,170.56	83.77%	88,151.60	76.74%	-
	1	32,136,188.24	16.23%	26,714.72	23.26%	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

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1	2018 12 31		2019 1 1
2	( )		2019 1 10

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2018 4

2019 1 19

6			2019 3 28
7	2018		2019 3 29
8			2019 3 30
9			2019 4 8
10			2019 4 15
11	2019 1		2019 4 20
12	2019 1		2019 4 22
13			2019 4 26
14			2019 5 7
15			2019 5 22
16			2019 6 17
17			2019 6 22
18			2019 6 26
19			2019 6 27

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20%

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