500
2024

2024 6 30

2024 8 30

§1 2
1.1 2
1.2 3
§2 5
2.1 5
2.2 5
2.3 5
2.4 6
2.5 6
§3 6
3.1 6
3.2 7
§4 9
4.1 9
4.2 11
4.3 11
4.4 11
4.5 12
4.6 12
4.7 12
4.8 13
§5 13
5.1 13
5.2 13
5.3 13
§6 13
6.1 13
6.2 15
6.3 16
6.4 18
§7 37
7.1 37
7.2 37
7.3 39
7.4 41
7.5 42
7.6 42

	68 9 37 38	1 1
	200120	100033

2

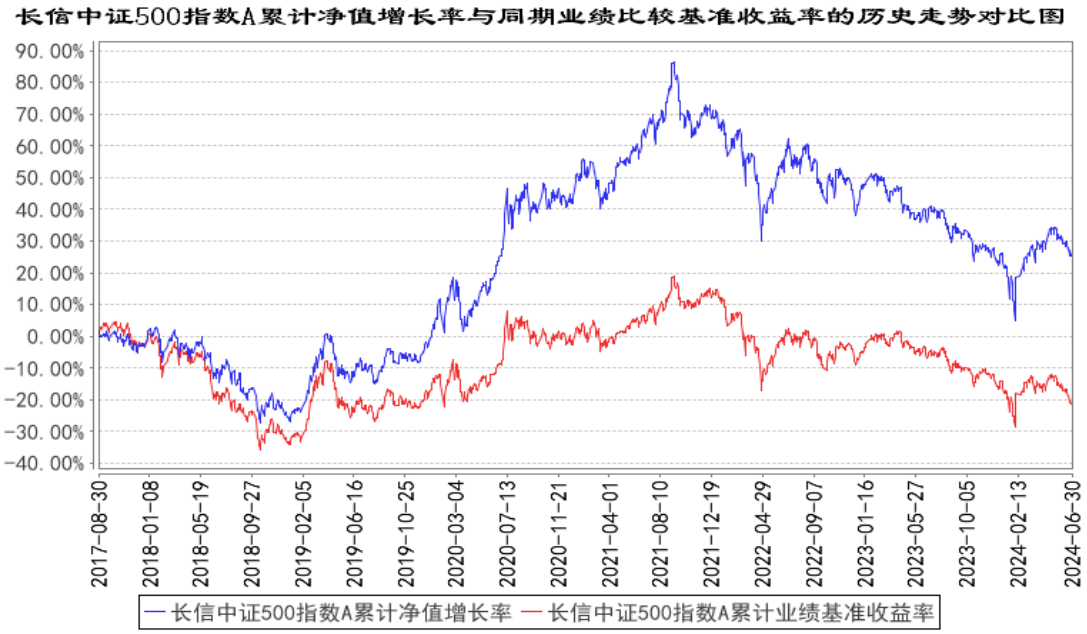
3

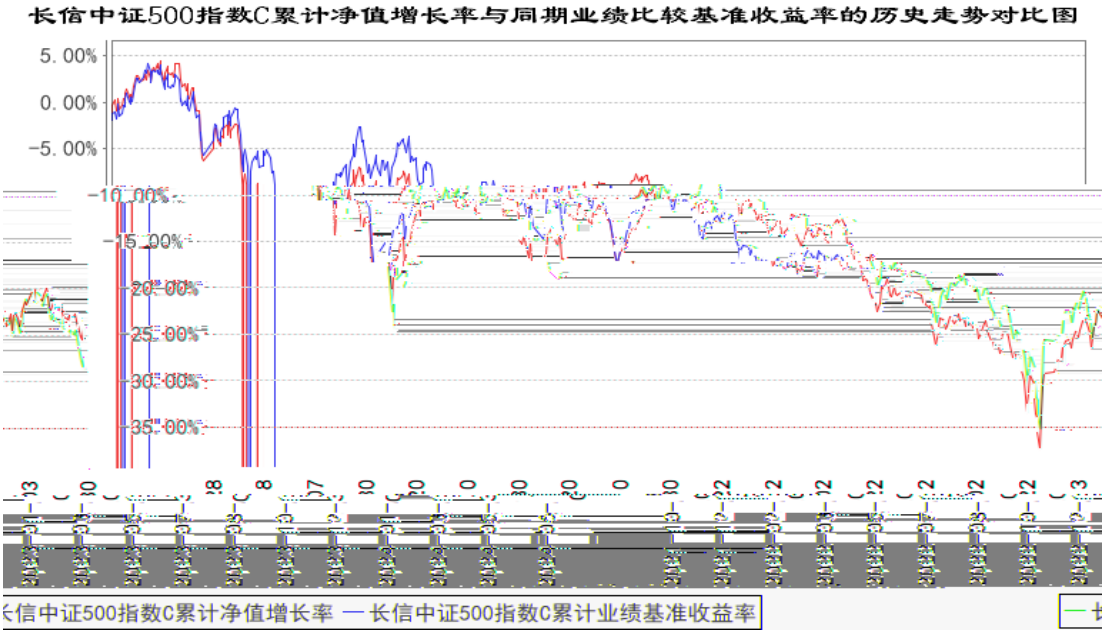
500 A

					b	
	-4.17%	0.87%	-6.55%	0.91%	2.38%	-0.04%
	-1.31%	0.99%	-6.16%	1.09%	4.85%	-0.10%
	-0.17%	1.41%	-8.46%	1.53%	8.29%	-0.12%
	-10.35%	1.12%	-16.71%	1.21%	6.36%	-0.09%
	-23.91%	1.10%	-26.01%	1.14%	2.10%	-0.04%
	25.63%	1.23%	-21.21%	1.27%	46.84%	-0.04%

500 C

E4	7.8	23..6	399.3EMC /PP <MCID 65>	BDC	469.54	566.62 3EMC /PP <MCID 65> 024.09 328.61





1 2021 10 28 500

A C

2 500 A 2017 8 30 2024 6 30

500 C 2021 10 28 2024 6 30

3 6

§ 4

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2024 6 30 88

100 (LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF

FOF

30

50 1000

90

60

120 AAA 7

180

	500 300	2018 2 13	-	10	2016 9 LOF LOF

					500 300

1

2

5%

3100 1

3 PMI

AI

2024 6 30 500 A 1.2563

1.2563 500 A -0.17% 500 C

1.2421 1.2421 500 C

-0.38% -8.46%

AI

A

alpha

§5

§6

500

2024 6 30

		2024 6 30	2023 12 31
	6.4.7.1	10,589,107.99	6,790,164.82
		461,644.97	587,445.79
		27,225.80	37,047.27
	6.4.7.2	147,811,928.02	151,921,581.83
		147,811,928.02	148,761,351.80
		-	-
		-	3,160,230.03
		-	-

		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	1,886,894.18
		-	-
		60,862.41	110,324.69
		-	-
	6.4.7.8	-	-
		158,950,769.19	161,333,458.58
		2024 6 30	**2023 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		-	1,980,388.89
		86,322.07	133,572.92
		103,528.31	109,299.91
		19,411.57	20,493.74
		551.38	1,494.26
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	478,141.28	576,155.45
		687,954.61	2,821,405.17
	6.4.7.10	125,987,971.81	125,986,058.22
	6.4.7.11	-	-
	6.4.7.12	32,274,842.77	32,525,995.19
		158,262,814.58	158,512,053.41
		158,950,769.19	161,333,458.58

2024 6 30 500 A 1.2563 500

C 1.2421 125,987,971.81 500 A

124,638,982.07 500 C 1,348,989.74

500

2024 1 1 2024 6 30

		2024 1 1 2024 6 30	2023 1 1 2023 6 30
		133,948.36	5,504,744.65
1.		21,251.68	37,493.52
	6.4.7.13	21,251.68	37,493.52
		-	-
		-	-
		-	-
		-	-
2. “ - ”		1,320,532.21	2,951,978.76
	6.4.7.14	-875,845.98	232,865.44
		-	-
	6.4.7.15	-3,159.03	-
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	2,199,537.22	2,719,113.32
		-	-
		-	-
3. “ - ”	6.4.7.20	-1,211,480.90	2,497,985.51
4. “ - ”		-	-
5. “ - ”	6.4.7.21	3,645.37	17,286.86
		916,360.91	1,371,192.04
1	6.4.10.2.1	612,897.99	943,263.17
		-	-
2	6.4.10.2.2	114,918.30	176,861.84
3	6.4.10.2.3	3,494.49	65,994.47

4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		-	-
8	6.4.7.23	185,050.13	185,072.56
“ ”		-782,412.55	4,133,552.61
		-	-
“ - ”		-782,412.55	4,133,552.61
		-	-
		-782,412.55	4,133,552.61

500

2024 1 1 2024 6 30

	2024 1 1 2024 6 30			
	125,986,058.22	-	32,525,995.19	158,512,053.41
	-	-	-	-
	-	-	-	-
	-	-	-	-
	125,986,058.22	-	32,525,995.19	158,512,053.41
“ - ”	1,913.59	-	-251,152.42	-249,238.83
	-	-	-782,412.55	-782,412.55
“ - ”	1,913.59	-	531,260.13	533,173.72
1.	11,099,909.91	-	2,837,987.39	13,937,897.30

2.	-11,097,996.32	-	-2,306,727.26	-13,404,723.58
“ - ”	-	-	-	-
	-	-	-	-
	125,987,971.81	-	32,274,842.77	158,262,814.58
	2023 1 1		2023 6 30	
	215,242,019.93	-	88,917,723.87	304,159,743.80
	-	-	-	-
	-	-	-	-
	-	-	-	-
	215,242,019.93	-	88,917,723.87	304,159,743.80
“ - ”	-72,944,482.96	-	-31,843,007.85	-104,787,490.81
	-	-	4,133,552.61	4,133,552.61
“ - ”	-72,944,482.96	-	-35,976,560.46	-108,921,043.42
1.	16,299,101.50	-	7,379,743.33	23,678,844.83
2.	-89,243,584.46	-	-43,356,303.79	-132,599,888.25
	-	-	-	-

“ - ”				
	-	-	-	-
	142,297,536.97	-	57,074,716.02	199,372,252.99

6.1 6.4

500 (“ ”)

500

(“ ”) (

“ ”) [2017]1119

210,352,867.81 (

) 1700030 2017

8 30

( )

80%

80%

5% ( )

500 × 95%+

( ) × 5%

—

(“

”)

2024 6 30 2024 1 1

2024 6 30

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]46

[2016]140 [2017]2

[2017]56

[2017]90

[2023]39

(1) ( )

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ( )

2023 8 28 0.05% ( )

(5)

6.4.7.1

	2024 6 30
	10,589,107.99
	10,588,074.76
	1,033.23
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-

	-
	-
	-
	10,589,107.99

6.4.7.2

		2024 6 30			
		152,149,974.66	-	147,811,928.02	-4,338,046.64
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		152,149,974.66	-	147,811,928.02	-4,338,046.64

6.4.7.3

/

6.4.7.4

6.4.7.5

6.4.7.6

6.4.7.7

6.4.7.8

6.4.7.9

	2024 6 30
	-
	57.62
	-
	243,548.30
	243,548.30
	-
	-
	24,863.02
	59,672.34
	150,000.00
	478,141.28

6.4.7.10

500 A

	2024 1 1 2024 6 30	
	122,451,795.22	122,451,795.22
	10,416,218.46	10,416,218.46
“ - ”	-8,229,031.61	-8,229,031.61
/	-	-
/	-	-
	-	-
“ - ”	-	-
	124,638,982.07	124,638,982.07

500 C

	2024 1 1 2024 6 30	
	3,534,263.00	3,534,263.00
	683,691.45	683,691.45

“ - ”	-2,868,964.71	-2,868,964.71
/	-	-
/	-	-
	-	-
“ - ”	-	-
	1,348,989.74	1,348,989.74

6.4.7.11

6.4.7.12

500 A

	23,960,647.84	7,692,790.24	31,653,438.08
	-	-	-
	-	-	-
	-	-	-
	23,960,647.84	7,692,790.24	31,653,438.08
	447,439.95	-885,619.96	-438,180.01
	483,721.41	249,263.82	732,985.23
	1,904,954.86	726,942.80	2,631,897.66
	-1,421,233.45	-477,678.98	-1,898,912.43
	-	-	-
	24,891,809.20	7,056,434.10	31,948,243.30

500 C

	735,426.47	137,130.64	872,557.11
	-	-	-
	-	-	-
	-	-	-
	735,426.47	137,130.64	872,557.11
	-18,371.60	-325,860.94	-344,232.54
	-434,570.91	232,845.81	-201,725.10
	129,943.80	76,145.93	206,089.73
	-564,514.71	156,699.88	-407,814.83
	-	-	-
	282,483.96	44,115.51	326,599.47

6.4.7.13

	2024 1 1 2024 6 30
	17,040.14
	-
	-
	3,970.75
	240.79
	21,251.68

6.4.7.14

——

	2024 1 1 2024 6 30
	364,295,835.73
	364,471,752.32
	699,929.39
	-875,845.98

6.4.7.15

	2024 1 1 2024 6 30
——	2,389.97
——	-5,549.00
——	-
——	-
	-3,159.03

——

	2024 1 1 2024 6 30

——

——

6.4.7.16

6.4.7.17

6.4.7.18

——

——

6.4.7.19

	2024 1 1 2024 6 30
	2,199,537.22
	-
	-
	2,199,537.22

6.4.7.20

	2024 1 1 2024 6 30
1.	-1,211,480.90
	-1,216,719.90
	5,239.00
	-
	-
	-
	-
2.	-
	-

3.	-
	-
	-1,211,480.90

6.4.7.21

	2024 1 1 2024 6 30
	3,617.63
	27.74
	3,645.37

7 25%

6.4.7.22

6.4.7.23

	2024 1 1 2024 6 30
	24,863.02
	59,672.34
	-
_	100,000.00
	514.77
	185,050.13

(1)

(2)

×0.016%

= ×0.016%÷

5

6.4.8.1

6.4.8.2

6.4.9.1

6.4.9.2

(“ ”)	
(“ ”)	
“ ”	
(“ ”)	

6.4.10.1

6.4.10.2

	2024 1 1 2024 6 30	2023 1 1 2023 6 30
	612,897.99	943,263.17
	231,115.49	270,730.68
	381,782.50	672,532.49

× 0.80%

= × 0.80% ÷

	2024 1 1 30	2024 6	2023 1 1 6 30	2023
		114,918.30		176,861.84

× 0.15%

= × 0.15% ÷

6.4.10.4

6.4.10.5

	2024 1 1 2024 6 30	
	500 A	500 C
2017 8 30	-	-
	204,288.75	-

/

	204,288.75	-
	0.14%	-

500 C

	2024 6 30		2023 12 31	
		%		%
	-	-	2,640,698.86	2.10

6.4.10.6

	2024 1 1 2024 6 30		2023 1 1 2023 6 30	
	10,589,107.99	17,040.14	11,452,887.93	29,944.01

2024 6 30

“ ” 2023 6 30

6.4.10.7

6.4.10.8

6.4.12.1

6.4.12.1.1										

001379		2024 1 11	6		16.98	13.48	105	1,782.90	1,415.40	-
603285		2024 6 28	1-6		18.65	18.65	783	14,602.95	14,602.95	-
603344		2024 3 13	6		19.18	22.66	87	1,668.66	1,971.42	-
603381		2024 6 19	6		23.35	25.13	65	1,517.75	1,633.45	-

6.4.12.2

6.4.12.3

6.4.12.4

6.4.13.1

“ ”

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6.4.13.2

R

6.4.13.3

6.4.13.4

	6	6 -1	1-5	5		

		2024 6 30	2023 12 31
	27	-	-350.69
	27	-	350.69

VaR(Value at Risk)

6 30

	2024 6 30		2023 12 31	
		%		%
	147,811,928.02	93.40	148,761,351.80	93.85
	-	-	-	-
	-	-	3,160,230.03	1.99
	-	-	-	-
	-	-	-	-
	-	-		

	95%		
		2024 6 30	2023 12 31
	VaR 3.23%(2023 12 31 VaR 3.16%)	-5,109,589.09	-5,006,524.19

VaR

95%

2023

6.4.14.1

6.4.14.2

	2024 6 30	2023 12 31
	147,792,304.80	148,685,391.05
	14,602.95	3,171,988.91
	5,020.27	64,201.87
	147,811,928.02	151,921,581.83

( )

6.4.14.3

6.4.14.4

§7

			%
1		147,811,928.02	92.99
		147,811,928.02	92.99
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		11,050,752.96	6.95
8		88,088.21	0.06
9		158,950,769.19	100.00

			(%)
A		1,894,733.00	1.20
B		2,403,218.00	1.52
C		84,023,584.82	53.09
D		3,676,593.00	2.32

E		3,636,308.00	2.30
F		-	-
G		2,313,850.00	1.46
H		-	-
I		12,339,282.30	7.80
J		7,916,245.00	5.00
K		2,051,532.00	1.30
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		1,844,370.00	1.17
S		-	-
		122,099,716.12	77.15

			(%)
A		-	-
B		1,432,721.00	0.91
C		17,228,380.90	10.89
D		1,445,472.00	0.91
E		685,875.00	0.43
F		1,448,264.00	0.92
G		-	-
H		-	-
I		2,011,635.00	1.27
J		1,459,864.00	0.92
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		25,712,211.90	16.25

					%
1	002532		296,100	2,401,371.00	1.52
2	600066		91,000	2,347,800.00	1.48
3	002185		285,500	2,326,825.00	1.47
4	300207		153,300	2,325,561.00	1.47
5	600820		355,000	2,318,150.00	1.46
6	001872		120,200	2,313,850.00	1.46
7	002008		111,000	2,308,800.00	1.46
8	300529		84,700	2,304,687.00	1.46
9	002138		83,900	2,303,894.00	1.46
10	300383		271,100	2,290,795.00	1.45
11	300054		100,700	2,283,876.00	1.44
12	600499		269,800	2,274,414.00	1.44
13	002558		240,200	2,267,488.00	1.43
14	002958		843,400	2,260,312.00	1.43
15	002152		215,800	2,257,268.00	1.43
16	600737		234,400	2,247,896.00	1.42
17	600282		451,100	2,246,478.00	1.42
18	002423		299,000	2,239,510.00	1.42
19	600582		324,300	2,234,427.00	1.41
20	002340		349,600	2,226,952.00	1.41
21	000997		158,100	2,199,171.00	1.39
22	600521		128,700	2,194,335.00	1.39
23	603444		12,300	2,189,523.00	1.38
24	600549		126,600	2,183,850.00	1.38
25	000423		34,800	2,178,480.00	1.38
26	002128		102,900	2,171,190.00	1.37
27	000703		305,800		1.37
28	688475		63,500	2,165,985.00	1.37
29	000738		107,500	2,157,525.00	1.36
30	002064		300,900	2,157,453.00	1.36
31	600299		222,400	2,157,280.00	1.36
32	600566		68,000		1.36
33	002557		76,200	2,148,078.00	
			184,400	2,137,196.00	

40	000709		1,077,500	2,090,350.00	1.32
41	600380		186,300	2,080,971.00	1.31
42	600008		770,800	2,065,744.00	1.31
43	600663		232,600	2,051,532.00	1.30
44	600315		114,100	2,028,698.00	1.28
45	300390		116,300	1,998,034.00	1.26
46	688777		50,439	1,901,550.30	1.20
47	600598		151,700	1,894,733.00	1.20
48	601098		148,500	1,844,370.00	1.17
49	300558		51,000	1,660,050.00	1.05
50	603658		32,600	1,501,882.00	0.95
51	300776		32,600	1,498,296.00	0.95
52	002517		156,100	1,490,755.00	0.94
53	000683		199,400	1,377,854.00	0.87
54	600970		109,300	1,318,158.00	0.83
55	300502		11,800	1,245,490.00	0.79
56	600901		244,200	1,233,210.00	0.78
57	000155		102,000	1,098,540.00	0.69
58	601990		136,400	1,047,552.00	0.66
59	601665		179,100	879,381.00	0.56
60	000921		19,000	612,560.00	0.39
61	601058		42,600	596,400.00	0.38
62	000958		91,000	333,060.00	0.21
63	300136		14,100	276,078.00	0.17
64	601717		18,300	270,840.00	0.17
65	600095		43,000	256,280.00	0.16
66	600988		14,200	232,028.00	0.15
67	600642		20,300	179,249.00	0.11
68	000513		4,000	148,840.00	0.09
69	600038		2,500	102,775.00	0.06
70	601615		3,100	29,264.00	0.02
71	688390		118	6,622.16	0.00
72	688063		6	238.26	0.00
73	688006		12	209.40	0.00

					%
1	688018		20,365	2,009,618.20	1.27
2	002139		149,600	1,588,752.00	1.00
3	688510		85,205	1,568,624.05	0.99
4	002519		310,100	1,522,591.00	0.96
5	601601		52,400	1,459,864.00	0.92
6	301219		38,000	1,453,880.00	0.92

7	002697		312,800	1,448,264.00	0.92
8	002267		191,200	1,445,472.00	0.91
9	601101		155,900	1,432,721.00	0.91
10	605066		251,125	1,398,766.25	0.88
11	003023		87,000	1,387,650.00	0.88
12	002035		217,900	1,357,517.00	0.86
13	688767		52,800	1,323,696.00	0.84
14	000848		164,300	1,291,398.00	0.82
15	002209		157,300	1,200,199.00	0.76
16	000551		96,200	839,826.00	0.53
17	002140		88,500	685,875.00	0.43
18	001207		46,700	678,084.00	0.43
19	300453		96,100	614,079.00	0.39

16	300383		2,462,109.00	1.55
17	603267		2,451,308.00	1.55
18	300136		2,443,958.00	1.54
19	002958		2,442,037.00	1.54
20	000998		2,427,329.00	1.53

“ ”

				(%)
1	600482		4,742,026.00	2.99
2	601058		4,509,079.00	2.84
3	600765		4,361,645.00	2.75
4	601128		4,227,158.00	2.67
5	600985		4,212,466.00	2.66
6	603225		3,974,923.00	2.51
7	600699		3,663,750.00	2.31
8	000975		3,520,075.00	2.22
9	601137		3,326,768.00	2.10
10	600901		3,230,813.20	2.04
11	002273		3,178,910.00	2.01
12	600879		3,136,866.00	1.98
13	600623		3,090,686.00	1.95
14	600970		3,086,254.00	1.95
15	603228		3,072,687.00	1.94
16	002615		3,020,366.00	1.91
17	601717		2,983,962.00	1.88
18	300866		2,927,295.94	1.85
19	002185		2,874,837.92	1.81
20	000960		2,800,282.00	1.77

“ ”

:

	364,739,048.44
	364,295,835.73

“ ” “ ”

7.12.5.1

7.12.5.2

§ 8

				%		%
500 A	11,196	11,132.46	25,714,808.77	20.63	98,924,173.30	79.37
500 C	784	1,720.65	0.00	0.00	1,348,989.74	100.00
	11,980	10,516.53	25,714,808.77	20.41	100,273,163.04	79.59

			%
	500 A	826,072.68	0.66
	500 C	32,962.60	2.44
		859,035.28	0.68

	500 A	10~50
	500 C	0

		10~50
	500 A	10~50
	500 C	0
		10~50

§ 9

	500 A	500 C
2017 8 30	210,352,867.81	-
	122,451,795.22	3,534,263.00
	10,416,218.46	683,691.45
	8,229,031.61	2,868,964.71
	-	-
	124,638,982.07	1,348,989.74

§ 10

10.2.1

10.2.2

			(%)		(%)	
	1	329,832,188.28	45.25	180,054.70	38.23	-
	2	213,755,709.33	29.32	189,776.04	40.29	-
	1	98,449,050.12	13.51	53,742.61	11.41	-
	1	69,597,090.75	9.55	37,994.55	8.07	-
	1	17,336,824.00	2.38	9,464.06	2.01	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

3

4

2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1			2024-1-19

2	500 2023 4		2024-1-22
3	2023		2024-1-22
4			2024-2-6
5	500 2024 1		2024-2-8
6			2024-3-6
7	500 2023		2024-3-29
8	2023		2024-3-29
9			2024-4-1
10	500 2024 1		2024-4-22
11	2024		2024-4-22
12			2024-6-15
13		[redacted]	2024-6-15

14

16			2024-6-25
17			2024-6-26
18	500		2024-6-28

§ 11

20%

§ 12

1

2 500

3 500

4 500

5

6

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2024 8 30