

2019

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

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

6.4	.....	20
§7	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	39
7.4	.....	40
7.5	.....	45
7.6	.....	45
7.7	.....	45
7.8	.....	45
7.9	.....	46
7.10	.....	46
7.11	.....	46
7.12	.....	46
§8	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	48
§9	.....	49
§10	.....	50
10.1	.....	50
10.2	.....	50
10.3	.....	50
10.4	.....	50
10.5	.....	50
10.6	.....	50
10.7	.....	50
10.8	.....	53
§11	.....	55
11.1	..... 20%	55

11.2	.....	55
§12	.....	56.....
12.1	.....	56
12.2	.....	56
12.3	.....	56

§ 2

2.1

	519929
	519929
	2016 7 27
	485,322,901.32

2.2

	1
	2
	3
	4

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500

	300				LOF
					300

1

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2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

PMI

TMI

5G

TMI

4.4.2

0.749

0.749

28.69%

16.40%

4.5

A

TM

4.6

1/2

4.7

1

12

3

2

3

4

5

4.8

§ 5

5.1

2019

5.2

2019

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	15,816,828.04	22,192,843.42
		901,749.14	2,107,085.76
		166,325.14	103,213.45
	6.4.6.2	344,655,367.02	291,711,226.94
		330,837,718.90	289,138,353.14
		-	-
		13,817,648.12	2,572,873.80
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		3,209,801.16	567,381.78
	6.4.6.5	91,184.50	7,847.80
		-	-
		22,881.29	13,200.07
		-	-
	6.4.6.6	-	-
		364,864,136.29	316,702,799.22
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		3,287.00	1,304,872.12
		92,738.71	226,995.88
		436,633.93	415,305.69
		72,772.33	69,217.61
		-	-
	6.4.6.7	502,202.46	483,200.25
		25.31	70.13

		-	-
		-	-
		-	-
	6.4.6.8	105,666.31	259,024.39
		1,213,326.05	2,758,686.07

2	6.4.9.2.2	447,121.45	553,811.20
3		-	-
4	6.4.6.19	2,428,884.84	1,784,587.60
5		-	-
		-	-
6		15.82	15.23
7	6.4.6.20	117,734.11	164,933.74
	-	86,088,405.88	-68,816,786.07
		-	-
	-	86,088,405.88	-68,816,786.07

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	539,014,046.74	-225,069,933.59	313,944,113.15
	-	86,088,405.88	86,088,405.88
-	-53,691,145.42	17,309,436.63	-36,381,708.79
1.	104,483,399.49	-23,064,202.82	81,419,196.67
2.	-158,174,544.91	40,373,639.45	-117,800,905.46
	-	-	-
	485,322,901.32	-121,672,091.08	363,650,810.24

	2018 1 1 2018 6 30		
	558,292,769.23	-92,792,338.22	465,500,431.01
	-	-68,816,786.07	-68,816,786.07
-	2,312,681.96	2,219,250.44	4,531,932.40
1.	107,061,698.32	-17,350,953.21	89,710,745.11
2.	-104,749,016.36	19,570,203.65	-85,178,812.71
	-	-	-
	560,605,451.19	-159,389,873.85	401,215,577.34

6.1 6.4

6.4

6.4.1

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() ()
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0%-95% 80%
3%
5%
TMT
× 60%+ × 40%

6.4.2

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6.4.3

2019 6 30

2019 1 1 2019

6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[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

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1

1 (1)

50%

1

20%

4)

20%

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A

0.10%

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6.4.6

6.4.6.1

	2019 6 30
	15,816,828.04
	-
1	-
1-3	-
3	-
	-
	15,816,828.04

6.4.6.2

		2019 6 30		
		331,274,160.75	330,837,718.90	-436,441.85
-		-	-	-
		13,244,060.90	13,817,648.12	573,587.22
		-	-	-
		13,244,060.90	13,817,648.12	573,587.22
		-	-	-
		-	-	-
		-	-	-
		344,518,221.65	344,655,367.02	137,145.37

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

6.4.6.5

	2019 6 30
	2,101.09
	-
	-
	365.22
	88,650.78
	-
	-
	-
	67.41
	91,184.50

6.4.6.6

6.4.6.7

	2019 6 30
	502,202.46
	-
	502,202.46

6.4.6.8

	2019 6 30
	-
	109.67
	61,844.46
	34,712.18
	9,000.00
	105,666.31

6.4.6.9

	2019 1 1		2019 6 30	
	539,014,046.74		539,014,046.74	
	104,483,399.49		104,483,399.49	
("-")	-158,174,544.91		-158,174,544.91	
- /		-		-
/		-		-
		-		-
("-")		-		-
	485,322,901.32		485,322,901.32	

6.4.6.10

	-219,739,035.47	-5,330,898.12	-225,069,933.59
	70,509,611.07	15,578,794.81	86,088,405.88
	24,863,893.49	-7,554,456.86	17,309,436.63
	-32,634,610.86	9,570,408.04	-23,064,202.82
	57,498,504.35	-17,124,864.90	40,373,639.45
	-	-	-
	-124,365,530.91	2,693,439.83	-121,672,091.08

6.4.6.11

	2019 1 1		2019 6 30	
			93,773.44	
			-	
			-	
			14,507.92	
			2,135.39	
			110,416.75	

6.4.6.12

6.4.6.12.1

—

	2019 1 1	2019 6 30
		1, 049, 137, 054. 19
		975, 797, 694. 35
		73, 339, 359. 84

6.4.6.13

6.4.6.13.1

6.4.6.13.2 —

6.4.6.13.3 —

6.4.6.13.4 —

6.4.6.13.5

6.4.6.14

6.4.6.14.1

6.4.6.15

6.4.6.15.1 —

6.4.6.15.2 —

6.4.6.16

	2019 1 1	2019 6 30
		2, 502, 704. 12

	-
	2, 502, 704. 12

6.4.6.17

	2019 1 1	2019 6 30
1.		15, 578, 794. 81
---		15, 030, 681. 39
---		548, 113. 42
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		15, 578, 794. 81

6.4.6.18

	2019 1 1	2019 6 30
		206, 382. 14
		2, 141. 66
		208, 523. 80

30

30	3	75%	3
6		50%	6
		25%	

6.4.6.19

	2019 1 1	2019 6 30
		2, 428, 884. 84
		-

	-
	-
	-
	2, 428, 884. 84

6.4.6.20

	2019 1 1	2019 6 30
		34, 712. 18
		61, 844. 46
		18, 000. 00
		3, 177. 47
		117, 734. 11

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

(

6.4.9

6.4.9.1

6.4.9.1.1

	2019		2018	
	1 1	6 30	1 1	6 30
	28,805,971.82	1.41%	209,467,213.39	14.52%

6.4.9.1.2

	2019		2018	
	1 1	6 30	1 1	6 30
	-	-	376,029.10	2.39%

6.4.9.1.3

6.4.9.1.4

6.4.9.1.5

	2019		2018	
	1 1	6 30	1 1	6 30
	26,825.83	2.24%	26,825.83	534.00%
	2018		2018	
	1 1	6 30	1 1	6 30
	176,678.53	18.77%	176,678.53	34.18%

2

6.4.9.2

6.4.9.2.1

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	2,682,728.76	3,322,866.97
	1,154,222.33	1,478,043.05

1.5%

= × 1.5%/

6.4.9.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	447,121.45	553,811.20

0.25%

= × 0.25%/

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2019 1 1			2019 6 30			2018 1 1			2018 6 30		
	15,816,828.04			93,773.44			43,808,168.69				135,931.79	

1

2019 6 30

2018 12 31

6.4.9.6

6.4.9.7

6.4.10

6.4.11 2019 6 30

6.4.11.1 /

6.4.11.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-
300788		2019 6 27	2019 7 5		14.85	14.85	1,556	23,106.60	23,106.60	-

6.4.11.2

10%

10%

6.4.12.2.1

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	3,118,668.92	2,572,873.80
	10,698,979.20	0.00
	13,817,648.12	2,572,873.80

6.4.12.2.5

6.4.12.2.6

6.4.12.3

6.4.12.3.1

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2019 6 30	6	6 -1	1-5	5		
	15,816,828.04	-	-	-	-	15,816,828.04
	901,749.14	-	-	-	-	901,749.14
	166,325.14	-	-	-	-	166,325.14
	2,201,865.72	11,615,782.40	-	-	330,837,718.90	344,655,367.02
	-	-	-	-	3,209,801.16	3,209,801.16
	-	-	-	-	91,184.50	91,184.50
	-	-	-	-	22,881.29	22,881.29
	19,086,768.04	11,615,782.40	-	-	334,161,585.85	364,864,136.29

	27	-60,873.72	-33,446.57

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2019 6 30		2018 12 31	
		%		%
-	330,837,718.90	90.98	289,138,353.14	92.10
	-	-	-	-
	13,817,648.12	3.80	2,572,873.80	0.82
	-	-	-	-
	-	-	-	-
	-	-	-	-
	344,655,367.02	94.78	291,711,226.94	92.92

6.4.12.4.3.2

	95%			
	2019 6	2018 12		

		30	31
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§ 7

7.1

			%
1		330,837,718.90	90.67
		330,837,718.90	90.67
2		-	-
3		13,817,648.12	3.79
		13,817,648.12	3.79
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		16,718,577.18	4.58
8		3,490,192.09	0.96
9		364,864,136.29	100.00

7.2

7.2.1

			(%)
A		-	-
B		209,673.65	0.06
C		210,079,673.42	57.77
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		106,523,946.37	29.29
J		33,869.94	0.01
K		-	-
L		-	-
M		9,961,035.00	2.74
N		-	-

O		-	-
P		-	-
Q		-	-
R		4, 029, 520. 52	1. 11
S		-	-
		330, 837, 718. 90	90. 98

7.2.2

7.3

1	603160		100, 086	13, 891, 936. 80	3. 82
2	603660		837, 652	13, 058, 994. 68	3. 59
3	600667		1, 606, 881	12, 131, 951. 55	3. 34
4	600570		175, 184	11, 938, 789. 60	3. 28
5	300205		777, 000	11, 623, 920. 00	3. 20
6	000977		456, 859	10, 900, 655. 74	3. 00
7	002777		400, 030	10, 520, 789. 00	2. 89
8	603118		1, 135, 680	10, 516, 396. 80	2. 89
9	603859		499, 300	9, 961, 035. 00	2. 74
10	002425		1, 513, 500	9, 792, 345. 00	2. 69
11	600271		413, 835	9, 538, 896. 75	2. 62
12	002139		1, 614, 300	9, 362, 940. 00	2. 57
13	603869		504, 909	9, 189, 343. 80	2. 53
14	300546		361, 440	9, 104, 673. 60	2. 50
15	002189		385, 000	8, 754, 900. 00	2. 41
16	300458		408, 919	8, 546, 407. 10	2. 35
17	002236		584, 990	8, 494, 054. 80	2. 34
18	002396		368, 350	8, 265, 774. 00	2. 27
19	600498		290, 700	8, 098, 902. 00	2. 23
20	300047		960, 073	8, 035, 811. 01	2. 21
21	300389		638, 900	7, 922, 360. 00	2. 18
22	002475		311, 808	7, 729, 720. 32	2. 13
23	000063		220, 000	7, 156, 600. 00	1. 97
24	002380		507, 000	7, 143, 630. 00	1. 96
25	300248		880, 478	6, 867, 728. 40	1. 89

26	300303		2, 000, 000	6, 620, 000. 00	1. 82
27	002315		378, 000	6, 316, 380. 00	1. 74
28	300229		590, 000	6, 218, 600. 00	1. 71
29	000066		560, 200	5, 758, 856. 00	1. 58
30	002090		466, 400	5, 503, 520. 00	1. 51
31	002049		122, 500	5, 403, 475. 00	1. 49
32	600633		577, 800	5, 402, 430. 00	1. 49
33	002065		769, 700	5, 380, 203. 00	1. 48
34	002368		169, 400	5, 132, 820. 00	1. 41
35	600536		94, 300	5, 061, 081. 00	1. 39
36	300250		341, 279	4, 818, 859. 48	1. 33
37	600588		178, 668	4, 802, 595. 84	1. 32
38	600373		318, 982	4, 006, 413. 92	1. 10
39	300531		202, 600	3, 557, 656. 00	0. 98
40	002635		251, 000	3, 385, 990. 00	0. 93
41	603328		300, 000	3, 081, 000. 00	0. 85
42	300348		207, 550	3, 009, 475. 00	0. 83
43	000938		81, 340	2, 216, 515. 00	0. 61
44	600850		100, 000	2, 129, 000. 00	0. 59
45	002230		43, 152	1, 434, 372. 48	0. 39
46	002106		200, 000	1, 408, 000. 00	0. 39
47	300130		45, 600	725, 040. 00	0. 20
48	300418		33, 700	433, 719. 00	0. 12
49	600968		59, 063	209, 673. 65	0. 06
50	300782		743	80, 927. 56	0. 02
51	601698		10, 103	39, 603. 76	0. 01
52	603863		1, 612	37, 204. 96	0. 01
53	601236		9, 789	33, 869. 94	0. 01
54	300594		721	31, 803. 31	0. 01
55	603867		1, 045	26, 971. 45	0. 01
56	300788		1, 556	23, 106. 60	0. 01

7.4

7.4.1

2% 20

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2	600570		23,682,902.20	7.54
3	002236		19,813,027.05	6.31
4	002139		19,249,717.09	6.13
5	600588		19,177,753.50	6.11
6	300546		18,908,619.33	6.02
7	300047		18,539,126.59	5.91
8	002777		18,299,533.80	5.83
9	603019		16,909,668.80	5.39
10	002475		16,306,618.84	5.19
11	600850		15,591,479.00	4.97
12	002456		14,639,840.97	4.66
13	000977		14,395,668.06	4.59
14	600373		13,922,003.00	4.43
15	002065		13,433,089.68	4.28
16	002376		13,345,960.00	4.25
17	002189		13,255,431.75	4.22
18	603859		13,071,128.12	4.16
19	000066		12,985,104.00	4.14
20	300212		12,691,485.86	4.04
21	000049		12,660,569.98	4.03
22	002436		12,561,966.00	4.00
23	300014		12,499,911.01	3.98
24	300458		12,301,200.28	3.92
25	603118		12,225,588.20	3.89
26	002380		12,114,772.36	3.86
27	000733		12,004,957.00	3.82
28	603160		11,990,840.44	3.82
29	600271		11,925,135.60	3.80
30	300253		11,670,482.30	3.72
31	603186		11,455,071.64	3.65
32	300205		11,238,923.78	3.58
33	603869			3.55

34 603869

38	300377		10,690,539.08	3.41
39	000823		10,690,374.00	3.41
40	002841		10,667,587.80	3.40
41	002583		10,630,652.00	3.39
42	002587		10,545,608.00	3.36
43	000070		10,383,486.36	3.31
44	002368		10,245,385.00	3.26
45	603444		10,176,098.33	3.24
46	600667		10,106,439.95	3.22
47	603328		9,957,760.74	3.17
48	002425		9,832,001.00	3.13
49	300496		9,564,814.61	3.05
50	300339		9,483,808.80	3.02
51	002405		9,297,007.00	2.96
52	300303		9,251,735.00	2.95
53	002415		9,175,716.10	2.92
54	002106		8,966,807.00	2.86
55	600977		8,886,235.31	2.83
56	300389		8,880,656.00	2.83
57	300590		8,783,911.00	2.80
58	300525		8,718,511.60	2.78
59	300379		8,712,428.30	2.78
60	002449		8,638,866.50	2.75
61	002138		8,332,102.50	2.65
62	600460		8,090,546.00	2.58
63	300531		8,007,045.75	2.55
64	300571		7,903,695.00	2.52
65	600536		7,525,958.08	2.40
66	600563		7,506,120.00	2.39
67	002056		7,352,707.00	2.34
68	300433		7,126,662.00	2.27
69	300248		6,874,591.78	2.19
70	000063		6,816,769.00	2.17
71	300394		6,608,111.98	2.10
72	002315		6,330,345.80	2.02

7.4.2

2% 20

1	603444		25, 147, 174. 22	8. 01
2	300212		24, 148, 671. 16	7. 69
3	002463		24, 008, 908. 50	7. 65
4	000049		21, 905, 180. 87	6. 98
5	600373		21, 257, 379. 39	6. 77
6	600570		19, 399, 491. 57	6. 18
7	300047		19, 258, 735. 46	6. 13
8	002587		19, 033, 674. 31	6. 06
9	600588		18, 549, 580. 94	5. 91
10	002475		18, 502, 246. 80	5. 89
11	002439		18, 431, 814. 55	5. 87
12	002174		18, 086, 949. 12	5. 76
13	600850		18, 085, 520. 91	5. 76
14	300130		17, 332, 505. 61	5. 52
15	300253		17, 118, 690. 21	5. 45
16	300014		16, 828, 894. 03	5. 36
17	002230		16, 576, 748. 00	5. 28
18	002371		16, 556, 140. 32	5. 27
19	603019		16, 508, 563. 00	5. 26
20	300327		16, 430, 123. 40	5. 23
21	600498		16, 412, 378. 44	5. 23
22	002583		15, 716, 606. 09	5. 01
23	002415		15, 303, 862. 68	4. 87
24	002376		14, 813, 615. 08	4. 72
25	002436		14, 778, 114. 00	4. 71
26	300207		14, 232, 658. 00	4. 53
27	300377		14, 141, 776. 00	4. 50
28	300496		13, 678, 499. 51	4. 36
29	000733		13, 657, 349. 44	4. 35
30	002049		13, 461, 547. 48	4. 29
31	002405		13, 394, 945. 00	4. 27
32	603186		12, 951, 665. 23	4. 13
33	002396		12, 569, 934. 00	4. 00
34	300458		12, 124, 221. 51	3. 86

35	600446		11, 859, 669. 98	3. 78
36	603636		11, 778, 944. 55	3. 75
37	002815		11, 765, 496. 30	3. 75
38	002139		11, 542, 231. 80	3. 68
39	002402		11, 291, 661. 22	3. 60
40	600845		11, 222, 751. 87	3. 57
41	300546		11, 040, 329. 00	3. 52
42	002841		11, 022, 924. 01	3. 51
43	600460		10, 959, 048. 00	3. 49
44	300271		10, 804, 969. 09	3. 44
45	002456		10, 747, 489. 67	3. 42
46	300170		10, 674, 158. 88	3. 40
47	300590			

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	1, 002, 466, 378. 72
	1, 049, 137, 054. 19

7.5

1		-	-
2		-	-
3		10, 698, 979. 20	2. 94
		10, 698, 979. 20	2. 94
4		-	-
5		-	-
6		-	-
7		3, 118, 668. 92	0. 86
8		-	-
9		-	-
10		13, 817, 648. 12	3. 80

7.6

1	108602	1704	105, 920	10, 698, 979. 20	2. 94
2	110040		16, 420	2, 184, 352. 60	0. 60
3	128035		8, 870	916, 803. 20	0. 25
4	128018		184	17, 513. 12	0. 00

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7.10.1

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1		166,325.14
2		3,209,801.16
3		-
4		91,184.50

5		22, 881. 29
6		-
7		-
8		-
9		3, 490, 192. 09

7.12.4

1	110040		2, 184, 352. 60	0. 60
2	128035		916, 803. 20	0. 25
3	128018		17, 513. 12	0. 00

7.12.5

7.12.6

§ 8

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5,966	81,348.12	63,774,822.04	13.14%	421,548,079.28	86.86%

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	104, 483, 399. 49
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1	2018 12 31		2019 1 1
2	()		2019 1 10
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6	2019 1		2019 3 12
7			2019 3 28
8	2018		2019 3 29
9			2019 3 30
10			2019 4 8
11			2019 4 15
12	2019 1		2019 4 22
13			2019 4 26
14			2019 5 7
15			2019 5 22
16			2019 6 22

17			2019 6 26
18			2019 6 27

§ 11

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§ 12

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