

**2017**

**2017 12 31**

**2018 3 31**

## § 1

### 1.1

“ ”

2018 3 28

**1.2**

<b>§ 1</b> .....	<b>2</b>
1.1 .....	2
1.2 .....	3
<b>§ 2</b> .....	<b>5</b>
2.1 .....	5
2.2 .....	5
2.3 .....	5
2.4 .....	6
2.5 .....	6
<b>§ 3</b> .....	<b>7</b>
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<b>§ 5</b> .....	<b>20</b>
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7.1 .....	23
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7.3 .....	25
7.4 .....	26
<b>§ 8</b> .....	<b>50</b>
8.1 .....	50
8.2 .....	50
8.3 .....	50
8.4 .....	50
8.5 .....	51
8.6 .....	51
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8.10	52
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9.1	54
9.2	54
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<b>§12</b>	<b>62</b>
12.1	62
12.2	62
<b>§13</b>	<b>63</b>
13.1	63
13.2	63
13.3	63

## §2

## 2.1

	519945	
	2015 11 23	
	170, 049, 277. 57	
	A	C
	A	C
	519945	519944
	149, 141, 012. 20	20, 908, 265. 37

## 2.2

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## 2.4

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	2	68 9

## 2.5

		222 30
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## 3.2

## 3.2.1

A

	0.35%	0.02%	1.72%	0.02%	-1.37%	0.00%
	1.27%	0.04%	3.46%	0.02%	-2.19%	0.02%
	2.33%	0.06%	6.98%	0.02%	-4.65%	0.04%
	8.21%	0.08%	15.30%	0.02%	-7.09%	0.06%

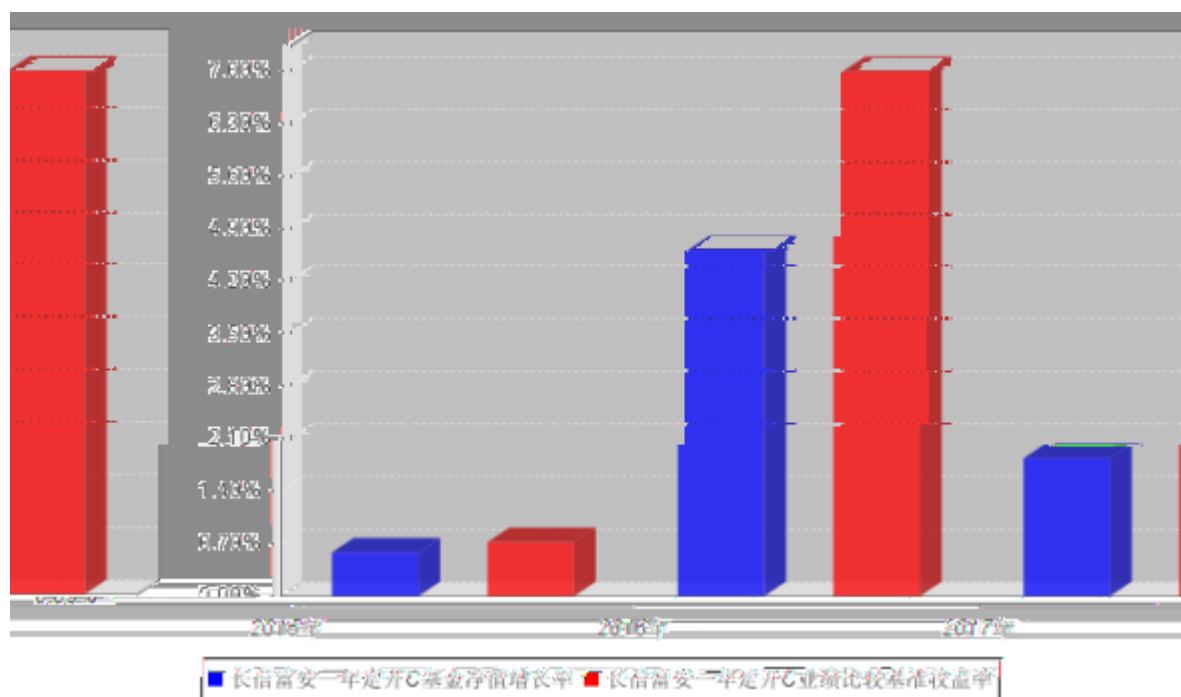
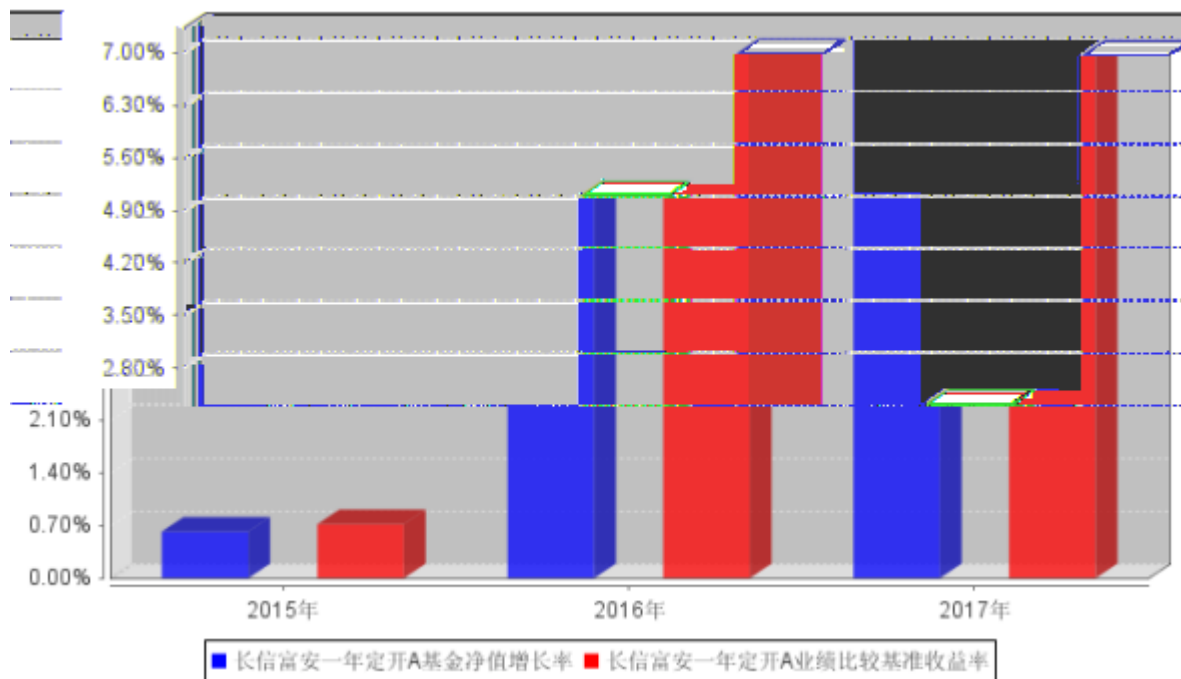
C

	0.16%	0.02%	1.72%	0.02%	-1.56%	0.00%
	0.99%	0.04%	3.46%	0.02%	-2.47%	0.02%
	1.84%	0.06%	6.98%	0.02%	-5.14%	0.04%
	7.15%	0.08%	15.30%	0.02%	-8.15%	0.06%





### 3.2.3



2015 11 23 2015

### 3.3

A

	10				
2017	-	-	-	-	
2016	0.740	29,830,545.16	37,876,365.31	67,706,910.47	
2015	-	-	-	-	
	0.740	29,830,545.16	37,876,365.31	67,706,910.47	

C					
	10				
2017	-	-	-	-	
2016	0.700	4,010,730.24	35,743,226.87	39,753,957.11	
2015	-	-	-	-	
	0.700	4,010,730.24	35,743,226.87	39,753,957.11	

4.8

**\$4**

**4.1**

**4.1.1**

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2017 12 31

58

100

(LOF)

(LOF)

LOF

LOF



		2016 12 12	-	4	2016 5
	LOF	2017 7 28	-	5	2013 LOF
		2015 11 23	2017 1 25	8	

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3 2018 2 2

## 4.2

## 4.3

### 4.3.1

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**4.4.2**

		A	1.0075	1.0815
		A	2.33%	C
1.0014	1.0714			C
1.84%	6.98%			

**4.5****4.6**

2017

4.7

“ ”

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4.8

1

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100%

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A

C

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## 4.9

**§5**

**5.1**

**5.2**

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**5.3**

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## §6

## 6.1

	( ) (18) P00435

## 6.2

	2017 12 31 ( )
	2017 12 31 2017
	“ ”
	-
	-
	( “ ” ) 2017
	( )

	(1)	
	(2)	
	(3)	
	(4)	

## §7

## 7.1

2017 12 31

		2017 12 31	2016 12 31
	7.4.7.1	2,397,412.04	2,600,157.43
		6,191,041.22	3,090,909.09
		109,972.06	15,895.06
	7.4.7.2	153,809,628.70	1,462,476,865.69
		-	-
		-	-
		153,809,628.70	1,462,476,865.69
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	4,992,127.49	891,687,973.64
		-	1,300.31
	7.4.7.5	4,967,721.35	41,674,486.65
		-	-
		-	-

		-	-
	7.4.7.6	-	-
		172,467,902.86	2,401,547,587.87
		<b>2017 12 31</b>	<b>2016 12 31</b>
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		-	-
		649,616.71	1,245,714.79
		185,604.77	355,918.53
		62,329.20	113,371.66
	7.4.7.7	49,150.62	20,876.94
		-	-
		-	-
		-	-
		-	-
	7.4.7.8	319,000.00	339,000.00



		1,265,701.30	2,074,881.92
	7.4.7.9	170,049,277.57	2,437,574,147.08
	7.4.7.10	1,152,923.99	-38,101,441.13
		171,202,201.56	2,399,472,705.95
		172,467,902.86	2,401,547,587.87

2017 12 31

A

1.0075

149,141,012.20

C

1.0014

20,908,265.37

170,049,277.57

## 7.2

2017 1 1 2017 12 31

		2017 1 1 2017 12 31	2016 1 1 2016 12 31
		88,103,941.88	96,704,312.95
1.		153,686,546.14	106,429,085.89
	7.4.7.11	368,851.00	681,347.97
		139,334,925.66	102,837,870.89
		-	-
		13,982,769.48	2,909,867.03
		-	-
2.	“ - ”	-97,747,256.64	30,820,275.07
	7.4.7.12	-	-

		-	-
	7.4.7.13	-97,590,656.64	30,820,275.07
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-156,600.00	-
	7.4.7.16	-	-
3.	7.4.7.17	31,994,326.20	-40,586,188.55
4.	“ ”	-	-
5.	7.4.7.18	170,326.18	41,140.54
		37,194,085.60	23,081,405.21
1	7.4.10.2.1	16,150,644.36	11,155,274.60
2	7.4.10.2.2	4,614,469.89	3,187,221.33
3	7.4.10.2.3	1,667,845.16	2,252,835.21
4	7.4.7.19	63,725.18	67,733.36
5		14,338,797.50	6,028,136.27
		14,338,797.50	6,028,136.27
6	7.4.7.20	358,603.51	390,204.44
	“ ”	50,909,856.28	73,622,907.74
		-	-
”	“ ”	50,909,856.28	73,622,907.74

## 7.3

2017 1 1 2017 12 31

	<b>2017 1 1 2017 12 31</b>
--	----------------------------

	2,437,574,147.08	-38,101,441.13	2,399,472,705.95
	-	50,909,856.28	50,909,856.28
“_”	-2,267,524,869.51	-11,655,491.16	-2,279,180,360.67
1.	73,330,202.25	426,594.82	73,756,797.07
2.	-2,340,855,071.76	-12,082,085.98	-2,352,937,157.74
	-	-	-
“_”	170,049,277.57	1,152,923.99	171,202,201.56
	<b>2016 1 1 2016 12 31</b>		
	1,482,871,919.06	9,026,367.47	1,491,898,286.53
	-	73,622,907.74	73,622,907.74
“_”	954,702,228.02	-13,289,848.76	941,412,379.26
1.	1,863,788,692.10	-14,965,889.94	1,848,822,802.16
2.	-909,086,464.08	1,676,041.18	-907,410,422.90
	-	-107,460,867.58	-107,460,867.58
“_”			
	2,437,574,147.08	-38,101,441.13	2,399,472,705.95

7.1 7.4

7.4

7.4.1

( “ ” )

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A C

1,482,871,919.06 ( )

1500955 2015 11 23

( )

80%

5%

( )+4%

2018 3 26

7.4.2

( “ ” )

**7.4.3**

2017 12 31

2017

**7.4.4****7.4.4.1**

1 1 12 31

**7.4.4.2****7.4.4.3**

1)

2)

**7.4.4.4**



**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

( )

( )

**7.4.4.9** / ( )

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**7.4.4.10**

0.70%

0.20%

A C 0.40%

C 0.40%

**7.4.4.11**

1 1

100%

2 A C

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**7.4.4.12**

**7.4.4.13**

< 2015 1

> ( [2014]24 )



( )

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2004]78

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

20%

## 7.4.7

## 7.4.7.1

	2017 12 31	2016 12 31
	2,397,412.04	2,600,157.43
	-	-
1-3	-	-
	-	-
	2,397,412.04	2,600,157.43

## 7.4.7.2

		2017 12 31		
		-	-	-
-		-	-	-
		18,244,534.67	17,464,828.70	-779,705.97
		139,041,295.55	136,344,800.00	-2,696,495.55
		157,285,830.22	153,809,628.70	-3,476,201.52
		-	-	-
		-	-	-
		-	-	-
		157,285,830.22	153,809,628.70	-3,476,201.52
		2016 12 31		
		-	-	-
-		-	-	-
		79,014,845.36	77,673,765.69	-1,341,079.67
		1,418,949,748.05	1,384,803,100.00	-34,146,648.05
		1,497,964,593.41	1,462,476,865.69	-35,487,727.72
		-	-	-
		-	-	-
		-	-	-
		1,497,964,593.41	1,462,476,865.69	-35,487,727.72

## 7.4.7.3

/

		2017 12 31		
/				
		1,863,500.00	-	-
-		1,863,500.00	-	-
		-	-	-

	-	-	-	
	-	-	-	
	1,863,500.00	-	-	
	2016 12 31			
	/			
	-	-	-	
	-	-	-	
	-	-	-	
	-	-	-	
	-	-	-	

## 7.4.7.4

## 7.4.7.4.1

	2017 12 31	
-	4,992,127.49	-
	4,992,127.49	-
	2016 12 31	
-	889,087,973.64	-
-	2,600,000.00	-
	891,687,973.64	-

## 7.4.7.4.2

## 7.4.7.5

	2017 12 31	2016 12 31
	386.65	6,893.23
	-	-
	-	-
	2,107.01	1,390.90
	4,953,234.62	39,795,764.13
	11,968.77	1,870,431.29
	-	-
	-	-
	24.30	7.10
	4,967,721.35	41,674,486.65

## 7.4.7.6

## 7.4.7.7

	2017 12 31	2016 12 31
	-	-
	49,150.62	20,876.94
	49,150.62	20,876.94

## 7.4.7.8

	2017 12 31	2016 12 31
	-	-
	-	-
	319,000.00	339,000.00
	319,000.00	339,000.00

## 7.4.7.9

A		
	2017 1 1	2017 12 31
	1,994,625,575.18	1,994,625,575.18
	68,575,012.00	68,575,012.00
“_”	-1,914,059,574.98	-1,914,059,574.98
- /	-	-
/	-	-
	-	-
“_”	-	-
	149,141,012.20	149,141,012.20

C		
	2017 1 1	2017 12 31
	442,948,571.90	442,948,571.90
	4,755,190.25	4,755,190.25
“_”	-426,795,496.78	-426,795,496.78
- /	-	-
/	-	-
	-	-
“_”	-	-
	20,908,265.37	20,908,265.37

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—	-	-
—	-	-
	-97,590,656.64	30,820,275.07

**7.4.7.13.2**

	2017 1 1 31	2017 12 31	2016 1 1 31	2016 12 31
	8,082,302,445.61		2,834,291,244.94	
	7,972,837,604.92		2,716,030,224.73	
	207,055,497.33		87,440,745.14	
	-97,590,656.64		30,820,275.07	

**7.4.7.13.3****7.4.7.13.4****7.4.7.13.5****7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1****7.4.7.15.2**

	2017 1 1 31	2017 12 31	2016 1 1 12 31	2016 12 31
		-156,600.00		-
		-		-

**7.4.7.16**

**7.4.7.17**

	2017 1 1 31	2017 12 31	2016 1 1	2016 12 31
1.		32,011,526.20		-40,586,188.55
—		-		-
—		32,011,526.20		-40,586,188.55
—		-		-
—		-		-
—		-		-
2.		-17,200.00		-
—		-		-
—		-17,200.00		-
3.		-		-
		31,994,326.20		-40,586,188.55

**7.4.7.18**

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		170,326.18		41,140.54
		170,326.18		41,140.54

**7.4.7.19**

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		5,396.67		37,495.86
		58,328.51		30,237.50
		63,725.18		67,733.36

**7.4.7.20**

	2017 1 1 31	2017 12 31	2016 1 1	2016 12 31
		50,000.00		70,000.00
		260,000.00		260,000.00
		52.56		4,105.20
		36,000.00		36,000.00
		12,550.95		20,099.24
		358,603.51		390,204.44





	2017		2016	
	1 1	12 31	1 1	12 31
	874,239,066.43	91.48%	867,495,421.39	77.95%

**7.4.10.1.3**

	2017		2016	
	1 1	12 31	1 1	12 31
	6,671,800,000.00	93.82%	6,568,300,000.00	92.78%

**7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2017		2016	
	1 1	12 31	1 1	12 31
		16,150,644.36		11,155,274.60
		2,361,010.95		1,230,435.44

0.70%

$$H \ E \times \quad \div \quad H \quad E$$
**7.4.10.2.2**

	2017		2016	
	1 1	12 31	1 1	12 31
		4,614,469.89		3,187,221.33

0.20%

$$H \ E \times \quad \div \quad H \quad E$$

## 7.4.10.2.3

	2017 1 1 2017 12 31		
	A	C	
	-	7,506.04	7,506.04
-	1,444,493.46	1,444,493.46	
-	40.15	40.15	
-	1,452,039.65	1,452,039.65	
	2016 1 1 2016 12 31		
	A	C	
	-	1,988,924.07	1,988,924.07
-	41.45	41.45	
-	1,988,965.52	1,988,965.52	

A

C

0.40%

C

0.40%

H E ×

÷

S

H CS

**7.4.10.4****7.4.10.4.1****7.4.10.4.2****7.4.10.5**

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
	2,397,412.04	287,457.80	2,600,157.43	528,383.88

“

”

2017 12 31

6,191,041.22

2016 12 31

3,090,909.09

**7.4.10.6****7.4.10.7****7.4.11****7.4.12 2017 12 31****7.4.12.1 /****7.4.12.2****7.4.12.3****7.4.12.3.1**

**7.4.12.3.2**

**7.4.13**

**7.4.13.1**

“

”

**7.4.13.2**

10%

10%

**7.4.13.2.1****7.4.13.2.2**

	2017 12 31	2016 12 31
AAA	19,894.00	5,374,500.00
AAA	153,789,734.70	1,457,102,365.69
	0.00	0.00
	153,809,628.70	1,462,476,865.69

**7.4.13.3****7.4.13.3.1**



	2,600,157.43	-	-	-	-	2,600,157.43
	3,090,909.09	-	-	-	-	3,090,909.09
	15,895.06	-	-	-	-	15,895.06
	51,020,000.00	107.49	940,100,758.20	471,356,000.00	-	1,462,476,865.69
	891,687,973.64	-	-	-	-	891,687,973.64
	-	-	-	-	1,300.31	1,300.31
	-	-	-	-	-41,674,486.65	41,674,486.65
	-	-	-	-	-	-
	948,414,935.22	107.49	940,100,758.20	471,356,000.00	41,675,786.96	2,401,547,587.87
	-	-	-	-	-	-
	-	-	-	-	1,245,714.79	1,245,714.79
	-	-	-	-	355,918.53	355,918.53
	-	-	-	-	113,371.66	113,371.66
	-	-	-	-	20,876.94	20,876.94
	-	-	-	-	339,000.00	339,000.00
	-	-	-	-	2,074,881.92	2,074,881.92
	948,414,935.22	107.49	940,100,758.20	471,356,000.00	39,600,905.04	2,399,472,705.95

#### 7.4.13.4.1.2

		2017 12 31	2016 12 31
	27	833,678.58	8,829,570.90
	27	-833,678.58	-8,829,570.90

#### 7.4.13.4.2

#### 7.4.13.4.3

VaR (Value at Risk)

12 31

R y:

**7.4.13.1.1.1**

	2017 12 31		2016 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	153,809,628.70	89.84	1,462,476,865.69	60.95
	-	-	-	-
	-	-	-	-
	-	-	-	-
	153,809,628.70	89.84	1,462,476,865.69	60.95

**7.4.13.1.1.2**

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(iii)

(2)



1		-	-
2		-	-
3		-	-
		-	-
4		153,809,628.70	89.84
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		153,809,628.70	89.84

## 8.6

1	1480292	14	200,000	16,382,000.00	9.57
2	1380083	13	200,000	12,184,000.00	7.12
3	1580011	15	100,000	10,133,000.00	5.92
4	1580082	15	100,000	10,094,000.00	5.90
5	1780100	17	100,000	9,907,000.00	5.79

## 8.7

## 8.8

## 8.9

## 8.10

### 8.10.1

**8.10.2**

		/			
T1803	T1803	-2	-1,863,500.00	-17,200.00	
					-17,200.00
					-156,600.00
					-17,200.00

**8.10.3**

IRR

**8.11****8.11.1****8.11.2****8.11.3**

1		109,972.06
2		-
3		-
4		4,967,721.35
5		-
6		-
7		-
8		-
9		5,077,693.41

**8.11.4**

**8.11.5**

**8.11.6**

## § 9

## 9.1

	( )					
A	377	395, 599. 50	118, 169, 176. 52	79. 23%	30, 971, 835. 68	20. 77%
C	3, 409	6, 133. 25	49, 985. 00	0. 24%	20, 858, 280. 37	99. 76%
	3, 786	44, 915. 29	118, 219, 161. 52	69. 52%	51, 830, 116. 05	30. 48%

## 9.2

	A	0. 00	0. 00%
	C	1, 031. 34	0. 00%
		1, 031. 34	0. 00%

## 9.3

	A	0
	C	0
		0
	A	0
	C	0
		0


**§ 11****11.1****11.2****11.2.1****11.2.2****11.3****11.4****11.5****11.6**

50,000.00

1

**11.7****11.8****11.8.1**








	2016 4		
8			2017 1 25
9			2017 2 8
10			2017 2 23
11			2017 3 10
12			2017 3 22
13			2017 3 22
14	2016		2017 3 27
15			2017 3 30
16			2017 4 1
17			

24			2017 7 1
25			2017 7 5
26	2	2017	2017 7 6
27			2017 7 8
28		2017 2	2017 7 19
29			2017 7 28
30			2017 8 14
31			2017 8 15
32			2017 8 18
33		2017	2017 8 24
34			2017 9 5
35			2017 9 8
36			2017 10 13
37		2017 3	2017 10 27
38			2017 11 11
39			2017 11 17
40			2017 12 6

41			2017 12 18
42			2017 12 19
43			2017 12 28
44			2017 12 28
45			2017 12 28
46			2017 12 29
47			2017 12 30

**§12****12.1****20%**

		20%					
1	2017 1 1 2017 12 12	505,355,771.17	0.00	505,355,771.17	0.00	0.00%	
2	2017 1 1 2017 12 31	537,160,504.91	0.00	487,562,189.05	49,598,315.86	29.17%	
	-	-	-	-	-	-	-
1							
2							
3							

**12.2**

## §13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

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