

2018

2018 6 30

2018 8 29

# 1

## 1.1

2018 8 27

2018 1 1      2018 6 30

<b>1.2</b>		
<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	.....	7
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>11</b>
4.1	.....	11
4.2	.....	14
4.3	.....	14
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	16
4.8	.....	16
<b>§5</b>	.....	<b>17</b>
5.1	.....	17
5.2	.....	17
5.3	.....	17
<b>§6</b>	.....	<b>18</b>
6.1	.....	18
6.2	.....	19
6.3	.....	20

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6.4	.....	21
<b>§7</b>	.....	<b>42</b>
7.1	.....	42
7.2	.....	42
7.3	.....	43
7.4	.....	44
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7.6	.....	46
7.7	.....	46
7.8	.....	47
7.9	.....	47
7.10	.....	47
7.11	.....	47
7.12	.....	47
<b>§8</b>	.....	<b>49</b>
8.1	.....	49
8.2	.....	49
8.3	.....	49
	.....	<b>50</b>
<b>§10</b>	.....	<b>51</b>
10.1	.....	51
10.2	.....	51
10.3	.....	51
10.4	.....	51
10.5	.....	51
10.6	.....	51
10.7	.....	51
10.8	.....	53
<b>§11</b>	.....	<b>57</b>
11.1	..... 20%	57

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11.2	.....	57
<b>§12</b>	.....	<b>58</b>
12.1	.....	58
12.2	.....	58
12.3	.....	58

## 2

## 2.1

	519963	
	2015 6 9	
	875, 056, 608. 85	
	A	C
:	A	C
	519963	519962
	875, 056, 282. 72	326. 13

## 2.2

	1		GDP	CPI	M2
	2				
	1				
	2				
	3				

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	4
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+3%



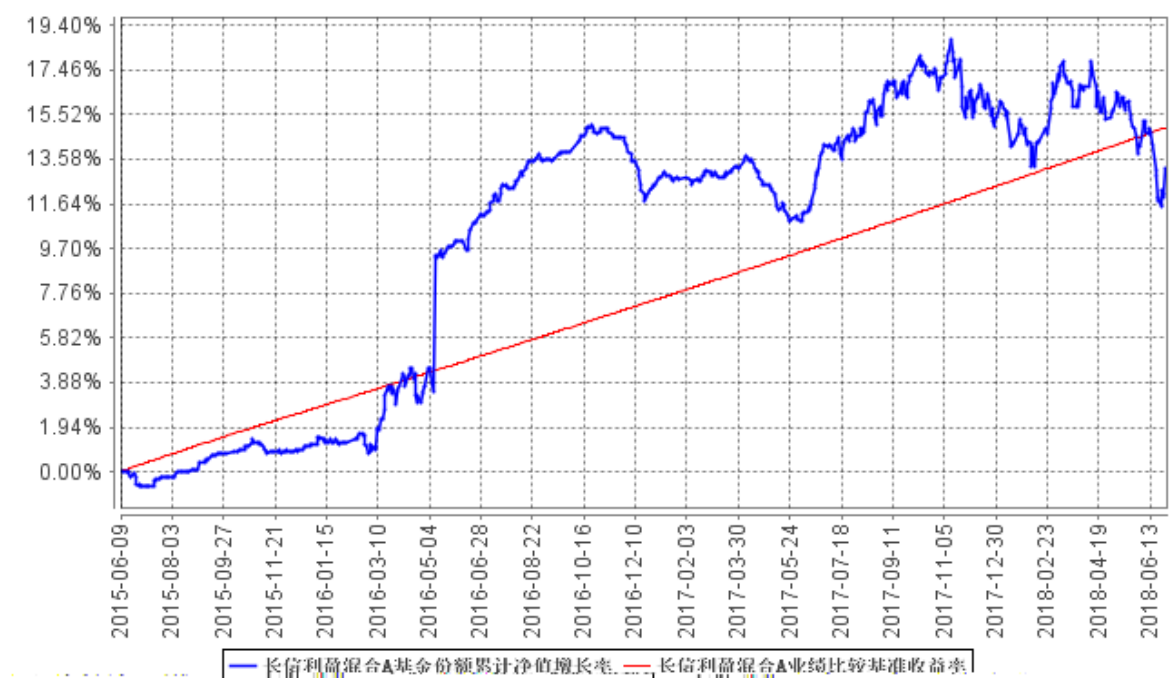


	13.77%	0.32%	14.60%	0.01%	-0.83%	0.31%
	13.20%	0.32%	14.96%	0.01%	-1.76%	0.31%

C

	-0.80%	0.50%	0.37%	0.01%	-1.17%	0.49%
	-2.95%	0.40%	1.13%	0.01%	-4.08%	0.39%
	-1.75%	0.39%	2.26%	0.01%	-4.01%	0.38%
	4.67%	0.52%	4.60%	0.01%	0.07%	0.51%
	11.00%	0.35%	12.37%	0.01%	-1.37%	0.34%

## 3.2.2







500

LOF

**4.1.2**

					CIM Investors Group Financial Services Co. Ltd 2002
	LOF	2016 5 24	-	20	

					LOF
		2018 5 29	-	8	2017
		2016 2 6	2018 2 6	12	
		2016 12 12	2018 5 22	6	
		2017 7 28	-	3	2017 5

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--	--	--	--	--	--

1

/

2

3

2018 7 10

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

### 4.4.1

2018

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,

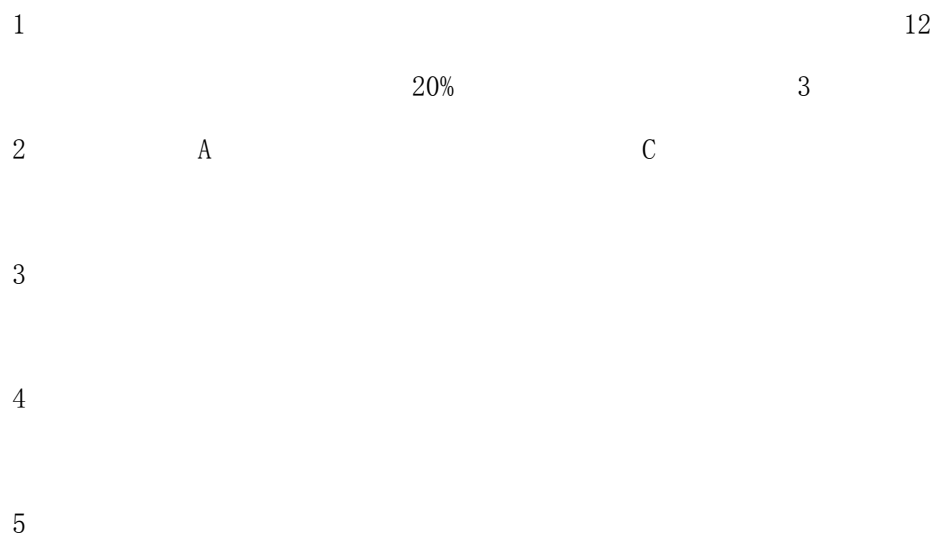
**4.4.2**

	A	1.1320	1.1320	
A	-1.91%		2.26%	C
1.1200		1.1200	C	-1.75%
	2.26%			

**4.5****4.6**

,

#### 4.7



#### 4.8



## 5

### 5.1

### 5.2

## 6

### 6.1

2018

		55,217.58	-
		-	-
		-	-
		-	-
	6.4.6.8	152,808.12	399,000.04
		9,753,888.24	3,709,683.26
	6.4.6.9	875,056,608.85	875,862,419.08
	6.4.6.10	115,543,275.09	134,517,484.82
		990,599,883.94	1,010,379,903.90
		1,000,353,772.18	1,014,089,587.16

2018 6 30 A 1.1320

875,056,282.72 C 1.1200 326.13

875,056,608.85

## 6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		-9,488,448.49	23,930,469.87
1.		19,379,513.58	54,071,066.62
	6.4.6.11	177,386.87	236,223.20
		18,469,115.16	49,739,501.72
		-	-
		733,011.55	4,095,341.70
		-	-
2.	-	-51,040,824.95	-25,482,808.07
	6.4.6.12	-38,020,755.57	-8,483,664.80
		-	-
	6.4.6.13	-14,115,492.11	-18,301,059.25
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	1,095,422.73	1,301,915.98
3.	6.4.6.17	22,170,076.80	-4,661,925.66
-			
4.	-	-	-

5.	-	6.4.6.18	2, 786. 08
			4, 136. 98
			9, 361, 088. 37
1		6.4.9.2.1	3, 004, 543. 09
2		6.4.9.2.2	500, 757. 20
3		6.4.9.2.3	0. 60
4		6.4.6.19	5, 200, 715. 82
5			447, 661. 62
			5, 981, 112. 21
			447, 661. 62
			5, 981, 112. 21
6			38, 311. 15
			-
7		6.4.6.20	169, 098. 89
			230, 674. 29
	-		-18, 849, 536. 86
			9, 769, 638. 89
			-
	-		-18, 849, 536. 86
			9, 769, 638. 89

## 6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	875, 862, 419. 08	134, 517, 484. 82	1, 010, 379, 903. 90
	-	-18, 849, 536. 86	-18, 849, 536. 86
-	-805, 810. 23	-124, 672. 87	-930, 483. 10
1.	361, 969. 06	58, 845. 19	420, 814. 25
2.	-1, 167, 779. 29	-183, 518. 06	-1, 351, 297. 35
	-	-	-

-			
	875,056,608.85	115,543,275.09	990,599,883.94
	<b>2017 1 1 2017 6 30</b>		
	1,773,254,897.07	221,329,355.90	1,994,584,252.97
	-	9,769,638.89	9,769,638.89
-	-896,759,611.99	-106,263,012.05	-1,003,022,624.04
1.	281,555.11	36,416.17	317,971.28
2.	-897,041,167.10	-106,299,428.22	-1,003,340,595.32
-	-	-	-
	876,495,285.08	124,835,982.74	1,001,331,267.82

6.1 6.4

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**6.4****6.4.1**

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(

[2015]919

270,946,626.82

(

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1500367

2015

6 9

(

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)

(

)

( )

0%-95%

5%-100%

3%

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

( 1 ) 1 1 ( 1 )

50%

1

20%

4)

20%

5) A 0.10% ( )

## 6.4.6

### 6.4.6.1

	2018 6 30
	31,190,509.08
	-
1	-
1-3	-
3	-
	-
	31,190,509.08

### 6.4.6.2

	2018 6 30		
	192,380,385.64	195,021,382.62	2,640,996.98
-	-	-	-
	256,591,765.27	255,692,771.13	-898,994.14
	502,708,798.74	491,876,000.00	-10,832,798.74
	759,300,564.01	747,568,771.13	-11,731,792.88
	-	-	-
	-	-	-
	-	-	-
	951,680,949.65	942,590,153.75	-9,090,795.90

### 6.4.6.3

/

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### 6.4.6.4

#### 6.4.6.4.1



**6.4.6.4.2****6.4.6.5**

	2018 6 30
	4,691.80
	-
	-
	2,410.56
	8,621,259.51
	-
	-
	-
	-
	284.94
	8,628,646.81

**6.4.6.6****6.4.6.7**

	2018 6 30
	1,448,311.13
	11,203.85
	1,459,514.98

**6.4.6.8**

	2018 6 30
	-
	-

	44,630.98
	49,588.57
	152,808.12

**6.4.6.9**

A		
	2018 1 1	2018 6 30
	875,860,330.03	875,860,330.03
	361,788.72	361,788.72
( "-" )	-1,165,836.03	-1,165,836.03
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	875,056,282.72	875,056,282.72

C		
	2018 1 1	2018 6 30
	2,089.05	2,089.05
	180.34	180.34
( "-" )	-1,943.26	-1,943.26
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	326.13	326.13

**6.4.6.10**

A			
	80,429,365.37	54,087,827.08	134,517,192.45
	-41,019,566.32	22,170,046.78	-18,849,519.54
	-68,314.81	-56,122.06	-124,436.87

	30,016.71	28,808.82	58,825.53
	-98,331.52	-84,930.88	-183,262.40
	-	-	-
	39,341,484.24	76,201,751.80	115,543,236.04

C			
	176.14	116.23	292.37
	-47.34	30.02	-17.32
	-116.17	-119.83	-236.00
	10.24	9.42	19.66
	-126.41	-129.25	-255.66
	-	-	-
	12.63	26.42	39.05

#### 6.4.6.11

	2018	1	1	2018	6	30
						122,878.50
						-
						-
						48,609.46
						5,898.91
						177,386.87

#### 6.4.6.12

##### 6.4.6.12.1

	2018	1	1	2018	6	30
						1,719,414,250.59
						1,757,435,006.16
						-38,020,755.57

#### 6.4.6.13

##### 6.4.6.13.1

	2018 1 1	2018 6 30
		-14, 115, 492. 11
		-
		-
		-14, 115, 492. 11

**6.4.6.13.2**

	2018 1 1	2018 6 30
		1, 179, 848, 112. 25
		1, 172, 733, 479. 30
		21, 230, 125. 06
		-14, 115, 492. 11

**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**

	2018 1 1	2018 6 30
		1,095,422.73
		-
		1,095,422.73

**6.4.6.17**

	2018 1 1	2018 6 30
1.		22,170,076.80
		11,508,244.39
		10,661,832.41
		-
		-
		-
		-
2.		-
		-

	15,237.50
	5,200,715.82

**6.4.6.20**

	2018 1 1	2018 6 30
		44,630.98
		99,177.14



---

	2017 1 1	2017 6 30



## 6.4.9.2.3

	2018 1 1			2018 6 30		
	A	C				
	-	0.60		0.60		
	-	0.60		0.60		
	2017 1 1			2017 6 30		
	A	C				
	-	29.12		29.12		
	-	29.12		29.12		

A

C

0.25%

C

0.25%

H

H C

E C

## 6.4.9.3

( )

2018 1 1							2018 6 30							
-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2017 1 1							2017 6 30							
	-	-	-	-	-	-	119,940,000.00	85,108.11						

( )

**6.4.9.4****6.4.9.4.1****6.4.9.4.2****6.4.9.5**

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	31,190,509.08		122,878.50		26,232,662.43		223,360.38	

2018 6 30

2017 12 31

**6.4.9.6****6.4.9.7****6.4.10****6.4.11 2018**

			3						
603706		2018 6 29	2018 7 9		13.09	13.09	1,765	23,103.85	23,103.85
603105		2018 6 29	2018 7 9		4.83	4.83	3,410	16,470.30	16,470.30

**6.4.11.2****6.4.11.3****6.4.11.3.1****6.4.11.3.2****6.4.12****6.4.12.1**

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2018 6 30	2017 12 31
A-1	39,990,000.00	0.00
A-1	0.00	0.00
	20,050,000.00	9,985,000.00
	60,040,000.00	9,985,000.00

**6.4.12.2.2****6.4.12.2.3**

	2018 6 30	2017 12 31
A-1	-	-
A-1	-	-
	118,301,000.00	-

	118,301,000.00	-
--	----------------	---

AA+

**6.4.12.2.4**

	2018 6 30	2017 12 31
AAA	120,396,000.00	1,986,600.00
AAA	217,533,368.33	333,017,769.51
	231,298,402.80	145,520,000.00
	569,227,771.13	480,524,369.51

**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

2018	6	30	6	6	-1	1-5	5		
			31,190,509.08						31,190,509.08
			5,952,037.57						5,952,037.57
			703,474.40						703,474.40
			141,172,575.53	142,702,792.80		463,693,402.80		-195,021,382.62	942,590,153.75
								-11,288,750.73	11,288,750.73
								-8,628,646.81	8,628,646.81
								-199.84	199.84
			179,018,596.58	142,702,792.80		463,693,402.80		-214,938,980.00	1,000,353,772.18
								-7,513,871.51	7,513,871.51
								-19.50	19.50
								-490,677.04	490,677.04
								-81,779.51	81,779.51
								-1,459,514.98	1,459,514.98
								-55,217.58	55,217.58
								-152,808.12	152,808.12
								-9,753,888.24	9,753,888.24

	179,018,596.58	142,702,792.80	463,693,402.80		-205,185,091.76	990,599,883.94
2017 12 31	6	6 -1	1-5	5		
	4,223,331.94	-	-	-	-	4,223,331.94
	10,182,726.54	-	-	-	-	10,182,726.54
	618,843.32	-	-	-	-	618,843.32
	64,174,906.51	-	129,101,463.00	297,233,000.00	199,089,965.24	689,599,334.75
	280,000,000.00	-	-	-	-	280,000,000.00
	-	-	-	-	15,287,386.63	15,287,386.63
	-	-	-	-	14,177,769.14	14,177,769.14
	-	-	-	-	194.84	194.84
	359,199,808.31	-	129,101,463.00	297,233,000.00	228,555,315.85	1,014,089,587.16
	-	-	-	-	6,948.70	6,948.70
	-	-	-	-	517,981.59	517,981.59
	-	-	-	-	86,330.23	86,330.23
	-	-	-	-	0.62	0.62
	-	-	-	-	2,699,422.08	2,699,422.08
	-	-	-	-	399,000.04	399,000.04
	-	-	-	-	3,709,683.26	3,709,683.26

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**6.4.12.4.2****6.4.12.4.3**

VaR(Value at Risk)

6 30

**6.4.12.4.3.1**

	2018 6 30		2017 12 31	
		%		%
-	195,021,382.62	19.69	199,089,965.24	19.70
	-	-	-	-
	747,568,771.13	75.47	490,509,369.51	48.55
	-	-	-	-
	-	-	-	-
	-	-	-	-
	942,590,153.75	95.15	689,599,334.75	68.25

**6.4.12.4.3.2**

		95%			
		2018 6 30		2017 12 31	
VaR	1.03%	2017 12	-10,219,001.32	2017 12	-9,061,917.82



	31	VaR	0.90%		
--	----	-----	-------	--	--

VaR

95%

2017

**6.4.13**

(1)

(a)

(b)

(i)

2018 6 30

199,483,525.60

743,106,628.15

(ii)

( )

(iii)

(2)

## 7

## 7.1

			%
1		195,021,382.62	19.50
		195,021,382.62	19.50
2		-	-
3		747,568,771.13	74.73
		747,568,771.13	74.73
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		37,142,546.65	3.71
8		20,621,071.78	2.06
9		1,000,353,772.18	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		-	-
C		124,988,804.96	12.62
D		71,559.85	0.01
E		-	-
F		-	-
G		6,003,000.00	0.61
H		-	-
I		39,638,910.84	4.00
J		23,787,722.88	2.40
K		-	-

L		-	-
M		450,157.95	0.05
N		81,226.14	0.01
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		195,021,382.62	19.69

### 7.2.2

### 7.3

1	603019		837,900	38,434,473.00	3.88
2	601336		554,751	23,787,722.88	2.40
3	603986		200,000	21,704,000.00	2.19
4	600584		800,000	13,552,000.00	1.37
5	300474		277,600	12,902,848.00	1.30
6	600038		300,000	11,997,000.00	1.21
7	002156		1,100,000	11,913,000.00	1.20
8	600570		200,000	10,590,000.00	1.07
9	002153		349,915	10,147,535.00	1.02
10	002405		500,000	10,125,000.00	1.02
11	002065		1,000,000	8,600,000.00	0.87
12	600967		650,000	8,281,000.00	0.84
13	002049		100,000	4,412,000.00	0.45
14	600029		500,000	4,225,000.00	0.43
15	601111		200,000	1,778,000.00	0.18
16	300750		10,261	738,381.56	0.07
17	600879		100,000	703,000.00	0.07
18	603259		4,741	450,157.95	0.05
19	300454		1,604	176,375.84	0.02
20	300747		1,543	123,995.48	0.01
21	300745		1,304	107,032.32	0.01

22	601330		4,971	81,226.14	0.01
23	603596		1,532	52,118.64	0.01
24	603650		2,376	50,988.96	0.01
25	603693		5,384	48,456.00	0.00
26	603706		1,765	23,103.85	0.00
27	603105		3,410	16,470.30	0.00
28	002371		10	496.70	0.00

## 7.4

### 7.4.1

2% 20

1	000002		132,582,033.97	13.12
2	601336		62,553,936.79	6.19
3	603019		59,401,155.00	5.88
4	600030		56,419,816.56	5.58
5	002236		51,144,798.84	5.06
6	300433		49,868,847.80	4.94
7	000063		47,519,944.25	4.70
8	600115		42,192,454.79	4.18
9	000001		41,039,298.60	4.06
10	002456		40,267,073.57	3.99
11	001979		38,062,915.03	3.77
12	601111		35,208,578.28	3.48
13	600887		34,421,099.88	3.41
14	600029		34,397,500.76	3.40
15	600570		34,389,615.96	3.40
16	600048		33,741,995.30	3.34
17	300136		28,113,934.56	2.78
18	601688		26,718,449.86	2.64
19	002439		26,205,742.45	2.59
20	603986		23,924,547.80	2.37
21	002025		22,551,748.00	2.23
22	600703		21,866,572.09	2.16
23	000977		21,338,046.64	2.11
24	600967		21,171,157.30	2.10

25	601601		20, 514, 834. 55	2. 03
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**7.4.2**

2% 20

1	000002		133, 334, 127. 09	13. 20
2	600030		57, 432, 576. 89	5. 68

1 0 0

**7.4.3**

	1, 741, 858, 179. 15
	1, 719, 414, 250. 59

**7.5**

1		9, 902, 402. 80	1. 00
2		–	–
3		221, 396, 000. 00	22. 35
		100, 380, 000. 00	10. 13
4		273, 183, 195. 20	27. 58
5		60, 040, 000. 00	6. 06
6		60, 196, 000. 00	6. 08
7		4, 550, 173. 13	0. 46
8		118, 301, 000. 00	11. 94
9		–	–
10		747, 568, 771. 13	75. 47

**7.6**

1	018005	1701	1, 000, 000	100, 380, 000. 00	10. 13
2	111821183	18 CD183	500, 000	48, 980, 000. 00	4. 94
3	170212	17 12	400, 000	40, 416, 000. 00	4. 08
4	170206	17 06	400, 000	39, 796, 000. 00	4. 02
5	1680022	16	400, 000	37, 480, 000. 00	3. 78

**7.7**

---

**7.8**

**7.9**

**7.10**

**7.10.1**

**7.10.2**

**7.11**

**7.11.1**

**7.11.2**

**7.11.3**

**7.12**

**7.12.1**

**7.12.2**

**7.12.3**

1		703, 474. 40

4		8,628,646.81
5		199.84
6		-
7		-
8		-
9		20,621,071.78

**7.12.4**

1	128015		2,332,792.80	0.24
2	123006		2,216,576.10	0.22
3	128027		804.23	0.00

**7.12.5****7.12.6**



## 8

## 8.1

	( )					
A	221	3,959,530.69	873,361,572.05	99.81%	1,694,710.67	0.19%
C	5	65.23	0.00	0.00%	326.13	100.00%
	226	3,871,931.90	873,361,572.05	99.81%	1,695,036.80	0.19%

## 8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

## 8.3

## 9

	A	C
2015 6 9	270,946,626.82	-
	875,860,330.03	2,089.05
	361,788.72	180.34
:	1,165,836.03	1,943.26
"_"	-	-
	875,056,282.72	326.13

# 10

## 10.1

## 10.2

### 10.2.1

### 10.2.2

2018 4 19

## 10.3

## 10.4

## 10.5

## 10.6

## 10.7

### 10.7.1


	2	1,941,396,545.84	56.13%	1,808,026.58	57.25%	-
	2	572,813,426.80	16.56%	533,460.09	16.89%	-
	1	384,811,254.63	11.13%	358,375.22	11.35%	-
	1	314,588,452.35	9.10%	230,058.34	7.28%	-
	1	168,591,443.98	4.87%	157,010.90	4.97%	-
	1	76,575,665.78	2.21%	71,315.51	2.26%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

### 10.7.2

	173,726,014.77	79.16%	2,518,000,000.00	96.66%	-	-
	1,039,926.57	0.47%	12,000,000.00	0.46%	-	-
	1,066,200.80	0.49%	-	-	-	-
	-	-	25,000,000.00	0.96%	-	-
	-	-	50,000,000.00	1.92%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-





18	2017		2018 3 31
19			2018 4 18
20	2018 1		2018 4 20
21			2018 4 21
22			2018 4 25
23			2018 5 8
24			2018 5 9
25			2018 5 17

---

32			2018 6 22
33			2018 6 28
34			2018 6 30
35	2018 6 30		2018 6 30



**11**

**11.1**

**20%**

		20%					
	1	2018 1 1 2018 6 30	873,361,572.05	0.00	0.00	873,361,572.05	99.81%
	-	-	-	-	-	-	-
1							
2							
3							

**11.2**

## 12

### 12.1

- 1
- 2
- 3
- 4
- 5
- 6

### 12.2

### 12.3

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2018 8 29