H

2018 õ

2018 ¤ 6 8 30

*H1*6 K*H1*69LCS+(

*H1]-vK>6-9L(

F1*0 2018 8 8 29

c 1 ¡

1.1 ¡

¡

¡

¡

*H1]-vK>6-9L(i*H*H8<, 2018 8 8 28 =

hz],CR771>)6GCRJAzCt48z1y

A=h=<wAEB,LxF F65GF%

*H1*6B*B㎜CS,I1*6F+*HCv=A*H0,

*H,EJ5=>>)Ct9NLCt65*Ct14L5B+

*H,B>

z]CRCt4A

z08 2018 1 8 1 8 2018 6 8 30

1.2 -…

§1 ß. **2**

1.1 ß 2

1.2 -… 3

§2 Hñ **6**

2.1 ñ 6

2.2 ñ 6

2.3 HÕÑÑ 6

2.4 ÑÑ 7

2.5 ¦(É 7

§3 ÑÕ7 ..... **8**

3.1 ÑÕ7 8

3.2 ñ 8

§4 1ÕÕ **10**

4.1 1ÕÑÑß 10

4.2 1ÕÑL 12

4.3 1ÕÑÑ 13

4.4 1ÕÑÑß 13

4.5 1ÕÑÑK. 14

4.6 1ÕÑÑ 14

4.7 1ÕÑÑ 15

4.8 ÑÕÑÑ 15

§5 1Õ **16**

5.1 ÑÑ 16

5.2 1ÑÑÑ 16

5.3 1ÑÑÑ 16

§6 Ñ **17**

6.1 ß 17

6.2 Ñ 18

6.3 ß65Ñ 19

6.4 Ð 20

§7 ÕÕ 43

7.1 43

7.2 43

7.3 44

7.4 44

7.5 46

7.6 46

7.7 46

7.8 46

7.9 47

7.10 47

7.11 47

§8 49

8.1 49

8.2 49

8.3 49

§9 50

§10 51

10.1 51

10.2 51

10.3 51

10.4 51

10.5 51

10.6 51

10.7 51

10.8 53

§11 55

11.1 20% 55

11.2 55

§12 7&. 56

12.1 7&.. 56

12.2 &. 56

12.3 Ъ 56

C

	68 ' 9 ¬	55 '
	68 ' 9 ¬	55 '
	200120	100140
	@	

2.4

5	www.cxfund.com.cn
5	68 55

2.5

		17

c 3 ÆÆÆ

3.1 ÆÆ

ÆÆs

3.1.1 ÆÆ	ê (2018 ¤ 1 8 1 - 2018 ¤ 6 8 30)
ÚÎ	794,360.87
ë	-350,301.47
ëÆ	-0.0018
ë	-0.17%
ëÆ	-0.17%
3.1.2 Æ	ê (2018 ¤ 6 8 30)
ëë	79,459.62
ëëÆ	0.0004
ë	200,217,094.43
ëÆ	1.0004
3.1.3 3_Æ	ê (2018 ¤ 6 8 30)
ÆÆ_Æ	0.04%

ë 10″)f,7*HOfCtf,f=[lf,

L-(Ci+>,NOO″)f,:Olf,

ëF *HJ577=519AC]FC*H,4NC1L*HCH

On*H,+cC]CCi4CtCi*HECilACi+>Luf,″dpG

3O[6GO[CtCO>]6G>6G]″)G6,

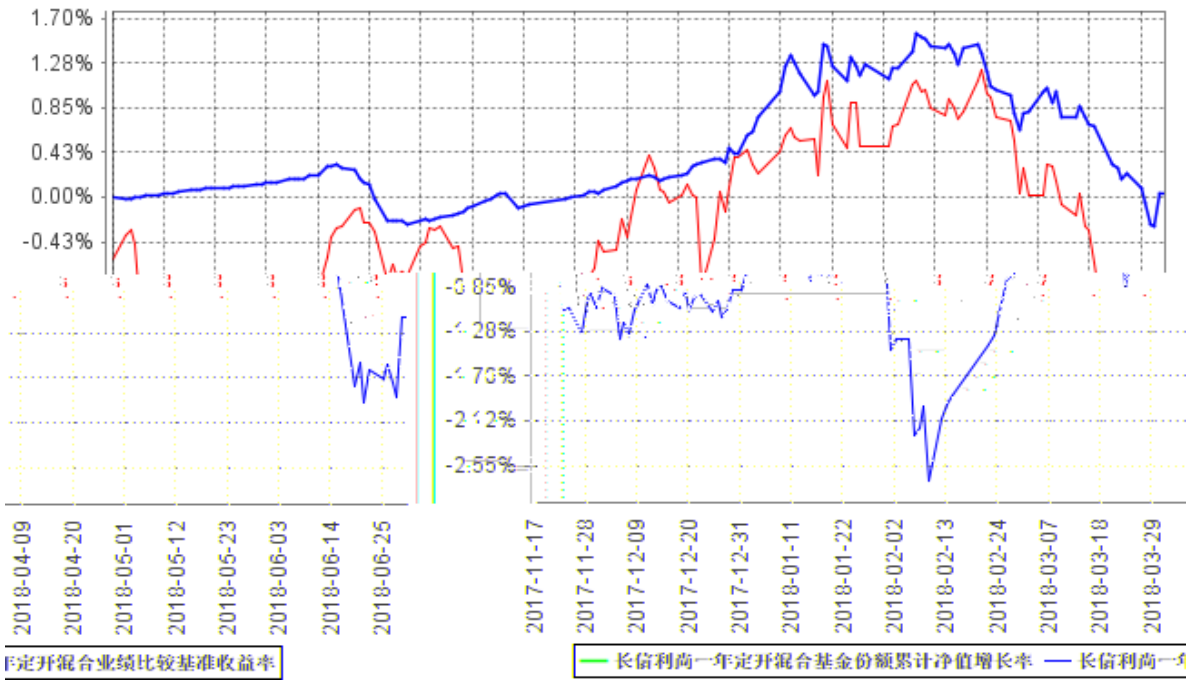
3.2 Æ

3.2.1 Æ

Æ	Æ Æ	Æ ë	ëÆ)Æ	ëÆ Æ	ÆÆ	ëÆ
	-0.75%	0.15%	-1.40%	0.37%	0.65%	-0.22%

3.2.2 ■

■



1*H*H8<+0x 2017-11-17*H8<+0x8z0[*HFL

%0./0 2017-11-17 8 2018-06-30

29*H8<*H8*H8<+0xC 6 8*0z0[″@*

vz0[D*5=%0O5H,4NCt″″1V8*H8<,4

c 4 1■■

4.1 ■

4.1.1 ■

■■9■■■ 2003 63 +aK″Ah6

-9L(:$L6-9L(⁉yJJ6-9L(<CAOCt 1.65

s″A1-6s5K″Ah6-9L(44.55%:$L6-9L(

31.21%⁉yJJ6-9L(15.15%:7Ct1*6]9L8I 4.55%:

PCt1*6]9L8I 4.54%

8 2018 6 8 30*H1*61*6 61 0n*HKf,0nAh

Ct*HKK 2F98AhCt*HKHC8AhCt*HK

11+8AhCt*HKHF9kG58AhCt*HKhAh

Ct*HKH8AhCt*HKGFxK8AhCt*HK5-7

D 100 1ysG7AhCt*HKJhAhCt*H (LOF)KMO@K

8AhCt*HKEhAhCt*HKGhAhCt*H (LOF)K

4000nhAhCt*HK4)hAhCt*HKiM4

kG5 8 AhCt*HKGF]-6/AhCt*HKkG58A

hCt*HKhAhCt*HK,kG58AhCt*HK

kG58AhCt*HKJkG58AhCt*HK-FkG58

AhCt*HKGFJ1+6/AhCt*HKk+>JkG58Ah

Ct*H LOK″A4000nhAhCt*HK4000n

hAhCt*HKhAhCt*HK4000nhAh

Ct*HK]A 7-65kN7AhCt*H LOKH:4000nh

AhCt*HK4000nhAhCt*HK kG58A

hCt*HKFf,000nhAhCt*HKxK@hAhCt*H

KhAhCt*HK 4000nhAhCt*HK+e

>JGFkG58AhCt*HK4000nhAhCt*HK

xz00n8AhCt*HKKP6/AhCt*HK0c,4h

AhCt* HK kG58AhCt*HK0c4hAhCt*H

500 7AhCt*HKKHFJC12*HKGFHF98

AhCt*H LOK0cFJ9800nhCAhCt*HK.)>

JGF6/AhCt*HKJ000n8AhCt*HKkG5

8AhCt *HK *3hAhCt*HK0cJ9800nhCAh

Ct*HKx00nkG58AhCt*HKCi2F9>JGF6/A

hCt*HKGF12F98AhCt*H

4.1.2

	6				
			/		
		2017 11 8 17	–	20	Investors Group Financial Services Co. Ltd 2002 1 CI Investors Group Financial Services Co. Ltd 2002 1 LO

4.3

4.3.1

(

]

ø

4.3.2

1 5%,

) 2hC>

4.4

4.4.1

2018 :*34FEO,nG-4MdE,nGNL ,

>)L-p*CtJl/nJCiM,K PMI 6-7 8F5%6</n

J=CtI 5-6 8*)FO:m,F)ByFJ6L-p PPI *):m6< CPI o:z

f51F,1

64>FONO15:z,h2>)E)QA

4+*)(4-5 8B3>f,)55> 6<]A4JIL-p4>510

NLMb15*HhG651)+ G5f5uO

2F9HChF+NLs,E,G5Q48,f,63

<FGNL,KO]-4)MOk,$,Ct,k45_

Cik9Ct

4.4.2

2018 6 8 30*H-Nl 1.00043_A-Nl 1.0004zO-N

lK) -0.17%<OJ5″E*f,) -0.24%

4.5 [illegible]

õ 2018 z]-4,NChCH,FG+n)6< 731 o″pJA)

z40c]9,NvF0cvLfC-)z,)E9

AA]-4k*)CNO%,7-=3+5H=NL(6,)

--/n=L-p+″4(66<CRoo1,6%@**

Ctz7-F@@10cw*)4,3_L-p″A1QFC1O.O=

JCNOz0,LN7-f_kG4M0″r=C NA7-* %

M0,o148f4CRoo1G8C1o1,M00,LP,

Az,2f_0-(,)v_L-p9Q 0d

″A1JF4fk,+NLk51]1yOL]QA4+),4

8

s,2:z>)ah2E:zB30c*99KE1

=,0LL-p:A7 :m8 w4 9F+LfF2>s,Ct,

LfCCi>2,CaFM0A.D+4[6

f

A655/BI48,1*6NLf,<)4

)+NL,0+s,Ct,J5148-u074

Co1A3D48 QF>CtG5,Ct659

,-f,

4.6 [illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible] ,*H4*6=->11)lo11I

(>* H1u6″FJE@08 *H1i″r>llA

1,=hCS+ A*H,JA8pA(*Hlo10,F2

*H1*6″>]-,A519LCS+(]A79L(15=A+a

94

4.7

11V89*H64,*H1LOf,8A6G 1 Q!-*H

-NQf,6G″I:f,6G*6GA1¦*H-N

6G, 100%

2*Hf,6G6/)H64>4CtCt65F9)H4F6)H4

8E*H-NF>Ct9Ct65=F9*HA,f,6G_)H64

3*Hf,6G>*H-Nl=7-Ml*Hf,6G*,*H-Nl

*H-Nf,6GHN>=7-Ml

4! 0*H-N9<1y6Gs

5F-19,

4.8

c 5 [illegible]

5.1 [illegible]

[illegible]

[illegible]

[illegible]

5.2 [illegible]

[illegible] --K*H1*69LCS+

(KJOOOn8AhCt*H,CtF*HCtlA1*H-N+c

C]ClA1*HCi+0_1yLN:=+*H-N19,,>4G

M,F19*H8<,F>

*HzOF>6G

5.3 [illegible]

[illegible]

[illegible] 2018 zz]CR77 1>)6GCRJAzCt48

z1yF>h:-0.

c 6

6.1 þ

 ####

õ 2018 6 8 30

ÿ

C ×	E	þ 2018 ¤ 6 8 30	þõ 2017 ¤ 12 8 31
C Ö			
þ	6.4.7.1	2, 112, 787. 90	1, 319, 153. 66
51ÇH		1, 451, 087. 68	1, 936, 363. 64
N		24, 032. 05	–
õV	6.4.7.2	330, 649, 320. 00	129, 309, 800. 00
ÕÑ		7, 958, 000. 00	–
		–	–
		322, 691, 320. 00	129, 309, 800. 00
		–	–
		–	–
	6.4.7.3	–	–
	6.4.7.4	–	65, 998, 499. 00
1Ç		–	–
X	6.4.7.5	6, 571, 592. 04	2, 526, 562. 39
ÑN		–	–
		–	–
		–	–
	6.4.7.6	–	–
N		340, 808, 819. 67	201, 090, 378. 69
65	E	þ 2018 ¤ 6 8 30	þõ 2017 ¤ 12 8 31
O Ö			
.õ		–	–
õV		–	–
	6.4.7.3	–	–
		139, 941, 630. 06	–
1Ç		–	–
		–	–
ÑÕ		198, 464. 85	204, 206. 93
ÑÑ		33, 077. 49	34, 034. 49
ÕÑ		132, 309. 92	193, 167. 37
N	6.4.7.7	65, 924. 98	1, 574. 00

ÔÆ		27,907.49	–
¥		74,314.51	–
¥		–	–
¥		–	–
Ú	6.4.7.8	118,095.94	90,000.00
ÚÑ		140,591,725.24	522,982.79
¥65Ú			
¥	6.4.7.9	200,137,634.81	200,137,634.81
ZÚ	6.4.7.10	79,459.62	429,761.09
¥65ÚÑ		200,217,094.43	200,567,395.90
¥65ÚÑ		340,808,819.67	201,090,378.69

Ú 1z! 2018-06-30*H-Nl 1.0004 s*H-NkN 200137634.81 -

2*H*H8< 2017-11-17 C+Ox z0,CR>>Ltw<0)

″

6.2 ¥

õ 2018 1 8 1 8 2018 6 8 30

Ú

-		2018 ¤ 1 8 1 8# 2018 ¤ 6 8 30
ÁÑ		4,452,938.33
1.¥		6,155,864.17
¥	6.4.7.11	36,622.35
¥		5,895,454.25
¥		–
¥		223,787.57
¥		–
2.Á -Á		−558,263.50
ÁÑ	6.4.7.12	−1,274,796.95
Á		–
Á	6.4.7.13	716,533.45
Á	6.4.7.13.5	–
Á	6.4.7.14	–
Á	6.4.7.15	–
ÑÁ	6.4.7.16	–
3.Á - Á	6.4.7.17	−1,144,662.34
4."Á -Á		–
5.Á -Á	6.4.7.18	–

ÿ Æ		4,803,239.80
1	6.4.10.2.1	1,197,011.33
2	6.4.10.2.2	199,501.88
3	6.4.10.2.3	798,007.63
4	6.4.7.19	96,402.70
5	*	2,365,894.83
	*	2,365,894.83
6		14,913.30
7	6.4.7.20	131,508.13
9	–	-350,301.47
		–
		-350,301.47

 2017-11-17 C+0x z0,CR>>Ltw<0)″

6.3

 2018 1 8 1 8 2018 6 8 30

	–	-350,301.47	-350,301.47
	–	–	–
	–	–	–
	–	–	–
	–	–	–

	200,137,634.81	79,459.62	200,217,094.43

	2017-11-17 C+Ox	z0,CR>>Ltw<0)″

Ø2 30% 1LO*HC4L67OC-OC6/Os84M05d4

,CAH>1=CAHO=,)H! F,C4L67O

COC6/Os84M05d4,CAH1=*HCtl 5%,)H

5517H*AHf+cC]h1yF6500,oh67OC

-OC6/OsH=,Ct"F-1,>*H,

J5"E*]A5,87f,) *80%+]A 500 7f,) *20%

6.4.2

(10 1JJAI

]-A-J3,*H>J,95Ff<JAh1Mb

M63]-AhCt*HJJ3,9*H>J

6.4.3

2018 6 8 30,CR(2018 1 8 1 8

2018 6 8 30 OL,4:@*Hl

6.4.4

6.4.4.1

1 8 1 C8 12 8 31 CR>,Lu5Ff

OL 2018 1 8 1 8 2018 6 8 30 OL

6.4.4.2

6.4.4.3

¥H9,42ñ¾j9Ñ

.ñ¾ø

i*H,J(NL1*6″r*H 619,H=COM.AB6

lAGDAO,,H=COH=CO*H62lA

GDAO,,H=CO

H=CO542ṁN*C]H=Ctṁly

6.4.4.4 ¾

¾¾¾¾

¾

¾¾¾¾

¾¾

¾

fNH=Ct)HG,8< s″4₣BH=Ctp9s:p9,NL

G″EO4!ABH=C4!A,H=Ct,@90+swC5E

H=CO,)yGFG6″4@L,7-4!ABH=COFOG6H=CO

GFG64!A,64!AG6,CVMl>_,) (5E*,M)HCtF,

H=CO)L,NAO,

6.4.4.5 ¾

¾¾5¾¾¾5¾¾

¾¾¾ ¾¾

¾¾¾¾¾¾

¾¾¾¾¾¾¾¾

¾¾¾¾

¾

1))K>L2C,*f,∁p:2CF 2(EA,*f,/ (

EhCt_1Ah/hLF) 9191,l.l

2))kC2,Ct / 192,G+2.ll

2

3))kC2,Ct/l2DOFC>4)+OG

FFAh>+OAhl,GF*H1*6lJA 63

2lCt/,)>2GF1y3PB3OFC2.l

4)Ct/=kC2*H1*6lJAG+2>65F

A<D>2LuClPA9M,l_.Ct/,ll

_5638oC,4OFF>,2C]+,lC:-(<,

H=, l)HG)Os Q1yG+l_m7-O

O+2A+>*H(-(,

6.4.4.6

6.4.4.7 H

6.4.4.8

(6G)″))G648*H

1,″,H6″),H),H,H*H+cC].A

F*HC.AAGO[NE6G (6G)

6.4.4.9 f /( )

-f

hf9h,H>F2+)F@A

FH=Ctf9FH=Ct,z@FOLu)F@A

-Ctf,

6/Ctf,*6/C,@kNL5E,6/Ct@,N.A

hCtf,*hC,@kNL5E,hCt@>f (99)>

,N.A

>+OCtf,C,@kNL5E,>+OCt@>,N.A

6fL9: 2(z,64n″A1,HN.A+a:2(5d,

pO>*C9Lu5dHN.A

-lf,

lf,l9lAGDAO,,H=Ct,l

@,Fa.A-(H=Ct*FOE*ACtf,

6.4.4.10

1.2%,Ci)F@A

*H,*H1Ci9O*HCtl 0.20%,Ci)F@A

*H,KO=Ci9O*HCtl 0.80%,Ci)F@A

lAGDAO,,H=Ct,CCi++O9.,HNA

CCi+

*C]H=Ct_*9*C]H=Ctn,z@C]OLu)F@A

6.4.4.11

11V89*H64,*H1LOf,8A6G 1 Q!-*H

-NQf,6G″I:f,6G*6GA1!*H-N

6G, 100%

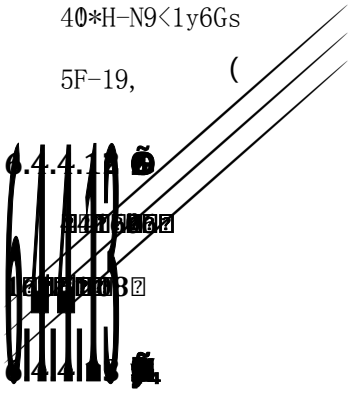
2*Hf,6G6/)H64>4CtCt65F9)H4F6)H4

8E*H-NF>Ct9Ct65=F9 *HA,f,6G_)H64

3*Hf,6G>*H-Nl=7-Ml*Hf,6G*,*H-Nl

40*H-N9<1y6Gs

5F-19, (



/

)>>.OOLLO,6/5v=LMO>6/OQQO>6

/(6LO6-FJEC,VLO,6/1y=5(>:

2C]C],Ch1yFJL6/i3 <AhCt*HCtFJL6/l

7E (B>)>,FJ. (]* [2017]6)19BFJ.,FJL6/l

A1 QF>l

)AhCp:2,6Ø*)GN(FC=kC (5C, C=kC)

1yi]-Ah--1*6JAhCt*HlJ,7, (]-A-J

z [2017]13)3]* (AMAC)*H>J6/17,FJ. (]* [2013]13

)-(*Hi+7f,″(21 Q2,)

)HG)1yl_F>l

i3 <]-AhCt*HJJlh14 2015 1*f,

/,14*67 >,FJ. (]* [2014]24):AhCp¢AhCpDCp!

6.4.5.3 ■

■■

6.4.6 ■

■■■ [2005]103 6s65BiM90>fo1LN

,FJCR0> [2008]1 CRoG-0>kp1Jp0>9Ho1,FJ. 2008

9 8 18 :¢AhCpAhC80>fB3,FJCR0>

[2012]85:2(64[Fp0>o19LN,FJCR0> [2014]48

-]1J6-EA3+52((64[Fp0>o19LN,FJ

CR0> [2015]101 :2(64[Fp0>o19LN,FJCR0>

[2016]36M0:J0>i10>B,FJCR0> [2016]140>.H=o

06E=1y10>o1,FJCR0> [2017]56 Ct110>9LN

,FJCR0> [2017]90 0*CtFN0>N1y10>o1,FJ.-(

0>k0>NG/

1)AhCt*H (1LAhCt*H0nAhCt*H)1*6F+*H6/

h10> 2018 1 8 1 C0LAhCt*HF:E0]+0,10>0>>

*H1*610>40>F2+1CA0>9 3%,f)5d410>

2))AhCt*HAh2],f56/h,f6s,6

4fh,ff=5d41Jp0>

3))*H,6/64f+a:2(f-(f0>h8,+c0

Ak10>+c5d40>EA2,:2(6/160L 1 8

([1 8),64pNA40>pN160L 1 8:8 1 ([1)

,9 50%A40>pN160LCE 1 ,64pfp0>

:F p50F2+ 20%,0>)Ap0>

4))*H,hf+a>h,1JA*H_:F f5d 20%,

p0>=5d41Jp0>

5))*H A 6*A9 0.10%,0>)5d4Ah (6/)C80>)A=

5d480>

6.4.7

6.4.7.1

6.4.7.5 ¥

¥

N	p 2018 ¤ 6 8 30
	2,565.09
	–
	–
	587.70
	6,568,429.53
	–
	–
	–
	–
'	9.72
8Ñ	6,571,592.04

6.4.7.6 ¥

6.4.7.7

¥

N–	O[2018 6 8 30
Cp2CCi+	59,748.96
K>L2CCi+	6,176.02
8A	65,924.98

6.4.7.8 p

¥

N	p 2018 ¤ 6 8 30
.	–
	–
–Ñ	49,588.57
–Ñ	24,795.19
	9,000.00
	34,712.18
8Ñ	118,095.94

6.4.7.12 ¡

6.4.7.12.1 ¡ ü ñ

	2018 1 8 1 8 2018 6 8 30
a	27,060,096.40
a	28,334,893.35
a	−1,274,796.95

6.4.7.13 ¡

6.4.7.13.1 ¡

	2018 1 8 1 8 2018 6 8 30
	716,533.45
	–
	–
	716,533.45

6.4.7.13.2 ¡ ü j

N–	0 2018 18 18 2018 68 30
*h E6h0@ kN	222,803,739.34
*h E6h0 @kN	219,181,137.91
fkN	2,906,067.98
hf	716,533.45

6.4.7.13.3 ¡ ü E

6.4.7.13.4 ¡ ü j f

6.4.7.13.5

6.4.7.14 ¸

6.4.7.14.1 ¸

¸

6.4.7.15 Þ

6.4.7.15.1 Þ ü

¸ ¸ ¸

6.4.7.15.2 Þ ü

¸ ¸ ¸

6.4.7.16 ¸

¸ ¸ ¸

6.4.7.17 ¸

¸

¸	¸ 2018 ¸ 1 ¸ 1 ¸ 2018 ¸ 6 ¸ 30 ¸
1. ¸	−1, 144, 662. 34
¸ 6¸	−803, 561. 17
¸ ¸	−341, 101. 17
¸ ¸	–
¸ ¸	–
¸ ¸	–
2. ¸	–
¸ ¸	–
3. ¸	–
¸ ¸	–
¸	−1, 144, 662. 34

6.4.7.18 ¸

¸

6.4.7.19 ¸

¸

¸	¸ 2018 ¸ 1 ¸ 1 ¸ 2018 ¸ 6 ¸ 30 ¸
¸	93, 052. 70

¥ê	3,350.00
8Ñ	96,402.70

6.4.7.20 ¥

Ñ

	2018 1 8 1 8 2018 6 8 30
	34,712.18
M	74,383.76
3	18,000.00
	4,412.19
3	131,508.13

6.4.8

6.4.8.1

3

6.4.8.2

3

6.4.9

6.4.9.1

3

6.4.9.2

9	(		
	(		

6.4.10

6.4.10.1 .

6.4.10.1.1

6.4.10.1.2 þ

6.4.10.1.3 þ

6.4.10.1.4 ê

6.4.10.1.5 ë

6.4.10.2 ñ

6.4.10.2.1 ñ

N-	0 2018 1 8 1 8 2018 6 8 30
0+0,*H_,1*6Ci	1,197,011.33
]_K0,g5Ci	827,760.00

1*H*H8< 2017 11 8 17 +0x:"0L

2_*H1*6K*H1*69LCS+(,*H1*6G90*HCtl 1.2%

,Ci).AF@3_A8‰898_

A1*H1*6Ci =0*HCtl h

6.4.10.2.2 ñ

N-	0 2018 18 18 2018 68 30
0+0,*H_,1Ci	199,501.88

1*H*H8< 2017 11 8 17 +0x:"0L

2_*H1]-vK>6-9L(,*H1Ci90*HCtl 0.20%,

Ci).AF@3_A8‰898_

A1*H1Ci =0*HCtl h

6.4.10.2.3 ñ

9ßÑ 46ß	Ö 2018 ¤ 1 8 1 8# 2018 ¤ 6 8 30
	ßÑ
ß	735,786.64
Ñ	62,205.63
8Ñ	797,992.27

ß 1*H*H8< 2017 11 8 17 +Ox:″0L

2*H-N,KO=CiCi) 0.80%90*HCtl 0,80%,Ci)A

A1

+ (h KOCi) /

H *H-NA,KO=Ci

E *H-NO*HCtl

6.4.10.3 ß (Ñ)Ñ

Ñ ÑÑÑ ([C])C

6.4.10.4 ß

6.4.10.4.1 ß

ß ßßßÑ Ä

6.4.10.4.2 ß

Ñ ÑÑÑÑ9Ñ Ñ

6.4.10.5 ß

ÑÑ

6é; θ	Ö 2018 ¤ 1 8 1 8# 2018 ¤ 6 8 30	
	ß	Ø
ß	2,112,787.90	24,166.20

ß 1*H*H8< 2017 11 8 17 +Ox:″0L

2*HFJE]-vK>*H151CtHC+ACVg E]-Ah,A519

LCS+(1y51CVg 2018 6 8 30 -(N 1,451,087.68 s 2017 12 8 31

-(N 1,936,363.64

6.4.10.6 ß

ÑÑÑÑ

6.4.10.7 ê

6.4.11 ê

6.4.12 ê 2018 6 8 30

6.4.12.1 ê /

 /Ah6<19FJLAh

6.4.12.2 ê

6.4.12.3 ê

6.4.12.3.1 ê

 2018 6 8 30 *HK>L2hC]C@,*

C]AhhN 39,941,630.06 s_hC

HN″A1s

ê1	ê	Ð	Ð.	ê	ê
111813015	18 ‰ þ CD015	2018 ¤ 7 8 2	97.66	105,000	10,254,300.00
111813015	18 ‰ þ CD015	2018 ¤ 7 8 2	97.66	49,000	4,785,340.00
111821014	18 ‰ þ CD014	2018 ¤ 7 8 2	97.67	162,000	15,822,540.00
111894365	18 ‰ þ CD047	2018 ¤ 7 8 2	95.51	100,000	9,551,000.00
8Ñ				416,000	40,413,180.00

6.4.12.3.2 ê

 2018 6 8 30 *HAhCphC]C@,*

C]AhhN 100,000,000.00 s 2018 7 8 4 0B2C″r*HC]0

19,AhCpC,h /FCC]EC,9AhCp,″

17h>=hC]C,N

6.4.13 ﹏

6.4.13.1 ﹏

/

**** **** ****

**

*H,*H1*6NL1*6,-7_*HNLf,LF2,>

)NLf,-(iG,NLf, -7*BNL1*6-7*H,*H1*6″f

o10E[6FNLAF2,NLLNAA-(,GfOFJE

M,1*63+515-:F 42NL

*H1*6y>MNL1*63+*6%*ONLfJh,+a-K

-OmhG-(JGL@,NL1*63+:JAONLfJCOCS)

(4:1*6*HJF,88F>M,A1y1*6rrMAO

GfJk6CS_AAA(GffJ)(4:1*6Ct48F]

,N LF>A[A.DOfA9x,Lb93JrMNL1*66CSk+a-Om

hGCOCSB3>4GL8@FNL1*6GFCtGCOCSF>CtNL6>5x

A-OmhGA-KCOCSAk4*6″wh>o

6.4.13.2 ﹏

j4 5

j4

(

*H,*H1*6*O+NL1*6 O*HCt98+1y4,AhD

FJE6FCt6+NL*HCtO(>,Ah2l=CE*HCtl,

10%D*H>+a*H1*61*6,*H<190(>,Ah=CEBAh

, 10%

*HCpF>,Cw>]-Ah,A519LCS+(@Ahfh:N51

F4NL+O,7-*HF>K>L<J2Cw)C)F>+A

G+hh)f-(,+NL

6.4.13.2.1 ¡

.Æ×	Þ 2018 ¤ 6 8 30	þ 2017 ¤ 12 8 31
A-1	20,124,000.0	0.00
A-1；	0.00	0.00
Æ×	50,336,000.00	0.00
8Ñ	70,460,000.00	0.00

6.4.13.2.2 ¡

6.4.13.2.3 ¡.

.Æ	 2018 6 8 30	 2017 12 8 31
A-1	0.00	0.00
A-1	0.00	0.00
Æ	68,150,000.00	127,361,000.00
8	68,150,000.00	127,361,000.00

AA+:A4

6.4.13.2.4 ¡

Æ×	Þ 2018 ¤ 6 8 30	þ 2017 ¤ 12 8 31
AAA	145,665,920	1,948,800.00
AAA；	30,385,000.00	0.00
Æ×	8,030,400.00	0.00
8Ñ	184,081,320.00	1,948,800.00

:A4h->/o1H=C.O=Cth1y+A4h

6.4.13.2.5 ¡

6.4.13.2.6 ¡.

6.4.13.3 ■■

■■■■■■■■■■5■

■■■■

■■■■■■■■■■■■■■

■

6.4.13.3.1 ■■

■■■■■■■■■■■■

■■■■■■■■■■

■■■2■■ ■■■■■■

■■■■4■1■■■■■■

■■■■■

■■■■■■■■

J)OOnF7-,8,NL*HkFJEi0nOLK.

1B3Ct48F>)J)CCtH,NL*H,*H1*6*H8<]

4NC■f+ONCCtH,4*6 Qf0n Q6<+0,

NL*H,*H1*6)77F>15,-6

*HzO[:[wGNL

6.4.13.4 ■■

■■■■■■■■■■■■

6■■■

6.4.13.4.1 ■■

■■■■■■■■

■■■■■■■■

■■■■

6.4.13.4.1.1 ■■

■■

■■ 2018 ¤ 6	1 ■■	1-3 ■■	3 ■■ -1 ¤	1-5 ¤	5 ¤ :	■■	8■■

8 30							
€							
¥	2,112,787.90	–	–	–	–	–	2,112,787.90
51Ç H	1,451,087.68	–	–	–	–	–	1,451,087.68
ª H	24,032.05	–	–	–	–	–	24,032.05
ÔW ¢	89,037,620.00	30,293,000.00	76,155,300.00	127,205,400.00	–	7,958,000.00	330,649,320.00
¥	–	–	–	–	–	6,571,592.04	6,571,592.04
¥	92,625,527.63	30,293,000.00	76,155,300.00	127,205,400.00	–	14,529,592.04	340,808,819.67
Ò							
¶ ¢ h	139,941,630.06	–	–	–	–	–	139,941,630.06
ÄÑ ¢	–	–	–	–	–	198,464.85	198,464.85
ÄÑ C	–	–	–	–	–	33,077.49	33,077.49
¥ ¥	–	–	–	–	–	132,309.92	132,309.92
Ô ¥	–	–	–	–	–	65,924.98	65,924.98
¥	–	–	–	–	–	74,314.51	74,314.51
Ô Æ	–	–	–	–	–	27,907.49	27,907.49
Ò	–	–	–	–	–	118,095.94	118,095.94
¥	139,941,630.06	–	–	–	–	650,095.18	140,591,725.24
¥ ¢	-47,316,102.43	30,293,000.00	76,155,300.00	127,205,400.00	–	13,879,496.86	200,217,094.43
Ö 2017 ¤ 12 8 31	1 Z µ	1-3 Z	3 Z -1 ¤	1-5 ¤	5 ¤ :	¥	8Ñ
€							
¥	1,319,153.66	–	–	–	–	–	1,319,153.66
51Ç H	1,936,363.64	–	–	–	–	–	1,936,363.64
ÔW ¢	127,361,000.00	–	–	1,948,800.00	–	–	129,309,800.00
F ¢	65,998,499.00	–	–	–	–	–	65,998,499.00
¥	–	–	–	–	–	2,526,562.39	2,526,562.39
¥	196,615,016.30	–	–	1,948,800.00	–	2,526,562.39	201,090,378.69
Ò							

ÄÑ ö	–	–	–	–	–	204,206.93	204,206.93
ÄÑ C	–	–	–	–	–	34,034.49	34,034.49
Ö\ Ñ	–	–	–	–	–	193,167.37	193,167.37
Â K	–	–	–	–	–	1,574.00	1,574.00
Ò	–	–	–	–	–	90,000.00	90,000.00
Ñ	–	–	–	–	–	522,982.79	522,982.79
O Ö	196,615,016.30	–	–	1,948,800.00	–	2,003,579.60	200,567,395.90

4

6 2Ä

6.4.13.4.1.2

			2017 12 31
	27	738,497.17	26,146.54
	27	-738,497.17	-26,146.54

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk) 1y77B*HMd,%lNLM)NLF

>DDf

6 8 30 *HMd,21NLG/

6.4.13.4.3.1 ĕ'

N-	O[2018 6 8 30		:[2017 12 8 31	
	l	*H Ct l″ %	l	*HCt l″ %
CH=Ct -6/Ct	7,958,000.00	3.97	–	–
CH=Ct *H Ct	–	–	–	–
CH=Ct hCt	322,691,320.00	161.17	129,309,800.00	64.47
CH=Ct CeH Ct	–	–	–	–
>+OH=CtsACt	–	–	–	–
	–	–	–	–
8A	330,649,320.00	165.15	129,309,800.00	64.47

6.4.13.4.3.2 ĕ

	95%		
		2018 6 8 30	2017 12 8 31
	VaR 0.16% 2017 12 8 31 VaR 0.00%)	-321,370.81	0.00

VaR ,6_*CtCO>p1AhE0216<97-

+0,0aDF2+*Hp9,>+0 H= M>+OH= 95%,5

_**Hp19,H=NLG,″r 2017 ,6<g*BwA

6.4.14

(1)l

(a)=lAG,H=

=lAG,H=CtCOk5fhNH=COCVMl>

l-(

(b)lAG,H=

(i)4rQH=l

2018 6 8 30 *H19,lAG,H=]1rQ,N

G	ê	-	-
H	ê	-	-
I	ê J	-	-
J	ê	5,860,000.00	2.93
K	ê	-	-
L	ê	-	-
M	ê	-	-
N	ê	-	-
O	ê	-	-
P	ê	-	-
Q	ê	-	-
R	ê	-	-
S	ê	-	-
	ê	7,958,000.00	3.97

7.2.2 ê

ê

7.3 ê

ê

¿	ê	ê	ê	ê	ê "Á
1	601336	ê	75,000	3,216,000.00	1.61
2	600036	ê	100,000	2,644,000.00	1.32
3	300433	ê	100,000	2,098,000.00	1.05

7.4 ê

7.4.1 ê 2% 20 ê

ê

¿	ê	ê	ê	ê "Á
1	600036	ê	5,968,389.00	2.98
2	600016	ê	3,977,000.00	1.98
3	300433	ê	3,704,893.00	1.85
4	600967	ê	3,666,910.88	1.83
5	600887	ê	3,374,991.00	1.68

6	601336	Ł™	3, 307, 438. 00	1. 65
7	001979	¥	2, 639, 764. 81	1. 32
8	600038	┤$Ñ	2, 354, 393. 00	1. 17
9	002465	¥	2, 070, 772. 84	1. 03
10	002368	¥ÑÑ	1, 664, 438. 99	0. 83
11	601318	┤£	1, 208, 119. 00	0. 60
12	002174	§5	1, 164, 425. 00	0. 58
13	300223	¥	1, 067, 519. 00	0. 53
14	000651	¥	927, 400. 00	0. 46

7.4.2 ¥ 2% 20

¿	6Ñ1	6Ñ	¥	"Á
1	600016	"¥	3, 932, 283. 00	1. 96
2	600887	¥Ñ	3, 485, 320. 00	1. 74
3	600967	¥j	3, 405, 000. 00	1. 70
4	001979	¥	2, 711, 797. 00	1. 35
5	600036	¥	2, 660, 000. 00	1. 33
6	600038	┤$Ñ	2, 049, 508. 00	1. 02
7	002465	¥	1, 940, 368. 00	0. 97
8	002368	¥ÑÑ	1, 459, 663. 00	0. 73
9	601318	┤£	1, 248, 600. 00	0. 62
10	300223	¥	1, 128, 620. 00	0. 56
11	002174	§5	1, 090, 157. 00	0. 54
12	300433	¥	988, 521. 00	0. 49
13	000651	¥	960, 259. 40	0. 48

ëêéèçæåä

ôöòñïîíì

7.5 ß

ÿþ

¦¿	Ñý	Ùþ	ØÁ
1	-Ùæ	–	–
2	Ñž	–	–
3	Ùæ	8,030,400.00	4.01
	ÖÙæW	8,030,400.00	4.01
4	1Ùh	127,205,400.00	63.53
5	1.Ùæ	70,460,000.00	35.19
6	Ñ	30,385,000.00	15.18
7	Ùæ ÙÂ	18,460,520.00	9.22
8	3.	68,150,000.00	34.04
9	¦	–	–
10	8Ñ	322,691,320.00	161.17

7.6 ßÿ Â Ùæ

ÿþ

¦¿	Ùl	Ùæ	Ç Á	Ùþ	Ø "Á
1	111821014	18 CD014	300,000	29,301,000.00	14.63
2	111813015	18 CD015	300,000	29,298,000.00	14.63
3	136519	16 01	200,000	19,640,000.00	9.81
4	136629	16 01	200,000	19,608,000.00	9.79
5	112358	16B0E01	170,000	16,677,000.00	8.33

7.7 ßÿ Â Ùæ

ÿþÿþ

7.8 ßÿ

ÿþ

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

7.11.2

7.11.3

¿	θ	Ń
1		24,032.05
2		–
3		–
4		6,571,592.04
5		–
6		–
7		–
8		–
9		6,595,624.09

7.11.4

	h.1	h=0	l	*HCtl″
1	113011	yE	13,192,400.00	6.59
2	113013	-KE	5,268,120.00	2.63

7.11.5

7.11.6

c 8 ■■■

8.1 ■

■

19g (g)	gw19, *H-N	195			
		Ct65		Ct65	
		19-N	k-N″	19-N	k-N″
1,339	149,467.99	15,501,057.50	7.75%	184,636,577.31	92.25%

8.2 ■

■	■■■	■
■■■ ■■ ■■■	0.00	0.00%

8.3 ■

■	■■■■
(■■■■■■ ■■■■	0
■■■■■■	0

c 9 ø

Ö.

*H8<+Ox 2017 11 17 *H-NkN	200,137,634.81
zOOM*H-NkN	200,137,634.81
zO*Hk+cC]-N	-
:zO*HkC-N	-
zO*H6-N-NA ″-″G	-
zOO[*H-NkN	200,137,634.81

c 10 ø

10.1 ø

10.2 ø

10.3 ø

10.4 ø

10.5 ø

10.6 ø

10.7 ø

10.7.1 ø

ø	.	6	Ä	7#
À	2	64, 156, 550. 92	100. 00%	59, 748. 96	100. 00%	–
Ä 0Å	1	–	–	–	–	–
	1	–	–	–	–	–
	2	–	–	–	–	–
Ä 0Å	2	–	–	–	–	–

	1	–	–	–	–	–	–
	1	–	–	–	–	–	–
	1	–	–	–	–	–	–
	1	–	–	–	–	–	–
	1	–	–	–	–	–	–

10.7.2

	207,845,954.82	100.00%	1,783,600,000.00	100.00%	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–
	–	–	–	–	–	–

100+Ah(Cs,

z0*HF00-AhCs 1 +cK 7- AhCs 1

2C+Cs,F970

i]-A-JAhCt*H-19LN,FJA-* 1998 29

AhCt*HC]f9LN,FJA-*H 2007 48 ,9

(f0+Ah(C+Cs,F970

1F97

1hv*MACR(4:(

2hv.D0AzCGG

3hv! A9x

4hv>)A

2F90

0xi0+Ah(C+Cs,F97@hv=Af>iA6Q

F>F9*HC+Cs

10.8 ▶

□	□	□	□
1	■■9□□ □ 2017 □ 12 ■ 31 □ □	□□	2018 □ 1 ■ 1 □
2	■■9□□ ■9□□□□□ □	■ □□	2018 □ 1 ■ 4 □
3	■■9□□ ■9□□□□□ □	■ □□	2018 □ 1 ■ 5 □
4	■■9□□ ■9□□□□□ □	■ □□	2018 □ 1 ■ 16 □
5	■■9□□ ■9□□□□□ □	■ □□	2018 □ 2 ■ 1 □
6	■■9□□ ■9□□□□□ □	■ □□	2018 □ 2 ■ 6 □
7	■■9□□ ■9□□□□□ □	■ □□	2018 □ 2 ■ 7 □
8	■■9□□ ■9□□□□□ □	■ □□	2018 □ 2 ■ 10 □
9	■■9□□ □□□□ □□ □□	■ □□	2018 □ 3 ■ 29 □
10	■■9□□ □□□□ □□□)□	■ □□	2018 □ 3 ■ 30 □
11	■■9□□ ■3□□	■ □□	2018 □ 4 ■ 18 □
12	□□□□ □ 2018 ■□ 1 □	■ □□	2018 □ 4 ■ 20 □
13	■■9□□ ■3□□	■ □□	2018 □ 4 ■ 21 □
14	■■9□□	■	2018 □ 5 ■ 8 □

15			2018 ¤ 5 8 10
16			2018 ¤ 5 8 17
17			2018 ¤ 5 8 31
18			2018 ¤ 6 8 7
19			2018 ¤ 6 8 15
20			2018 ¤ 6 8 20
21			2018 ¤ 6 8 22
22			2018 ¤ 6 8 28
23			2018 ¤ 6 8 30
24	2018		2018 ¤ 6 8 30
25	2018 ¤ 6 8 30		2018 ¤ 6 8 30

c 11 5

11.1 . **20%**

20%,

11.2

5