2014

2014　12　31

2015　3　28

1

1.1

2015　3　25

2014　1　1　　2014　12　31

1.2

§1 2
1.1 2
1.2 3
§2 5
2.1 5
2.2 5
2.3 6
2.4 6
2.5 6
§3 7
3.1 7
3.2 7
3.3 9
§4 10
4.1 10
4.2 11
4.3 11
4.4 12
4.5 13
4.6 14
4.7 15
4.8 16
4.9 17
§5 18
5.1 18
5.2 18
5.3 18
§6 19
6.1 19
6.2 19
§7 21
7.1 21
7.2 22
7.3 23
7.4 24
§8 50
8.1 50
8.2 50
8.3 51
8.4 51
8.5 53
8.6 53
8.7 53
8.8 54
8.9 54
8.10 54
8.11 54
8.12 54

§9 56
9.1 56
9.2 56
9.3 56
§10 57
§11 58
11.1 58
11.2 58
11.3 58
11.4 58
11.5 58
11.6 58
11.7 59
11.8 60
§12 63
12.1 63
12.2 63
12.3 63

2

2.1

2.3

3

3.1

3.1.1	2014	2013	2012
	185,322,696.84	-125,514,179.88	-356,280,321.24
	113,161,871.97	41,356,737.06	-18,001,561.02
	0.0450	0.0143	-0.0058
	7.17%	2.34%	-0.97%
	6.92%	2.04%	-1.04%
3.1.2	2014	2013	2012
	-863,194,260.14	-1,283,840,999.37	-1,305,560,766.46
	-0.3984	-0.4744	-0.4305
	1,389,931,261.64	1,623,832,050.68	1,782,976,695.58
	0.6415	0.6000	0.5880
3.1.3	2014	2013	2012
	178.85%	160.81%	155.60%

1

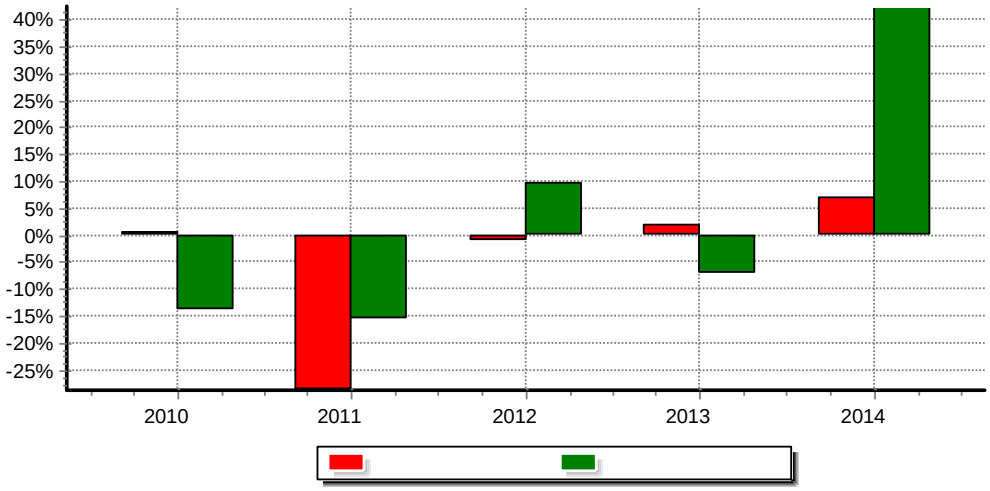
2

3

3.2

3.2.1

					–	–



3.3

4

4.1

4.1.1

2003 63

1.5

49% 34.33%

16.67%

2014 12 31 17

100

LOF 100 QDII)

4.1.2

					2006 2007 2008 2008
		2013 2 23		8	11

1 /

2

4.2

4.3

4.3.1

1

2

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2

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2014

4.4.2

0.6415

6.92% 2.5615 42.39%

1.02%

4.5

2015

2015

2014

ROE 1999

20%+

2014

2015

0 911

2001 1%

CPI

2014

2015

2014

2015

4.6

2014

1

2

3

4

IP0

IP0

5

4.7

2008 9 12 2008 38

1/2

4.8

1

2

3

4

5

6 90%

7

4 3

8

4.9

5

5.1

2014　1　1　　2014　12　31

5.2

5.3

6

6.1

	1500294

6.2

	(　　) 2014　12　31　　2014 　　(　　)
	(1) (　　) (2)

	2 2014 12 31 2014
	1 2 8
	2015-3-26

7

7.1

2014 12 31

		2014 12 31	2013 12 31
	7.4.7.1	5,731,630.99	17,543,477.06
		3,465,191.65	1,973,021.99
		621,768.14	710,687.97
	7.4.7.2	1,386,508,211.44	1,559,481,849.76

		306,699.01	343,235.55
	7.4.7.7	1,526,914.38	2,753,209.75
		1,886.40	86,064.00
	7.4.7.8	1,009,158.89	899,605.63
		8,526,813.11	7,496,450.76
	7.4.7.9	2,166,761,205.66	2,706,500,238.70
	7.4.7.10	-776,829,944.02	-1,082,668,188.02
		1,389,931,261.64	1,623,832,050.68
		1,398,458,074.75	1,631,328,501.44

2014 12 31 0.6415

2,166,761,205.66

7.2

2014 1 1 2014 12 31

		2014 1 1 2014 12 31	2013 1 1 2013 12 31
		146,045,178.12	83,534,282.25
1.		4,892,154.16	4,898,068.25
	7.4.7.11	501,483.80	843,638.68
		4,272,474.69	3,884,645.54
		118,195.67	169,784.03
2. -		213,177,096.47	-88,328,150.50
	7.4.7.12	181,406,212.42	-107,239,625.47
	7.4.7.13	18,794,189.70	79,764.31
	7.4.7.14		

	7.4.7.15	12,976,694.35	18,831,710.66
3. –	7.4.7.16	-72,160,824.87	166,870,916.94
4.			
5. –	7.4.7.17	136,752.36	93,447.56
		32,883,306.15	42,177,545.19
1		23,674,885.66	26,534,439.57
2		3,945,814.23	4,422,406.53
3			
4	7.4.7.18	4,930,648.85	10,868,633.20
5			25,283.43
			25,283.43
6	7.4.7.19	331,957.41	326,782.46
–		113,161,871.97	41,356,737.06
–		113,161,871.97	41,356,737.06

7.3

2014 1 1 2014 12 31

	2014 1 1 2014 12 31		
( )	2,706,500,238.70	-1,082,668,188.02	1,623,832,050.68
( )		113,161,871.97	113,161,871.97
–	-539,739,033.04	192,676,372.03	-347,062,661.01
1.	172,238,071.07	-64,492,356.17	107,745,714.90
2.	-711,977,104.11	257,168,728.20	-454,808,375.91

–			
	2,166,761,205.66	-776,829,944.02	1,389,931,261.64
	2013 1 1 2013 12 31		
( )	3,032,320,805.53	-1,249,344,109.95	1,782,976,695.58
( )		41,356,737.06	41,356,737.06
–	-325,820,566.83	125,319,184.87	-200,501,381.96
1.	5,508,455.31	-2,130,643.28	3,377,812.03
2.	-331,329,022.14	127,449,828.15	-203,879,193.99
–			
	2,706,500,238.70	-1,082,668,188.02	1,623,832,050.68

7.1 7.4

7.4

7.4.1

( )

( )

(2004 98)

2005 1 17

1,182,530,117.97

( )

( )

60%-80% 15%-35% 5%-15%

80%

80%

100

100 80%+

20%

7.4.2

( ) 2006

2 15 - 38

(

) [2010]5

XBRL 3 <

2012 11 16

7.4.3

2014 12

31 2014

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

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7.4.4.4

7.4.4.5

( )

7.4.4.6

–

–

7.4.4.7

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7.4.4.9　/

/(　)　/(　)　/(　)

(　　)

/(　)

7.4.4.10

1.5%

0.25%

7.4.4.11

1 4

90%

7.4.4.12

(1)

(2)

(3)

7.4.4.13

[2008]38

[2006]37

[2007]21

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(

)

7.4.5

7.4.5.1

2014 7 1 /

(i) 2 (2

(ii) 9 (9

(iii) 30 (30

(iv) 33 (33

(v) 39 (39

(vi) 40 (40

(vii) 41 (

41

2014 3 17

[2014]13 2014

37 (

37

7.4.4

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

1998 55 2002 128

2004 78

2005 102

2005 107

2008 16

2008 9 18

2008 1

(a)

(b)

(c)

20%

2005 6 13

50% 2013 1 1

1

1 1

1 1 50% 1

25% 20%

(d) 0.1%

(e) ( )

(f)

7.4.6.2

	2014 12 31	2013 12 31
	1 886.40	86 064.00

7.4.7

7.4.7.1

	2014 12 31	2013 12 31
	5,731,630.99	17,543,477.06
1-3		
	5,731,630.99	17,543,477.06

7.4.7.2

	2014 12 31

	1,082,814,992.28	1,110,807,242.54	27,992,250.26
	141,343,391.96	205,615,968.90	64,272,576.94
	70,308,810.00	70,085,000.00	-223,810.00
	211,652,201.96	275,700,968.90	64,048,766.94
-			
	1,294,467,194.24	1,386,508,211.44	92,041,017.20
	2013 12 31		
	1,119,759,254.93	1,289,881,208.86	170,121,953.93
	225,636,702.76	219,945,640.90	-5,691,061.86
	49,884,050.00	49,655,000.00	-229,050.00
	275,520,752.76	269,600,640.90	-5,920,111.86
-			
	1,395,280,007.69	1,559,481,849.76	164,201,842.07

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2014 12 31	
	-	-
	-	-
1	-	-
2	-	-
	-	-
	2013 12 31	

	-	-
	-	-
1	11,956,205.98	-
2	24,840,157.26	-
	36,796,363.24	-

7.4.7.5

	2014 12 31	2013 12 31
	5,795.39	12,355.27
	1,715.34	973.61
	2,044,040.70	1,703,540.59
		4,460.39
	4,007.47	0.05
	307.78	354.86
	2,055,866.68	1,721,684.77

7.4.7.6

7.4.7.7

	2014 12 31	2013 12 31
	1,525,135.38	2,751,558.59
	1,779.00	1,651.16

	18,000.00	9,000.00
	1,009,158.89	899,605.63

7.4.7.9

	2014 1 1	2014 12 31
	2,706,500,238.70	

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	1,696,194,916.66	3,628,997,981.92
	1,514,788,704.24	3,736,237,607.39
	181,406,212.42	-107,239,625.47

7.4.7.13

7.4.7.13.1

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	18,794,189.70	79,764.31
	18,794,189.70	79,764.31

7.4.7.13.2

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	161,788,327.7	82,276,415.69
	140,310,344.61	81,064,470.94
	2,683,793.39	1,132,180.44
	18,794,189.70	79,764.31

7.4.7.14

7.4.7.15

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	12,976,694.35	18,831,710.66
	12,976,694.35	18,831,710.66

7.4.7.16

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
1.	-72,160,824.87	166,870,916.94
	-142,129,703.67	175,481,944.23
	69,968,878.80	-8,611,027.29
2.		
3.		
	-72,160,824.87	166,870,916.94

7.4.7.17

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	134,217.01	4,245.71
	2,535.35	1,319.80
		87,882.05
	136,752.36	93,447.56

1 25%

2

7.4.7.18

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	4,930,023.85	10,868,083.20
	625.00	550.00
	4,930,648.85	10,868,633.20

7.4.7.19

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	100,000.00	100,000.00
	200,000.00	200,000.00
_		
	18,360.00	18,060.00
	13,597.41	8,722.46
	331,957.41	326,782.46

7.4.8

7.4.8.1

7.4.8.2

7.4.9

( )	

	2014 1 1 2014 12 31		2013 1 1 2013 12 31	
	482,949,204.22	15.25%	2,267,209,902.19	32.02%

7.4.10.1.2

	2014 1 1 2014 12 31		2013 1 1 2013 12 31	
	46,660,903.80	30.07%	27,845,931.00	39.22%

7.4.10.1.3

7.4.10.1.4

	2014 1 1 2014 12 31			
	439,675.84	15.26%	0	0
	2013 1 1 2013 12 31			
	2,064,062.41	32.10%	1,072,622.70	38.98%

= ( ) 1 - ( ) -

( )

= ( ) 1 - ( ) - ( )

- ( )

7.4.10.2

7.4.10.2.1

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	23,674,885.66	26,534,439.57
	5,414,947.68	6,142,363.82

1.5%

= 1.5%/

7.4.10.2.2

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	3,945,814.23	4,422,406.53

0.25%

= 0.25%/

7.4.10.3 ( )

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

	2014 1 1 2014 12 31	2013 1 1 2013 12 31

	5,731,630.99	461,784.81	17,543,477.06	771,992.66

2014 12 31

3,465,191.65 (2013 1,973,021.99)

7.4.10.6

7.4.10.7

7.4.11

2014

7.4.12 2014 12 31

7.4.12.1 /

12

2014 12 31 /

7.4.12.2

							( )		
300244		2014-1		42.52	2015-1-	44.00	2,445,499	96,626,782.47	103,982,617.48

		0-17			9				

7.4.12.3

2014 12 31

0

7.4.13

7.4.13.1

7.4.13.2

10%

10%

AAA AA A BBB BB B CCC CC C AAA CCC

( ) + −

AAA	
AA	
A	
BBB	
BB	
B	
CCC	
CC	
C	

7.4.13.3

7.4.12

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2014 12 31	6	6 -1	1-5	5		
	5,731,630.99					5,731,630.99
	3,465,191.65					3,465,191.65
	621,768.14					621,768.14
	79,704,278.50	195,996,690.40			1,110,807,242.54	1,386,508,211.44
					2,055,866.68	2,055,866.68
					75,405.85	75,405.85
	89,522,869.28	195,996,690.40			1,112,938,515.07	1,398,458,074.75
					46,193.86	46,193.86
					3,795,766.42	3,795,766.42
					1,840,194.15	1,840,194.15
					306,699.01	306,699.01
					1,526,914.38	1,526,914.38
					1,886.40	1,886.40
					1,009,158.89	1,009,158.89
					8,526,813.11	8,526,813.11
	89,522,869.28	195,996,690.40			1,104,411,701.96	1389,931,261.64

2013 12 31	6	6 -1	1-5	5		
	17,543,477.06					17,543,477.06
	1,973,021.99					1,973,021.99
	710,687.97					710,687.97
	76,220,819.50	193,379,821.40			1,289,881,208.86	1,559,481,849.76
	36,796,363.24					36,796,363.24
					13,099,638.00	13,099,638.00
					1,721,684.77	1,721,684.77
	1,778.65				-	1,778.65
	133,246,148.41	193,379,821.40			1,304,702,531.63	1,631,328,501.44
					1,354,922.36	1,354,922.36
					2,059,413.47	2,059,413.47
					343,235.55	343,235.55
					2,753,209.75	2,753,209.75
					86,064.00	86,064.00
					899,605.63	899,605.63
					7,496,450.76	7,496,450.76
	133,246,148.41	193,379,821.40			1,297,206,080.87	1,623,832,050.68

7.4.13.4.1.2

		2014 12 31	2013 12 31
	27	1,203,006.82	1,583,605.04
	27	-1,203,006.82	-1,583,605.04

7.4.13.4.2

7.4.13.4.3

VaR(Value at Risk)

2014 12 31

79.92% 19.84% 2014 12 31

7.4.13.4.3.1

	2014 12 31		2013 12 31	
		%		%
-	1,110,807,242.54	79.92	1,289,881,208.86	79.43
-				
-	275,700,968.90	19.84	269,600,640.90	16.60
-				
	1,386,508,211.44	99.75	1,559,481,849.76	96.04

7.4.13.4.3.2

	95% 2014 12 31 VaR 1.66%(2013: 1.83%)		
		(2014 12 31)	(2013 12 31)
		-23,072,859	-29,716,126.53

VaR

95%

2013

7.4.14

(1)

12 31

( )

( ) ( )

( )

2014				
	-	-	-	-
	1,006,824,625.04	103,982,617.48	-	1,110,807,242.52
	205,615,968.90	70,085,000.00	-	275,700,968.90
	1,212,440,593.94	174,067,617.48	-	1,386,508,211.42
2013				
	-	-	-	-
	1,289,881,208.86	-	-	1,289,881,208.86
	219,945,640.90	49,655,000.00	-	269,600,640.90
	1,509,826,849.76	49,655,000.00	-	1,559,481,849.76

7.4.4.4 7.4.4.5

2) ( )

8

8.1

			(%)
1		1,110,807,242.54	79.43
		1,110,807,242.54	79.43
2		275,700,968.90	19.71
		275,700,968.90	19.71
3			
4			
5			
6		9,196,822.64	0.66
7		2,753,040.67	0.20
8		1,398,458,074.75	100.00

8.2

			(%)
A			
B			
C		782,242,868.31	56.28
D			
E			
F		94,164,657.60	6.77
G			
H			
I			
J			
K			
L			
M			

N			
O			
P			
Q		234,399,716.63	16.86
R			
S			
		1,110,807,242.54	79.92

8.3

					(%)
1	300015		4,733,833	130,417,099.15	9.38
2	600055		5,579,712	105,344,962.56	7.58
3	002568		2,559,082	104,205,819.04	7.50
4	300244		2,445,499	103,982,617.48	7.48
5	002262		3,796,962	94,164,657.60	6.77
6	002508		2,533,125	82,579,875.00	5.94
7	600398		7,934,041	80,133,814.10	5.77
8	600629		4,597,328	78,660,282.08	5.66
9	300039		5,067,400	64,254,632.00	4.62
10	300263		3,279,913	58,480,848.79	4.21
11	600535		1,417,665	58,266,031.50	4.19
12	300273		2,499,894	57,872,546.10	4.16
13	600276		1,458,878	54,678,747.44	3.93
14	300026		1,290,779	31,107,773.9425	

7	002262		89,137,780.19	5.49
8	600629		85,740,993.17	5.28
9	300244		73,481,053.58	4.53
10	300263		60,859,820.78	3.75
11	603288		55,325,067.02	3.41
12	002686		49,536,117.81	3.05
13	300026		47,722,453.94	2.94
14	300253		43,254,490.93	2.66
15	600267		31,851,853.86	1.96
16	600557		24,963,879.96	1.54
17	002603		21,590,856.96	1.33
18	300326		21,390,245.26	1.32
19	600763		19,712,782.07	1.21
20	600340		16,391,834.59	1.01

/

8.4.2 2% 20

21	300326		34,105,805.29	2.10
22	002508		32,971,607.56	2.03

/

8.4.3

	1,477,844,441.59
	1,696,194,916.66

/

8.5

				(%)
1		10,005,000.00		0.72
2				
3		60,080,000.00		4.32
		70,085,000.00		5.04
4				
5				
6				
7		205,615,968.90		14.79
8				
9		275,700,968.90		19.84

8.6

					(%)
1	113002		978,160	145,931,690.40	10.50

8.8

8.9

8.10

8.11

8.12

8.12.1

8.12.2

8.12.3

1		621,768.14
2		
3		
4		2,055,866.68
5		75,405.85
6		
7		
8		
9		2,753,040.67

8.12.4

				(%)
1	113002		145,931,690.40	10.50
2	113001		59,684,278.50	4.29

8.12.5

				(%)	
1	300244		103,982,617.48	7.48	

8.12.6

9

9.1

( )					
119016	18,205.63	5,498,610.76	0.25%	2,161,262,594.90	99.75%

9.2

	43,510.47	0.01%

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(2005 1 17)	1,182,530,117.97
	2,706,500,238.70
	172,238,071.07
	711,977,104.11
	2,166,761,205.66

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	2	1,058,669,620.09	33.44%	963,814.20	33.44%	
	1	780,013,617.43	24.63%	710,125.63	24.63%	
	3	482,949,204.22	15.25%	439,675.84	15.25%	
	2	294,918,838.89	9.31%	268,493.41	9.31%	
	1	285,938,583.95	9.03%	260,320.15	9.03%	
	1	155,984,211.67	4.93%	142,007.60	4.93%	
	1	57,591,860.17	1.82%	52,431.38	1.82%	
	1	48,262,180.01	1.52%	43,938.05	1.52%	
	2	1,979,535.74	0.06%	1,802.24	0.06%	
	2					
	1					
	1					
	3					
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	1					
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	1	–	–	–	–	–

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1	2013 12 31		2014-1-1
2			2014-1-6
3			2014-1-13
4	2013 4		2014-1-22
5	〃 〃		2014-1-27
6	2014 1		2014-3-1
7			2014-3-13
8	2013		2014-3-29
9	2014 1		2014-4-21
10			2014-5-16

11			2014-5-21
12			2014-6-4
13			2014-6-27
14			2014-7-1
15	2014 2		2014-7-18
16			2014-8-6
17	2014		2014-8-28
18	2014 2		2014-8-30
19			2014-10-17
20			2014-10-22
21	2014 3		2014-10-27
22	″ ″		2014-11-13
23			2014-11-26
24			2014-12-5

25			2014-12-5
26			2014-12-30

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