

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 25

2018 1 1 2018 12 31

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| 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 | | 12 |
| 4.4 | | 13 |
| 4.5 | | 13 |
| 4.6 | | 14 |
| 4.7 | | 14 |
| 4.8 | | 15 |
| 4.9 | | 15 |
| §5 | | 16 |
| 5.1 | | 16 |
| 5.2 | | 16 |
| 5.3 | | 16 |
| §6 | | 17 |
| 6.1 | | 17 |
| 6.2 | | 17 |
| §7 | | 19 |
| 7.1 | | 19 |
| 7.2 | | 20 |
| 7.3 | | 21 |
| 7.4 | | 22 |
| §8 | | 49 |
| 8.1 | | 49 |
| 8.2 | | 49 |
| 8.3 | | 50 |
| 8.4 | | 51 |
| 8.5 | | 56 |
| 8.6 | | 57 |
| 8.7 | | 57 |

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|-------------|-----------|-----------|
| 8.8 | | 57 |
| 8.9 | | 57 |
| 8.10 | | 57 |
| 8.11 | | 57 |
| 8.12 | | 58 |
| §9 | | 60 |
| 9.1 | | 60 |
| 9.2 | | 60 |
| 9.3 | | 60 |
| §10 | | 61 |
| § 11 | | 62 |
| 11.1 | | 62 |
| 11.2 | | 62 |
| 11.3 | | 62 |
| 11.4 | | 62 |
| 11.5 | | 62 |
| 11.6 | | 62 |
| 11.7 | | 62 |
| 11.8 | | 66 |
| §12 | | 71 |
| 12.1 | 20% | 71 |
| 12.2 | | 71 |
| §13 | | 72 |
| 13.1 | | 72 |
| 13.2 | | 72 |
| 13.3 | | 72 |

§ 2

2.1

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| | 1, 404, 827, 994. 42 |
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| | A 100 × 80% × 20% |
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| | 021-61009999 | 010-66060069 |
|--|------------------------|----------------------|
| | zhouyg@cxfund. com. cn | tgxxpl@abchi na. com |
| | 4007005566 | 95599 |
| | 021-61009800 | 010-68121816 |
| | 68 9 | 69 |
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| | www. cxfund. com. cn |
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| | 17 |

§ 3

3.1

| 3.1.1 | 2018 | 2017 | 2016 |
|-------|------------------|------------------|----------------|
| | -152,421,589.04 | 71,003,968.35 | -51,162,329.55 |
| | -211,739,334.48 | 124,051,731.40 | -74,205,332.49 |
| | -0.1487 | 0.1400 | -0.0965 |
| | -15.75% | 13.81% | -10.87% |
| | -15.14% | 19.93% | -9.16% |
| 3.1.2 | 2018 | 2017 | 2016 |
| | -229,255,075.08 | -19,942,772.96 | -58,194,490.20 |
| | -0.1632 | -0.0139 | -0.0801 |
| | 1,175,572,919.34 | 1,412,246,457.44 | 668,131,954.04 |
| | 0.8368 | 0.9861 | 0.9199 |
| 3.1.3 | 2018 | 2017 | 2016 |
| | 306.96% | 379.57% | 299.87% |

1

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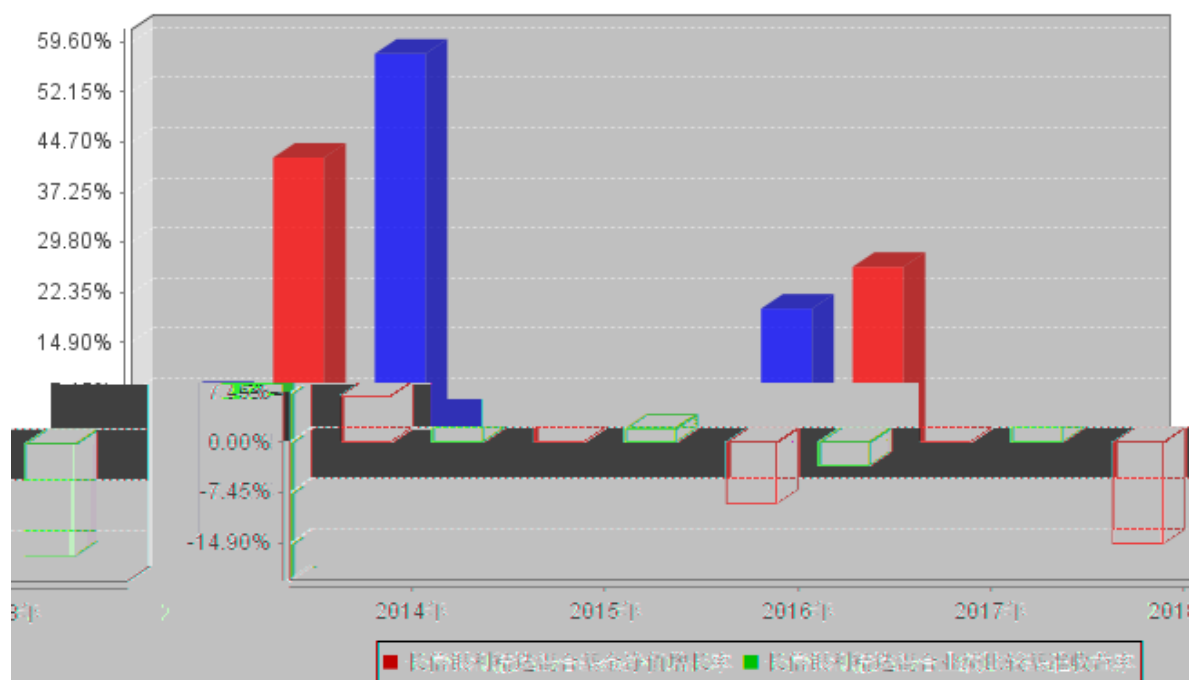
3

3.2

3.2.1

| | | | | | | |
|--|---------|-------|---------|-------|--------|-------|
| | | | | | | |
| | -8.32% | 1.39% | -9.63% | 1.27% | 1.31% | 0.12% |
| | -10.38% | 1.31% | -8.51% | 1.19% | -1.87% | 0.12% |
| | -15.14% | 1.23% | -16.64% | 1.08% | 1.50% | 0.15% |
| | -7.55% | 1.12% | 1.47% | 0.90% | -9.02% | 0.22% |
| | 56.04% | 1.70% | 47.46% | 1.20% | 8.58% | 0.50% |
| | 306.96% | 1.58% | 228.54% | 1.39% | 78.42% | 0.19% |

3.2.3



3.3

| | | | | | |
|------|-------|----------------|---------------|----------------|--|
| | 10 | | | | |
| 2018 | - | - | - | - | |
| 2017 | 1.200 | 153,010,441.78 | 23,966,169.56 | 176,976,611.34 | |
| 2016 | - | - | - | - | |
| | 1.200 | 153,010,441.78 | 23,966,169.56 | 176,976,611.34 | |

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4.1.2

| | | 2017 | 1 5 | - | 8 |
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| | | | | | 2014 |

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4.4.1

| | | | | | |
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| | 2018 | A | | 24.59% | 300 |
| 25.31% | | 37.75% | 28.65% | 2018 | |
| | 300 | | | | |

4.4.2

| | | |
|--------|--------|---------|
| | 0.8368 | -15.14% |
| 2.8768 | | -16.64% |

4.5

2018

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| 19 | | 2. |
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2018 1 1 2018 12 31

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5.2**5.3**

§ 7

7.1

2018 12 31

| | | 2018 12 31 | 2017 12 31 |
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| | | | |
| | 7.4.7.1 | 67,232,016.14 | 79,923,859.51 |
| | | 4,512,819.86 | 8,424,120.70 |
| | | 992,992.71 | 1,241,228.10 |
| | 7.4.7.2 | 1,079,864,694.95 | 1,338,642,428.13 |
| | | 821,938,146.05 | 1,114,281,349.33 |
| | | - | - |
| | | 257,926,548.90 | 224,361,078.80 |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | 7.4.7.4 | - | - |
| | | - | - |
| | 7.4.7.5 | 4,753,978.64 | 1,707,538.47 |
| | | - | - |
| | | 40,000,829.04 | 13,190.07 |
| | | - | - |
| | 7.4.7.6 | - | - |
| | | 1,197,357,331.34 | 1,429,952,364.98 |
| | | 2018 12 31 | 2017 12 31 |
| | | | |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | | - | - |
| | | 16,748,952.43 | 10,309,882.42 |
| | | 80,114.20 | 733,812.35 |
| | | 1,527,045.42 | 1,782,795.01 |
| | | 254,507.56 | 297,132.51 |
| | | - | - |
| | 7.4.7.7 | 2,529,498.74 | 3,711,161.39 |
| | | 5,289.58 | 1,886.40 |
| | | - | - |

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|--|----------|------------------|------------------|
| | | - | - |
| | | - | - |
| | 7.4.7.8 | 639,004.07 | 869,237.46 |
| | | 21,784,412.00 | 17,705,907.54 |
| | | | |
| | 7.4.7.9 | 1,404,827,994.42 | 1,432,189,230.40 |
| | 7.4.7.10 | -229,255,075.08 | -19,942,772.96 |
| | | 1,175,572,919.34 | 1,412,246,457.44 |
| | | 1,197,357,331.34 | 1,429,952,364.98 |

| | | | |
|---|------------|-----------------|----------------|
| 2 | 7.4.10.2.2 | 3,360,334.79 | 2,224,981.67 |
| 3 | | - | - |
| 4 | 7.4.7.19 | 16,429,017.14 | 11,464,948.07 |
| 5 | | - | - |
| | | - | - |
| 6 | | 2,394.94 | - |
| 7 | 7.4.7.20 | 345,874.24 | 325,512.52 |
| | - | -211,739,334.48 | 124,051,731.40 |
| | | - | - |
| | - | -211,739,334.48 | 124,051,731.40 |

7.3

2018 1 1 2018 12 31

| | 2018 1 1 2018 12 31 | | |
|----|---------------------|-----------------|------------------|
| | | | |
| | 1,432,189,230.40 | -19,942,772.96 | 1,412,246,457.44 |
| | - | -211,739,334.48 | -211,739,334.48 |
| | -27,361,235.98 | 2,427,032.36 | -24,934,203.62 |
| 1. | 204,169,346.08 | -13,700,279.89 | 190,469,066.19 |
| 2. | -231,530,582.06 | 16,127,312.25 | -215,403,269.81 |
| | - | - | - |
| | 1,404,827,994.42 | -229,255,075.08 | 1,175,572,919.34 |
| | 2017 1 1 2017 12 31 | | |

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7.4.3

2018 2018 12 31

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7.4.4.1

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7.4.4.3

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[2016]36

2016 5 1

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7.4.6.3

2011

2011

7.4.6.4

[2004]78

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7.4.6.5

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7.4.7**7.4.7.1**

| | 2018 12 31 | 2017 12 31 |
|--|---------------|---------------|
| | 67,232,016.14 | 79,923,859.51 |
| | - | - |

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|-----|---------------|---------------|
| 1 | - | - |
| 1-3 | - | - |
| 3 | - | - |
| | - | - |
| | 67,232,016.14 | 79,923,859.51 |

7.4.7.2

| | | 2018 12 31 | | |
|---|--|------------------|------------------|----------------|
| | | | | |
| | | 851,112,728.49 | 821,938,146.05 | -29,174,582.44 |
| - | | - | - | - |
| | | 270,129,880.13 | 257,926,548.90 | -12,203,331.23 |
| | | - | - | - |
| | | 270,129,880.13 | 257,926,548.90 | -12,203,331.23 |
| | | - | - | - |
| | | - | - | - |
| | | - | - | - |
| | | 1,121,242,608.62 | 1,079,864,694.95 | -41,377,913.67 |
| | | 2017 12 31 | | |
| | | | | |
| | | 1,080,683,651.31 | 1,114,281,349.33 | 33,597,698.02 |
| - | | - | - | - |
| | | 240,018,945.05 | 224,361,078.80 | -15,657,866.25 |
| | | - | - | - |
| | | 240,018,945.05 | 224,361,078.80 | -15,657,866.25 |
| | | - | - | - |
| | | - | - | - |
| | | - | - | - |
| | | 1,320,702,596.36 | 1,338,642,428.13 | 17,939,831.77 |

7.4.7.3

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7.4.7.4**7.4.7.4.1**

7.4.7.4.2**7.4.7.5**

| | 2018 12 31 | 2017 12 31 |
|--|--------------|--------------|
| | 18,688.29 | 20,129.71 |
| | - | - |
| | - | - |
| | 2,233.88 | 4,169.88 |
| | 4,729,364.95 | 1,682,624.52 |
| | - | - |
| | - | - |
| | 3,199.93 | 0.01 |
| | - | - |
| | 491.59 | 614.35 |
| | 4,753,978.64 | 1,707,538.47 |

7.4.7.6**7.4.7.7**

| | 2018 12 31 | 2017 12 31 |
|--|--------------|--------------|
| | 2,529,498.74 | 3,711,161.39 |
| | - | - |
| | 2,529,498.74 | 3,711,161.39 |

7.4.7.8

| | 2018 12 31 | 2017 12 31 |
|--|------------|------------|
| | - | 250,000.00 |
| | 4.07 | 237.46 |
| | 540,000.00 | 540,000.00 |
| | 90,000.00 | 70,000.00 |
| | 9,000.00 | 9,000.00 |
| | 639,004.07 | 869,237.46 |

7.4.7.9

| | 2018 1 1 | | | 2018 12 31 | | |
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| | | | | | | |
| | | | 1, 432, 189, 230. 40 | | | 1, 432, 189, 230. 40 |
| | | | 204, 169, 346. 08 | | | 204, 169, 346. 08 |
| | - | | -231, 530, 582. 06 | | | -231, 530, 582. 06 |
| - | / | | - | | | - |
| | / | | - | | | - |
| | | | - | | | - |
| | - | | - | | | - |
| | | | 1, 404, 827, 994. 42 | | | 1, 404, 827, 994. 42 |

7.4.7.10

| | | | |
|--|--------------------|--------------------|--------------------|
| | 493, 285, 180. 44 | -513, 227, 953. 40 | -19, 942, 772. 96 |
| | -152, 421, 589. 04 | -59, 317, 745. 44 | -211, 739, 334. 48 |
| | -7, 263, 162. 51 | 9, 690, 194. 87 | 2, 427, 032. 36 |
| | 64, 123, 849. 80 | -77, 824, 129. 69 | -13, 700, 279. 89 |
| | -71, 387, 012. 31 | 87, 514, 324. 56 | 16, 127, 312. 25 |
| | - | - | - |
| | 333, 600, 428. 89 | -562, 855, 503. 97 | -229, 255, 075. 08 |

7.4.7.11

| | 2018 1 1 | | | 2018 12 | | 2017 1 1 | | | 2017 12 31 | | |
|--|----------|--|--------------|---------|--|----------|--|--|------------|--|--------------|
| | | | 31 | | | | | | | | |
| | | | 404, 185. 77 | | | | | | | | 603, 964. 62 |
| | | | - | | | | | | | | - |
| | | | - | | | | | | | | - |
| | | | 82, 961. 79 | | | | | | | | 60, 477. 98 |
| | | | 29, 330. 83 | | | | | | | | 45, 976. 97 |
| | | | 516, 478. 39 | | | | | | | | 710, 419. 57 |

7.4.7.12**7.4.7.12.1** —

| | 2018 | 1 | 1 | 2018 | 12 | 2017 | 1 | 1 | 2017 | 12 |
|--|------------------|---|---|------|------------------|------|---|---|------|----|
| | 31 | | | | 31 | | | | | |
| | 5,541,100,053.43 | | | | 3,673,306,899.44 | | | | | |
| | 5,682,014,671.67 | | | | 3,555,565,576.50 | | | | | |
| | -140,914,618.24 | | | | 117,741,322.94 | | | | | |

7.4.7.13**7.4.7.13.1**

| | 2018 | 1 | 1 | 2018 | 2017 | 1 | 1 | 2017 |
|-----|--------------|---|---|------|----------------|---|---|------|
| | 12 31 | | | | 12 31 | | | |
| --- | 3,183,227.86 | | | | -29,336,986.81 | | | |
| --- | - | | | | - | | | |
| --- | - | | | | - | | | |
| | 3,183,227.86 | | | | -29,336,986.81 | | | |

7.4.7.13.2 —

| | 2018 | 1 | 1 | 2018 | 2017 | 1 | 1 | 2017 |
|--|----------------|---|---|------|----------------|---|---|------|
| | 12 31 | | | | 12 31 | | | |
| | 147,323,465.39 | | | | 196,607,102.50 | | | |
| | 143,173,355.77 | | | | 224,798,827.56 | | | |
| | 966,881.76 | | | | 1,145,261.75 | | | |
| | 3,183,227.86 | | | | -29,336,986.81 | | | |

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** —**7.4.7.16**

| | 2018 | 1 | 1 | 2018 | 12 | 2017 | 1 | 1 | 2017 | 12 |
|--|------|---|----|---------------|----|------|---|----|--------------|----|
| | | | 31 | | | | | 31 | | |
| | | | | 17,748,144.20 | | | | | 5,893,737.32 | |
| | | | | - | | | | | - | |
| | | | | 17,748,144.20 | | | | | 5,893,737.32 | |

7.4.7.17

| | 2018 | 1 | 1 | 2018 | 12 | 2017 | 1 | 1 | 2017 | 12 |
|----|------|---|----|----------------|----|------|---|----|---------------|----|
| | | | 31 | | | | | 31 | | |
| 1. | | | | -59,317,745.44 | | | | | 53,047,763.05 | |
| — | | | | -62,772,280.46 | | | | | 34,841,892.27 | |
| — | | | | 3,454,535.02 | | | | | 18,205,870.78 | |
| — | | | | - | | | | | - | |
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| 3. | | | | - | | | | | - | |
| : | | | | - | | | | | - | |
| | | | | -59,317,745.44 | | | | | 53,047,763.05 | |

7.4.7.18

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| | 2018 | 1 | 1 | 2018 | 12 | 31 | 2017 | 1 | 1 | 2017 | 12 | 31 |
|--|------|---|---|------|----|------------|------|---|---|------|----|------------|
| | | | | | | 170,179.46 | | | | | | 104,072.59 |
| | | | | | | 30,595.68 | | | | | | 4,118.80 |
| | | | | | | 200,775.14 | | | | | | 108,191.39 |

7

25%

75%

7.4.7.19

| | 2018 | 1 | 1 | 2018 | 12 | 31 | 2017 | 1 | 1 | 2017 | 12 | 31 |
|--|------|---|---|------|----|---------------|------|---|---|------|----|---------------|
| | | | | | | 16,429,017.14 | | | | | | 11,464,948.07 |
| | | | | | | - | | | | | | - |
| | | | | | | - | | | | | | - |
| | | | | | | - | | | | | | - |
| | | | | | | - | | | | | | - |
| | | | | | | 16,429,017.14 | | | | | | 11,464,948.07 |

7.4.7.20

| | 2018 | 1 | 1 | 2018 | 12 | 31 |
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7.4.10.1

7.4.10.1.1

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| | | | | |
|--|----------------------|---------|-------------------|--------|
| | | | | |
| | 1, 698, 341, 897. 19 | 15. 46% | 633, 321, 135. 33 | 8. 12% |

7.4.10.1.2

| | | | | | | |
|--|---------------------|---------|------------------|---------------------|--|--|
| | 2018 1 1 2018 12 31 | | | 2017 1 1 2017 12 31 | | |
| | | | | | | |
| | 83, 018, 796. 78 | 25. 96% | 11, 747, 585. 30 | 2. 34% | | |

7.4.10.1.3**7.4.10.1.4****7.4.10.1.5**

| | | | | | | |
|--|---------------------|---------|--------------|---------------------|--|--|
| | 2018 1 1 2018 12 31 | | | 2017 1 1 2017 12 31 | | |
| | | | | | | |
| | 1, 519, 321. 19 | 15. 33% | 716, 746. 48 | 28. 34% | | |
| | 2017 1 1 2017 12 31 | | | 2017 1 1 2017 12 31 | | |
| | | | | | | |
| | 536, 713. 39 | 7. 56% | 174, 420. 33 | 4. 70% | | |

7.4.10.2**7.4.10.2.1**

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| | 2018 1 1 31 | 2018 12 | 2017 1 1 | 2017 12 31 |
|--|----------------|---------------|----------|---------------|
| | | 20,162,008.77 | | 13,349,890.38 |
| | | 1,941,230.97 | | 2,429,983.00 |

1.5%

= × 1.5%/

7.4.10.2.2

| | 2018 1 1 31 | 2018 12 | 2017 1 1 | 2017 12 31 |
|--|----------------|--------------|----------|--------------|
| | | 3,360,334.79 | | 2,224,981.67 |

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**

| | 2018 1 1 | 2018 12 31 | 2017 1 1 | 2017 12 31 |
|--|----------|------------|----------|------------|
| | | | | |

2018 12 31

2017 12 31

7.4.10.6**7.4.10.7****7.4.11****7.4.12 2018 12 31****7.4.12.1 /**

| 7.4.12.1.1 | | | | | | | | | | |
|------------|--|---------------|--------------|--|-------|-------|--------|------------|------------|---|
| | | | | | | | | | | |
| 601860 | | 2018 12 20 | 2019 1 3 | | 3.14 | 3.14 | 15,970 | 50,145.80 | 50,145.80 | - |
| 601138 | | 2018 5 28 | 2019 6 10 | | 13.77 | 10.97 | 17,576 | 242,021.52 | 192,808.72 | - |

7.4.12.2

| 600030 | | 2018 12 25 | | 16.01 | 2019 1 10 | 17.15 | 1,000,000 | 15,945,246.43 | 16,010,000.00 | - |
|--------|--|---------------|--|-------|--------------|-------|-----------|---------------|---------------|---|

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****7.4.13.2.3****7.4.13.2.4**

| | 2018 12 31 | 2017 12 31 |
|-----|----------------|----------------|
| AAA | 155,016,102.4 | 98,886,877.50 |
| AAA | 32,875,446.50 | 27,359,201.30 |
| | 70,035,000.00 | 98,115,000.00 |
| | 257,926,548.90 | 224,361,078.80 |

7.4.13.2.5**7.4.13.2.6****7.4.13.3****7.4.13.3.1**

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

| 2018 | 12 | 31 | 6 | 6 | -1 | 1-5 | 5 | | |
|------|----|----|----------------|---------------|----|-----|---|----------------|------------------|
| | | | | | | | | | |
| | | | 67,232,016.14 | | - | | - | | 67,232,016.14 |
| | | | 4,512,819.86 | | - | | - | | 4,512,819.86 |
| | | | 992,992.71 | | - | | - | | 992,992.71 |
| | | | 172,283,400.00 | 85,643,148.90 | | | - | 821,938,146.05 | 1,079,864,694.95 |
| | | | - | - | | | - | 4,753,978.64 | 4,753,978.64 |
| | | | 39,999,000.00 | | - | | - | 1,829.04 | 40,000,829.04 |
| | | | - | - | | | - | - | - |
| | | | 285,020,228.71 | 85,643,148.90 | | | - | 826,693,953.73 | 1,197,357,331.34 |
| | | | - | - | | | - | 16,748,952.43 | 16,748,952.43 |

| | | | | | | | |
|------|----------------|----------------|--------------|---------------|---------------|------------------|------------------|
| | | | | | | | |
| | | - | - | - | - | 80,114.20 | 80,114.20 |
| | | - | - | - | - | 1,527,045.42 | 1,527,045.42 |
| | | - | - | - | - | 254,507.56 | 254,507.56 |
| | | - | - | - | - | 2,529,498.74 | 2,529,498.74 |
| | | - | - | - | - | 5,289.58 | 5,289.58 |
| | | - | - | - | - | 639,004.07 | 639,004.07 |
| | | - | - | - | - | 21,784,412.00 | 21,784,412.00 |
| | 285,020,228.71 | 85,643,148.90 | | | | 804,909,541.73 | 1,175,572,919.34 |
| 2017 | 12 | 31 | 6 | 6 | -1 | 1-5 | 5 |
| | | | | | | | |
| | | 79,923,859.51 | | - | - | - | 79,923,859.51 |
| | | 8,424,120.70 | | - | - | - | 8,424,120.70 |
| | | 1,241,228.10 | | - | - | - | 1,241,228.10 |
| | | 121,937,677.50 | 4,308,401.30 | 50,190,000.00 | 47,925,000.00 | 1,114,281,349.33 | 1,338,642,428.13 |
| | | - | - | - | - | 1,707,538.47 | 1,707,538.47 |
| | | - | - | - | - | 13,190.07 | 13,190.07 |
| | | - | - | - | - | - | - |
| | | 211,526,885.81 | 4,308,401.30 | 50,190,000.00 | 47,925,000.00 | 1,116,002,077.87 | 1,429,952,364.98 |
| | | | | | | | |
| | | - | - | - | - | 10,309,882.42 | 10,309,882.42 |
| | | - | - | - | - | 733,812.35 | 733,812.35 |
| | | - | - | - | - | 1,782,795.01 | 1,782,795.01 |
| | | - | - | - | - | 297,132.51 | 297,132.51 |
| | | - | - | - | - | 3,711,161.39 | 3,711,161.39 |
| | | - | - | - | - | 1,886.40 | 1,886.40 |
| | | - | - | - | - | 869,237.46 | 869,237.46 |
| | | - | - | - | - | 17,705,907.54 | 17,705,907.54 |
| | | 211,526,885.81 | 4,308,401.30 | | | | |

| | | 2018 | | | 2017 | | |
|--|----|------|---------------|--|------|---------------|--|
| | | 12 | 31 | | 12 | 31 | |
| | 27 | | 2,006,556.20 | | | 2,451,463.00 | |
| | 27 | | -2,006,556.20 | | | -2,451,463.00 | |

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

| | 2018 | | 2017 | |
|---|------------------|-------|------------------|-------|
| | 12 | 31 | 12 | 31 |
| | | % | | % |
| - | 821,938,146.05 | 69.92 | 1,114,281,349.33 | 78.90 |
| | - | - | - | - |
| | 257,926,548.90 | 21.94 | 224,361,078.80 | 15.89 |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | 1,079,864,694.95 | 91.86 | 1,338,642,428.13 | 94.79 |

7.4.13.4.3.2

| | | | | | | |
|--|-----|-------|---------|--|----------------|----------------|
| | 95% | | | | | |
| | | | | | 2018 12 | 2017 12 |
| | | | | | 31 | 31 |
| | VaR | 2.76% | 2017 12 | | -32,487,978.25 | -33,810,587.27 |
| | 31 | VaR | 2.39%) | | | |

VaR

95%

2017

7.4.14

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2018 12 31

| | | |
|------------|------|------------|
| 0.00 | | -49,212.80 |
| 242,021.52 | 0.00 | 192,808.72 |
| | | -49,212.80 |

7.4.14.2

7.4.14.3

| | | | |
|---|--|---|---|
| N | | - | - |
| 0 | | | - |

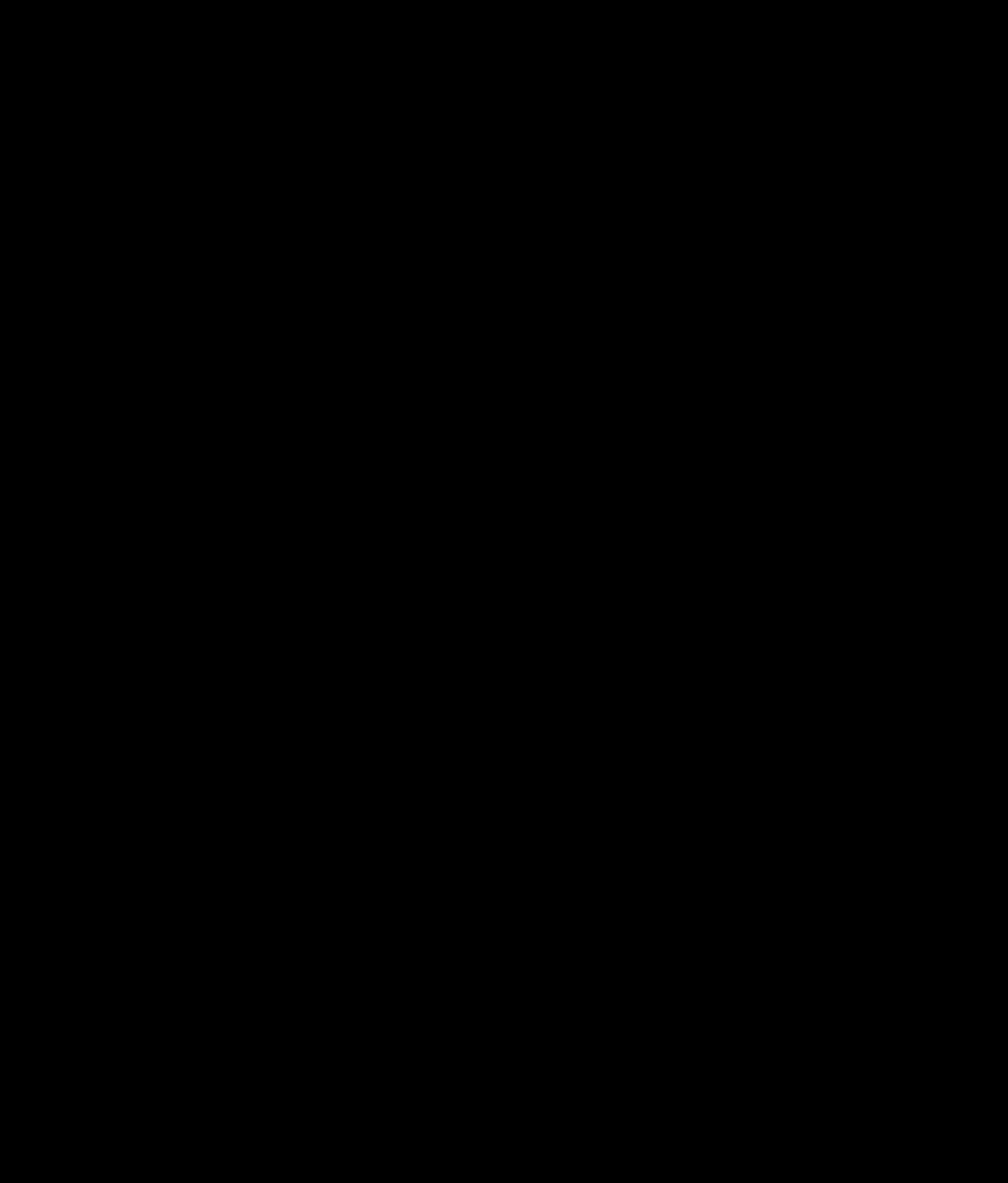
| | | | | | |
|----|--------|--|-----------|---------------|------|
| 26 | 600030 | | 1,000,000 | 16,010,000.00 | 1.36 |
| 27 | 600958 | | 2,000,000 | 15,940,000.00 | 1.36 |
| 28 | 600153 | | 2,200,913 | 15,516,436.65 | 1.32 |
| 29 | 000333 | | 400,000 | 14,744,000.00 | 1.25 |
| 30 | 603708 | | 700,000 | 14,063,000.00 | 1.20 |
| 31 | 600548 | | 1,500,000 | 13,470,000.00 | 1.15 |
| 32 | 000069 | | 2,000,000 | 12,700,000.00 | 1.08 |
| 33 | 601766 | | 1,372,000 | 12,375,440.00 | 1.05 |
| 34 | 601186 | | 1,000,000 | 10,870,000.00 | 0.92 |
| 35 | 601985 | | 1,963,900 | 10,349,753.00 | 0.88 |
| 36 | 601225 | | 1,000,000 | 7,440,000.00 | 0.63 |
| 37 | 601688 | | 400,000 | 6,480,000.00 | 0.55 |
| 38 | 300760 | | 6,407 | 699,772.54 | 0.06 |
| 39 | 601319 | | 47,913 | 257,771.94 | 0.02 |
| 40 | 002938 | | 11,980 | 209,889.60 | 0.02 |
| 41 | 601138 | | 17,576 | 192,808.72 | 0.02 |
| 42 | 002939 | | 16,747 | 165,962.77 | 0.01 |
| 43 | 002936 | | 30,805 | 156,181.35 | 0.01 |
| 44 | 601577 | | 17,329 | 147,643.08 | 0.01 |
| 45 | 603220 | | 3,815 | 82,709.20 | 0.01 |
| 46 | 603185 | | 1,345 | 66,039.50 | 0.01 |
| 47 | 603583 | | 1,321 | 51,888.88 | 0.00 |
| 48 | 601860 | | 15,970 | 50,145.80 | 0.00 |
| 49 | 002937 | | 2,114 | 47,755.26 | 0.00 |
| 50 | 300694 | | 2,485 | 45,997.35 | 0.00 |
| 51 | 002942 | | 1,441 | 44,123.42 | 0.00 |
| 52 | 300748 | | 2,008 | 43,593.68 | 0.00 |
| 53 | 002943 | | 1,244 | 43,415.60 | 0.00 |
| 54 | 002940 | | 1,195 | 42,745.15 | 0.00 |
| 55 | 300753 | | 1,055 | 42,326.60 | 0.00 |
| 56 | 603629 | | 1,051 | 40,684.21 | 0.00 |
| 57 | 300674 | | | | |

| | | | | |
|----|--------|--|----------------|-------|
| 1 | 600115 | | 157,843,522.29 | 11.18 |
| 2 | 601607 | | 121,065,567.19 | 8.57 |
| 3 | 601688 | | 118,745,373.84 | 8.41 |
| 4 | 000069 | | 109,814,768.87 | 7.78 |
| 5 | 000895 | | 105,995,143.39 | 7.51 |
| 6 | 600048 | | 104,853,689.11 | 7.42 |
| 7 | 000002 | | 97,584,201.26 | 6.91 |
| 8 | 600491 | | 92,333,780.56 | 6.54 |
| 9 | 600030 | | 86,715,911.40 | 6.14 |
| 10 | 600029 | | 86,646,331.06 | 6.14 |
| 11 | 600566 | | 86,452,744.96 | 6.12 |
| 12 | 000651 | | 85,990,019.98 | 6.09 |
| 13 | 600028 | | 81,197,352.22 | 5.75 |
| 14 | 603365 | | 73,181,542.47 | 5.18 |
| 15 | 600958 | | 72,682,650.96 | 5.15 |
| 16 | 300383 | | 72,417,786.64 | 5.13 |
| 17 | 600567 | | 71,332,561.74 | 5.05 |
| 18 | 002410 | | 69,376,036.66 | 4.91 |
| 19 | 300036 | | 68,857,008.82 | 4.88 |
| 20 | 002027 | | 66,434,119.84 | 4.70 |
| 21 | 601318 | | 63,267,360.00 | 4.48 |
| 22 | 300373 | | 61,352,552.85 | 4.34 |
| 23 | 600153 | | 60,661,012.56 | 4.30 |
| 24 | 601155 | | 59,386,980.96 | 4.21 |
| 25 | 603589 | | 59,333,759.89 | 4.20 |
| 26 | 001979 | | 58,983,932.97 | 4.18 |
| 27 | 603989 | | 58,831,582.35 | 4.17 |
| 28 | 600352 | | 58,404,874.83 | 4.14 |
| 29 | 601877 | | 55,891,438.16 | 3.96 |
| 30 | 600519 | | 55,412,133.63 | 3.92 |
| 31 | 601766 | | 54,847,941.56 | 3.88 |
| 32 | 600340 | | 54,091,785.11 | 3.83 |
| 33 | 300271 | | 53,670,734.13 | 3.80 |
| 34 | 002258 | | 52,247,119.20 | 3.70 |
| 35 | 600271 | | 51,308,554.06 | 3.63 |

| | | | | |
|----|--------|--|---------------|------|
| 72 | 600483 | | 31,832,925.67 | 2.25 |
| 73 | 002640 | | 31,396,091.89 | 2.22 |
| 74 | 600570 | | 31,285,969.98 | 2.22 |
| 75 | 002299 | | 31,279,634.63 | 2.21 |
| 76 | 300596 | | 30,165,044.62 | 2.14 |
| 77 | 002310 | | 29,994,682.00 | 2.12 |
| 78 | 002415 | | 29,938,525.00 | 2.12 |
| 79 | 600900 | | 29,312,781.76 | 2.08 |
| 80 | 600690 | | 29,243,490.94 | 2.07 |
| 81 | 002706 | | 28,986,406.28 | 2.05 |
| 82 | 600383 | | 28,513,334.00 | 2.02 |

8.4.2**2% 20**

| | | | | |
|----|--------|--|----------------|-------|
| 1 | 600115 | | 168,852,174.87 | 11.96 |
| 2 | 000895 | | 123,449,418.83 | 8.74 |
| 3 | 601688 | | 116,943,256.45 | 8.28 |
| 4 | 601607 | | 111,434,631.01 | 7.89 |
| 5 | 600029 | | 109,366,841.75 | 7.74 |
| 6 | 600519 | | 107,092,940.54 | 7.58 |
| 7 | 000651 | | 98,462,705.20 | 6.97 |
| 8 | 002310 | | 97,215,411.26 | 6.88 |
| 9 | 600030 | | 97,151,266.56 | 6.88 |
| 10 | 000069 | | 97,112,696.60 | 6.88 |
| 11 | 600028 | | 91,504,301.66 | 6.48 |
| 12 | 001979 | | 88,060,634.73 | 6.24 |
| 13 | 600048 | | 82,692,481.46 | 5.86 |
| 14 | 601939 | | 80,120,881.78 | 5.67 |
| 15 | 600566 | | 77,887,547.45 | 5.52 |
| 16 | 601398 | | 76,276,769.68 | 5.40 |
| 17 | 603365 | | 73,673,053.42 | 5.22 |
| 18 | 600352 | | 73,361,948.75 | 5.19 |
| 19 | 002640 | | 71,855,941.53 | 5.09 |
| 20 | 002024 | | 69,430,544.49 | 4.92 |
| 21 | 002463 | | 67,962,834.14 | 4.81 |



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| | | | | |
|----|--------|--|---------------|------|
| 60 | 601601 | | 36,155,030.64 | 2.56 |
| 61 | 002146 | | 35,675,263.96 | 2.53 |
| 62 | 300308 | | 34,865,758.62 | 2.47 |
| 63 | 300596 | | 34,199,721.43 | 2.42 |
| 64 | 002241 | | 33,682,500.16 | 2.39 |
| 65 | 603989 | | 33,526,422.28 | 2.37 |
| 66 | 600887 | | 32,926,362.00 | 2.33 |
| 67 | 002179 | | 32,412,804.00 | 2.30 |
| 68 | 600323 | | 31,974,587.45 | 2.26 |
| 69 | 600483 | | 31,959,035.80 | 2.26 |
| 70 | 600690 | | 31,407,282.12 | 2.22 |
| 71 | 600276 | | 31,040,742.61 | 2.20 |
| 72 | 002110 | | 30,473,626.00 | 2.16 |
| 73 | 002299 | | 29,701,718.96 | 2.10 |
| 74 | 603900 | | 29,674,544.15 | 2.10 |
| 75 | 601988 | | 29,635,893.00 | 2.10 |
| 76 | 603808 | | 29,163,947.45 | 2.07 |
| 77 | 600258 | | 29,077,204.53 | 2.06 |

8.4.3

| | |
|--|------------------|
| | 5,452,443,748.85 |
| | 5,541,100,053.43 |

8.5

| | | | |
|---|--|----------------|-------|
| | | | |
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 70,035,000.00 | 5.96 |
| | | 70,035,000.00 | 5.96 |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | 187,891,548.90 | 15.98 |

| | | | |
|----|--|----------------|-------|
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 257,926,548.90 | 21.94 |

8.6

| 1 | 018002 | 1302 | 700,000 | 70,035,000.00 | 5.96 |
|---|--------|------|---------|---------------|------|
| 2 | 113013 | | 450,280 | 47,315,422.40 | 4.02 |
| 3 | 113011 | | 370,000 | 38,894,400.00 | 3.31 |
| 4 | 110031 | | 280,000 | 29,590,400.00 | 2.52 |
| 5 | 113008 | | 222,000 | 23,318,880.00 | 1.98 |

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2**8.11.3****8.12****8.12.1****8.12.2****8.12.3**

| 1 | | 992, 992. 71 |
|---|--|------------------|
| 2 | | - |
| 3 | | - |
| 4 | | 4, 753, 978. 64 |
| 5 | | 40, 000, 829. 04 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 45, 747, 800. 39 |

8.12.4

| 1 | 113013 | | 47, 315, 422. 40 | 4. 02 |
|---|--------|--|------------------|-------|
| 2 | 113011 | | 38, 894, 400. 00 | 3. 31 |
| 3 | 110031 | | 29, 590, 400. 00 | 2. 52 |
| 4 | 113008 | | 23, 318, 880. 00 | 1. 98 |
| 5 | 128024 | | 15, 897, 000. 00 | 1. 35 |
| 6 | 113504 | | 10, 444, 720. 00 | 0. 89 |

8.12.5

8.12.6

§ 9

9.1

| | | | | | |
|--------|-----------|----------------|--------|----------------|--------|
| () | | | | | |
| | | | | | |
| | | | | | |
| 33,187 | 42,330.67 | 842,143,114.70 | 59.95% | 562,684,879.72 | 40.05% |

9.2

| | | |
|--|-----------|-------|
| | | |
| | 11,292.31 | 0.00% |

9.3

| | |
|--|--|
| | |
|--|--|

§ 10

| | |
|-----------|----------------------|
| 2005 1 17 | 1, 182, 530, 117. 97 |
| | 1, 432, 189, 230. 40 |
| | 204, 169, 346. 08 |
| : | 231, 530, 582. 06 |
| "_" | - |
| | 1, 404, 827, 994. 42 |

§ 11**11.1****11.2****11.2.1**

2018 8 28

11.2.2**11.3****11.4****11.5**

90,000.00

2

11.6**11.7****11.7.1**

| | | | | | | |
|--|--|--|--|--|--|--|
| | | | | | | |
| | | | | | | |

| | 2 | 1,698,341,897.19 | 15.46% | 1,519,321.19 | 15.33% | - |
|--|---|------------------|--------|--------------|--------|---|
| | 1 | 1,183,789,234.53 | 10.77% | 1,102,460.56 | 11.12% | - |
| | 1 | 1,064,495,004.44 | 9.69% | 778,466.25 | 7.85% | - |
| | 1 | 1,021,900,002.60 | 9.30% | 951,687.21 | 9.60% | - |
| | 1 | 1,005,541,057.25 | 9.15% | 936,454.97 | 9.45% | - |
| | 1 | 963,073,448.38 | 8.76% | 896,910.00 | 9.05% | - |
| | 1 | 861,600,208.59 | 7.84% | 802,409.74 | 8.10% | - |
| | 1 | 787,980,471.68 | 7.17% | 733,849.10 | 7.40% | - |
| | 1 | 413,170,493.53 | 3.76% | 384,782.51 | 3.88% | - |
| | 1 | 385,120,350.81 | 3.50% | 358,661.34 | 3.62% | - |
| | 1 | 349,621,052.37 | 3.18% | 325,602.44 | 3.29% | - |
| | 1 | 241,435,547.78 | 2.20% | 224,849.65 | 2.27% | - |

| | | | | | | |
|--|---|---|---|---|---|---|
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

11.7.2

| | 83,018,796.78 | 25.96% | - | - | - | - |
|--|---------------|--------|---|---|---|---|
| | 10,730,289.50 | 3.36% | - | - | - | - |
| | 93,859,829.10 | 29.35% | - | - | - | - |
| | - | - | - | - | - | - |
| | 21,583,333.60 | 6.75% | - | - | - | - |
| | 16,302,913.50 | 5.10% | - | - | - | - |
| | 5,659,296.83 | 1.77% | - | - | - | - |
| | - | - | - | - | - | - |
| | 5,902,298.90 | 1.85% | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | 82,731,380.40 | 25.87% | - | - | - | - |

11.8

| 1 | 2017 12 31 | | 2018 1 1 |
|----|------------|--|-----------|
| 2 | | | 2018 1 4 |
| 3 | | | 2018 1 5 |
| 4 | | | 2018 1 16 |
| 5 | 4 2017 | | 2018 1 20 |
| 6 | | | 2018 2 1 |
| 7 | | | 2018 2 2 |
| 8 | | | 2018 2 6 |
| 9 | | | 2018 2 7 |
| 10 | | | 2018 2 10 |
| 11 | 2018 1 | | 2018 3 2 |
| 12 | 53 | | 2018 3 24 |
| 13 | | | 2018 3 24 |
| 14 | | | 2018 3 24 |
| 15 | | | 2018 3 29 |

| | | | |
|----|--------|--|-----------|
| | | | |
| 16 | | | 2018 3 29 |
| 17 | 2017 | | 2018 3 31 |
| 18 | | | 2018 4 18 |
| 19 | 1 2018 | | 2018 4 20 |
| 20 | | | 2018 4 21 |
| 21 | | | 2018 5 7 |
| 22 | | | 2018 5 8 |
| 23 | | | 2018 5 9 |
| 24 | | | 2018 5 15 |
| 25 | , ée | | 2018 5 17 |

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|----|-----------|------|-----------|
| 28 | | | 2018 5 31 |
| 29 | | | 2018 6 7 |
| 30 | | | 2018 6 14 |
| 31 | | | 2018 6 15 |
| 32 | | | 2018 6 20 |
| 33 | | | 2018 6 22 |
| 34 | | | 2018 6 28 |
| 35 | | | 2018 6 30 |
| 36 | 2018 6 30 | | 2018 6 30 |
| 37 | | | 2018 7 4 |
| 38 | | | 2018 7 5 |
| 39 | | | 2018 7 12 |
| 40 | 2 | 2018 | 2018 7 20 |

| | | | |
|----|--------|--|-----------|
| 41 | | | 2018 7 30 |
| 42 | | | 2018 8 2 |
| 43 | | | 2018 8 28 |
| 44 | 2018 | | 2018 8 29 |
| 45 | 2018 2 | | 2018 8 30 |
| 46 | | | 2018 8 31 |
| 47 | | | 2018 9 1 |
| 48 | | | 2018 9 22 |
| 49 | | | 2018 9 29 |
| 50 | | | 2018 10 9 |

| | | | |
|----|--|--|------------|
| | | | |
| 56 | | | 2018 12 21 |
| 57 | | | 2018 12 27 |
| 58 | | | 2018 12 28 |

§ 12

12.1

20%

| | | 20% | | | | | |
|---|--|----------------|----------------|---------------|----------------|--------|---|
| 1 | 2018 1 1 2018 12 31 | 323,394,891.98 | 100,856,278.37 | 60,560,653.33 | 363,690,517.02 | 25.89% | |
| 2 | 2018 1 31 2018 4 19 2018 10 8 2018 11 7 2018 12 20 2018 12 27 | 277,525,365.39 | 0.00 | 0.00 | 277,525,365.39 | 19.76% | |
| - | - | - | - | - | - | - | - |
| 1 | | | | | | | |
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