

2019 2

2019 6 30

2019 7 18

1

2019 4 11 2019 5 7

2019 5 8

20

2019 5 10 2019 6 6

	1	
	1	
	2	
	3	
	4	
	5	
	6	
	7	
	8	
	2	
	A	C
	A	C
	519945	519944
	200, 555, 461. 26	30, 878, 495. 35

	519945
	2015 11 23
	225, 770, 685. 07
	1
	1
	2
	3
	4
	5
	6

	7 8 2	
		+4%
	A	C
	A	C
	519945	519944
	200, 636, 183. 67	25, 134, 501. 40

2019 6 9

3

3.1

	2019 6 10	2019 6 30
	A	C
1.	596, 447. 86	84, 400. 91
2.	305, 996. 72	39, 753. 85
3.	0. 0015	0. 0013
4.	207, 497, 528. 14	31, 886, 795. 29
5.	1. 0346	1. 0327

1 2019 6 10

2

3

3.1

	2019 4 1	2019 6 9
	A	C
1.	-116,714.12	-98,531.94
2.	179,294.85	-40,853.96
3.	0.0007	-0.0008
4.	207,274,901.52	25,923,834.91
5.	1.0331	1.0314

1

2

3.2

3.2.1

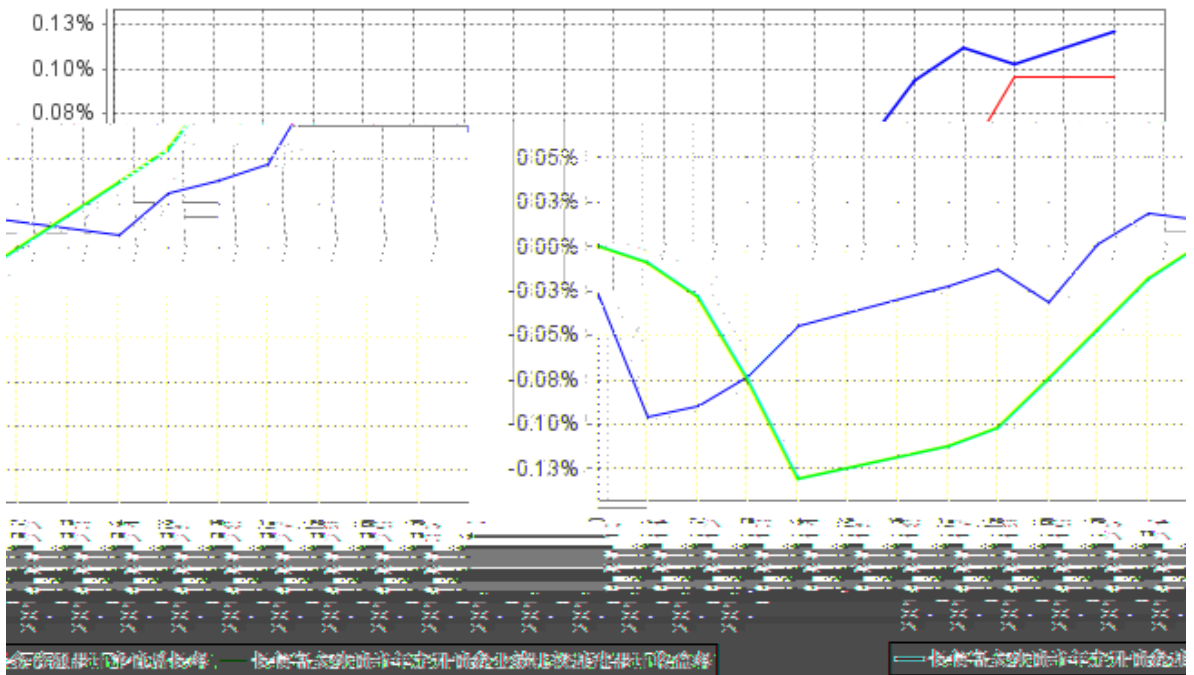
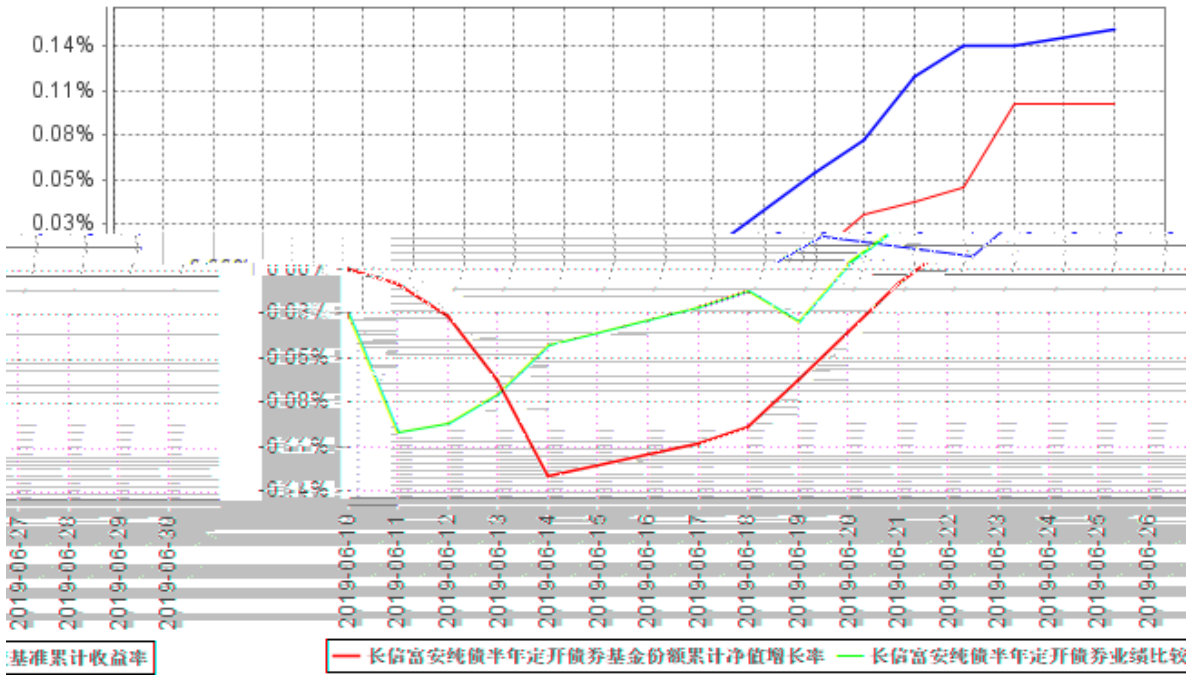
A

2019 6 10 -2019 6 30	0.15%	0.03%	0.10%	0.03%	0.05%	0.00%

C

2019 6 10 -2019 6 30	0.13%	0.03%	0.10%	0.03%	0.03%	0.00%

3.2.2



1 2019 6 10
2019 6 10 2019 6 30

2 6

80%

15

15

6 21

5%

5%

3.2**3.2.1**

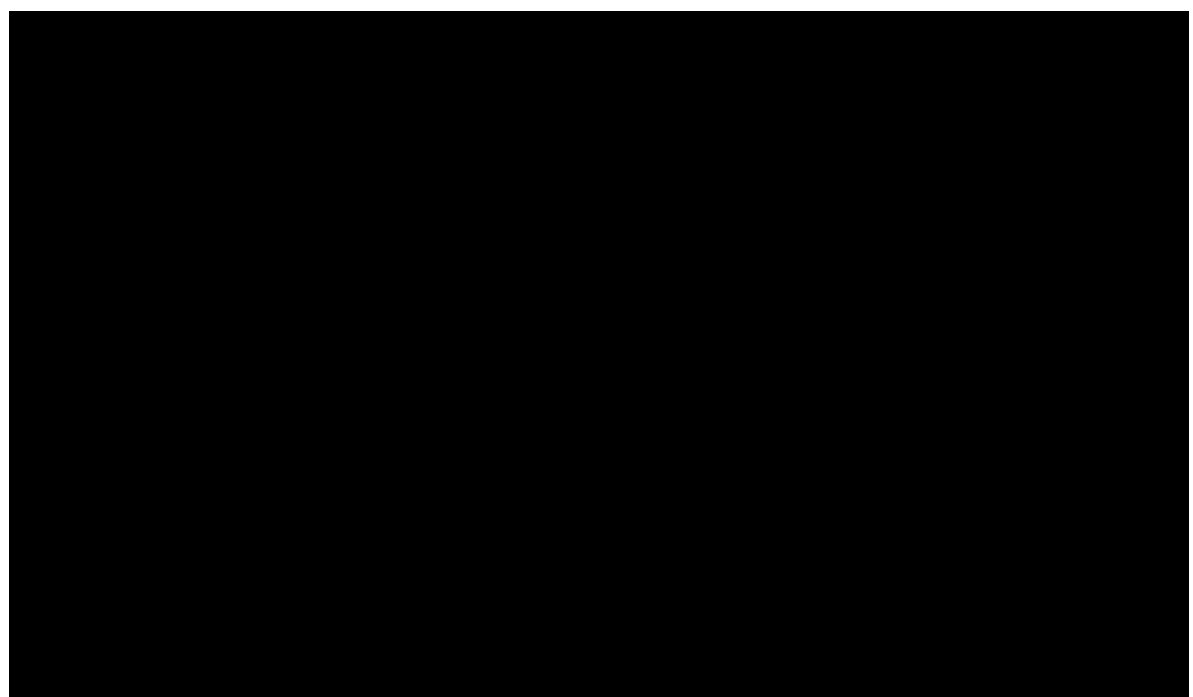
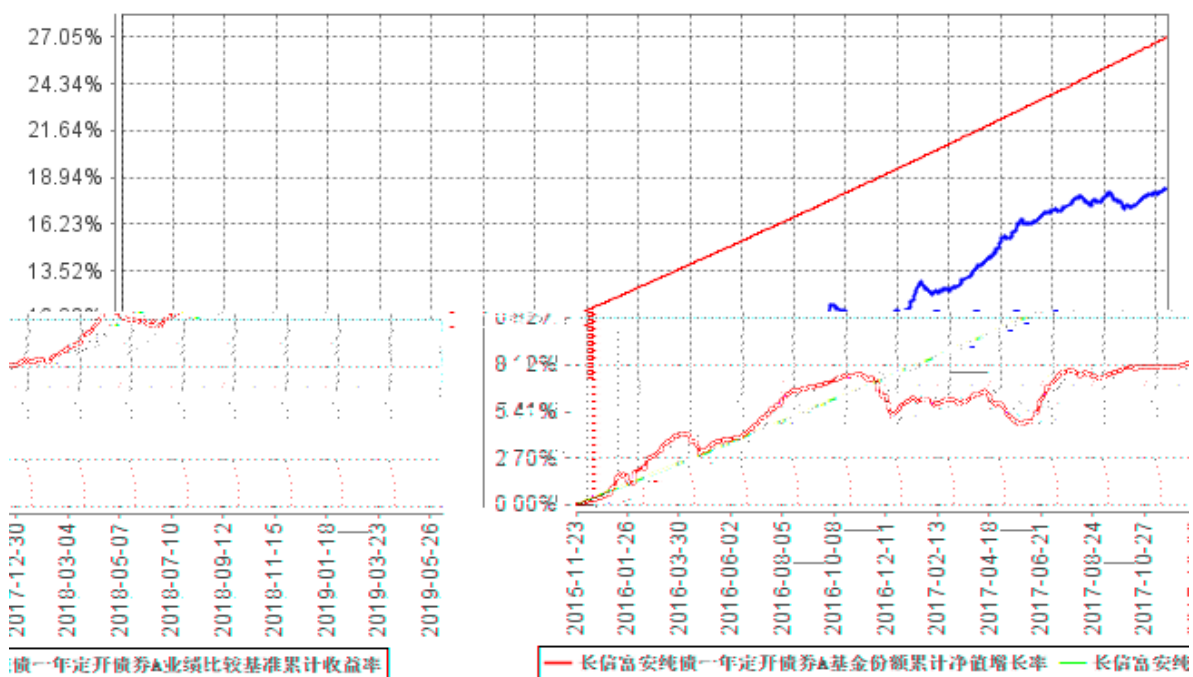
A

2019 4 1 -2019 6 9	0.16%	0.06%	1.30%	0.02%	-1.14%	0.04%

C

2019 4 1 -2019 6 9	0.07%	0.06%	1.30%	0.02%	-1.23%	0.04%

3.2.2



1 2015 11 23 2019 6 9

2 6

4

4.1



	LOF				LOF
--	-----	--	--	--	-----

1

/

2

3 2019 6 10

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

10

40BP

3

10.7%

4

4.4.2 2019

AAA AA+

AA

1.30%	A	0.15%
0.10%	C	1.0327
1.1587	C	0.07%
1.30%	C	0.13%
0.10%		

4.6

5

5.1

			%
1		-	-
		-	-
2		-	-
3		277,687,235.00	97.38
		277,687,235.00	97.38
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,019,488.09	0.71
8		5,460,958.85	1.91
9		285,167,681.94	100.00

5.2

5.2.1

5.2.2

5.3

5.4

1		1,998,400.00	0.83
2		-	-
3		-	-
		-	-
4		205,243,835.00	85.74
5		10,011,000.00	4.18
6		60,434,000.00	25.25
7		-	-
8		-	-
9		-	-
10		277,687,235.00	116.00

5.5

1	101561028	15	MTN001	200,000	20,466,000.00	8.55
2	101900101	19	MTN001	200,000	20,140,000.00	8.41
3	112470	16	01	200,000	19,910,000.00	8.32
4	136057	15	01	150,000	15,330,000.00	6.40
5	122377	14		150,000	15,186,000.00	6.34

5.6

5.7

5.8

5.9

5.9.1

5.3

5.4

1		1,997,600.00	0.86
2		-	-
3		-	-
		-	-
4		205,523,733.20	88.13
5		10,009,000.00	4.29
6		60,492,000.00	25.94
7		-	-
8		-	-
9		-	-
10		278,022,333.20	119.22

5.5

1	101561028	15	MTN001	200,000	20,504,000.00	8.79
2	101900101	19	MTN001	200,000	20,108,000.00	8.62
3	112470	16	01	200,000	19,944,000.00	8.55
4	136057	15	01	150,000	15,364,500.00	6.59
5	122377	14		150,000	15,169,500.00	6.50

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.10

5.10.1

5.10.2

5.10.3

5.10.5

6		-
7		-
8		-
9		10,041,003.62

5.11.4**5.11.5****5.11.6****6**

2019 6 10	200,636,183.67	25,134,501.40
	276,337.22	6,177,463.18
:	357,059.63	433,469.23
"_"	-	-
	200,555,461.26	30,878,495.35

6

	A	C
	271,073,488.21	59,697,374.99
	4,290,252.64	5,258,919.94
:	74,727,557.18	39,821,793.53
"_"	-	-
	200,636,183.67	25,134,501.40

2019 6 9

7

7.1

7.2

7

7.1

7.2

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8.2

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9.1

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9.2

9.3

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2019 7 18