

国投瑞银岁增利一年期定期开放债券型证券投资基金

2018年半年度报告摘要

2018年6月30日 基金管理人:国投瑞银基金管理有限公司 基金托管人:中国银行股份有限公司

报告送出日期:二〇一八年八月二十四日

1.1 重要提示

基金管理人及基金托管人承诺严格遵守法律法规,恪守职责,勤勉尽责,诚实守信,确保基金资产的安全,维护基金份额持有人的合法权益...

2.1 基金基本情况

Table with 2 columns: 基金名称, 基金简称, 基金运作方式, 基金合同生效日期, 基金管理人, 基金托管人, 基金销售机构, 基金注册登记机构, 基金会计年度, 基金信息披露网站, 基金管理人网址, 基金托管人网址, 基金销售机构网址, 基金注册登记机构网址.

2.2 基金产品说明

基金的投资目标:本基金在严格控制风险的前提下,追求超越业绩比较基准的投资回报,力争实现基金资产的长期增值...

2.3 基金管理人及基金托管人

Table with 2 columns: 基金管理人, 基金托管人. Includes names and addresses for 国投瑞银基金管理有限公司 and 中国银行股份有限公司.

2.4 信息披露方式

基金年度报告全文刊登在中国证监会指定网站,基金管理人网站,基金托管人网站,基金销售机构网站,基金注册登记机构网站...

3 主要财务指标和基金净值表现

3.1 主要会计数据和财务指标

Table with 2 columns: 3.1.1 期间数据和指标, 3.1.2 基金净值指标. Shows financial data for 2018 H1 and 2017 H1.

3.2 基金净值表现

3.2.1 基金份额净值增长率及其与同期业绩比较基准收益率的比较

国投瑞银岁增利一年债券 A

Table showing performance metrics for 国投瑞银岁增利一年债券 A, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 C

Table showing performance metrics for 国投瑞银岁增利一年债券 C, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 B

Table showing performance metrics for 国投瑞银岁增利一年债券 B, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 A

Table showing performance metrics for 国投瑞银岁增利一年债券 A, including return rates and benchmark comparisons.

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Table showing performance metrics for 国投瑞银岁增利一年债券 C, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 B

Table showing performance metrics for 国投瑞银岁增利一年债券 B, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 A

Table showing performance metrics for 国投瑞银岁增利一年债券 A, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 C

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国投瑞银岁增利一年债券 B

Table showing performance metrics for 国投瑞银岁增利一年债券 B, including return rates and benchmark comparisons.

国投瑞银岁增利一年债券 A

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Table showing performance metrics for 国投瑞银岁增利一年债券 C, including return rates and benchmark comparisons.

交易执行等各方面均得到良好对待,通过对投资交易行为的监控、分析评估和信息披露来加强对公平交易过程和结果的监督,形成了有效地公平交易体系...

4.3 异常交易行为的专项说明

本基金于本报告期内不存在异常交易行为。本基金管理人的所有投资组合在本报告期内未出现参与交易所公开竞价同日反向交易成交较少的单边交易量超过该证券当日成交量5%的交易情况。

4.4 管理人报告期内基金的投资策略和业绩表现的说明

4.4.1 报告期内基金投资策略和运作分析

2018年上半年债券市场走出分化行情。信用债净融资额明显下行,6月份信用债发行总量3869亿元,同比增加191亿元,净融资额445亿元...

4.4.2 报告期内基金业绩表现

截至本报告期末,本基金A级份额净值为1.049元,C级份额净值为1.040元,本报告期A级份额净值增长率为2.34%,C级份额净值增长率为2.26%,同期业绩比较基准收益率为1.25%。

4.5 管理人报告期内基金的投资策略和业绩表现的说明

下半年,三季度经济下行压力仍在,债券市场整体偏利好,积极的财政政策初期有利于缓解市场对中低等级信用债的担忧,城投债与基建相关的信用债利率有望压缩...

4.6 管理人报告期内基金的投资策略和业绩表现的说明

本基金管理人从事基金估值业务的组织机构主要包括估值委员会、运营部及相关人员。本基金的日常估值程序通常由运营部估值核算岗执行并由业务复核岗复核估值结果...

4.7 管理人报告期内基金的投资策略和业绩表现的说明

本基金A级份额本期已实现收益为676,547.75元,期末可供分配利润为2,789,349.15元;本基金C类份额本期已实现收益为56,239.28元,期末可供分配利润为217,153.85元。

4.8 基金管理人报告期内基金的投资策略和业绩表现的说明

本基金本报告期末未进行利润分配。5 托管人报告 5.1 报告期内本基金托管人遵信守诺情况声明

本报告期内,中国银行股份有限公司(下称“本托管人”)在国投瑞银岁增利一年期定期开放债券型证券投资基金(以下简称“本基金”)的托管过程中,严格遵守《证券投资基金法》及其他有关法律法规、基金合同和托管协议的约定,认真履行了托管人应尽的义务。

6.1 资产负债表

会计主体:国投瑞银岁增利一年期定期开放债券型证券投资基金 报告截止日:2018年6月30日

Table with 2 columns: 资产, 负债和所有者权益. Shows financial data for 2018 H1 and 2017 H1.

6.2 利润表

会计主体:国投瑞银岁增利一年期定期开放债券型证券投资基金 报告截止日:2018年6月30日

Table with 2 columns: 项目, 金额. Shows profit and loss data for 2018 H1 and 2017 H1.

6.3 所有者权益(基金净值)变动表

会计主体:国投瑞银岁增利一年期定期开放债券型证券投资基金 报告截止日:2018年6月30日

Table with 2 columns: 项目, 金额. Shows equity changes for 2018 H1 and 2017 H1.

基金

本报告期:2018年1月1日至2018年6月30日 单位:人民币元

Table with 2 columns: 项目, 金额. Shows financial data for 2018 H1 and 2017 H1.

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6.4.8.1.1 债券回购交易

Table with 2 columns: 交易对方名称, 金额. Shows bond repurchase transaction data for 2018 H1 and 2017 H1.

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7.1.1 本期国债期货投资策略

为有效规避债券投资的系统性风险,本基金根据国债期货的原理,以套期保值为目的,适度运用国债期货,提高投资组合的运作效率。

7.1.2 投资组合报告附注

7.1.2.1 本基金投资的前十名证券的发行人主体未被监管部门立案调查的,在报告编制前一年内未受到公开谴责、处罚。

7.1.2.2 本基金不存在投资的前十名股票超出基金合同规定的备选库的情况。

7.1.2.3 期末其他各项资产构成

Table with 2 columns: 序号, 名称, 金额. Shows details of other assets at the end of the period.

Table with 2 columns: 序号, 债券名称, 公允价值, 占基金资产净值比例. Shows details of bond holdings.

Table with 2 columns: 序号, 债券名称, 公允价值, 占基金资产净值比例. Shows details of bond holdings.

Table with 2 columns: 序号, 债券名称, 公允价值, 占基金资产净值比例. Shows details of bond holdings.

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