

中期报告（未经审计）

截至 2018 年 6 月 30 日止期间

东亚联丰投资系列

东亚联丰亚洲债券及货币基金

东亚联丰亚太区多元收益基金

注意：此中期报告（未经审计）的摘要版本只适用于在此列示的子基金。



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本伞子基金可透过使用现金借款及金融衍生工具获得杠杆，东亚联丰亚洲债券及货币基金和东亚联丰亚太区多元收益基金的预计最高杠杆比率为 30%。由金融衍生工具产生之杠杆根据盧森堡金融业监管委员会 (CSSF) 11/512 号公告采用的承担法计算，并考虑对销及对冲安排 (在这安排下，相关证券持仓的市场价值可与涉及相同之相关持仓的其他承诺进行抵销) 后，将子基金所持有之金融衍生工具相关资产的对等持仓的市场价值 (又称「名义有效价值」) 计算在内。此外，本伞子基金的实际杠杆或会较下述的预计最高杠杆水平为低。

投资报告

于2018年6月30日(未经审计)

投资组合

东亚联丰亚洲债券及货币基金

	面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (98.65%)			
债务证券 (98.65%)			
以印度尼西亚盾计价 (1.47%)			
Indonesia Treasury Bond 5.625% 15/05/2023	102,500,000,000	6,644,155	1.47
以人民币计价 (5.02%)			
Busan Bank Co Ltd 4.85% 25/05/2021	6,000,000	909,405	0.20
China Development Bank 4.69% 23/03/2023	65,000,000	10,174,963	2.25
China Government Bond 3.17% 19/04/2023	30,000,000	4,515,356	1.00
Greenland Global Investment Ltd 7.125% 20/03/2021	21,000,000	3,156,301	0.70
QNB Finance Ltd 5.10% 14/05/2021	5,000,000	758,916	0.17
Shimao Property Holdings Ltd 5.75% 15/03/2021	15,000,000	2,276,779	0.50
Shui On Development Holding Ltd 6.875% 02/03/2021	6,000,000	912,786	0.20
以美元计价 (92.16%)			
ABJA Investment Co Pte Ltd 5.95% 31/07/2024	2,500,000	2,468,017	0.55
Agile Group Holdings Ltd 9.00% 21/05/2020	1,000,000	1,044,820	0.23
Anton Oilfield Services Group 9.75% 05/12/2020	4,700,000	4,764,492	1.05
Azure Power Energy Ltd 5.50% 03/11/2022	5,100,000	4,702,206	1.04
Bank of China Ltd 3.04919% 07/06/2021	1,000,000	1,001,573	0.22
Bank of China Ltd/London 3.14919% 07/06/2023	2,000,000	2,001,239	0.44
Baoxin Auto Finance I Ltd 6.625% 02/04/2019	4,900,000	4,905,804	1.08
Baoxin Auto Finance I Ltd 8.75% Perpetual Callable-15/12/2019	2,800,000	2,764,885	0.61
Barmenco Finance Pty Ltd 6.625% 15/05/2022	1,000,000	960,655	0.21
Beijing Capital Polaris Investment Co Ltd 4.25% 26/03/2021	2,500,000	2,522,913	0.56
Bukit Makmur Mandiri Utama PT 7.75% 13/02/2022	10,900,000	10,969,088	2.42
China Aoyuan Property Group Ltd 6.35% 11/01/2020	2,200,000	2,227,865	0.49
China Aoyuan Property Group Ltd 6.525% 25/04/2019	3,500,000	3,542,359	0.78
China Aoyuan Property Group Ltd 7.50% 10/05/2021	6,600,000	6,443,085	1.42
China Construction Bank Corp 3.05088% 08/06/2021	2,000,000	2,002,198	0.44
China Evergrande Group 7.00% 23/03/2020	3,900,000	3,925,060	0.87
China Evergrande Group 8.25% 23/03/2022	4,600,000	4,492,030	0.99
China Huadian Overseas Development 2018 Ltd 3.875% 17/05/2023	1,000,000	1,005,486	0.22
China Merchants Bank Co Ltd 3.07531% 01/06/2021	5,000,000	5,009,064	1.11
China SCE Property Holdings Ltd 10.00% 02/07/2020	4,000,000	4,377,049	0.97
China SCE Property Holdings Ltd 5.875% 10/03/2022	1,500,000	1,376,767	0.30
China SCE Property Holdings Ltd 7.45% 17/04/2021	4,700,000	4,674,732	1.03

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投资组合(续)

东亚联丰亚洲债券及货币基金(续)

	面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (98.65%) (续)			
债务证券 (98.65%) (续)			
以美元计价 (92.16%) (续)			
CIFI Holdings Group Co Ltd 6.375% 02/05/2020	6,000,000	6,007,068	1.33
CIFI Holdings Group Co Ltd 6.875% 23/04/2021	2,850,000	2,858,881	0.63
CIFI Holdings Group Co Ltd 7.75% 05/06/2020	4,200,000	4,272,522	0.94
Commonwealth Bank of Australia 3.03469% 16/03/2023	1,400,000	1,399,210	0.31
Country Garden Holdings Co Ltd 3.875% 20/11/2018	3,000,000	2,983,210	0.66
Eterna Capital Pte Ltd 7.50% 01/12/2022	7,885,372	8,028,938	1.77
Export-Import Bank of Korea 2.87531% 01/06/2021	1,000,000	1,002,656	0.22
Export-Import Bank of Korea 3.07188% 22/03/2023	1,000,000	999,378	0.22
Export-Import Bank of Korea 3.07531% 01/06/2023	4,500,000	4,512,297	1.00
Fantasia Holdings Group Co Ltd 7.25% 13/02/2019	2,100,000	2,095,151	0.46
Fortune Star BVI Ltd 5.375% 05/12/2020	2,600,000	2,581,831	0.57
Future Land Development Holdings Ltd 5.00% 16/02/2020	3,000,000	2,968,320	0.66
FUXIANG Investment Management Ltd 5.10% 04/06/2019	3,000,000	3,025,595	0.67
Global Prime Capital Pte Ltd 7.25% 26/04/2021	8,700,000	8,752,985	1.93
Golden Eagle Retail Group Ltd 4.625% 21/05/2023	8,300,000	7,112,261	1.57
Golden Legacy Pte Ltd 8.25% 07/06/2021	4,900,000	4,863,348	1.07
Goldman Sachs Group Inc 3.49063% 15/05/2026	2,500,000	2,477,683	0.55
GOME Retail Holdings Ltd 5.00% 10/03/2020	2,000,000	1,932,833	0.43
Greenland Global Investment Ltd 5.25% 12/02/2021	1,000,000	960,221	0.21
Greenland Global Investment Ltd 6.75% 22/05/2019	5,800,000	5,847,894	1.29
Greenland Global Investment Ltd 7.18888% 26/09/2021	4,500,000	4,508,183	1.00
Hilong Holding Ltd 7.25% 22/06/2020	3,100,000	2,987,106	0.66
Hong Seng Ltd 8.50% 02/11/2018	2,700,000	2,670,373	0.59
Honghua Group Ltd 7.45% 25/09/2019	2,925,000	3,039,738	0.67
HSBC Holdings PLC 2.92563% 18/05/2021	1,000,000	1,004,346	0.22
HT Global IT Solutions Holdings Ltd 7.00% 14/07/2021	7,300,000	7,519,819	1.66
Huarong Finance 2017 Co Ltd 3.51075% 03/07/2021	2,500,000	2,495,425	0.55
ICBCIL Finance Co Ltd 3.2925% 15/05/2021	4,500,000	4,512,008	1.00
Indika Energy Capital II Pte Ltd 6.875% 10/04/2022	12,500,000	12,503,234	2.76
Indo Energy Finance II BV 6.375% 24/01/2023	4,300,000	4,175,266	0.92
Industrial & Commercial Bank of China Ltd 3.08125% 21/05/2021	4,500,000	4,513,586	1.00
Jababeka International BV 6.50% 05/10/2023	3,000,000	2,586,743	0.57
Japfa Comfeed Indonesia Tbk PT 5.50% 31/03/2022	2,000,000	1,894,986	0.42

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东亚联丰亚洲债券及货币基金(续)

	面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (98.65%) (续)			
债务证券 (98.65%) (续)			
以美元计价 (92.16%) (续)			
JSW Steel Ltd 4.75% 12/11/2019	1,250,000	1,250,757	0.28
Kookmin Bank 3.11575% 03/04/2023	1,000,000	1,007,254	0.22
Korea National Oil Corp 3.21363% 16/07/2023	2,000,000	2,000,000	0.44
Korean Air Lines Co Ltd 5.875% 06/03/2021	2,500,000	2,421,818	0.54
KWG Property Holding Ltd 8.975% 14/01/2019	2,500,000	2,635,885	0.58
Lai Fung Bonds 2018 Ltd 5.65% 18/01/2023	2,500,000	2,438,255	0.54
Lodha Developers International Ltd 12.00% 13/03/2020	3,200,000	3,410,880	0.75
Logan Property Holdings Co Ltd 5.125% 02/11/2018	8,400,000	8,427,526	1.86
Logan Property Holdings Co Ltd 5.375% 03/12/2018	3,000,000	3,001,354	0.66
Logan Property Holdings Co Ltd 6.875% 24/04/2021	1,800,000	1,774,143	0.39
LSD Bonds 2017 Ltd 4.60% 13/09/2022	2,800,000	2,709,308	0.60
Marble II Pte Ltd 5.30% 20/06/2022	2,000,000	1,893,619	0.42
Marquee Land Pte Ltd 9.75% 05/08/2019	881,000	935,676	0.21
Medco Straits Services Pte Ltd 8.50% 17/08/2022	9,000,000	9,243,800	2.04
Modernland Overseas Pte Ltd 6.95% 13/04/2024	4,900,000	4,290,677	0.95
Moon Wise Global Ltd 9.00% Perpetual Callable- 28/01/2019	3,400,000	3,562,860	0.79
New Metro Global Ltd 4.75% 11/02/2019	3,000,000	3,025,051	0.67
New Metro Global Ltd 6.50% 23/04/2021	6,900,000	6,779,787	1.50
Pakuwon Prima Pte Ltd 5.00% 14/02/2024	2,000,000	1,891,356	0.42
PB International BV 7.625% 26/01/2022	5,600,000	5,483,127	1.21
Poseidon Finance 1 Ltd 0.00% 01/02/2025	5,000,000	5,054,100	1.12
Powerlong Real Estate Holdings Ltd 4.875% 15/09/2021	3,100,000	2,760,718	0.61
Powerlong Real Estate Holdings Ltd 5.95% 19/07/2020	5,000,000	4,887,925	1.08
Powerlong Real Estate Holdings Ltd 6.95% 17/04/2021	3,000,000	2,866,128	0.63
Powerlong Real Estate Holdings Ltd 7.625% 26/11/2018	7,950,000	8,010,604	1.77
Prime Bloom Holdings Ltd 6.95% 05/07/2022	3,900,000	3,070,968	0.68
QNB Finance Ltd 3.65719% 31/05/2021	2,000,000	2,012,298	0.44
Redco Group 6.375% 27/02/2019	2,000,000	1,953,746	0.43
RKI Overseas Finance 2016 A Ltd 5.00% 09/08/2019	3,000,000	3,029,317	0.67
Shimao Property Holdings Ltd 4.75% 03/07/2022	2,150,000	2,095,554	0.46
Shougang Group Co Ltd 3.95% 04/04/2019	1,000,000	1,010,727	0.22
Studio City Co Ltd 5.875% 03/11/2019	2,000,000	2,028,038	0.45
Sunac China Holdings Ltd 6.875% 08/08/2020	2,100,000	2,099,074	0.46

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	面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (98.65%) (续)			
债务证券 (98.65%) (续)			
以美元计价 (92.16%) (续)			
Sunac China Holdings Ltd 7.35% 19/07/2021	4,700,000	4,508,868	1.00
Times China Holdings Ltd 5.75% 26/04/2022	600,000	538,441	0.12
Times China Holdings Ltd 6.25% 17/01/2021	4,200,000	4,098,621	0.91
Times China Holdings Ltd 6.25% 23/01/2020	3,200,000	3,241,922	0.72
Times China Holdings Ltd 7.85% 04/06/2021	10,000,000	9,801,775	2.17
Trillion Chance Ltd 5.00% 13/02/2019	5,500,000	5,523,589	1.22
Trillion Chance Ltd 5.25% 11/10/2018	1,110,000	1,114,523	0.25
Tsinghua Unic Ltd 4.75% 31/01/2021	500,000	484,438	0.11
Unigroup International Holdings Ltd 6.00% 10/12/2020	1,500,000	1,493,535	0.33
United States Treasury Bill 0.00% 16/08/2018	5,000,000	4,988,655	1.10
United States Treasury Bill 0.00% 27/09/2018	7,000,000	6,968,073	1.54
United States Treasury Bill 0.00% 30/08/2018	8,000,000	7,975,584	1.76
United States Treasury Note 2.875% 15/05/2028	5,000,000	5,023,828	1.11
Vedanta Resources plc 6.375% 30/07/2022	4,400,000	4,282,034	0.95
Vedanta Resources plc 8.25% 07/06/2021	9,400,000	9,746,954	2.15
VLL International Inc 5.75% 28/11/2024	2,200,000	2,085,778	0.46
West China Cement Ltd 6.50% 11/09/2019	6,300,000	6,428,023	1.42
Westpac Banking Corp 3.0625% 15/05/2023	2,000,000	2,006,437	0.44
Westpac Banking Corp 3.0625% 15/05/2023	2,000,000	2,006,437	0.44
Wisdom Glory Group Ltd 5.25% Perpetual Callable- 19/07/2020	1,500,000	1,463,228	0.32
WTT Investment Ltd 5.50% 21/11/2022	6,000,000	5,742,007	1.27
Yancoal International Resources Development Co Ltd 5.75% Perpetual Callable-13/04/2020	4,500,000	4,480,103	0.99
Yanlord Land HK Co Ltd 5.875% 23/01/2022	2,600,000	2,634,462	0.58
Yuzhou Properties Co Ltd 6.375% 06/03/2021	2,600,000	2,578,822	0.57
Yuzhou Properties Co Ltd 7.90% 11/05/2021	4,600,000	4,688,468	1.04
债务证券总额		<u>446,583,641</u>	<u>98.65</u>
投资总额		<u>446,583,641</u>	<u>98.65</u>
投资总额, 按成本计算		<u>454,135,628</u>	

投资报告

于2018年6月30日(未经审计)(续)

投资组合(续)

东亚联丰亚太区多元收益基金

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%)			
股票 (16.59%)			
澳大利亚 (4.42%)			
National Australia Bank Ltd	441,739	8,942,781	1.62
Star Entertainment Group Ltd	1,257,097	4,551,150	0.82
Westpac Banking Corp	505,970	10,938,439	1.98
香港 (4.60%)			
AIA Group Ltd	936,400	8,187,782	1.48
China Petroleum & Chemical Corp - H	3,802,000	3,392,274	0.61
CK Hutchison Holdings Ltd	490,000	5,196,371	0.94
CNOOC Ltd	2,159,000	3,720,575	0.67
KWG Property Holding Ltd	1,812,500	2,264,044	0.41
PCCW Ltd	4,843,000	2,722,286	0.49
马来西亚 (1.57%)			
Malayan Banking Bhd	3,901,200	8,672,539	1.57
新加坡 (2.11%)			
DBS Group Holdings Ltd	139,700	2,726,380	0.49
Oversea-Chinese Banking Corp Ltd	742,500	6,338,617	1.15
Singapore Technologies Engineering Ltd	1,085,800	2,619,937	0.47
台湾 (2.33%)			
Taiwan Semiconductor Manufacturing Co Ltd	1,820,000	12,893,943	2.33
泰国 (1.56%)			
Advanced Info Service - NVDR	1,075,400	6,005,077	1.09
PTT Exploration & Production - NVDR	621,000	2,624,197	0.47
股票总额		91,796,392	16.59
债务证券 (57.81%)			
以港元计价 (0.30%)			
National Australia Bank Ltd 3.73% 17/05/2026	13,000,000	1,649,116	0.30
以印度尼西亚盾计价 (1.18%)			
Indonesia Treasury Bond 5.625% 15/05/2023	101,000,000,000	6,546,923	1.18

投资报告

于2018年6月30日(未经审计)(续)

投资组合(续)

东亚联丰亚太区多元收益基金(续)

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%) (续)			
债务证券 (57.81%) (续)			
以人民币计价 (3.62%)			
Bank of China Ltd 3.60% 12/07/2018	6,000,000	920,160	0.17
Busan Bank Co Ltd 4.85% 25/05/2021	10,000,000	1,515,675	0.27
China Development Bank 4.69% 23/03/2023	20,000,000	3,130,758	0.57
China Government Bond 3.17% 19/04/2023	30,000,000	4,515,356	0.82
China Government Bond 3.77% 08/03/2025	6,000,000	929,096	0.17
Export-Import Bank of Korea 4.65% 21/06/2021	5,000,000	757,058	0.14
Greenland Global Investment Ltd 7.125% 20/03/2021	21,000,000	3,156,301	0.57
Long Profit Group Ltd Via Ocean Wealth II Ltd 5.50% 10/06/2019	13,000,000	1,983,733	0.36
QNB Finance Ltd 5.10% 14/05/2021	5,000,000	758,916	0.14
Shimao Property Holdings Ltd 5.75% 15/03/2021	15,000,000	2,276,779	0.41
以美元计价 (52.71%)			
ABJA Investment Co Pte Ltd 4.45% 24/07/2023	2,000,000	1,867,474	0.34
Agile Group Holdings Ltd 9.00% 21/05/2020	2,000,000	2,089,640	0.38
Anton Oilfield Services Group/Hong Kong 9.75% 05/12/2020	1,500,000	1,520,582	0.27
AusNet Services Holdings Pty Ltd 5.75% 17/03/2076	600,000	630,151	0.11
AVIC International Finance & Investment Ltd 4.375% 23/05/2021	500,000	504,478	0.09
Azure Power Energy Ltd 5.50% 03/11/2022	2,100,000	1,936,202	0.35
Bank of China Ltd 3.04919% 07/06/2021	800,000	801,258	0.14
Bank of China Ltd 3.14919% 07/06/2023	1,200,000	1,200,743	0.22
Bank of Communications Co Ltd 3.205% 16/08/2019	1,000,000	1,006,095	0.18
Baoxin Auto Finance I Ltd 6.625% 02/04/2019	2,800,000	2,803,316	0.51
Baoxin Auto Finance I Ltd 8.75% Perpetual Callable- 15/12/2019	1,700,000	1,678,680	0.30
Barmenco Finance Pty Ltd 6.625% 15/05/2022	1,000,000	960,655	0.17
Beijing Capital Polaris Investment Co Ltd 4.25% 26/03/2021	2,500,000	2,522,913	0.46
Bluestar Finance Holdings Ltd 3.50% 30/09/2021	2,000,000	1,968,314	0.36
Bukit Makmur Mandiri Utama PT 7.75% 13/02/2022	4,500,000	4,528,523	0.82
Central Plaza Development Ltd 3.875% 30/01/2021	2,000,000	1,991,867	0.36
Central Plaza Development Ltd 7.125% Perpetual Callable-02/12/2019	2,000,000	2,036,359	0.37
China Aoyuan Property Group Ltd 6.35% 11/01/2020	2,000,000	2,025,332	0.37
China Aoyuan Property Group Ltd 6.525% 25/04/2019	1,700,000	1,720,574	0.31
China Aoyuan Property Group Ltd 7.50% 10/05/2021	3,600,000	3,514,410	0.64
China Construction Bank Corp 3.05088% 08/06/2021	1,000,000	1,001,099	0.18
China Construction Bank Corp 3.15088% 08/06/2023	500,000	500,492	0.09
China Evergrande Group 7.00% 23/03/2020	2,000,000	2,012,851	0.36
China Evergrande Group 8.25% 23/03/2022	3,700,000	3,613,155	0.65

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东亚联丰亚太区多元收益基金(续)

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%) (续)			
债务证券 (57.81%) (续)			
以美元计价 (52.71%) (续)			
China Huadian Overseas Development 2018 Ltd 3.875% 17/05/2023	2,000,000	2,010,972	0.36
China Merchants Bank Co Ltd 3.07531% 01/06/2021	2,500,000	2,504,532	0.45
China SCE Property Holdings Ltd 10.00% 02/07/2020	3,000,000	3,282,787	0.59
China SCE Property Holdings Ltd 5.875% 10/03/2022	500,000	458,922	0.08
China SCE Property Holdings Ltd 7.45% 17/04/2021	1,100,000	1,094,086	0.20
Chong Hing Bank Ltd 3.876% 26/07/2027	2,000,000	1,952,517	0.35
CIFI Holdings Group Co Ltd 5.50% 23/01/2022	2,000,000	1,894,478	0.34
CIFI Holdings Group Co Ltd 6.375% 02/05/2020	4,200,000	4,204,947	0.76
CIFI Holdings Group Co Ltd 6.875% 23/04/2021	2,100,000	2,106,544	0.38
CIFI Holdings Group Co Ltd 7.75% 05/06/2020	3,500,000	3,560,435	0.64
Country Garden Holdings Co Ltd 3.875% 20/11/2018	5,000,000	4,972,016	0.90
Country Garden Holdings Co Ltd 4.75% 25/07/2022	2,000,000	1,938,427	0.35
Country Garden Holdings Co Ltd 7.50% 09/03/2020	1,700,000	1,766,136	0.32
Eterna Capital Pte Ltd 7.50% 11/12/2022	1,961,791	1,997,509	0.36
Export-Import Bank of Korea 2.87531% 01/06/2021	1,200,000	1,203,187	0.22
Export-Import Bank of Korea 3.07531% 01/06/2023	1,000,000	1,002,733	0.18
Fantasia Holdings Group Co Ltd 7.25% 13/02/2019	1,900,000	1,895,612	0.34
Far East Horizon Ltd 4.35% Perpetual Callable- 14/06/2022	500,000	463,937	0.08
Fortune Star BVI Ltd 5.375% 05/12/2020	2,600,000	2,581,831	0.47
Future Land Development Holdings Ltd 5.00% 16/02/2020	1,000,000	989,440	0.18
FUXIANG Investment Management Ltd 5.10% 04/06/2019	2,500,000	2,521,329	0.46
Global Prime Capital Pte Ltd 7.25% 26/04/2021	3,000,000	3,018,271	0.55
Golden Eagle Retail Group Ltd 4.625% 21/05/2023	2,500,000	2,142,247	0.39
Golden Legacy Pte Ltd 8.25% 07/06/2021	2,500,000	2,481,300	0.45
Goldman Sachs Group Inc 3.49063% 15/05/2026	3,000,000	2,973,220	0.54
GOME Retail Holdings Ltd 5.00% 10/03/2020	3,800,000	3,672,383	0.66
Greenland Global Investment Ltd 5.25% 12/02/2021	1,600,000	1,536,353	0.28
Greenland Global Investment Ltd 6.75% 22/05/2019	4,000,000	4,033,030	0.73
Greenland Global Investment Ltd 7.18888% 26/09/2021	4,000,000	4,007,274	0.72
Hilong Holding Ltd 7.25% 22/06/2020	1,200,000	1,156,299	0.21
Hong Seng Ltd 8.50% 20/11/2018	1,100,000	1,088,057	0.20

投资报告

于2018年6月30日(未经审计)(续)

投资组合(续)

东亚联丰亚太区多元收益基金(续)

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%) (续)			
债务证券 (57.81%) (续)			
以美元计价 (52.71%) (续)			
Honghua Group Ltd 7.45% 25/09/2019	924,000	960,245	0.17
HT Global IT Solutions Holdings Ltd 7.00% 14/07/2021	3,700,000	3,811,415	0.69
Huaneng Hong Kong Capital Ltd 3.60% Perpetual Callable-30/10/2022	3,000,000	2,752,230	0.50
Huarong Finance 2017 Co Ltd 3.51075% 03/07/2021	2,000,000	1,996,340	0.36
ICBCIL Finance Co Ltd 3.2925% 15/05/2021	5,500,000	5,514,677	1.00
Indika Energy Capital II Pte Ltd 6.875% 10/04/2022	6,400,000	6,401,656	1.16
Indo Energy Finance II BV 6.375% 24/01/2023	1,300,000	1,262,290	0.23
Industrial & Commercial Bank of China Ltd 3.06563% 14/06/2021	1,000,000	999,988	0.18
Industrial & Commercial Bank of China Ltd 3.16781% 05/03/2023	2,000,000	2,001,916	0.36
Jababeka International BV 6.50% 05/10/2023	2,000,000	1,724,496	0.31
KEB Hana Bank 3.13263% 13/03/2023	2,000,000	2,004,779	0.36
Korea National Oil Corp 3.20644% 16/07/2023	1,500,000	1,500,000	0.27
Korean Air Lines Co Ltd 5.875% 06/03/2021	2,500,000	2,421,818	0.44
KWG Property Holding Ltd 8.975% 14/01/2019	2,500,000	2,635,885	0.48
Lai Fung Bonds 2018 Ltd 5.65% 18/01/2023	2,000,000	1,950,604	0.35
Lodha Developers International Ltd 12.00% 13/03/2020	1,300,000	1,385,670	0.25
Logan Property Holdings Co Ltd 5.125% 02/11/2018	4,800,000	4,815,729	0.87
Logan Property Holdings Co Ltd 6.875% 24/04/2021	1,200,000	1,182,762	0.21
LSD Bonds 2017 Ltd 4.60% 13/09/2022	2,300,000	2,225,503	0.40
Marble II Pte Ltd 5.30% 20/06/2022	4,000,000	3,787,238	0.68
Marquee Land Pte Ltd 9.75% 05/08/2019	469,000	498,107	0.09
Medco Straits Services Pte Ltd 8.50% 17/08/2022	3,000,000	3,081,267	0.56
Modernland Overseas Pte Ltd 6.95% 13/04/2024	1,600,000	1,401,037	0.25
Moon Wise Global Ltd 9.00% Perpetual Callable- 14/06/2022	3,400,000	3,562,860	0.64
National Australia Bank Ltd 2.90469% 20/09/2021	1,000,000	1,000,548	0.18
New Metro Global Ltd 4.75% 11/02/2019	3,000,000	3,025,051	0.55
New Metro Global Ltd 6.50% 23/04/2021	3,800,000	3,733,796	0.67
Pakuwon Prima Pte Ltd 5.00% 14/02/2024	1,000,000	945,678	0.17
PB International BV 7.625% 26/01/2022	1,300,000	1,272,869	0.23
Poseidon Finance 1 Ltd 0.00% 01/02/2025	2,500,000	2,527,050	0.46
Powerlong Real Estate Holdings Ltd 4.875% 15/09/2021	2,100,000	1,870,164	0.34

投资报告

于2018年6月30日(未经审计)(续)

投资组合(续)

东亚联丰亚太区多元收益基金(续)

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%) (续)			
债务证券 (57.81%) (续)			
以美元计价 (52.71%) (续)			
Powerlong Real Estate Holdings Ltd 6.95% 17/04/2021	2,800,000	2,675,053	0.48
Powerlong Real Estate Holdings Ltd 7.625% 26/11/2018	5,250,000	5,290,022	0.96
Prime Bloom Holdings Ltd 6.95% 05/07/2022	3,300,000	2,598,512	0.47
QNB Finance Ltd 3.65719% 31/05/2021	2,500,000	2,515,373	0.45
Redco Group 6.375% 27/02/2019	1,300,000	1,269,923	0.23
RKI Overseas Finance 2016 A Ltd 5.00% 09/08/2019	1,400,000	1,413,681	0.26
Shimao Property Holdings Ltd 4.75% 03/07/2022	3,000,000	2,924,028	0.53
Shimao Property Holdings Ltd 8.375% 10/02/2022	2,300,000	2,495,045	0.45
Shougang Group Co Ltd 3.95% 04/04/2019	1,000,000	1,010,727	0.18
Studio City Co Ltd 5.875% 30/11/2019	2,000,000	2,028,038	0.37
Studio City Co Ltd 7.25% 30/11/2021	2,000,000	2,083,726	0.38
Studio City Finance Ltd 8.50% 01/12/2020	2,000,000	2,024,127	0.37
Sunac China Holdings Ltd 6.875% 08/08/2020	1,000,000	999,559	0.18
Sunac China Holdings Ltd 7.35% 19/07/2021	2,400,000	2,302,414	0.42
Times China Holdings Ltd 6.25% 17/01/2021	1,000,000	975,862	0.18
Times China Holdings Ltd 6.25% 23/01/2020	2,400,000	2,431,441	0.44
Times China Holdings Ltd 7.85% 04/06/2021	5,500,000	5,390,976	0.97
Trillion Chance Ltd 5.00% 13/02/2019	6,500,000	6,527,878	1.18
Tsinghua Unic Ltd 4.75% 31/01/2021	700,000	678,239	0.12
United States Treasury Bill 0.00% 01/11/2018	3,000,000	2,979,945	0.54
United States Treasury Bill 0.00% 06/12/2018	3,000,000	2,973,507	0.54
United States Treasury Bill 0.00% 08/11/2018	3,000,000	2,978,676	0.54
United States Treasury Bill 0.00% 09/08/2018	3,000,000	2,994,261	0.54
United States Treasury Bill 0.00% 16/08/2018	4,000,000	3,990,924	0.72
United States Treasury Bill 0.00% 20/06/2019	3,000,000	2,933,886	0.53
United States Treasury Bill 0.00% 20/12/2018	3,000,000	2,971,107	0.54
United States Treasury Note 2.875% 15/05/2028	6,000,000	6,028,594	1.09
Vedanta Resources plc 6.375% 30/07/2022	2,400,000	2,335,655	0.42
Vedanta Resources plc 8.25% 07/06/2021	5,000,000	5,184,550	0.94
VLL International Inc 5.75% 28/11/2024	2,200,000	2,085,778	0.38
West China Cement Ltd 6.50% 11/09/2019	3,000,000	3,060,963	0.55
Westpac Banking Corp 3.0625% 15/05/2023	2,000,000	2,006,437	0.36
Wisdom Glory Group Ltd 5.25% Perpetual Callable- 19/07/2020	1,300,000	1,268,131	0.23
WTT Investment Ltd 5.50% 21/11/2022	5,200,000	4,976,406	0.90
Yancoal International Resources Development Co Ltd 5.75% Perpetual Callable-13/04/2020	1,000,000	995,578	0.18
Yanlord Land HK Co Ltd 5.875% 23/01/2022	1,000,000	1,013,255	0.18
Yuzhou Properties Co Ltd 6.375% 06/03/2021	2,600,000	2,578,822	0.47
Yuzhou Properties Co Ltd 7.90% 11/05/2021	1,400,000	1,426,925	0.26
债务证券总额		319,757,537	57.81

投资报告

于2018年6月30日(未经审计)(续)

投资组合(续)

东亚联丰亚太区多元收益基金(续)

	持有股份/ 份额/面值	市值 美元	占资产净值 百分比
上市 / 挂牌投资 (91.50%) (续)			
投资基金 (13.50%)			
澳大利亚 (1.73%)			
Transurban Group	1,086,831	9,595,911	1.73
香港 (11.77%)			
BEA Union Investment - Asia Pacific Investment Grade Bond Fund	1,173,762	14,829,348	2.68
BEA Union Investment Asia Pacific Equity Dividend Fund	3,926,228	43,895,229	7.93
BEA Union Investment Asian Bond and Currency Fund – Class ADU	55,388	750,507	0.14
BEA Union Investment Asian Bond and Currency Fund – Class IAU	1,000	9,710	0.00
BEA Union Investment Global Flexi Allocation Fund	229,379	2,502,525	0.45
HKT Trust & HKT Ltd	2,463,000	3,126,832	0.57
投资基金总额		<u>74,710,062</u>	<u>13.50</u>
房地产投资信托基金 (3.60%)			
澳大利亚 (0.48%)			
Stockland	913,773	2,680,310	0.48
新加坡 (3.12%)			
Ascendas Real Estate Investment Trust	5,865,300	11,356,361	2.05
Mapletree Industrial Trust	4,215,900	5,936,583	1.07
房地产投资信托基金总额		<u>19,973,254</u>	<u>3.60</u>
投资总额		<u>506,237,245</u>	<u>91.50</u>
投资总额, 按成本计算		<u>520,130,004</u>	

投资报告

于2018年6月30日(未经审计)(续)

投资组合变动表

东亚联丰亚洲债券及货币基金

	占资产净值百分比	
	于2018年 6月30日	于2017年 12月31日
债务证券		
印度尼西亚盾	1.47	0.54
人民币	5.02	3.19
美元	92.16	92.51
	<hr/>	<hr/>
	98.65	96.24
	<hr/>	<hr/>

投资报告

于2018年6月30日(未经审计)(续)

投资组合变动表(续)

东亚联丰亚太区多元收益基金

	占资产净值百分比	
	于2018年 6月30日	于2017年 12月31日
股票		
澳大利亚	4.42	7.99
香港	4.60	5.27
马来西亚	1.57	0.55
新加坡	2.11	1.65
台湾	2.33	7.90
泰国	1.56	0.69
债务证券		
港元	0.30	0.31
印度尼西亚盾	1.18	0.47
人民币	3.62	3.17
新加坡元	-	0.31
美元	52.71	51.85
投资基金		
澳大利亚	1.73	1.78
香港	11.77	12.24
房地产投资信托基金		
澳大利亚	0.48	1.18
香港	-	0.90
新加坡	3.12	2.83
	<u>91.50</u>	<u>99.09</u>

全面收益表

截至2018年6月30日止期间(未经审计)

	东亚联丰亚洲债券及货币基金		东亚联丰亚太区多元收益基金	
	2018 美元	2017 美元	2018 美元	2017 美元
收入				
股息收入	-	-	4,541,870	3,725,110
银行存款利息	4,224	2,430	9,330	24,474
其他收入	2,000	-	450,111	202,977
	<u>6,224</u>	<u>2,430</u>	<u>5,001,311</u>	<u>3,952,561</u>
开支				
投资管理费	2,672,977	1,461,691	3,991,910	2,502,829
受托人费用	287,746	182,711	427,705	312,854
保管费及银行费用	20,738	11,933	32,126	28,401
审计师酬金	4,920	4,900	4,920	4,900
基金登记机构费用	48,167	35,562	56,407	44,922
印刷及出版费用	8,291	5,709	9,626	8,097
监管费	902	895	958	1,006
营运前开支	-	-	-	-
法律及专业服务费用	66,052	52	66,329	290
交易成本	741	206	403,466	1,071,590
借贷利息	12	54	-	8
其他营运费用	727	715	666	715
	<u>3,111,273</u>	<u>1,704,428</u>	<u>4,994,113</u>	<u>3,975,612</u>
计算投资及外汇(亏损)/收益净额前的年内/期内(亏损)/收益净额	<u>(3,105,049)</u>	<u>(1,701,998)</u>	<u>7,198</u>	<u>(23,051)</u>
投资及外汇(亏损)/收益净额				
投资的已变现收益/(亏损)净额	7,556,075	15,612,921	9,205,340	18,724,608
投资的未变现(亏损)/收益变动净额	(19,103,606)	(695,511)	(32,179,207)	7,846,693
汇兑(亏损)/收益	<u>(1,556,762)</u>	<u>(8,349)</u>	<u>(6,862,482)</u>	<u>6,206,986</u>
	<u>(13,104,293)</u>	<u>14,909,061</u>	<u>(29,836,349)</u>	<u>32,778,287</u>
计算融资成本前的(亏损)/利润	<u>(16,209,342)</u>	<u>13,207,063</u>	<u>(29,829,151)</u>	<u>32,755,236</u>
向基金份额持有人作出收益分配	<u>(8,462,767)</u>	<u>(5,213,948)</u>	<u>(18,320,705)</u>	<u>(14,077,052)</u>
税前(亏损)/利润	<u>(24,672,109)</u>	<u>7,993,115</u>	<u>(48,149,856)</u>	<u>18,678,184</u>
税项	<u>(21,971)</u>	<u>(3,285)</u>	<u>(301,165)</u>	<u>(345,792)</u>
年内/期内(亏损)/利润及总全面收入	<u>(24,694,080)</u>	<u>7,989,830</u>	<u>(48,451,021)</u>	<u>18,332,392</u>

资产负债表

于2018年6月30日(未经审计)

	东亚联丰亚洲债券及货币基金		东亚联丰亚太区多元收益基金	
	2018年6月30日 美元	2017年12月31日 美元	2018年6月30日 美元	2017年12月31日 美元
资产				
投资	446,583,641	464,246,295	506,237,245	537,140,332
应收外汇远期合同款项	167,448	318,646	-	1,363,802
应收股息	-	-	2,748,932	407,349
出售投资应收款项	6,589,126	330,220	20,465,890	5,306,270
认购基金份额的应收款项	1,285,082	4,256,694	1,621,627	1,219,541
其他应收款项	-	-	72,550	72,645
从经纪的应收款项	43,185	-	49,688	-
银行结余	9,205,742	15,348,099	43,238,313	9,152,832
资产总值	<u>463,874,224</u>	<u>484,499,954</u>	<u>574,434,245</u>	<u>554,662,771</u>
负债				
赎回基金份额的应付款项	3,922,953	1,219,148	2,986,888	4,309,012
应付外汇远期合同款项	-	-	76,668	-
应付购入投资款项	7,028,082	330,586	17,103,196	7,446,557
应计费用及其他应付款项	516,550	564,858	987,577	840,082
银行透支	-	-	-	-
负债总值(不包括基金份额持有人应占的资产净额)	<u>11,467,585</u>	<u>2,114,592</u>	<u>21,154,329</u>	<u>12,595,651</u>
基金份额持有人应占的资产净额				
金融负债	<u>452,406,639</u>	<u>482,385,362</u>	<u>553,279,916</u>	<u>542,067,120</u>
权益	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

附注: 子基金现使用买入/卖出价计算金融资产及负债, 即符合 HKFRS 13 的公允价值的计量原则。采纳 HKFRS 13 不会对子基金的资产及负债的公允价值计量与之前的期间有任何实质影响。在财务报表中的资产净值(“资产净值”)有别于资产负债表当天用作计价用途的资产净值(“交易资产净值”), 这是因为在基金说明书中关于计算交易资产净值的原则与 HKFRSs 要求的财务报告原则不同。下列对比提供了有关差异的详细内容:

	东亚联丰亚洲债券及货币基金		东亚联丰亚太区多元收益基金	
	2018年6月30日 美元	2017年12月31日 美元	2018年6月30日 美元	2017年12月31日 美元
在财务报表中报告的资产净值	452,406,639	482,385,362	553,279,916	542,067,120
在计算投资价值时使用最新的买/卖定价	<u>1,108,853</u>	<u>1,184,296</u>	<u>322,546</u>	<u>938,006</u>
买卖资产净值	<u>453,515,492</u>	<u>483,569,658</u>	<u>553,602,462</u>	<u>543,005,126</u>

资产负债表

于2018年6月30日(未经审计)(续)

	东亚联丰亚洲债券及货币基金		东亚联丰亚太区多元收益基金	
	2018年6月30日	2017年12月31日 美元	2018年6月30日	2017年12月31日
A 类别累积				
份额发行数量	6,656,890.47	7,238,908.48	698,371.76	874,174.41
财务报告中每份额资产净值 ⁽⁴⁾	22.44	23.18	13.07	13.61
A 类别累积对冲(人民币)				
份额发行数量	235,865.86	-	-	-
财务报告中每份额资产净值 ⁽⁴⁾	14.72	-	-	-
A 类别累积对冲(欧元)				
份额发行数量	5,000.00	-	5,000.00	-
财务报告中每份额资产净值 ⁽⁴⁾	11.50	-	11.51	-
A 类别分派				
份额发行数量	7,521,920.36	10,769,932.07	11,925,146.83	10,756,621.27
财务报告中每份额资产净值 ⁽⁴⁾	13.52	14.36	10.20	10.95
A 类别分派(港元)				
份额发行数量	-	-	18,619,477.19	16,322,089.77
财务报告中每份额资产净值 ⁽⁴⁾	-	-	13.14	14.10
A 类别分派对冲(澳元)				
份额发行数量	823,012.94	546,029.26	12,182,477.94	10,213,409.03
财务报告中每份额资产净值 ⁽⁴⁾	7.37	8.39	6.26	7.21
A 类别分派对冲(欧元)				
份额发行数量	-	-	5,000.00	-
财务报告中每份额资产净值 ⁽⁴⁾	-	-	11.51	-
A 类别分派对冲(新西兰元)				
份额发行数量	-	-	2,902,641.93	4,789,239.76
财务报告中每份额资产净值 ⁽⁴⁾	-	-	5.76	6.58
A 类别分派对冲(人民币)				
份额发行数量	3,004,662.59	2,839,294.56	6,134,181.17	5,106,646.22
财务报告中每份额资产净值 ⁽⁴⁾	15.89	17.21	13.75	15.07
H 类别分派(港元)				
份额发行数量	63,006,687.19	65,488,733.51	-	-
财务报告中每份额资产净值 ⁽⁴⁾	1.39	1.48	-	-
I 类别				
份额发行数量	5,793,010.40	939,076.00	-	-
财务报告中每份额资产净值 ⁽⁴⁾	9.69	10.00	-	-

⁽⁴⁾ 根据基金说明书，每份额资产净值四舍五入至两个小数位。

权益变动表 / 基金份额持有人应占资产净额变动表
截至2018年6月30日止期间(未经审计)

	东亚联丰亚洲债券及货币基金		东亚联丰亚太区多元收益基金	
	2018 美元	2017 美元	2018 美元	2017 美元
于1月1日 / 成立日期的结余	482,385,362	246,798,150	542,067,120	344,909,134
与所有者的交易并直接计入权益 / 与基金份额持有人的交易				
年内 / 期内认购/申购基金份额	224,970,521	128,511,350	271,410,070	308,972,382
年内 / 期内赎回基金份额	(230,255,164)	(60,096,347)	(211,746,253)	(183,383,457)
与所有者 / 基金份额持有人的交易总额	(5,284,643)	68,415,003	59,663,817	125,588,925
年内 / 期内(亏损) / 利润及总全面收入	(24,694,080)	7,989,830	(48,451,021)	18,332,392
于6月30日的结余	452,406,639	323,202,983		

管理及行政

受托人兼基金登记机构

东亚银行(信托)有限公司
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基金管理人

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审计师

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