2018

2018 6 30

2018 8 29

1

1.1

2018 8 27

2018 1 1 2018 6 30

1.2

§1 2

1.1 2

1.2 3

§2 6

2.1 6

2.2 6

2.3 6

2.4 7

2.5 7

§3 8

3.1 8

3.2 8

§4 11

4.1 11

4.2 13

4.3 14

4.4 14

4.5 14

4.6 15

4.7 15

4.8 16

§5 17

5.1 17

5.2 17

5.3 17

§6 18

6.1 18

6.2 19

6.3 20

6.4 21
§7 40
7.1 40
7.2 40
7.3 40
7.4 40
7.5 41
7.6 41
7.7 41
7.8 41
7.9 42
7.10 42
7.11 42
§8 44
8.1 44
8.2 44
8.3 44
..... 46
§10 47
10.1 47
10.2 47
10.3 47
10.4 47
10.5 47
10.6 47
10.7 47
10.8 49
§11 52
11.1 20% 52
11.2

§12 53

12.1 53

12.2 53

12.3 53

2

2.1

	519955	
	2015 9 2	
	146, 128, 666. 28	
	A	C
	005069	519955
	47, 460, 845. 35	98, 667, 820. 93

2.2

	1 1 2 3 4 5 6 7 2
	7%

2.3

		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798
		68 9	2
		68 9	2
		200120	100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

		17

3

3.1

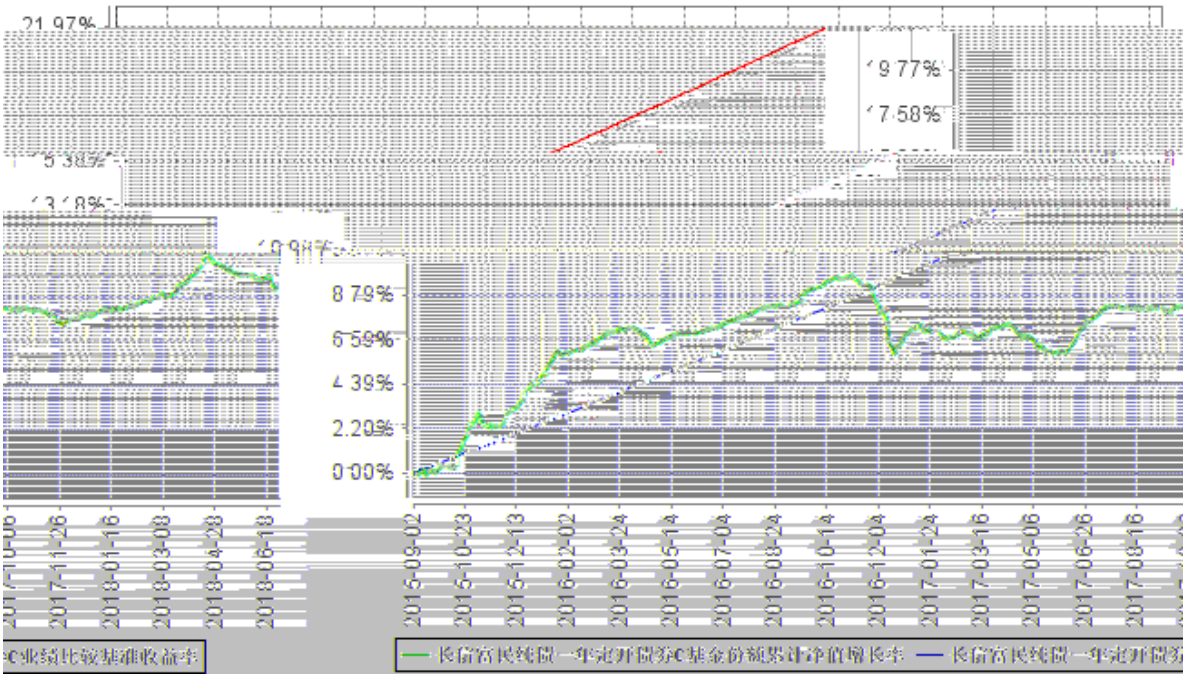
	A	C
3.1.1	(2018 1 1 -2018 6 30)	(2018 1 1 -2018 6 30)
	585,029.81 731,630.85	1,016,417.42

	-0.43%	0.11%	0.58%	0.02%	-1.01%	0.09%
	0.01%	0.10%	1.76%	0.02%	-1.75%	0.08%
	1.54%	0.08%	3.53%	0.02%	-1.99%	0.06%
	1.40%	0.06%	6.31%	0.02%	-4.91%	0.04%

C

	-0.47%	0.11%	0.58%	0.02%	-1.05%	0.09%
	-0.10%	0.10%	1.76%	0.02%	-1.86%	0.08%
	1.34%	0.08%	3.53%	0.02%	-2.19%	0.06%
	1.72%	0.06%	7.25%	0.02%	-5.53%	0.04%
	9.33%	0.08%	21.90%	0.02%	-12.57%	0.06%

3.2.2



1 2017 8 16

C A

2 C 2015 9 2 2018 6 30

A 2017 8 16 2018 6 30

3 6

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2018 6 30 61

100 (LOF)

(LOF)

LOF

LOF

500

LOF

4.1.2

		2017 6 9	–	7	2016 5
		2016 12 13	–	24	EMBA

	(LOF)				2004 9 (LOF)

1 /

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2018 CPI

4.4.2

A 1.0146

1.54% C 1.0115

1.34% 3.53%

4.5

GDP

4.6

,

4.7

1 1

100%

2

3

4 A C

5

4.8

5

5.1

5.2

5.3

5.	-	6.4.6.18	

-			
	146,128,666.28	1,829,671.59	147,958,337.87
	2017 1 1 2017 6 30		
	1,428,748,741.68	-3,512,784.97	1,425,235,956.71

([2015]1034

516,038,428.69

( ) 1501219

2015 9 2

2017 8 14

A 2017 8 16 A

(A

C (

C 0.40%

( )

80%

5%

7%

6.4.2

(

6.4.3

2018 6 30 2018 1 1

2018 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2008]1

[2016]36 [2016]140

[2017]56

[2017]90

( )

2018 1 1

3%

20%

6.4.6

6.4.6.1

	2018 6 30
	1,223,100.95
	-
1	-
1-3	-
3	-
	-
	1,223,100.95

6.4.6.2

		2018 6 30		
		-	-	-
-		-	-	-
		125,390,703.03	125,009,251.20	-381,451.83
		105,734,922.76	103,340,156.50	-2,394,766.26
		231,125,625.79	228,349,407.70	-2,776,218.09
		-	-	-
		-	-	-
		-	-	-
		231,125,625.79	228,349,407.70	-2,776,218.09

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

6.4.6.5

	2018 6 30
	778.72

	–
	–
	1,765.98
	5,761,422.66
	–
	–
	–
	–
	4.50
	5,763,971.86

6.4.6.6

6.4.6.7

	2018 6 30
	–
	6,922.75

	47, 460, 845. 35	47, 460, 845. 35
	–	–
("-")	–	–
– /	–	–
/	–	–
	–	–
("-")	–	–
	47, 460, 845. 35	47, 460, 845. 35

C

	–	–	–
	–	–	–
	–	–	–
	–	–	–
	1,905,603.67	-768,262.67	1,137,341.00

6.4.6.11

	2018 1 1 2018 6 30
	10,248.86
	–
	–
	14,318.26
	208.57
	24,775.69

6.4.6.12

6.4.6.12.1

6.4.6.13

6.4.6.13.1

	2018 1 1 2018 6 30
	-1,442,404.11
	–
	–
	-1,442,404.11

6.4.6.13.2

	2018 1 1 2018 6 30
	137,101,454.71

	134,060,604.80
	4,483,254.02
	-1, 442, 404. 11

6.4.6.13.3

6.4.6.13.4

6.4.6.13.5

6.4.6.14

6.4.6.14.1

6.4.6.15

6.4.6.15.1

6.4.6.15.2

6.4.6.16

6.4.6.17

	2018 1 1 2018 6 30
1.	451, 465. 89
	-
	451, 465. 89
	-
	-
	-
2.	-

	–
3.	–
	–

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	106, 093, 236. 73	82. 14%	340, 617, 931. 29	82. 88%

6.4.9.1.3

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	2, 850, 400, 000. 00	87. 07%	3, 204, 700, 000. 00	95. 32%

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	513,055.54	4,947,688.14
	45,557.66	82,152.49

0.70%

=

6.4.9.2.2

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	146,587.29	1,413,625.28

0.20%

=

6.4.9.2.3

	2018 1 1 2018 6 30		
	A	C	
	-	143,621.70	143,621.70
	-	945.13	945.13
	-	144,566.83	144,566.83
	2017 1 1 2017 6 30		

	A	C	
	-	2,525,226.94	2,525,226.94
	-	891.70	891.70
	-	2,526,118.64	2,526,118.64

2017 8 16

C A A C

0.40%

=

6.4.9.3 ( )

2018 1 1 2018 6 30						
-	-	-	-	-	-	-
2017 1 1 2017 6 30						
	-	-	-	-	240,700,000.00	35,226.03

( )

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	

	1, 223, 100. 95	10, 248. 86	15, 793, 006. 98	95, 052. 94

2018 6 30

2017 12 31

6.4.9.6

6.4.9.7

6.4.10

6.4.11 2018 6 30

6. 4. 11. 1 /

/

6.4.11.2

6.4.11.3

6.4.11.3.1

_2018 _6 30_

15, 579, 530. 00

1580300	15	2018 7 12	95. 47	13, 000	1, 241, 110. 00
1624014	16	2018 7 12	92. 68	100, 000	9, 268, 000. 00
170215	17 15	2018 7 6	99. 42	51, 000	5, 070, 420. 00

				164,000	15,579,530.00

6.4.11.3.2

2018 6 30

69,000,000.00 2018 7 2

/

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.2.1

	2018 6 30	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	10,074,000.00	9,983,000.00
	10,074,000.00	9,983,000.00

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2018 6 30	2017 12 31
AAA	82,538,700.00	10,562,280.00
AAA	105,093,207.70	130,937,823.00
	30,643,500.00	0.00
	218,275,407.70	141,500,103.00

6.4.12.2.5

6.4.12.2.6

6.4.12.3

6.4.12.3.1

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2018 6 30	6	6 -1	1-5	5		

	-	-	-	-	309,000.00	309,000.00
	12,700,000.00	-	-	-	10,474,253.15	23,174,253.15
	14,061,942.29	23,041,928.40	87,749,226.60	18,798,000.00	2,254,327.46	145,905,424.75

6.4.12.4.1.2

	228,349,407.70	154.33	151,483,103.00	103.82
	-	-	-	-
	-	-	-	-
	-	-	-	-
	228,349,407.70	154.33	151,483,103.00	103.82

6.4.12.4.3.2

6.4.13

1)

(a)

(b)

(i)

2018 6 30

228,349,407.70

(ii)

( )

(iii)

(2)

7

7.1

			%
1		–	–
		–	–
2		–	–
3		228, 349, 407. 70	93. 90
		228, 349, 407. 70	93. 90
		–	–
4		–	–
5		–	–
6		–	–
		–	–
7		5, 583, 370. 20	2. 30
8		9, 257, 035. 06	3. 81
9		243, 189, 812. 96	100. 00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

1		-	-
2		-	-
3		30,643,500.00	20.71
		30,643,500.00	20.71
4		186,644,307.70	126.15
5		10,074,000.00	6.81
6		987,600.00	0.67
7		-	-
8		-	-
9		-	-
10		228,349,407.70	154.33

7.6

1	180205	18 05	150,000	15,730,500.00	10.63
2	170215	17 15	150,000	14,913,000.00	10.08
3	143466	18 01	130,000	13,128,700.00	8.87
4	112556	17 02	130,000	12,950,600.00	8.75
5	1580268	15	130,000	12,555,400.00	8.49

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

7.11.2

7.11.3

1		11,220.94
2		3,481,842.26
3		-
4		5,763,971.86
5		-
6		-
7		-
8		-
9		9,257,035.06

7.11.4

7.11.5

7.11.6

8

8.1

	( )					
A	4	11,865,211.34	47,452,735.10	99.98%	8,110.25	0.02%
C	474	208,159.96	68,221,343.87	69.14%	30,446,477.06	30.86%
	478	305,708.51	115,674,078.97	79.16%	30,454,587.31	20.84%

8.2

	A	0.00	0.00%
	C	10.00	0.00%
		10.00	0.00%

8.3

A

A 0

9

	A	C
2015 9 2	-	516,038,428.69
	47,460,845.35	98,667,820.93
	-	-
:	-	-
″_″	-	-
	47,460,845.35	98,667,820.93

10

10.1

10.2

10.2.1

10.2.2

2018 4 19

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	–	–	–	–	–

	1	–	–	–	–	–
	2	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1					

	–	–	–	–	–	–
	–	–	–	–	–	–

4			2018 1 16
5	2017 4		2018 1 20
6			2018 2 1
7			2018 2 6
8			2018 2 7
9			2018 2 10
10	53		2018 3 24
11			2018 3 24
12			2018 3 24
13			2018 3 29
14	2017		2018 3 31
15	2018 1		2018 4 14
16			2018 4 18
17			2018 4 19
18			2018 4 20

	2018 1		
19			2018 4 21
20			2018 5 7
21			2018 5 8

11

11.1 20%

		20%					
	1	2018 1 1 2018 6 30	47,452,735.10	0.00	0.00	47,452,735.10	32.47%
	2	2018 1 1 2018 6 30					

12

12.1

1

2

3

4

5

6

12.2

12.3

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2018 8 29