§ 1

1.1

“ ”

2018 8 24

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 7
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 15
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 43
7.1 43
7.2 43
7.3 43
7.4 240 44
7.5 44
7.6 45
7.7 “ ” “ ” 45
7.8 45
7.9 46
§8 47
8.1 47
8.2 47
8.3 48
8.4 48
§9 49
§10 50
10.1 50
10.2 50
10.3 50
10.4 50
10.5 50
10.6 50
10.7 50
10.8 0.5% 51
10.9 51
§11 55
11.1 20% 55
11.2 55

§12 56

12.1 56

12.2 56

12.3 56

2.3

		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	tgxxpl@abchina.com
		4007005566	95599
		021-61009800	010-68121816
		68 9	69
		68 9	28 9
		200120	100031

2.4

	www.cxfund.com.cn
	68 9 28 F9

2.5

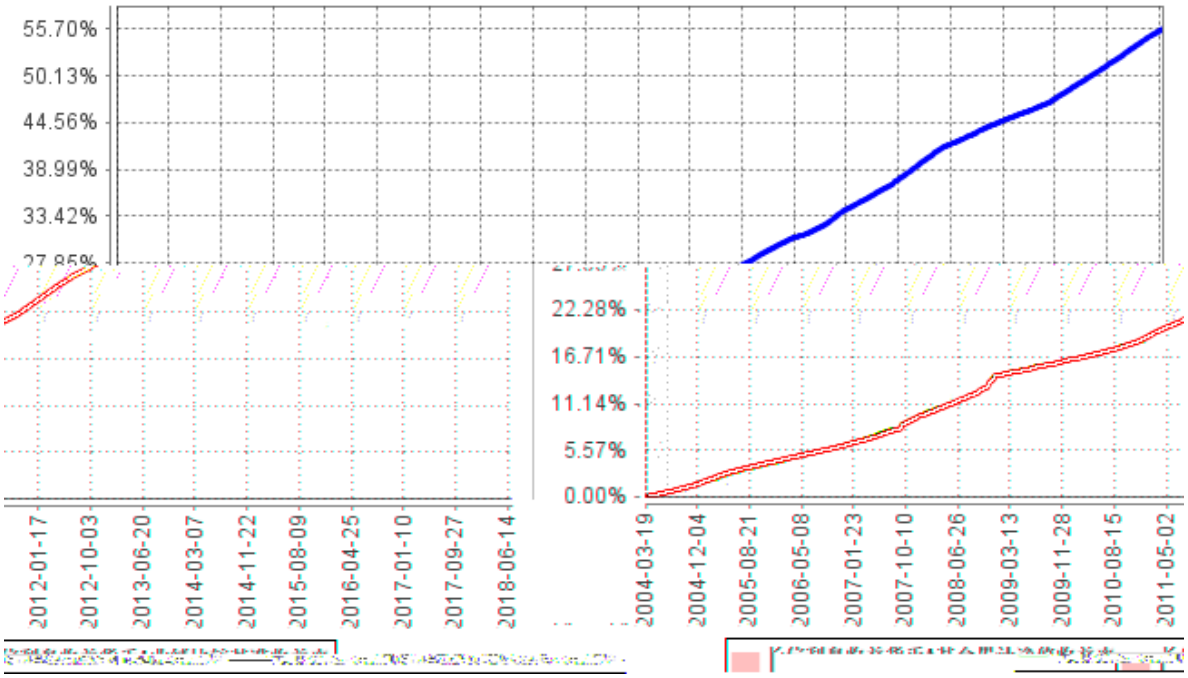
		17

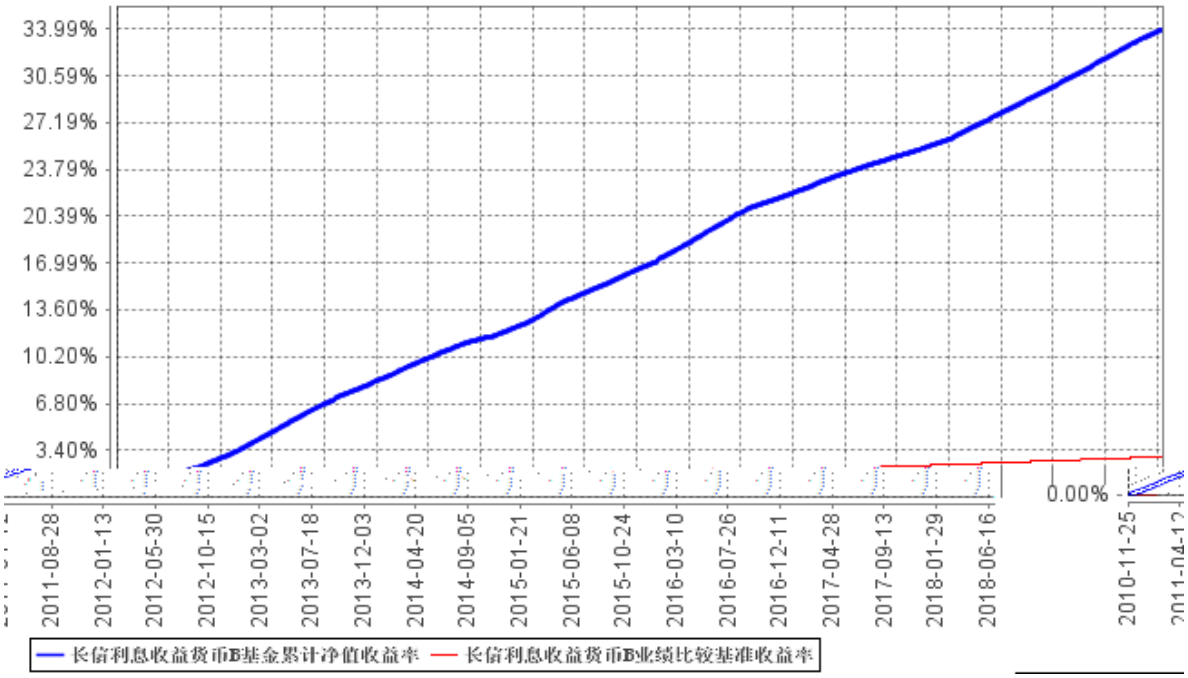
	0.8585%	0.0012%	0.0885%	0.0000%	0.7700%	0.0012%
	1.8328%	0.0014%	0.1761%	0.0000%	1.6567%	0.0014%
	3.8077%	0.0016%	0.3555%	0.0000%	3.4522%	0.0016%
	9.9648%	0.0024%	1.0712%	0.0000%	8.8936%	0.0024%
	55.6426%	0.0066%	19.1265%	0.0034%	36.5161%	0.0032%

B

	0.2997%	0.0010%	0.0292%	0.0000%	0.2705%	0.0010%
	0.9190%	0.0012%	0.0885%	0.0000%	0.8305%	0.0012%
	1.9543%	0.0014%	0.1761%	0.0000%	1.7782%	0.0014%
	4.0575%	0.0016%	0.3555%	0.0000%	3.7020%	0.0016%
	10.7596%	0.0024%	1.0712%	0.0000%	9.6884%	0.0024%
	33.9437%	0.0039%	2.9323%	0.0002%	31.0114%	0.0037%

3.2.2





1 A 2004 3 19 2017 6 30

B 2010 11 25 2018 6 30

2 3

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2018 6 30 61

500

LOF

4.1.2

	(LOF)	2013 8 8	-	24	EMBA 2004 9 (LOF)

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2018 GDP 6.8%

0.1%

CPI 2%

0.6% 0.4% PPI 3.9% 2.7% 2.4%

9.1 2.03 6

9.8% CRA

MLF

4.4.2

2018 6 A 1.8328%

B 1.9543% 0.1761%

4.5

“

” “ ”

4.6

“ ”

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100%

273,260,239.99 273,260,239.99

4.8

§ 5

5.1

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2018 1 1 2018 6 30

5.2

,

5.3

§ 6

6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	903,862,279.56	422,350,533.81
		300,000.00	300,000.00
		300,000.00	300,000.00
	6.4.6.2	6,746,992,371.79	7,990,732,642.40
		-	-
		-	-
		6,746,992,371.79	7,990,732,642.40
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	4,174,988,242.47	6,755,332,492.99
		-	-
	6.4.6.5	46,884,209.37	42,098,245.98
		-	-
		230,422,091.58	1,100.00
		-	-
	6.4.6.6	-	-
		12,103,749,194.77	15,211,115,015.18
		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		66,499,846.75	-
		-	-
		299,119.68	1,400,496.37
		2,604,515.72	4,218,950.08
		789,247.21	1,278,469.69
		138,813.04	215,436.25
	6.4.6.7	287,949.73	238,201.13

		-	-
		12,126.82	-
		2,892,488.96	8,266,202.05
		-	-
	6.4.6.8	444,897.08	644,034.38
		73,969,004.99	16,261,789.95
	6.4.6.9	12,029,780,189.78	15,194,853,225.23
	6.4.6.10	-	-
		12,029,780,189.78	15,194,853,225.23
		12,103,749,194.77	15,211,115,015.18

2018 6 30 1.0000 12,029,780,189.78

6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	

5. “-”	6.4.6.18	-	0.01
		38,746,873.58	27,796,119.40
1	6.4.9.2.1	23,168,340.40	16,787,275.79
2	6.4.9.2.2	7,020,709.23	5,087,053.26
3	6.4.9.2.3	1,130,308.77	1,134,623.42
4	6.4.6.19	71,904.06	71,904.06
5		7,166,075.29	4,517,806.21
		7,166,075.29	4,517,806.21
6		-	-
7	6.4.6.20	189,535.83	197,456.66
“-”		273,260,239.99	197,933,343.39
		-	-
“-”		273,260,239.99	197,933,343.39

6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	15,194,853,225.23	-	15,194,853,225.23
	-	273,260,239.99	273,260,239.99
“-”	-3,165,073,035.45	-	-3,165,073,035.45

“ - ”			
	12,029,780,189.78	-	12,029,780,189.78
	2017 1 1 2017 6 30		
	5,101,520,990.02	-	5,101,520,990.02
	-	197,933,343.39	197,933,343.39
“ - ”	10,709,942,439.05	-	10,709,942,439.05
1.	51,191,463,971.90	-	51,191,463,971.90
2.	-40,481,521,532.85	-	-40,481,521,532.85
“ - ”	-	-197,933,343.39	-197,933,343.39
	15,811,463,429.07	-	15,811,463,429.07

6.1 6.4

6.4

6.4.1

“ ”)

“ ” [2003]149

2004 3 19 7,042,630,886.94

2010 11 25

500 A 500

B

6.4.2

—

“ ”

2

3

5

XBRL 3 < >

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

6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3% 2018 1 1

6.4.5.3

2011

2011

– 7%

– 3%

– 2%

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

6.4.6

6.4.6.1

	2018 6 30
	3,862,279.56
	900,000,000.00
1	-
1-3	-
3	-
	-
	903,862,279.56

6.4.6.2

		2018 6 30			
		-	-	-	-

		6,746,992,371.79	6,752,254,000.00	5,261,628.21	0.0437%
		6,746,992,371.79	6,752,254,000.00	5,261,628.21	0.0437%
		-	-	-	-
		6,746,992,371.79	6,752,254,000.00	5,261,628.21	0.0437%

2018 6 30

1. = -

2. = /

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

:

	2018 6 30	
	-	-
	-	-
_	4,174,988,242.47	-
	4,174,988,242.47	-

6.4.6.4.2

6.4.6.5

	2018 6 30
	990.39
	8,304,444.32
	-
	135.00
	34,765,916.17
	-
	3,812,588.49
	-

	-
	135.00
	46,884,209.37

6.4.6.6

6.4.6.7

	2018 6 30
	-
	287,949.73
	287,949.73

6.4.6.8

	2018 6 30
	-
	20.69
	329,260.15
	34,712.18
	9,000.00
	71,904.06
	444,897.08

6.4.6.9

A		
	2018 1 1 2018 6 30	
	424,600,348.19	424,600,348.19
	290,456,937.72	290,456,937.72
("-")	-423,323,405.81	-423,323,405.81
- /	-	-
/	-	-
	-	-
("-")	-	-

	291,733,880.10	291,733,880.10

B		
	2018 1 1 2018 6 30	
	14,770,252,877.04	14,770,252,877.04
	46,641,211,093.46	46,641,211,093.46
("-")	-49,673,417,660.82	-49,673,417,660.82
- /	-	-
/	-	-
	-	-
("-")	-	-
	11,738,046,309.68	11,738,046,309.68

6.4.6.10

A			
	-	-	-
	6,560,099.09	-	6,560,099.09
	-	-	-
	-	-	-
	-	-	-
	-6,560,099.09	-	-6,560,099.09
	-	-	-

B			
	-	-	-
	266,700,140.90	-	266,700,140.90
	-	-	-
	-	-	-
	-	-	-
	-266,700,140.90	-	-266,700,140.90
	-	-	-

6.4.6.11

	2018 1 1 2018 6 30
	109,497.98
	71,306,416.56
	-
	74,564.96
	-
	71,490,479.50

6.4.6.12

6.4.6.13

6.4.6.13.1

	2018 1 1 2018 6 30
——	1,017,166.98
——	-
——	-
	1,017,166.98

6.4.6.13.2 ——

	2018 1 1 2018 6 30
	31,995,945,705.72
	31,940,315,858.22
	54,612,680.52
	1,017,166.98

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

6.4.6.18

	2018 1 1 2018 6 30
	71,904.06
	-
	71,904.06

6.4.6.19

	2018 1 1 2018 6 30
	34,712.18
	89,260.15
	18,030.00

	47,533.50
	-
	-
	189,535.83

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

(“ ”)	
(“ ”)	
(“ ”)	

6.4.9

6.4.9.1

6.4.9.1.1

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	5,470,000,000.00	100.00%	1,900,000,000.00	100.00%

	7,020,709.23	5,087,053.26

0.1%

= ×0.1%/

6.4.9.2.3

	2018 1 1 2018 6 30		
	A	B	
	149,874.86	951.83	150,826.69
	115,989.33	639,994.76	755,984.09
	7,352.32	12,651.48	20,003.80
	273,216.51	653,598.07	926,814.58
	2017 1 1 2017 6 30		
	A	B	
	218,141.52	1,451.58	219,593.10
	177,091.08	439,251.42	616,342.50
	6,257.63	11,513.28	17,770.91
	401,490.23	452,216.28	853,706.51

2010 11 25

A B A

0.25% B

0.01%

= ×R%/

R

6.4.9.3 ( )

2018 1 1 2018 6 30			

	1,346,740,279.24	-	-	-	1,101,835,000.00	190,262.66
2017 1 1 2017 6 30						
	299,819,366.67	-	-	-	99,200,000.00	52,997.26

6.4.9.4

6.4.9.4.1

	2018 1 1 2018 6 30	
	A	B
	-	377,066,307.63
/	-	6,811,437.19
	-	-
/	-	45,000,000.00
	-	338,877,744.82
	-	2.82%
	2017 1 1 2017 6 30	
	A	B
	-	264,191,373.63
/	-	105,404,672.43
	-	-
/	-	-
	-	369,596,046.06
	-	2.34%

1

2 178,418,977.40

6.4.9.4.2

A

	2018 6 30		2017 12 31	
	981.66	0.00%	963.37	0.00%

264,253,328.03	7,664,061.72	-5,217,248.85	266,700,140.90	-

2010 11 25

A B B 2010 11 25

B

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

66,499,846.75

170410	17 10	2018 7 2	100.03	700,000	70,021,000.00
				700,000	70,021,000.00

6.4.11.3.2

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	0.0	0.00
A-1	0.00	0.00
	829,705,798.59	739,761,326.88
	829,705,798.59	739,761,326.88

6.4.12.2.2

6.4.12.2.3

	2018 6 30	2017 12 31
A-1	-	-
A-1	-	-
	5,567,347,343.71	7,123,959,597.98
	5,567,347,343.71	7,123,959,597.98

AA+

6.4.12.2.4

	2018 6 30	2017 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	349,939,229.49	127,011,717.54
	349,939,229.49	127,011,717.54

6.4.12.2.5

6.4.12.2.6

6.4.12.3

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2018 6 30	6	6 -1	1-5	5		
	903,862,279.56	-	-	-	-	903,862,279.56
	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	6,666,834,655.96	80,157,715.83	-	-	-	6,746,992,371.79
	4,174,988,242.47	-	-	-	-	4,174,988,242.47
	-	-	-	-	46,884,209.37	46,884,209.37
	-	-	-	-	230,422,091.58	230,422,091.58
	11,746,285,177.99	80,157,715.83	-	-	277,306,300.95	12,103,749,194.77
	66,499,846.75	-	-	-	-	66,499,846.75
	-	-	-	-	299,119.68	299,119.68
	-	-	-	-	2,604,515.72	2,604,515.72
	-	-	-	-	789,247.21	789,247.21

	-	-	-	-	138,813.04	138,813.04
	-	-	-	-	287,949.73	287,949.73
	-	-	-	-	12,126.82	12,126.82
	-	-	-	-	2,892,488.96	2,892,488.96
	-	-	-	-	444,897.08	444,897.08
	66,499,846.75	-	-	-	7,469,158.24	73,969,004.99
	11,679,785,331.24	80,157,715.83	-	-	269,837,142.71	12,029,780,189.78
2017 12 31	6	6 -1	1-5	5		
	422,350,533.81	-	-	-	-	422,350,533.81
	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	7,990,732,642.40	-	-	-	-	7,990,732,642.40
	6,755,332,492.99	-	-	-	-	6,755,332,492.99
	-	-	-	-	42,098,245.98	42,098,245.98
	-	-	-	-	1,100.00	1,100.00
	15,169,015,669.20	-	-	-	42,099,345.98	15,211,115,015.18
	-	-	-	-	1,400,496.37	1,400,496.37
	-	-	-	-	4,218,950.08	4,218,950.08
	-	-	-	-	1,278,469.69	1,278,469.69
	-	-	-	-	215,436.25	215,436.25
	-	-	-	-	238,201.13	238,201.13
	-	-	-	-	8,266,202.05	8,266,202.05
	-	-	-	-	644,034.38	644,034.38
	-	-	-	-	16,261,789.95	16,261,789.95
	15,169,015,669.20	-	-	-	25,837,556.03	15,194,853,225.23

6.4.12.4.1.2

		2018 6 30	2017 12 31
	27	2,637,439.57	1,685,326.06
	27	-2,637,439.57	-1,685,326.06

6.4.12.4.2

6.4.12.4.3

6.4.12.4.3.1

	2018 6 30		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	6,752,254,000.00	56.13	7,987,408,000.00	52.57
	-	-	-	-
	-	-	-	-
	-	-	-	-
	6,752,254,000.00	56.13	7,987,408,000.00	52.57

6.4.13

6.4.13.1

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2018 6 30

0.00 6,746,992,371.79

0.00

6.4.13.2

6.4.13.3

6.4.13.4

§ 7

7.1

:

			%
1		6,746,992,371.79	55.74
		6,746,992,371.79	55.74
		-	-
2		4,174,988,242.47	34.49
		-	-
3		904,162,279.56	7.47
4		277,606,300.95	2.29
5		12,103,749,194.77	100.00

7.2

:

1		3.40	
		-	
2		66,499,846.75	0.55
		-	-

20%

20%

7.3

7.3.1

	34
	54
	19

120

120

7.3.2

		%	%
1	30	55.01	0.55
	397	0.00	-
2	30 ( )—60	26.24	0.00
	397	0.00	-
3	60 ( )—90	11.45	0.00
	397	0.00	-
4	90 ( )—120	2.97	0.00
	397	0.00	-
5	120 ( )—397	2.64	0.00
	397	0.00	-
		98.31	0.55

7.4 240

240

7.5

1		49,920,940.80	0.41
2		-	-
3		1,129,724,087.28	9.39
		1,129,724,087.28	9.39
4		-	-
5		-	-

6		-	-
7		5,567,347,343.71	46.28
8		-	-
9		6,746,992,371.79	56.09
10	397	-	-

7.6

			( )		
1	111820132	18 CD132	7,500,000	742,687,973.06	6.17
2	111808138	18 CD138	4,000,000	398,024,541.09	3.31
3	111894977	18 CD132	3,300,000	329,684,128.35	2.74
4	170410	17 10	3,000,000	299,890,427.92	2.49
5	111811036	18 CD036	3,000,000	298,963,843.34	2.49
6	111892344	18 CD031	3,000,000	297,972,011.91	2.48
7	111821130	18 CD130	2,600,000	259,694,837.06	2.16
8	111821048	18 CD048	2,000,000	199,008,224.52	1.65
9	111782725	17 CD144	2,000,000	198,928,676.23	1.65
10	111820110	18 CD110	2,000,000	198,780,883.47	1.65

7.7 “ ” “ ”

0.25( )-0.5%	-
	0.0874%
	-0.0010%
	0.0227%

0.25%

0.25%

0.5%

0.5%

7.8

7.9

7.9.1

7.9.2

7.9.3

1		300,000.00
2		-
3		46,884,209.37
4		230,422,091.58
5		-
6		-
7		-
8		277,606,300.95

7.9.4

§8

8.1

	( )					
A	340,851	855.90	55,616,404.60	19.06%	236,117,475.50	80.94%
B	92	127,587,459.89	11,653,890,894.95	99.28%	84,155,414.73	0.72%
	340,943	35,283.85	11,709,507,299.55	97.34%	320,272,890.23	2.66%

2010 11 25

A B

8.2

1		1,318,400,530.55	10.96%
2		1,008,165,488.98	8.38%
3		625,705,597.70	5.20%
4		515,747,588.66	4.29%
5		504,521,473.76	4.19%

6		501,858,150.08	4.17%
7		492,776,405.65	4.10%
8		427,434,560.04	3.55%
9		408,771,445.04	3.40%

§ 9

	A	B
2004 1 3 9—19 8t	7,042,630,886.94	-
	424,600,348.19	14,770,252,877.04
	290,456,937.72	46,641,211,093.46
:	423,323,405.81	49,673,417,660.82
"-"	-	-
	291,733,880.10	11,738,046,309.68

§ 10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	-	-	71,904.06	100.00%	-

10.7.2

	-	-	5,470,000,000.00	100.00%	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.8 0.5%

0.5%

10.9

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 4
4			2018 1 5

5			2018 1 16
6	2017 4		2018 1 20
7			2018 2 1
8			2018 2 2
9			2018 2 6
10			2018 2 7
11			2018 2 9
12			2018 2 10
13			2018 3 22
14			2018 3 22
15			2018 3 22
16	53		2018 3 24
17			2018 3 24
18			2018 3 24
19			2018 3 29
20			2018 3 29
21			2018 3 30

22	2017		2018 3 31
23			2018 4 18
24	2018 1		2018 4 20
25			2018 4 21
26			2018 4 24
27	2018 1		2018 5 2
28			2018 5 7
29			2018 5 8
30			2018 5 17
31			2018 5 28
32			2018 5 31
33			2018 6 7
34			2018 6 12
35			2018 6 15
36			2018 6 20
37			2018 6 22
38			2018 6 25

39			2018 6 25
40			2018 6 28
41			2018 6 30
42	2018 6 30		2018 6 30

§ 11

11.1 20%

		20%					
	1	2018 4 27 2018 5 3 2018 5 15 2018 6 25	0.00	2,618,400,530.55	1,300,000,000.00	1,318,400,530.55	10.96%
	-	-	-	-	-	-	-
1 2							

11.2

§ 12

12.1

1

2

3

4

5

6

7 2.375 0 d[( )]T( )