

2018

2018 6 30

2018 8 29

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2018 8 24

2018 1 1 2018 6 30

§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	10
4.1	10
4.2	12
4.3	.....	12
4.4	.....	12
4.5	.....	13
4.6	.....	13
4.7	.....	14
4.8	.....	14
§5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§6	.....	16
6.1	.....	16
6.2	.....	17
6.3	.....	18

6.4	.....	19
§7	.....	37
7.1	.....	37
7.2	.....	37
7.3	.....	38
7.4	.....	40
7.5	.....	42
7.6	.....	42
7.7	.....	42
7.8	.....	42
7.9	.....	43
7.10	.....	43
7.11	.....	43
7.12	.....	43
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
§9	.....	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	.....	52
§12	.....	53
12.1	.....	53
12.2	.....	53
12.3	.....	53

§

	519987
	519987
	2009 7 30
	161, 472, 464. 62

	300 *70%+ *30%

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqingl.zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853
	68 9	25
	68 9	1
	200120	100033

	www.cxfund.com.cn
	68 9
	1 1

		17

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3.1.1	(2018 1 1 - 2018 6 30)
	23,626,823.37
	12,879,727.28
	0.0407
	3.98%
	-0.80%
3.1.2	(2018 6 30)
	-820,917.42
	-0.0051
	160,651,547.20
	0.995
3.1.3	(2018 6 30)
	33.47%

1

2

3

	-5.60%	1.71%	-5.26%	0.90%	-0.34%	0.81%
	-4.42%	1.38%	-6.57%	0.80%	2.15%	0.58%
	-0.80%	1.39%	-8.28%	0.81%	7.48%	0.58%
	1.53%	1.10%	-1.86%	0.67%	3.39%	0.43%
	-16.72%	1.71%	-11.47%	1.04%	-5.25%	0.67%
	33.47%	1.53%	14.84%	1.06%	18.63%	0.47%

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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

		2011 3 30	-	11	2007 7
		2015 4 1	2018 2 6	12	

1

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1.311 0.995 -8.28% -0.80%

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2			
3	12		10%
4		30%	
5	3		
6			15
7			
8			

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		-	-	
		-	-	
		-	-	
		-	-	
	6.4.6.8	133,944.67	382,682.82	
		691,080.21	70,239,194.24	
	6.4.6.9	161,472,464.62	600,645,394.75	
	6.4.6.10	-820,917.42	1,969,483.95	
		160,651,547.20	602,614,878.70	
		161,342,627.41	672,854,072.94	
2018	6	30	0.995	161,472,464.62

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		17,086,080.09	12,757,368.68
1.		536,219.91	170,796.97
	6.4.6.11	187,507.74	163,246.94
		307,616.28	-
		-	-
		41,095.89	7,550.03
		-	-

1	6.4.9.2.1	2, 418, 941. 90	1, 320, 290. 66
2	6.4.9.2.2	403, 156. 95	220, 048. 41
3		-	-
4	6.4.6.19	1, 246, 560. 53	477, 503. 07
5		-	-
		-	-
6		-	-
7	6.4.6.20	137, 693. 43	65, 102. 32
	-	12, 879, 727. 28	10, 674, 424. 22
		-	-
	-	12, 879, 727. 28	10, 674, 424. 22

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	600, 645, 394. 75	1, 969, 483. 95	602, 614, 878. 70
	-	12, 879, 727. 28	12, 879, 727. 28
-	-439, 172, 930. 13	-15, 670, 128. 65	-454, 843, 058. 78
1.	9, 164, 248. 41	383, 904. 80	9, 548, 153. 21
2.	-448, 337, 178. 54	-16, 054, 033. 45	-464, 391, 211. 99
	-	-	-
-	161, 472, 464. 62	-820, 917. 42	160, 651, 547. 20

	2017 1 1 2017 6 30		
	32,137,852.06	2,666,694.71	34,804,546.77
	-	10,674,424.22	10,674,424.22
-	190,870,406.62	17,945,894.48	208,816,301.10
1.	194,253,900.80	18,252,324.17	212,506,224.97
2.	-3,383,494.18	-306,429.69	-3,689,923.87
	-	-799,748.70	-799,748.70
	223,008,258.68	30,487,264.71	253,495,523.39

6.1 6.4

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(

[2004]78

[2005]103

[2008]1

2008 9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1

2018 1 1

3%

2

3

1

1 1 1

50%

1

20%

4

20%

5

A 0.10%

	2018 6 30
	16,902,122.66
	-
1	-
1-3	-
3	-
	-
	16,902,122.66

		2018 6 30		
		128,669,343.27	123,775,205.14	-4,894,138.13
-		-	-	-
		19,481,853.80	19,491,949.00	10,095.20
		-	-	-
		19,481,853.80	19,491,949.00	10,095.20
		-	-	-
		-	-	-
		-	-	-
		148,151,197.07	143,267,154.14	-4,884,042.93

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	2018 6 30
	3,933.08
	-
	-
	115.20
	590,338.75
	-
	-
	-
	-
	143.00
	594,530.03

	2018 6 30
	295,700.79
	-
	295,700.79

	2018 1 1		2018 6 30	
	600,645,394.75		600,645,394.75	
	9,164,248.41		9,164,248.41	
("-")	-448,337,178.54		-448,337,178.54	
- /	-		-	
/	-		-	
	-		-	
("-")	-		-	
	161,472,464.62		161,472,464.62	

	71,618,115.06	-69,648,631.11	1,969,483.95
	23,626,823.37	-10,747,096.09	12,879,727.28
	-61,011,402.95	45,341,274.30	-15,670,128.65
	1,526,878.60	-1,142,973.80	383,904.80
	-62,538,281.55	46,484,248.10	-16,054,033.45
	-	-	-
	34,233,535.48	-35,054,452.90	-820,917.42

	2018 1 1		2018 6 30	
			176,030.16	
			-	
			-	
			9,452.17	
			2,025.41	
			187,507.74	

	2018 1 1	2018 6 30
		635,798,198.49
		610,231,051.51
		25,567,146.98

	2018 1 1	2018 6 30
		1,174,413.72

	2018 1 1	2018 6 30
		34,712.18
		99,177.14
		3,804.11
		137,693.43

2018 1 1

6.4.9.4.1

#eBÖ

603706		2018 6 29	2018 7 9		13.09	13.09	1,765	23,103.85	23,103.85	-
603105		2018 6 29	2018 7 9		4.83	4.83	3,410	16,470.30	16,470.30	-
601138		2018 5 28	2019 6 10		13.77	16.40	17,576	242,021.52	288,246.40	-

300740		2018 6 19		29.91	-	-	1,472	18,383.84	44,027.52	-

10%

10%

	2018 6 30	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	19,491,949.00	0.00
	19,491,949.00	0.00

6.4.12.2.5

	-	-	-	-	145,043.62	145,043.62
	-	-	-	-	422,180.33	422,180.33
	-	-	-	-	382,682.82	382,682.82
	-	-	-	-	70,239,194.24	70,239,194.24
	77,218,506.69	-	-	-	-525,396,372.01	602,614,878.70

		2018 6 30	2017 12 31
	27	5,031.26	0.00
	27	-5,031.26	0.00

VaR (Value at Risk)

6 30

	2018 6 30	2017 12 31

		%		%
-	123,775,205.14	77.05	416,921,698.38	69.19
	-	-	-	-
	19,491,949.00	12.13	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	143,267,154.14	89.18	416,921,698.38	69.19

		95%			
		2018 6 30		2017 12 31	
VaR	3.49% 2017 12 31 VaR 2.37%)	-5,598,894.99		-14,311,853.29	

VaR

95%

2017

(1)

(a)

(b)

(i)

2018 6 30

123,403,357.07

19,863,797.07

(ii)

(iii)

(2)

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			%
1		123,775,205.14	76.72
		123,775,205.14	76.72
2		-	-
3		19,491,949.00	12.08
		19,491,949.00	12.08
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		17,158,097.89	10.63
8		917,375.38	0.57
9		161,342,627.41	100.00

L		85,644.40	0.05
M		282,679.45	0.18
N		110,409.14	0.07
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		123,775,205.14	77.05

1	603818		1,200,106	14,113,246.56	8.79
2	603808		425,370	9,575,078.70	5.96
3	601689		490,800	9,541,152.00	5.94
4	002640		496,599	7,458,916.98	4.64
5	300383		531,500	7,127,415.00	4.44
6	300054		752,451	6,561,372.72	4.08
7	002741		411,900	6,499,782.00	4.05
8	601877		266,800	5,954,976.00	3.71
9	002050		300,000	5,655,000.00	3.52
10	300196		507,111	5,167,461.09	3.22
11	300188		278,500	5,096,550.00	3.17
12	300271		283,000	5,003,440.00	3.11
13	600309		105,000	4,769,100.00	2.97
14	300373		150,000	4,290,000.00	2.67
15	002382		200,000	3,860,000.00	2.40
16	603877		114,387	3,812,518.71	2.37
17	300037		140,000	3,750,600.00	2.33
18	600409		416,893	3,589,448.73	2.23
19	600180		300,000	2,907,000.00	1.81
20	300685		42,381	2,363,164.56	1.47
21	300596		83,550	2,046,975.00	1.27

22	300319		83,280	630,429.60	0.39
23	300750		6,413	461,479.48	0.29
24	601138		25,108	427,136.48	0.27
25	000538		2,100	224,616.00	0.14
26	603259		2,141	203,287.95	0.13
27	601066		18,690	201,104.40	0.13
28	601990		10,230	110,995.50	0.07
29	300454		1,004	110,399.84	0.07
30	002930		2,467	108,893.38	0.07
31	300745		1,304	107,032.32	0.07
32	603486		1,539	98,911.53	0.06
33	603156		1,467	91,042.02	0.06
34	601828		5,605	85,644.40	0.05
35	002926		8,496	85,299.84	0.05
36	601330		4,971	81,226.14	0.05
37	300746		2,318	79,391.50	0.05
38	600901		10,435	78,992.95	0.05
39	002925		1,352	74,873.76	0.05
40	603773		881	64,313.00	0.04
41	603587		1,436	59,321.16	0.04
42	300504		1,362	53,703.66	0.03
43	603301		1,066	52,521.82	0.03
44	300741		1,225	48,730.50	0.03
45	601838		5,499	48,116.25	0.03
46	603056		1,746	47,822.94	0.03
47	002927		1,249	47,774.25	0.03
48	002929		1,152	46,656.00	0.03
49	603712		1,622	45,967.48	0.03
50	002931		895	44,660.50	0.03
51	300740		1,472	44,027.52	0.03
52	603045		891	43,427.34	0.03
53	300634		1,058	43,240.46	0.03
54	600929		2,596	40,471.64	0.03
55	603876		1,346	40,406.92	0.03
56	603516		1,173	40,374.66	0.03
57	603013		1,173	37,981.74	0.02
58	002928		1,340	37,855.00	0.02
59	603680		1,243	37,352.15	0.02
60	603348		1,011	37,326.12	0.02

61	002923		1, 144	34, 903. 44	0. 02
62	603080		987	33, 706. 05	0. 02
63	603897		995	33, 402. 15	0. 02
64	300739		1, 093	32, 177. 92	0. 02
65	603596		932	31, 706. 64	0. 02
66	603733		1, 138	30, 316. 32	0. 02
67	300737		2, 533	30, 168. 03	0. 02
68	300664		1, 540	29, 183. 00	0. 02
69	603706		1, 765	23, 103. 85	0. 01
70	603161		1, 039	22, 535. 91	0. 01
71	603356		1, 039	21, 798. 22	0. 01
72	300733		993	19, 482. 66	0. 01
73	603655		881	19, 364. 38	0. 01
74	603214		345	18, 105. 60	0. 01
75	603105		3, 410	16, 470. 30	0. 01
76	000976		1, 100	5, 731. 00	0. 00
77	002916		68	4, 318. 68	0. 00
78	300730		35	1, 027. 95	0. 00
79	600195		50	972. 50	0. 00
80	002919		21	724. 29	0. 00

12	002292		11,723,460.00	1.95
13	300373		11,406,924.00	1.89
14	300673		10,924,593.00	1.81
15	300452		10,778,649.00	1.79
16	600409		10,641,053.17	1.77
17	002382		10,527,323.43	1.75
18	600332		9,451,068.80	1.57
19	603877		8,544,914.72	1.42
20	300050		8,230,552.19	1.37

1	300271		32,643,048.82	5.42
2	002024		31,230,025.94	5.18
3	600352		30,203,749.96	5.01
4	600029		28,702,815.20	4.76
5	300188		26,876,066.73	4.46
6	002410		26,191,621.90	4.35
7	603808		22,429,110.55	3.72
8	300054		22,372,468.16	3.71
9	002640		22,356,359.46	3.71
10	600211		21,884,644.52	3.63
11	603877		21,169,247.24	3.51
12	603688		19,052,639.41	3.16
13	002202		18,221,155.70	3.02
14	300017		17,057,884.36	2.83
15	000639		16,059,896.10	2.67
16	600195		14,873,210.27	2.47
17	000671		14,580,493.00	2.42
18	300196		14,370,371.45	2.38
19	300673		13,356,777.00	2.22
20	601688		13,052,223.00	2.17
21	600491		13,035,838.84	2.16
22	600332		12,466,192.00	2.07
23	601369		12,192,409.23	2.02

	327,841,749.56
	635,798,198.49

1		19,491,949.00	12.13
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		19,491,949.00	12.13

1	019571	17	17	194,900	19,491,949.00	12.13

8		-
9		917,375.38

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2,519	64,101.81	130,000,000.00	80.51%	31,472,464.62	19.49%

	143,061.32	0.09%

	10~50
	10~50

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2009 7 30	984,485,380.44
	600,645,394.75
	9,164,248.41
:	448,337,178.54
"_"	-
	161,472,464.62

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	1	569,355,050.53	59.24%	302,499.98	57.57%	-
	1	354,528,948.14	36.89%	188,364.16	35.85%	-
	1	37,175,163.80	3.87%	34,621.54	6.59%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	-	-	-	-	-	-
	19,764,576.27	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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2007 48

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

14			2018 3 24
15			2018 3 24
16			2018 3 29
17			2018 3 29
18			2018 3 30
19		2017	2018 3 31
20			2018 4 18
21	1	2018	2018 4 20
22			2018 4 21
23			2018 4 21
24			2018 5 8
25			2018 5 17
26			2018 5 28
27			2018 5 31

28			2018 6 7
29			2018 6 15
30			2018 6 20
31			2018 6 22
32			2018 6 28
33			2018 6 30
34	2018 6 30		2018 6 30

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		20%					
1	2018 1 2018 5 29	1	172,264,427.22	0.00	172,264,427.22	0.00	0.00%
2	2018 1 2018 6 30	1	130,000,000.00	0.00	0.00	130,000,000.00	80.51%
-	-		-	-	-	-	-
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