

2018

2018 6 30

2018 8 29

§ 1

2018 8 27

2018 1 1      2018 6 30

**1.1**

**1.2**

## 1.3

## 1.4

	519983	
	2010 11 18	
	2,055,722,458.07	
	A	C
:	LHA	-
	519983	004221
	2,054,451,464.16	1,270,993.91

## 1.5

	300	*75%+ *25%

## 1.6

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

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**1.7**

	www.cxfund.com.cn
	68 9
	18

§ 2

2.1

	A	C
3.1.1	(2018 1 1 - 2018 6 30 )	(2018 1 1 - 2018 6 30 )
	-237,082,300.41	-896,907.67
	-424,717,518.22	-1,417,495.17
	-0.1600	-0.2468
	-11.73%	-12.14%
3.1.2	( 2018 6 30 )	
	-0.0728	0.2524
	2,766,968,757.61	1,591,748.93
	1.347	1.252

1

2

2.2

2.2.1

A

	-4.87%	1.70%	-5.63%	0.96%	0.76%	0.74%

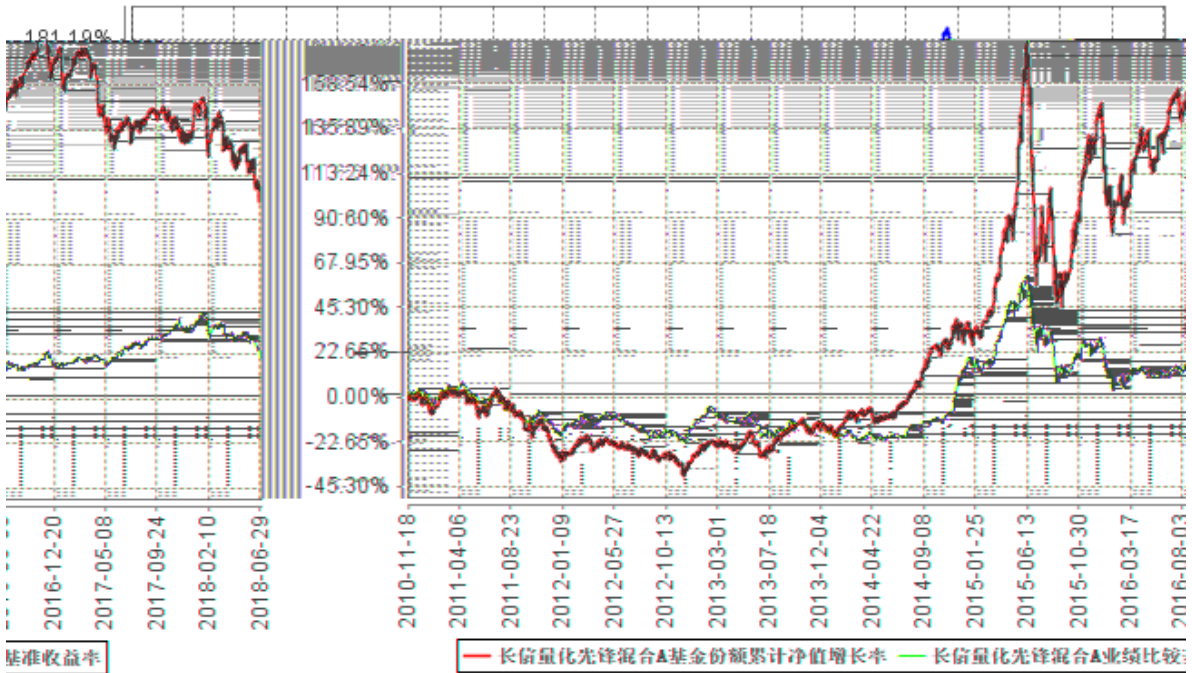
19C74430950%7P62.719%6E39DC68B0311446328570485610156045A07106561352369%(7) 62(70990740E

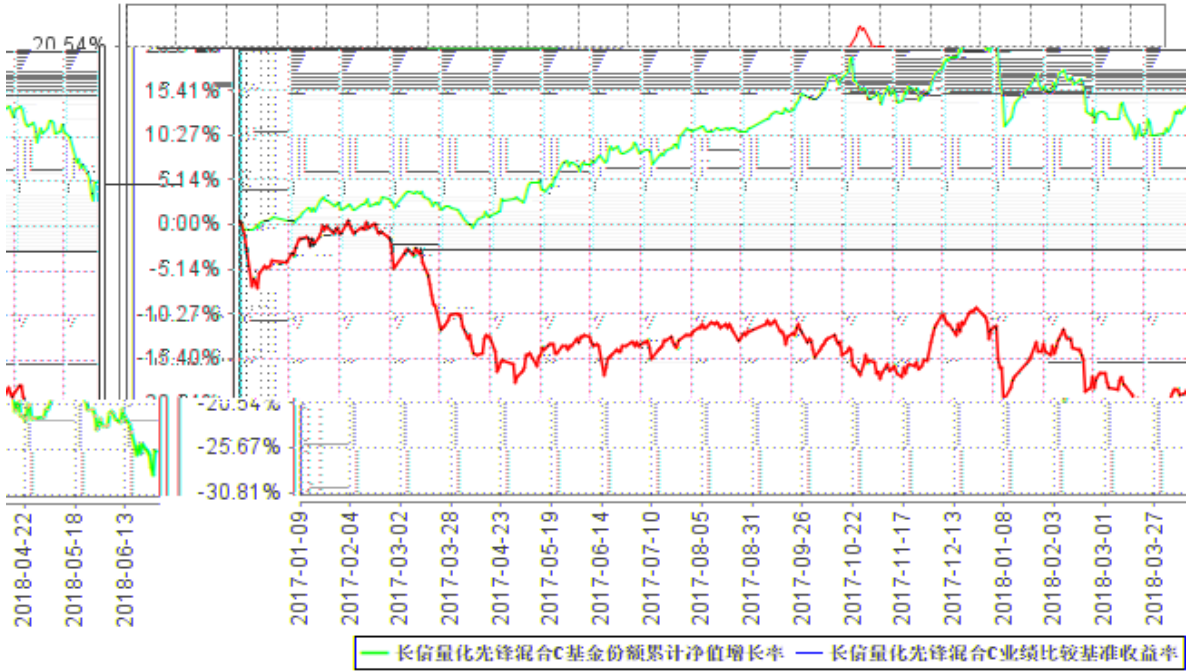
	107.52%	1.53%	23.35%	1.09%	84.17%	0.44%
--	---------	-------	--------	-------	--------	-------

C

	-5.01%	1.70%	-5.63%	0.96%	0.62%	0.74%
	-10.76%	1.34%	-7.03%	0.85%	-3.73%	0.49%
	-12.14%	1.38%	-8.80%	0.87%	-3.34%	0.51%
	-14.01%	1.11%	-1.99%	0.71%	-12.02%	0.40%
	-25.94%	1.08%	5.01%	0.64%	-30.95%	0.44%

2.2.2





1	A	2010	11	18	2018	6	30
C		2017	1	9	2018	6	30
2						6	



**§ 3**

**3.1**

**3.1.1**

			2003 63	
				1.65
			44.55%	
31.21%		15.15%		4.55%
		4.54%		
	2018 6 30		61	
100				(LOF)
				(LOF)

500

LOF

**3.1.2**

	LOF				2010 7
		2015 3 14	-	8	LOF
	LOF				

---

					LOF
--	--	--	--	--	-----

1

/

2

**3.2**

**3.3**

**3.3.1**

**3.3.2**

5%

**3.4****3.4.1**

2018

15%

-20%

13.30%

300

12.90%

500

16.53%

14.26%

8.33%

**3.4.2**

A

1.347

2.197

A

-11.73%

C

1.252

1.552

C

-12.14%

-8.80%

**3.5**

“ ”

### 3.6

“ ”

,

### 3.7

1

2

3

30%

6

3

4

5

6

15

7

**3.8**

**§ 4**

**4.1**

2018

**4.2**

2018

**4.3**

2018

## § 5

## 5.1

2018 6 30

		2018 6 30	2017 12 31
		61,539,087.80	89,957,049.18
		25,579,199.87	16,338,188.48
		814,666.82	1,169,964.30
		2,690,886,736.52	4,631,027,837.84
		2,449,287,908.52	4,383,007,647.86
		-	-
		241,598,828.00	248,020,189.98
		-	-
		-	-
		-	-
		-	-
		-	270,291,381.34
		6,423,450.24	1,465,146.54
		-	-
		3,258,891.13	3,447,404.75
		-	-
		-	-
		2,788,502,032.38	5,013,696,972.43
		2018 6 30	2017 12 31
		-	-
		-	-
		-	-
		-	-
		3,393,739.06	242,520,825.21
		7,418,117.49	72,318,114.31
		3,687,593.22	6,238,983.41
		614,598.86	1,039,830.58
		1,338.04	1,457.60
		4,562,865.11	5,570,278.85



		2.69	-
		-	-
		-	-
		-	-
		263,271.37	753,305.11
		19,941,525.84	328,442,795.07
		2,055,722,458.07	3,069,672,311.86
		712,838,048.47	1,615,581,865.50
		2,768,560,506.54	4,685,254,177.36
		2,788,502,032.38	5,013,696,972.43

2018 6 30

A

1.347

C

1.252

2,055,722,458.07

A

2,054,451,464.16

C

1,270,993.91

## 5.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		-375,358,878.14	-946,683,762.03
1.		5,653,892.96	12,422,042.80
		611,088.55	12,242,245.35
		4,888,864.76	-
		-	-
		153,939.65	179,797.45
		-	-
2.	" -"	-194,631,733.62	-173,572,037.75
		-228,960,124.41	-198,853,908.74
		-	-
		979,062.81	-
		-	-
		-	-
		-	-
		33,349,327.98	25,281,870.99
3.	" -"	-188,155,805.31	-792,945,804.20
4.	" -"	-	-

5.	“ - ”	1, 774, 767. 83	7, 412, 037. 12
		50, 776, 135. 25	98, 626, 352. 01
1		29, 805, 469. 00	67, 746, 502. 50
2		4, 967, 578. 17	11, 291, 083. 74
3		40, 579. 38	6, 586. 39
4		15, 795, 330. 61	19, 366, 236. 32
5		-	-
		-	-
6		2. 64	-
7		167, 175. 45	215, 943. 06
	“ - ”	-426, 135, 013. 39	-1, 045, 310, 114. 04
		-	-
	“ - ”	-426, 135, 013. 39	-1, 045, 310, 114. 04

## 5.3

2018 1 1 2018 6 30

2018 1 1 2018 6 30

“ - ”			
	2,055,722,458.07	712,838,048.47	2,768,560,506.54
	<b>2017 1 1 2017 6 30</b>		
	5,557,393,335.62	5,386,681,925.25	10,944,075,260.87
	-	-1,045,310,114.04	-1,045,310,114.04
“ - ”	-1,079,162,661.10	-895,812,799.41	-1,974,975,460.51
1.	2,557,135,304.29	2,174,840,287.75	4,731,975,592.04
2.	-3,636,297,965.39	-3,070,653,087.16	-6,706,951,052.55
	-	-976,844,514.90	-976,844,514.90
“ - ”			
	4,478,230,674.52	2,468,714,496.90	6,946,945,171.42

6.1 6.4

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**5.4****5.4.1**

( “

” )

( “ ” )

( “ ” )

[2010]962

324,671,697.42

(2010) 4128

2010 11 18

2017 1 4

C “ C” )

2017 1 9

C (

C

1.00%

A

( “

A” )

A

60%-95%

0%-3%

5%-40%

5%

80%

300

× 75%+

× 25%

### 5.4.2

( “ ” )

### 5.4.3

2018 6 30

2018 1 1

20 43

2018 6 30

### 5.4.4

#### 5.4.4.1

#### 5.4.4.2

### 5.4.5

[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 ( 1 )

50%

1

20%

4) 20%

5) A 0.10% ( )

## 5.4.6

### 5.4.6.1

### 5.4.6.2

( “ ” )	

## 5.4.7

### 5.4.7.1

#### 5.4.7.1.1

	2018		2017	
	1 1	6 30	1 1	6 30
	1,604,481,869.33	13.50%	2,465,226,072.90	17.31%

#### 5.4.7.1.2

#### 5.4.7.1.3

#### 5.4.7.1.4

**5.4.7.1.5**

	2018 1 1		2018 6 30	
	1,419,429.34	17.67%	854,336.93	18.73%
	2017 1 1		2017 6 30	
	2,101,783.59	21.67%	53,220.03	1.66%

**5.4.7.2****5.4.7.2.1**

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
			29,805,469.00				67,746,502.50	
			11,060,272.90				19,008,263.02	

1.5%

= × 1.5%

**5.4.7.2.2**

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
			4,967,578.17				11,291,083.74	

--	--	--

0.25%

$$= \quad \times 0.25\%$$

**5.4.7.2.3**

	2018 1 1			2018 6 30		
	A	C				
		-	6,385.81	6,385.81		
	-	6,385.81	6,385.81			
	2017 1 1			2017 6 30		
	A	C				
		-	3,499.45	3,499.45		
	-	3,499.45	3,499.45			

A

C

1.00%

C

C

$$H \quad E \times \quad \div$$

$$H \quad C$$

$$E \quad C$$

**5.4.7.3**

( )

( )

**5.4.7.4**

**5.4.7.4.1**



**5.4.7.4.2****5.4.7.5**

	2018 1 1			2018 6 30			2017 1 1			2017 6 30		
				61,539,087.80		519,715.44		499,161,306.28			455,464.86	

1

2018 6 30

“ ”

2017 12 31

**5.4.7.6****5.4.7.7****5.4.8 2018 6 30****5.4.8.1 /**

6.4.11.1.1										
603693		2018 6 25	2018 7 3		9.00	9.00	5,384	48,456.00	48,456.00	-
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 6 8	2019 6 7		13.77	16.40	17,576	242,021.52	288,246.40	-
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**5.4.8.2**

000415		2018 1 17		5.84	2018 7 17	5.26	3,300,079	22,786,238.06	19,272,461.36	-
300118		2018 5 7		10.80	2018 8 7	9.63	490,720	6,602,373.60	5,299,776.00	-
002310		2018 5 25		13.08	2018 8 27	13.47	125,800	2,467,616.65	1,645,464.00	-

**5.4.8.3****5.4.8.3.1**

### 5.4.8.3.2

## § 6

### 6.1

			%
1		2, 449, 287, 908. 52	87. 84
		2, 449, 287, 908. 52	87. 84
2		-	-
3		241, 598, 828. 00	8. 66
		241, 598, 828. 00	8. 66
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		87, 118, 287. 67	3. 12
8		10, 497, 008. 19	0. 38
9		2, 788, 502, 032. 38	100. 00

### 6.2

#### 6.2.1

			(%)
A		-	-
B		-	-
C		1, 649, 093, 227. 96	59. 57
D		82, 256, 085. 85	2. 97
E		1, 645, 464. 00	0. 06
F		94, 713, 177. 44	3. 42
G		27, 162, 144. 75	0. 98
H		-	-
I		206, 151, 452. 74	7. 45
J		168, 936, 895. 10	6. 10
K		63, 291, 818. 14	2. 29

L		54,375,911.36	1.96
M		-	-
N		34,487,791.53	1.25
O		-	-
P		-	-
Q		17,162,676.13	0.62
R		50,011,263.52	1.81
S		-	-
		2,449,287,908.52	88.47

### 6.2.2

### 6.3

1	000651		849,443	40,051,237.45	1.45
2	600585		1,123,700	37,621,476.00	1.36
3	002078		3,811,300	36,931,497.00	1.33
4	002008		690,000	36,701,100.00	1.33
5	600801		2,391,949	35,950,993.47	1.30
6	601888		545,000	35,103,450.00	1.27
7	600845		1,331,334	35,080,650.90	1.27
8	600309		767,326	34,851,946.92	1.26
9	600566		722,549	34,819,636.31	1.26
10	600031		3,871,700	34,729,149.00	1.25






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### 6.4

#### 6.4.1

2% 20

1	600176		63,756,081.79	1.36
2	600029		60,189,224.50	1.28
3	000528		50,287,699.89	1.07
4	601888		47,958,213.40	1.02
5	300144		47,632,612.36	1.02



8	601155		41,314,734.14	0.88
9	300145		41,137,123.92	0.88
10	600867		39,170,555.64	0.84
11	600845		37,932,462.00	0.81
12	600114		37,738,752.93	0.81
13	300136		37,705,767.96	0.80
14	300036		36,767,482.47	0.78
15	600703		36,758,320.80	0.78
16	002635		36,688,383.21	0.78
17	600104		36,480,579.27	0.78
18	600705		36,350,229.56	0.78
19	600036		36,279,205.39	0.77
20	002019		36,066,337.84	0.77

“ ”

**6.4.2****2% 20**

1	000725		76,304,476.00	1.63
2	300182		61,547,014.91	1.31
3	601678		56,697,581.23	1.21
4	600516		56,642,010.28	1.21
5	600729		56,587,773.68	1.21
6	600966		55,186,239.89	1.18
7	601006		53,982,407.49	1.15
8	600761		53,919,333.04	1.15
9	600690		53,533,042.76	1.14
10	000425		52,016,664.50	1.11
11	600271		51,053,141.23	1.09
12	002195		50,860,546.12	1.09
13	600398		50,846,837.11	1.09
14	600325		50,697,602.60	1.08
15	600859		50,392,370.99	1.08
16	000525		49,342,889.62	1.05

19	600606		46,994,882.00	1.00
20	600183		46,753,552.84	1.00

“ ”

**6.4.3**

	5,190,220,763.11
	6,707,194,834.71

“ ” “ ”

**6.5**

1		240,840,000.00	8.70
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		758,828.00	0.03
8		-	-
9		-	-
10		241,598,828.00	8.73

**6.6**

1	130023	13	23	2,400,000	240,840,000.00	8.70
2	128035			6,610	758,828.00	0.03

**6.7**

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**6.8**

**6.9**

**6.10**

**6.10.1**

**6.10.2**

**6.11**

**6.11.1**

**6.11.2**

**6.11.3**

**6.12**

**6.12.1**

**6.12.2**

**6.12.3**

1		814, 666. 82
2		-
3		-

4		6,423,450.24
5		3,258,891.13
6		-
7		-
8		-
9		10,497,008.19

**6.12.4****6.12.5****6.12.6**

## § 7

## 7.1

	( )					
A	356,117	5,769.04	84,660,317.64	4.12%	1,969,791,146.52	95.88%
C	68	18,691.09	0.00	0.00%	1,270,993.91	100.00%
	356,185	5,771.50	84,660,317.64	4.12%	1,971,062,140.43	95.88%

## 7.2

	A	52,805.15	0.00%
	C	0.00	0.00%
		52,805.15	0.00%

## 7.3

	A	0
	C	0
		0
	A	0
	C	0
		0

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§ 8

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	A	C
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## § 9

9.1

9.2

9.3

9.4

9.5

9.6

9.7

9.7.1

	1	2, 073, 322, 746. 86	17. 44%	1, 101, 554. 96	13. 71%	—
	1	1, 759, 454, 575. 66	14. 80%	934, 802. 67	11. 64%	—
	2	1, 604, 481, 869. 33	13. 50%	1, 419, 429. 34	17. 67%	—
	1	1, 352, 859, 100. 18	11. 38%	718, 771. 43	8. 95%	—

	2	946,931,877.35	7.96%	787,183.46	9.80%	-
	2	846,474,460.10	7.12%	449,733.63	5.60%	-
	1	587,965,467.52	4.95%	488,779.54	6.08%	-
	1	525,534,928.48	4.42%	436,878.36	5.44%	-
	1	511,175,662.51	4.30%	424,940.76	5.29%	-
	1	457,910,235.46	3.85%	426,452.33	5.31%	-
	1	350,954,264.90	2.95%	291,746.75	3.63%	-
	1	299,045,907.97	2.52%	248,598.07	3.09%	-
	1	295,732,836.60	2.49%	157,118.39	1.96%	-
	1	229,139,914.30	1.93%	121,742.71	1.52%	-
	1	48,141,475.97	0.40%	25,578.38	0.32%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

## 9.7.2

	353,348.90	4.59%	-	-	-	-
	1,471,474.90	19.13%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	5,868,707.40	76.28%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-



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	-	-	-	-	-	-
	-	-	-	-	-	-

1

1

2

1998 29

2007 48

1

1

2

3

4

2

**§ 10**

**10.1**

**20%**

20%

**10.2**

§ 11

2018 8 29