

LOF

2018

2018 6 30

2018 8 29

§ 1

1.1

2018 8 28

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	.....	13
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	.....	41
7.1	.....	41
7.2	.....	41
7.3	.....	41
7.4	.....	41
7.5	.....	42
7.6	.....	42
7.7	.....	42
7.8	.....	42
7.9	.....	43
7.10	.....	43
7.11	.....	43
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
8.4	.....	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	49
§11	.....	52
11.1	..... 20%	52

11.2	.....	52
§12	.....	53.....
12.1	.....	53
12.2	.....	53
12.3	.....	53

§ 2

2.1

	LOF	
	LOF	
	163003	
	2016 6 25	
	537, 762, 585. 34	
	2016 7 22	
	(LOF) A	(LOF) C
:	-	
	163008	163003
	505, 180, 161. 96	32, 582, 423. 38

1

2011 6 24

5

2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

2.2

2.3

	021-61009999	010-68858113
	zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120
	68 9	3
	9 68	3 A
	200120	100808

2.4

§ 3

3.1

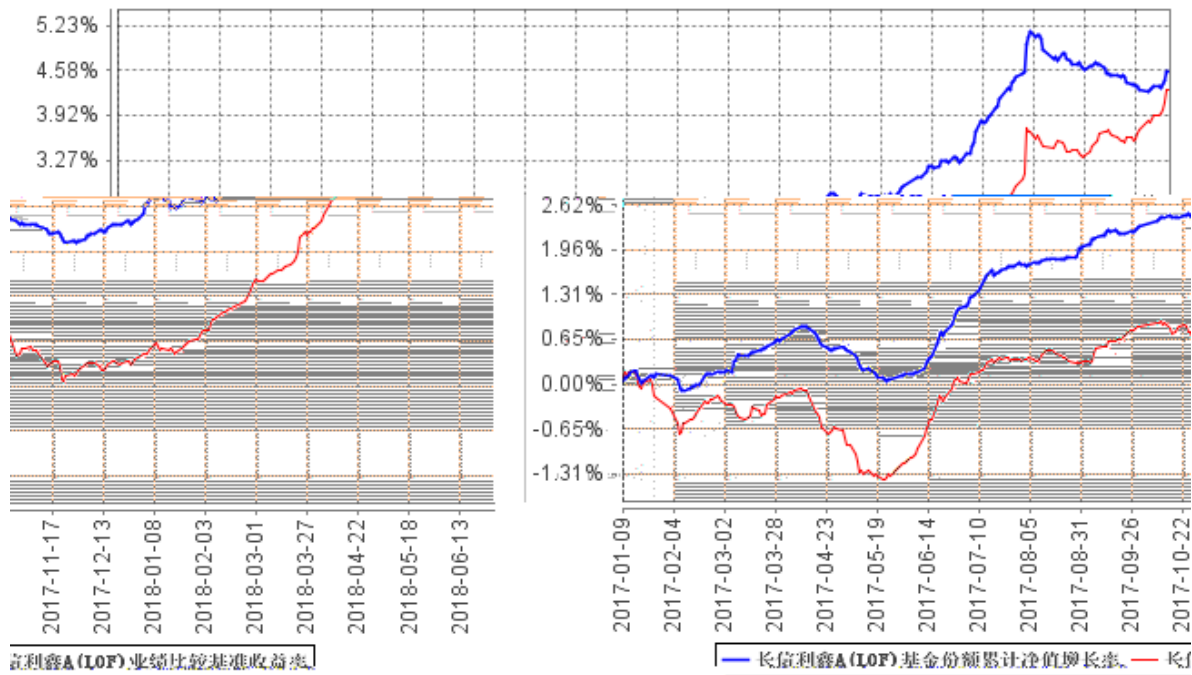
	(LOF) A	(LOF) C
3.1.1		

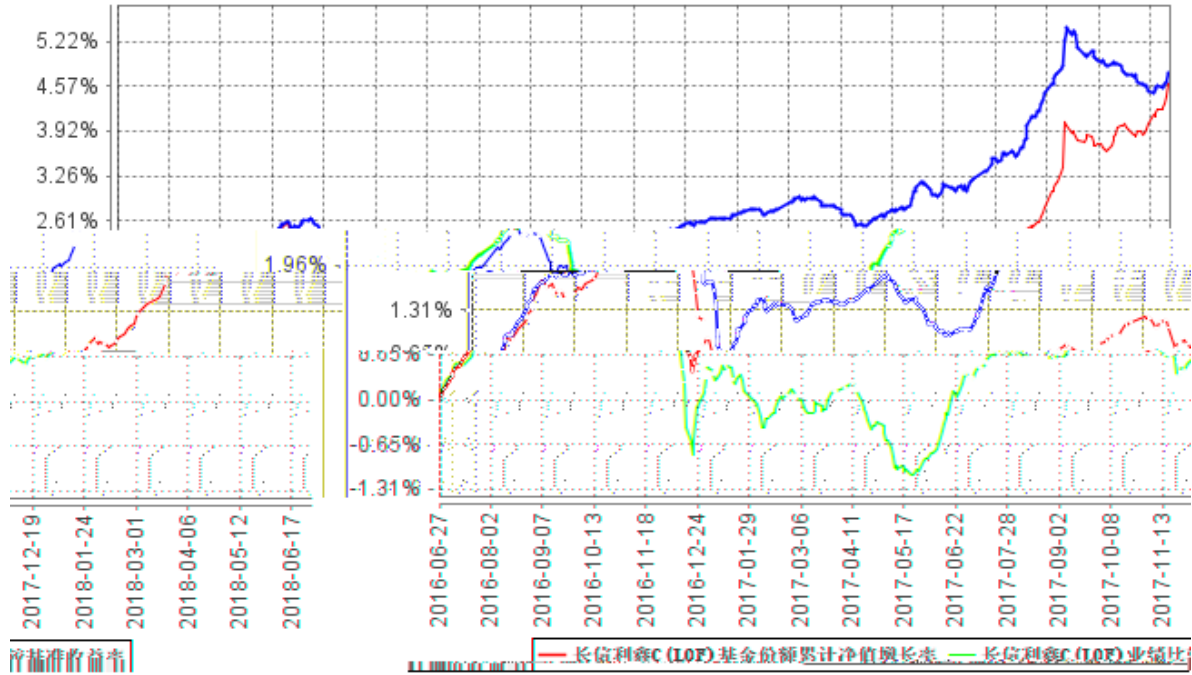
	4.57%	0.05%	4.29%	0.07%	0.28%	-0.02%
--	-------	-------	-------	-------	-------	--------

(LOF)C

	0.03%	0.04%	0.62%	0.06%	-0.59%	-0.02%
	0.54%	0.07%	1.95%	0.10%	-1.41%	-0.03%
	1.89%	0.06%	3.87%	0.08%	-1.98%	-0.02%
	2.75%	0.05%	4.25%	0.07%	-1.50%	-0.02%
	4.78%	0.06%	4.61%	0.08%	0.17%	-0.02%

3.2.2





1	2017	1	9	LOF
	C		A	
2	2016	6	25	LOF A
9	2018	6	30	LOF C
	2018	6	30	
3			6	
2011	6	24	2016	6
			25	

§ 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

	(LOF)	2011 6 24	-	24	EMBA 2004 9 (LOF)

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

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

	2018	6	30	A	0.6450	1.0450
	C		0.6371		1.0371	A
	2.09%	C		1.89%		3.87%

4.5

+MLF

-

4.6

“ ”

,

4.7

LOF

1

2

12

10%

3

4

5

15

6

7

4.8

§ 5

5.1

§ 6

6.1

LOF

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	1,743,005.11	5,038,644.86
		628,468.76	81,948.99
		27,712.02	56,986.45
	6.4.6.2	375,477,005.90	379,836,751.16
		-	-
		-	-
		375,477,005.90	379,836,751.16
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	93,886,654.83
		18,000,000.00	-
	6.4.6.5	7,607,543.08	9,704,370.20
		-	-
		922.00	5,300.00
		-	-
	6.4.6.6	-	-
		403,484,656.87	488,610,656.49
		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		55,999,790.00	9,023,866.46
		-	4,000,000.00
		12,571.14	33,063.62
		199,295.07	334,974.48
		56,941.44	95,706.97
		6,066.17	9,430.22
	6.4.6.7	8,355.06	18,929.46

		418,821.29	372,959.00
		14,690.15	6,009.88
		-	-
		-	-
	6.4.6.8	160,114.85	281,354.74
		56,876,645.17	14,176,294.83
	6.4.6.9	329,016,855.78	459,724,361.96
	6.4.6.10	17,591,155.92	14,709,999.70
		346,608,011.70	474,434,361.66
		403,484,656.87	488,610,656.49

2018 6 30

(LOF)A

0.6450

(LOF)C

0.6371

537,762,585.34

(LOF)A

505,180,161.96

(LOF)C

32,582,423.38

6.2

LOF

2018 1 1

2018 6 30

		2018 1 1	
		2018 6 30	

5.	“ - ”	6.4.6.18	31,912.78	11,757,374.89
			2,961,898.83	10,612,609.17
1		6.4.9.2.1	1,243,693.13	6,304,769.56
2		6.4.9.2.2	355,340.85	1,801,362.70
3		6.4.9.2.3	41,445.48	257,112.23
4		6.4.6.19	9,396.54	47,328.69
5			1,109,997.41	2,048,943.05
			1,109,997.41	2,048,943.05
6			34,657.90	-
7		6.4.6.20	167,367.52	153,092.94
	“ - ”		7,388,065.65	22,532,858.29
			-	-
	“ - ”		7,388,065.65	22,532,858.29

6.3

LOF

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	459,724,361.96	14,709,999.70	474,434,361.66
	-	7,388,065.65	7,388,065.65
“ - ”	-130,707,506.18	-4,506,909.43	-135,214,415.61
1.	2,321,678.89	89,734.89	2,411,413.78
2.	-133,029,185.07	-4,596,644.32	-137,625,829.39
	-	-	-

“ - ”			
	329,016,855.78	17,591,155.92	346,608,011.70
	2017 1 1 2017 6 30		
	178,081,407.30	115,963,023.10	294,044,430.40
	-	22,532,858.29	22,532,858.29
	719,002,625.75	4,324,365,280.09	5,043,367,905.84
“ - ”			
1.	12,597,528,357.81	8,289,760,971.77	20,887,289,329.58
2.	-11,878,525,732.06	-3,965,395,691.68	-15,843,921,423.74
	-	-4,154,807,018.91	-4,154,807,018.91
“ - ”			
	897,084,033.05	308,054,142.57	1,205,138,175.62

-

(“ ”) 2011 6

24 5 2016 6 24

(LOF) “

(LOF) ” 2016 6 25

2016 6 25 “ (LOF) ”

2017 1 4

(LOF) 2017 1 9 A (

“ (LOF)A ”) (LOF)A

C (“ (LOF)C ”) (LOF)C

0.35%

(LOF)

()

(

80%

20%

5%

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

[2004]78

[2005]103

[2008]1

2008 9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

()

2018 1 1

3%

1 (

1)

1 1 (1)

50% 1
 20% 20%
 A 0.10% ()

6.4.6

6.4.6.1

	2018 6 30
	1,743,005.11
	-
1	-
1-3	-
3	-
	-
	1,743,005.11

6.4.6.2

		2018 6 30		
		-	-	-
	-	-	-	-
		53,278,585.39	53,215,753.10	-62,832.29
		324,033,757.09	322,261,252.80	-1,772,504.29
		377,312,342.48	375,477,005.90	-1,835,336.58
		-	-	-
		-	-	-
		-	-	-
		377,312,342.48	375,477,005.90	-1,835,336.58

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
	1,682.41
	-
	-
	282.80
	7,605,565.47
	-
	-
	-
	-
	12.40
	7,607,543.08

6.4.6.6

6.4.6.7

	2018 6 30
	8,355.06
	-
	8,355.06

6.4.6.8

	2018 6 30
	-
	0.07
	-
	2,347.26
-	49,588.57
-	44,630.98
	4,500.00
-	4,500.00
	24,795.19
	29,752.78
	160,114.85

6.4.6.9

(LOF) A		
	2018 1 1	2018 6 30
	702,316,046.34	429,692,435.11
	21,833.30	13,358.56
("-")	-197,157,717.68	-120,623,616.16
- /	-	-
/	-	-
	-	-
("-")	-	-
	505,180,161.96	309,082,177.51

(LOF) C		
	2018 1 1	2018 6 30
	49,085,073.98	30,031,926.85
	3,772,856.80	2,308,320.33
("-")	-20,275,507.40	-12,405,568.91
- /	-	-
/	-	-
	-	-
("-")	-	-

	32, 582, 423. 38	19, 934, 678. 27
--	------------------	------------------

6.4.6.10

(LOF) A			
	24, 609, 471. 24	-10, 558, 380. 02	14, 051, 091. 22
	4, 246, 577. 63	2, 703, 315. 42	6, 949, 893. 05
	-6, 621, 678. 68	2, 386, 768. 82	-4, 234, 909. 86
	855. 84	-220. 60	635. 24
	-6, 622, 534. 52	2, 386, 989. 42	-4, 235, 545. 10
	-	-	-
	22, 234, 370. 19	-5, 468, 295. 78	16, 766, 074. 41

(LOF) C			
	933, 469. 74	-274, 561. 26	658, 908. 48
	262, 706. 17	175, 466. 43	438, 172. 60
	-324, 589. 65	52, 590. 08	-271, 999. 57
	83, 878. 92	5, 220. 73	89, 099. 65
	-408, 468. 57	47, 369. 35	-361, 099. 22
	-	-	-
	871, 586. 26	-46, 504. 75	825, 081. 51

6.4.6.11

	2018	1	1	2018	6	30
						41, 284. 22
						-
						-
						3, 425. 40
						249. 93
						44, 959. 55

249. 93

6.4.6.12

6.4.6.12.1

——

6.4.6.13

6.4.6.13.1

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.		2,878,781.85
———		—
———		2,878,781.85
———		—
———		—
———		—
2.		—
———		—
3.		—
		—
		2,878,781.85

6.4.6.18

	2018 1 1	2018 6 30
		31,909.67
		3.11

6.4.6.19

	2018 1 1	2018 6 30
		1,521.54
		7,875.00
		9,396.54

6.4.6.20

	2018 1 1	2018 6 30
		24,795.19
		94,219.55
		9,000.00
		29,752.78
-		9,000.00
		600.00
		-
		167,367.52

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

6.4.9.1.2

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	156,774,051.44		72.53%		199,664,121.02		100.00%	

6.4.9.1.3

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	343,500,000.00		70.35%		9,531,000,000.00		94.73%	

--	--	--

× 0.70%

=

× 0.70%

6.4.9.2.2

	2018 1 1 30	2018 6	2017 1 1	2017 6 30
	355,340.85			1,801,362.70

× 0.20%

=

× 0.20%

6.4.9.2.3

$$= (\text{LOF})C \times 0.35\%$$

6.4.9.3 ()

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	
	1,743,005.11		41,284.22		1,868,821.43		692,263.46	

“ ”

2018 6 30 628468.76 (2017 12

31 81948.99)

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

19999790

180406	18 06	2018 7 2	102.56	200,000	20,512,000.00
189912	18 12	2018 7 2	98.48	5,000	492,400.00
				205,000	21,004,400.00

6.4.11.3.2

2018 6 30

36,000,000.00

2018 7 3

2018 7 4

2018 7 6

/

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
	29,938,000.00	81,199,113.46
	29,938,000.00	81,199,113.46

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2018 6 30	2017 12 31
AAA	113,750,767.20	0.00
AAA	190,302,238.70	288,638,637.70
	41,486,000.00	9,999,000.00
	345,539,005.90	298,637,637.70

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		
	1,743,005.11	-	-	-	-	1,743,005.11
	628,468.76	-	-	-	-	628,468.76
	27,712.02	-	-	-	-	27,712.02
	34,965,667.20	32,293,800.00	229,155,538.70	79,062,000.00	-	375,477,005.90
	-	-	-	-	-18,000,000.00	18,000,000.00
	-	-	-	-	-7,607,543.08	7,607,543.08
	-	-	-	-	922.00	922.00
	-	-	-	-	-	-
	37,364,853.09					

2017	12	31						
			5,038,644.86	-	-	-	-	5,038,644.86
			81,948.99	-	-	-	-	81,948.99
			56,986.45	-	-	-	-	56,986.45
			109,195,473.46	3,286,400.00	196,830,877.70	70,524,000.00	-	379,836,751.16
			93,886,654.83	-	-	-	-	93,886,654.83
			-	-	-	-	9,704,370.20	9,704,370.20
			-	-	-	-	5,300.00	5,300.00
			208,259,708.59	3,286,400.00	196,830,877.70	70,524,000.00	9,709,670.20	488,610,656.49
			9,023,866.46	-	-	-	-	9,023,866.46
			-	-	-	-	4,000,000.00	4,000,000.00
			-	-	-	-	33,063.62	33,063.62
			-	-	-	-	334,974.48	334,974.48

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2018 6 30		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	375,477,005.90	108.33	379,836,751.16	80.06
	-	-	-	-
	-	-	-	-
	-	-	-	-
	375,477,005.90	108.33	379,836,751.16	80.06

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

(i)

2018 6 30

375,477,005.90

(ii)

()

(iii)

(2)

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		27,712.02
2		18,000,000.00
3		-
4		7,607,543.08
5		922.00
6		-
7		-
8		-
9		25,636,177.10

7.11.4

1	110042		11,598,045.00	3.35

2	113011		1,014,800.00	0.29
3	113009		997,000.00	0.29
4	113013		164,122.20	0.05

7.11.5

7.11.6

§ 8

8.1

	()					
(LOF)A	27	18,710,376.37	505,160,127.69	100.00%	20,034.27	0.00%
(LOF)C	3,231	10,084.32	504,531.68	1.55%	32,077,891.70	98.45%
	3,258	165,059.11	505,664,659.37	94.03%	32,097,925.97	5.97%

8.2

(LOF)C

1		35.60%
2		25.69%
3		19.96%
4		9.43%
5		1.88%
6		1.37%
7		1.17%
8		0.80%
9		0.76%
10		0.71%

8.3

	(LOF)A	0.00%

	(LOF) C	1, 137. 26	0. 00%
		1, 137. 26	0. 00%

8.4

	(LOF) A	0
	(LOF) C	0
		0
	(LOF) A	0
	(LOF) C	0
		0

§ 9

	(LOF) A	(LOF) C
2016 1 6 9—25 8t	–	382, 306, 241. 59
	702, 316, 046. 34	49, 085, 073. 98
	21, 833. 30	3, 772, 856. 80
:	197, 157, 717. 68	20, 275, 507. 40
"_"	–	–
	505, 180, 161. 96	32, 582, 423. 38

§ 10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

10.7.2

	156,774,051.44	72.53%	343,500,000.00	70.35%	-	-
	59,383,564.67	27.47%	144,768,000.00	29.65%	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16

5	4	LOF 2017	2018 1 20
6			2018 2 1
7			2018 2 2
8	2018 1	LOF	2018 2 6
9			2018 2 6
10			2018 2 7
11			2018 2 10
12		53	2018 3 24
13		LOF	2018 3 24
14		LOF	2018 3 24
15			2018 3 29
16			2018 3 29
17		LOF 2017	2018 3 31
18			2018 4 18
19	1	LOF 2018	2018 4 20
20			2018 4 21
21		LOF	2018 4 24

22			2018 5 7
23			2018 5 8
24			2018 5 17
25			2018 5 28
26			2018 5 31
27			2018 6 7
28			2018 6 15
29			2018 6 20
30			2018 6 22
31			2018 6 28
32			2018 6 30
33	6 30	2018	2018 6 30

§ 11

11.1

20%

		20%						
	1	2018 1 2018 14	1	197, 121, 032. 92	0. 00	197, 121, 032. 92	0. 00	0. 00%
	2	2018 1 2018 30	1 6	181, 136, 336. 19	0. 00	0. 00	181, 136, 336. 19	33. 68%
	-	-		-	-	-	-	-
1								
2								
3								

11.2

§ 12

12.1

1

2

LOF

3

LOF

4

LOF

5

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12.2

12.3

<http://www.cxfund.com.cn>

2018 8 29