

2018

2018 6 30

2018 8 29

§

2018 8 24

2018 1 1 2018 6 30

§

	519979
	519979
	2011 10 20
	2, 203, 426, 546. 26

	300 *80%+ *20%

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816

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	28 68 9 F9

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3.1.1	(2018 1 1 - 2018 6 30)
	-67,901,021.77
	-150,941,414.53
	-0.0682
	-3.61%
3.1.2	(2018 6 30)
	-0.0143
	3,293,376,640.35
	1.495

1

2

	-2.35%	1.79%	-6.04%	1.02%	3.69%	0.77%
	-0.13%	1.46%	-7.61%	0.91%	7.48%	0.55%

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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

								2008	
					11				
		2017	11	-	12	2015	5	6	2016
		2				9	6		
								2016	9
						8			
		2016	10	2018	2				
		14		6		11			

1

/

2

5%

1.

2.

A pe

2.

3.

	1.495		-3.61%
2.190		-9.63%	

1			
2		6	
		30%	3
3			
4			
5		15	
6			
7			

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2018 1 1 2018 6 30

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2018 6 30



		-	-
			-

3.	-	-83,040,392.76	232,859,051.30
4.	-	-	-
5.	-	937,196.90	125,216.14
		42,290,732.30	16,484,277.90
1		25,152,942.84	10,103,469.79
2		4,192,157.14	1,683,911.63
3		-	-
4		12,779,698.39	4,542,921.09
5		3,810.08	-
		3,810.08	-
6		-	-
7		162,123.85	153,975.39
	-	-150,941,414.53	247,785,303.28
		-	-
	-	-150,941,414.53	247,785,303.28

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	2,158,730,780.16	1,188,745,648.40	3,347,476,428.56
	-	-150,941,414.53	-150,941,414.53
-	44,695,766.10	52,145,860.22	96,841,626.32

1.	620,419,738.23	350,422,475.11	970,842,213.34
2.	-575,723,972.13	-298,276,614.89	-874,000,587.02
-	-	-	-
	2,203,426,546.26	1,089,950,094.09	3,293,376,640.35
	2017 1 1 2017 6 30		
	459,304,455.00	149,503,655.57	608,808,110.57
	-	247,785,303.28	247,785,303.28
-	1,484,180,875.25	798,940,476.20	2,283,121,351.45
1.	1,579,604,039.43	848,044,434.33	2,427,648,473.76
2.	-95,423,164.18	-49,103,958.13	-144,527,122.31
-	-	-	-
	1,943,485,330.25	1,196,229,435.05	3,139,714,765.30

6.1 6.4

)

[2011]439

2011

10 20

355,399,768.39

2014 8 8

2015 8 7

44 4

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

—

7%

—

3%

—

2%

[2004]78

2004 1 1

[2005]103

[2008]1

[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

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	3,949,526,746.27	44.46%	1,242,655,110.71	33.12%

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	14,999,085.10	93.75%	-	-

	2018 1 1 2018 6 30			
	3,559,596.37	46.96%	1,284,530.52	50.29%
	2017 1 1 2017 6 30			
	1,085,862.26	32.63%	1,019,649.56	38.62%

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	25,152,942.84	10,103,469.79
	2,728,757.60	2,502,622.49

1.5%

=

× 1.5%/

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	4,192,157.14	1,683,911.63

0.25%

=

× 0.25%/

()

6.4.7.4.1

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	74,294,875.24		346,371.44		485,239,358.53		441,212.19	

2018 6 30

2017 12 31

6.4.8.1.1										
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	2019		13.77	16.40	17,576	242,021.52	288,246.40	-

5 28

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			%
1		3,062,176,925.48	92.72
		3,062,176,925.48	92.72
2		-	-
3		156,116,485.00	4.73
		156,116,485.00	4.73
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		77,690,640.37	2.35
8		6,450,644.46	0.20
9		3,302,434,695.31	100.00

			(%)
A		-	-
B		-	-
C		2,398,110,172.04	72.82
D		452,165.38	0.01
E		56,449.82	0.00
F		48,229.12	0.00
G		302,592.46	0.01
H		-	-
I		404,216,982.59	12.27
J		711,378.46	0.02
K		-	-
L		200,244.40	0.01

M		529,549.45	0.02
N		68,978.00	0.00
O		-	-
P		-	-
Q		171,044,190.20	5.19
R		86,435,993.56	2.62
S		-	-
		3,062,176,925.48	92.98

1	601877		9,596,162	214,186,335.84	6.50
2	002410		7,581,522	210,235,605.06	6.38
3	600309		4,499,920	204,386,366.40	6.21
4	000651		4,255,797	200,660,828.55	6.09
5	300383		14,439,503	193,633,735.23	5.88
6	600867		7,898,863	189,335,746.11	5.75
7	000333		3,575,546	186,715,012.12	5.67
8	600519		253,900	185,717,694.00	5.64
9	002258		9,224,606	178,588,372.16	5.42
10	600585		5,132,164	171,824,850.72	5.22

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1	300383		291,601,866.24	8.71
2	002138		225,502,546.19	6.74

3	000418		224, 733, 260. 36	6. 71
4	600887		222, 086, 808. 19	6. 63
5	002044		207, 110, 961. 85	6. 19
6	002258		199, 527, 326. 46	5. 96
7	300308		198, 865, 290. 09	5. 94
8	600570		198, 060, 877. 42	5. 92
9	600519		196, 593, 881. 64	5. 87
10	600585		183, 978, 847. 95	5. 50
11	002410		183, 314, 693. 69	5. 48
12	600867		180, 045, 258. 32	5. 38
13	601318		166, 959, 258. 76	4. 99
14	600660		157, 987, 253. 96	4. 72
15	300017		139, 978, 816. 73	4. 18
16	603799		139, 973, 899. 64	4. 18
17	300618		137, 741, 729. 41	4. 11
18	600567		134, 074, 505. 90	4. 01
19	002415		129, 967, 294. 52	3. 88
20	603866		112, 389, 788. 51	3. 36
21	601877		112, 311, 706. 97	3. 36
22	600036		99, 982, 399. 68	2. 99
23	002304		98, 475, 197. 36	2. 94
24	603096		89, 209, 302. 00	2. 66
25	000895		81, 492, 752. 63	2. 43
26	000651		68, 980, 489. 88	2. 06

1	600887		369, 231, 779. 38	11. 03
2	002310		240, 475, 053. 68	7. 18
3	600690		225, 400, 008. 93	6. 73
4	002027		207, 824, 566. 47	6. 21
5	002706		207, 709, 025. 74	6. 20
6	000651		185, 128, 345. 42	5. 53
7	600570		181, 001, 729. 98	5. 41

8	002304		165,790,595.23	4.95
9	002508		154,161,885.45	4.61
10	601111		149,243,731.00	4.46
11	601318		149,011,769.94	4.45
12	600660		140,946,086.08	4.21
13	603799		138,054,856.00	4.12
14	300618		136,771,520.16	4.09
15	300017		136,139,918.42	4.07
16	000895		133,211,733.08	3.98
17	002415		132,354,906.10	3.95
18	603228		127,103,290.62	3.80
19	600567		125,475,993.30	3.75
20	600029		122,073,542.85	3.65
21	600309		120,017,472.25	3.59
22	600036		102,857,307.62	3.07
23	603808		94,563,052.51	2.82
24	603866		90,961,920.41	2.72
25	000418		82,837,540.39	2.47
26	002044		68,776,969.00	2.05

	4,475,818,793.45
	4,411,019,676.69

1		-	-
2		-	-
3		156,116,485.00	4.74
		156,116,485.00	4.74
4		-	-
5		-	-
6		-	-

7		-	-
8		-	-
9		-	-
10		156,116,485.00	4.74

1	170211	17 11	1,400,000	140,182,000.00	4.26
2	018002	1302	156,990	15,934,485.00	0.48

1		1, 891, 470. 55
2		-
3		-
4		4, 195, 705. 63
5		363, 468. 28
6		-
7		-
8		-
9		6, 450, 644. 46

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()	78,083.08				
28,219	78,083.08	1,768,554,632.15	80.26%	434,871,914.11	19.74%

	697,913.64	0.03%

	10~50
	10~50

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2011 10 20	355,399,768.39
	2,158,730,780.16
	620,419,738.23
:	575,723,972.13
"_"	-
	2,203,426,546.26

	1	817,958,826.19	9.21%	679,970.51	8.97%	-
	1	371,102,282.68	4.18%	345,607.74	4.56%	-
	1	247,353,339.23	2.78%	230,361.36	3.04%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

	14,999,085.10	93.75%	-	-	-	-
	999,160.70	6.25%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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20%

2018 8 29