

2018

2018 6 30

2018 8 29

**1**

2018 8 28

2018 1 1      2018 6 30

## 2

## 2.1

	CZYH	
	519985	
	2014 7 1	
	1, 158, 602, 757. 86	
	A	C
:	CXCZYHA	-
	519985	004220
	620, 694, 142. 52	537, 908, 615. 34

## 2.2

	1
	2
	3
	4
	5
	6
	7
	8

## 2.3

	021-61009999	010-68858113
	zhouyg@cxfund. com. cn	tiandonghui@psbcoa. com. cn
	4007005566	95580

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	021-61009800	010-68858120
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**2.4**

	www.cxfund.com.cn
	68 9 3 A

### 3

#### 3.1

	A	C
3.1.1	(2018 1 1 - 2018 6 30 )	(2018 1 1 - 2018 6 30 )
	10,914,738.73	11,127,903.27
	10,965,102.13	14,011,845.08
	0.0213	0.0222
	2.30%	2.06%
3.1.2	( 2018 6 30 )	
	0.0723	0.0437
	712,326,853.20	573,079,551.43
	1.1476	1.0654

1

2

#### 3.2

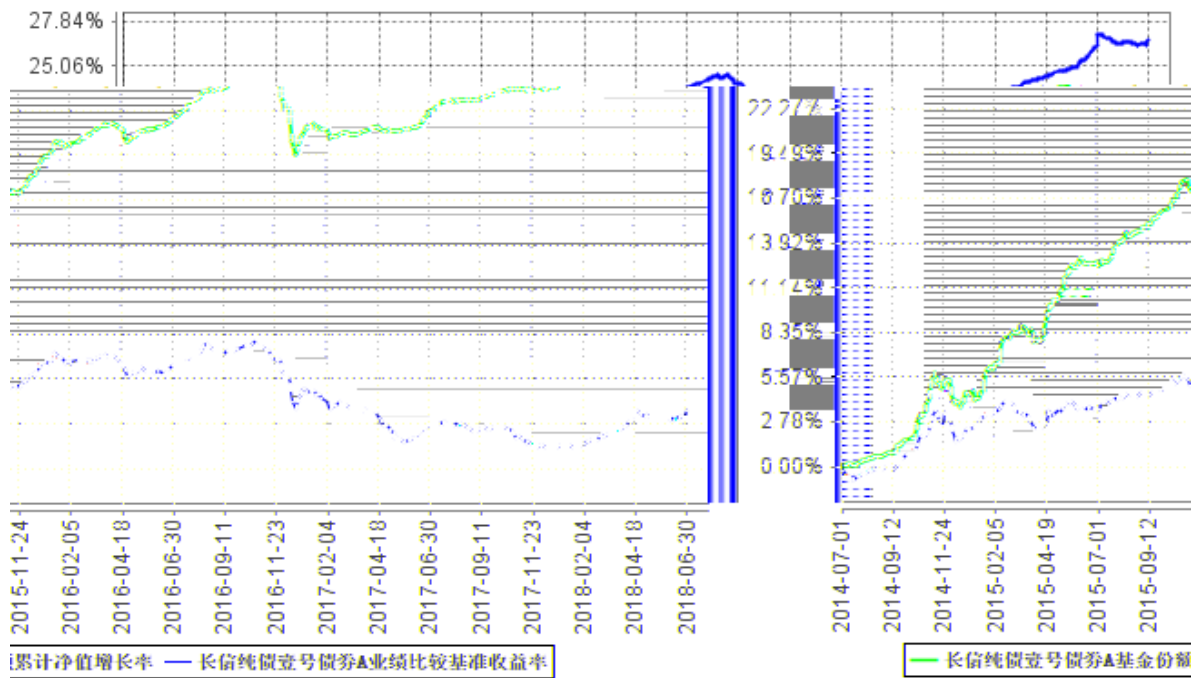
##### 3.2.1

A

	0.07%	0.03%	0.34%	0.06%	-0.27%	-0.03%
	0.96%	0.08%	1.01%	0.10%	-0.05%	-

	0.04%	0.03%	0.34%	0.06%	-0.30%	-0.03%
	0.83%	0.08%	1.01%	0.10%	-0.18%	-0.02%
	2.06%	0.06%	2.16%	0.08%	-0.10%	-0.02%
	3.13%	0.04%	0.83%	0.06%	2.30%	-0.02%
2017 1-9	3.70%	0.05%	-1.12%	0.07%	4.82%	-0.02%

3.2.2





**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**


EMBA

(LOF)

2004 9

2014 7 1 - 24

(LOF)

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

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	1.1476	1.3976
C			1.0654		1.3854	A
2.30%				2.16%	C	2.06%
			2.16%			

**4.5**

+MLF

-

## 4.6

,

## 4.7

1

2

3

4

50%

5

6

12

3

7

15

8

**4.8**

## 5

### 5.1

### 5.2

### 5.3

## 6

## 6.1

2018 6 30

	2018 6 30	2017 12 31
	27,062,333.28	3,441,577.01
	2,616,606.03	213,249.73
	60,870.63	38,869.62
	1,419,810,265.20	954,917,886.00
	-	-
	-	-
	1,419,810,265.20	954,917,886.00
	-	-
	-	-
	-	-
	-	212,799,119.20
	-	1,020,671.95
	29,872,192.54	21,150,843.27
	-	-
	492,238.93	1,729,716.85
	-	-
	-	-
	1,479,914,506.61	1,195,311,933.63
	2018 6 30	2017 12 31
	-	-
	-	-
	-	-
	169,999,732.50	-
	20,322,889.32	-
	2,386,206.13	2,596,632.29
	755,921.45	734,168.29
	215,977.57	209,762.34
	195,023.56	250,038.75
	28,219.57	27,290.58

	307,135.28	118,206.22
	66,684.69	-
	-	-
	-	-
	230,311.91	421,502.83
	194,508,101.98	4,357,601.30
	1,158,602,757.86	1,108,275,826.71
	126,803,646.77	82,678,505.62
	1,285,406,404.63	1,190,954,332.33
	1,479,914,506.61	1,195,311,933.63

2018 6 30

A

1.1476

C 1.0654

1,158,602,757.86

A

620,694,142.52

C 537,908,615.34

## 6.2

2018 1 1 2018 6 30

	2018 1 1 6 30	2018 6 30	2017 1 1 6 30	2017 6 30
		36,335,134.87		42,809,763.06
1.		36,672,248.56		56,708,991.49
		121,407.18		2,328,238.77
		35,389,232.02		46,012,102.55
		-		-
		1,161,609.36		8,368,650.17
		-		-
2.	-	-3,552,887.30		-44,764,078.08
		-		-
		-		-
		-3,552,887.30		-44,764,078.08
		-		-
		-		-
		-		-
3.		2,934,305.21		21,290,969.51
-				
4.	-	-		-



5.	-	281,468.40
		9,573,880.14
		11,358,187.66
1		4,355,887.34
2		1,244,539.28
3		1,328,754.54
4		28,242.97
5		4,150,058.65
		996,084.01
		4,150,058.65
		996,084.01
6		113,091.95
		-
7		137,612.93
		181,141.81
	-	24,976,947.21
		27,661,751.84
		-
	-	24,976,947.21
		27,661,751.84

## 6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	1,108,275,826.71	82,678,505.62	1,190,954,332.33
	-	24,976,947.21	24,976,947.21
	50,326,931.15	19,148,193.94	69,475,125.09
-			
1.	659,644,932.26	73,748,138.21	733,393,070.47
2.	-609,318,001.11	-54,599,944.27	-663,917,945.38
	-	-	-

-			
	1, 158, 602, 757. 86	126, 803, 646. 77	1, 285, 406, 404. 63
	<b>2017 1 1 2017 6 30</b>		
	1, 344, 261, 030. 73	463, 349, 024. 04	1, 807, 610, 054. 77
	-	27, 661, 751. 84	27, 661, 751. 84
-	-336, 194, 841. 70	4, 397, 427, 261. 39	4, 061, 232, 419. 69
1.	15, 491, 602, 821. 05	5, 273, 304, 005. 40	20, 764, 906, 826. 45
2.	-15, 827, 797, 662. 75	-875, 876, 744. 01	-16, 703, 674, 406. 76
	-	-4, 831, 803, 569. 85	-4, 831, 803, 569. 85
-			
	1, 008, 066, 189. 03	56, 634, 467. 42	1, 064, 700, 656. 45

6.1 6.4

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**6.4****6.4.1**

(

(

[2010]481

2010 6 28

2,234,260,528.19

2014 5 23 2014 6 2

2014 7 1

( ) 2014 7 1

2017 1 4

C

2017 1 9

C (

C

0.40%

A

(

A

(

)

80%

1

5%

### 6.4.2

(



**6.4.6****6.4.6.1****6.4.6.2**

(	
(	
(	

**6.4.7****6.4.7.1****6.4.7.1.1****6.4.7.1.2**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
	326,218,646.19	82.96%	145,117,852.24	88.30%

**6.4.7.1.3**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
	1,943,500,000.00	87.09%	2,000,000,000.00	71.97%

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**6.4.7.1.4****6.4.7.1.5****6.4.7.2****6.4.7.2.1**

	2018	1	1	2018	6	
			30			

	A	C	
	-	53,824.54	53,824.54
	-	53,824.54	53,824.54
	2017 1 1 2017 6 30		
	A	C	
	-	2,707,528.91	2,707,528.91
	-	2,707,528.91	2,707,528.91

A , C

C = C

**6.4.7.3** ( ) ( )

**6.4.7.4**

**6.4.7.4.1**

**6.4.7.4.2**

**6.4.7.5**

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	27,062,333.28	94,809.21	3,890,662.74	514,083.02

2018 6 30 2,616,606.03 , (2017 12 31 213,249.73 )

**6.4.7.6****6.4.7.7****6.4.8      2018   6   30****6.4.8.1            /**

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**6.4.8.2****6.4.8.3****6.4.8.3.1**

2018   6   30

44,999,732.5

180201	18   01	2018   7 6	100.30	100,000	10,030,000.00
180404	18   04	2018   7 6	100.30	300,000	30,090,000.00
180406	18   06	2018   7 6	102.56	50,000	5,128,000.00
				450,000	45,248,000.00

**6.4.8.3.2**

2018   6   30

125,000,000.00      2018   7   5

/



## 7

## 7.1

			%
1		-	-
		-	-
2		-	-
3		1, 419, 810, 265. 20	95. 94
		1, 419, 810, 265. 20	95. 94
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		29, 678, 939. 31	2. 01
8		30, 425, 302. 10	2. 06
9		1, 479, 914, 506. 61	100. 00

## 7.2

## 7.2.1

## 7.2.2

## 7.3

## 7.4

## 7.4.1

2% 20

**7.4.2** 2% 20

**7.4.3**

**7.5**

1		-	-
2		-	-
3		183,242,000.00	14.26
		183,242,000.00	14.26
4		814,424,865.20	63.36
5		40,215,000.00	3.13
6		381,928,400.00	29.71
7		-	-
8		-	-
9		-	-
10		1,419,810,265.20	110.46

**7.6**

1	180205	18 05	500,000	52,435,000.00	4.08
2	101800037	18 MTN001	500,000	51,810,000.00	4.03
3	101800329	18 MTN001	500,000	50,410,000.00	3.92
4	180404	18 04	500,000	50,150,000.00	3.90
5	170413	17 13	500,000	50,115,000.00	3.90

**7.7**

**7.8**

**7.9**

**7.10**

**7.10.1**

**7.10.2**

**7.10.3**

## 7.11.6

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**8**

**8.1**

	( )		

## 9

	A	C
2014 7 1	59,708,694.30	-
	437,090,267.93	671,185,558.78
	417,486,324.58	242,158,607.68
:	233,882,449.99	375,435,551.12
"_"	-	-
	620,694,142.52	537,908,615.34

**10**

**10.1**

**10.2**

**10.3**

**10.4**

**10.5**

**10.6**

**10.7**

**10.7.1**

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

**10.7.2**

	326,218,646.19	82.96%	1,943,500,000.00	87.09%	-	-
	67,027,572.84	17.04%	288,130,000.00	12.91%	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2



**11**

**11.1**

**20%**

20%

**11.2**

2018 8 29