2018

2018 6 30

2018 8 29

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2018 8 28

2018 1 1 2018 6 30

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§2 6

2.1 6

2.2 6

2.3 7

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2.5 8

§3 9

3.1 9

3.2 9

§4 11

4.1 11

4.2 13

4.3 13

4.4 13

4.5 14

4.6 14

4.7 15

4.8 15

§5 16

5.1 16

5.2 16

5.3 16

§6 17

6.1 17

6.2 18

6.3 19

6.4 20
§7 39
7.1 39
7.2 39
7.3 40
7.4 40
7.5 42
7.6 42
7.7 43
7.8 43
7.9 43
7.10 43
7.11 43
7.12 44
§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 53

§12 54

12.1 54

12.2 54

12.3 54

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2.1

	519969
	519969
	2015 2 11
	60,344,995.48

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		021-61009999	010-66105798
		zhouyg@cxfund.com.cn	custody@icbc.com.cn
		4007005566	95588
		021-61009800	010-66105799
		68 9	55
		68 9	55
		200120	100140

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	www.cxfund.com.cn

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3.1

3.1.1	(2018 1 1 - 2018 6 30)
	5,097,025.99
	1,096,013.35
	0.0078
	0.64%

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4.1.2

		2015 5 12	-	12	2006
		2016 8 6	2018 2 6	8	

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4.3.2

5%

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4.4.1

2018

4.4.2

2018 6 30 1.194 1.194

-0.08% -5.59%

4.5

2018

4.6

，

4.7

1 12

20% 3

2

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5.1

12 1 0 0 1 93.624 6441.916 12 1 0 0 1 96.864 6441.916 0.34286

6

6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	3,307,149.03	1,610,178.51
		20,973.57	13,939.34
		12,345.55	46,836.91
	6.4.6.2	47,659,325.29	222,384,201.09
		11,973,645.29	38,837,101.09
		-	-
		35,685,680.00	183,547,100.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	22,975,204.99	-
		-	-
	6.4.6.5	853,984.18	4,188,230.09
		-	-
		14,234.70	-
		-	-
	6.4.6.6	-	-
		74,843,217.31	228,243,385.94

		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		2,531,214.58	-
		29,571.75	2,641.28
		35,768.89	120,002.52
		14,903.72	50,001.05
		-	-
	6.4.6.7	35,222.28	46,310.39

		268.46	-
		-	-
		-	-
		-	-
	6.4.6.8	132,985.81	359,006.59
		2,779,935.49	577,961.83
	6.4.6.9	60,344,995.48	190,560,662.94
	6.4.6.10	11,718,286.34	37,104,761.17
		72,063,281.82	227,665,424.11
		74,843,217.31	228,243,385.94

2018-06-30 1.194 60344995.48

1	6.4.9.2.1	509,079.48	1,533,202.91
2	6.4.9.2.2	212,116.53	638,834.53
3		-	-
4	6.4.6.19	78,971.24	141,321.89
5		2,335.38	64,748.92
		2,335.38	64,748.92
6		1,848.62	-

7

	2017 1 1 2017 6 30		
	501,865,335.01	35,410,196.50	537,275,531.51
	-	24,663,681.83	24,663,681.83
-	-245,516,812.27	-26,937,958.42	-272,454,770.69
1.	149,047,798.57	11,182,589.30	160,230,387.87
2.	-394,564,610.84	-38,120,547.72	-432,685,158.56
-	-	-	-
	256,348,522.74	33,135,919.91	289,484,442.65

6.1 6.4

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697,321,010.82 (

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5%

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6.4.3

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2005]103

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[2015]101

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6.4.6

6.4.6.1

	2018 6 30
	3,307,149.03
	-
1	-
1-3	-
3	-
	-
	3,307,149.03

6.4.6.2

		2018 6 30		
		11,304,326.73	11,973,645.29	669,318.56
-		-	-	-
		3,906,776.20	3,909,780.00	3,003.80
		31,871,640.88	31,775,900.00	-95,740.88
		35,778,417.08	35,685,680.00	-92,737.08
		-	-	-
		-	-	-
		-	-	-
		47,082,743.81	47,659,325.29	576,581.48

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

:

	2018 6 30	
	-	-
	-	-
_	9,975,204.99	-
	13,000,000.00	-
	22,975,204.99	-

6.4.6.4.2

6.4.6.5

	2018 6 30
	2,709.26
	-
	-
	8.55
	841,829.23
	-
	9,432.10
	-
	-
	5.04
	853,984.18

6.4.6.6

6.4.6.7

	2018 6 30
	32,260.82
	2,961.46
	35,222.28

6.4.6.8

	2018 6 30
	-
	13.48
	-

-

6.4.6.11

	2018 1 1 2018 6 30
	63,923.42
	-
	-
	118.06
	807.57
	64,849.05

207.55 600.02

6.4.6.12

6.4.6.12.1

	2018 1 1 2018 6 30
	38,741,038.73
	34,534,271.90
	4,206,766.83

6.4.6.13

6.4.6.13.1

	2018 1 1 2018 6 30
	-1,417,217.77
	-
	-
	-1,417,217.77

6.4.6.13.2

	2018 1 1 2018 6 30
	249,323,293.05
	243,799,912.12

	-
	-
2.	-
	-
3.	-
	-
	-4,001,012.64

6.4.6.18

	2018 1 1 2018 6 30
	4,669.43
	89.47
	4,758.90

30

30 3 75% 3

6 50% 6

25%

6.4.6.19

	2018 1 1 2018 6 30
	75,638.74
	3,332.50
	78,971.24

6.4.6.20

	2018 1 1 2018 6 30
	34,712.18
	89,260.15
	18,600.00
	1,641.43
	144,213.76

6.4.7

6.4.7.1

6.4.7.2

2018 8 21 2018 8 17

10 0.58

2018 8 13 23,942,429.15

10,595,585.38 13,346,843.77

6.4.8

6.4.8.1

6.4.8.2

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(	

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

6.4.9.1.3

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	509,079.48	1,533,202.91
	35,135.78	43,042.39

0.60%

H H E

6.4.9.2.2

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	212,116.53	638,834.53

0.25%

:H H E

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	
	3,307,149.03	63,923.42	2,253,745.06	136,394.03

2018 6 30 20,973.57 2017 12 31 13,939.34

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

601390		2018 5		7.47	2018 8	7.25	30,400	261,851.63	227,088.00	-

		7			20					

6.4.11.3

6.4.11.3.1

6.4.11.3.2

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.2.1

	2018 6 30	[redacted]
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	19,894,000.00
	0.00	19,894,000.00

6.4.12.2.2

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		
	3,307,149.03	-	-	-	-	3,307,149.03
	20,973.57	-	-	-	-	20,973.57
	12,345.55	-	-	-	-	12,345.55
	31,335,380.00	2,509,500.00	1,840,800.00	-	11,973,645.29	47,659,325.29
	22,975,204.99	-	-	-	-	22,975,204.99
	-	-	-	-	853,984.18	853,984.18
	-	-	-	-	14,234.70	14,234.70
	-	-	-	-	-	-
	57,651,053.14	2,509,500.00	1,840,800.00	-	12,841,864.17	74,843,217.31
	-	-	-	-	2,531,214.58	2,531,214.58
	-	-	-	-	29,571.75	29,571.75
	-	-	-	-	35,768.89	35,768.89
	-	-	-	-	14,903.72	14,903.72
	-	-	-	-	35,222.28	35,222.28
	-	-	-	-	268.46	268.46
	-	-	-	-	132,985.81	132,985.81
	-	-	-	-	2,779,935.49	2,779,935.49
	57,651,053.14	2,509,500.00	1,840,800.00	-	10,061,928.68	72,063,281.82
2017 12 31	6	6 -1	1-5	5		
	1,610,178.51	-	-	-	-	1,610,178.51
	13,939.34	-	-	-	-	13,939.34
	46,836.91	-	-	-	-	46,836.91
	135,121,000.00	19,894,000.00	28,532,100.00	-	38,837,101.09	222,384,201.09

	-	-	-	-	4,188,230.09	4,188,230.09
	136,791,954.76	19,894,000.00	28,532,100.00	-	43,025,331.18	228,243,385.94
	-	-	-	-	2,641.28	2,641.28
	-	-	-	-	120,002.52	120,002.52
	-	-	-	-	50,001.05	50,001.05
	-	-	-	-	46,310.39	46,310.39
	-	-	-	-	359,006.59	359,006.59
	-	-	-	-	577,961.83	577,961.83
	136,791,954.76	19,894,000.00	28,532,100.00	-	42,447,369.35	227,665,424.11

6.4.12.4.1.2

		2018 6 30	2017 12 31
	27	34,587.93	229,012.05
	27	-34,587.93	-229,012.05

6.4.12.4.2

6.4.12.4.3

VaR(Value at Risk)

6 30

6.4.12.4.3.1

	2018 6

11,746,557.29 35,912,768.00

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7.1

			%
1		11,973,645.29	16.00

M N		-	-

12	600153		957,281.00	0.42
13	600030		946,984.00	0.42
14	601288		941,197.20	0.41
15	600104		807,006.00	0.35
16	600050		710,966.00	0.31
17	002859		686,040.50	0.30
18	601169		637,030.80	0.28
19	600048		612,949.00	0.27
20	601601		607,284.00	0.27

7.4.3

	13,846,130.58
	38,741,038.73

7.5

1		1,400,280.00	1.94

1	111815068	18 CD068	100,000	9,786,000.00	13.58
2	111714306	17 CD306	100,000	9,569,000.00	13.28
3	111713073	17 CD073	60,000	5,739,600.00	7.96
4	111811077	18 CD077	50,000	4,840,500.00	6.72
5	018005	1805	25,000	2,509,500.00	3.48

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

7.12.3

1		12,345.55
2		-
3		-
4		853,984.18
5		14,234.70
6		-
7		-
8		-
9		880,564.43

7.12.4

7.12.5

7.12.6

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1,067	56,555.76	49,270,136.27	81.65%	11,074,859.21	18.35%

8.2

	0.00	0.00%

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	0
	0

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2015 2 11	697,321,010.82
	190,560,662.94
	25,942,522.59
:	156,158,190.05
"-"	-
	60,344,995.48

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10.1

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10.3

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10.5

	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	3,906,776.20	100.00%	16,000,000.00	100.00%	-	-
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	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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1	2017 12 31		2018 1 1
2			2018 1 4

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15	2018 1		2018 3 27
16			2018 3 29
17			2018 3 29
18			2018 3 30
19	2017		2018 3 31
20			2018 4 18
21	2018 1		2018 4 20
22			2018 4 21
23			2018 5 2
24			2018 5 7
25			2018 5 8
26			2018 5 17
27			2018 5 28

28			2018 5 31
29			2018 6 7
30			2018 6 15
31			2018 6 20
32			2018 6 22
33			2018 6 28
34			2018 6 30
35	2018 6 30		2018 6 30

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