

2018

2018 6 30

2018 8 29

# 1

## 1.1

2018 8 24

2018 1 1      2018 6 30

**1.2**

§	.....	2
1.1	.....	2
1.2	.....	3
§	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
§	.....	8
3.1	.....	8
3.2	.....	8
§	.....	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
§	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§	.....	17
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	21
§7	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	39
7.4	.....	39
7.5	.....	40
7.6	.....	40
7.7	.....	40
7.8	.....	41
7.9	.....	41
7.10	.....	41
7.11	.....	41
§8	.....	43
8.1	.....	43
8.2	.....	43
8.3	.....	43
	.....	44
§10	.....	45
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	45
10.8	.....	46
§11	.....	49
11.1	..... 20% .....	49
11.2	.....	49

---

§2	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

2

2.1

	519953	
	2015 9 30	
	279, 921, 807. 44	
	A	C
	005068	519953
	49, 539, 392. 49	230, 382, 414. 95

2.2

	1 1 2 3 4 5 6 7 2
	7%

**2.3**

	021-61009999	010-66270109

zhouyg@cxfund.com.cn

js.ruan@cbhb.com.cn



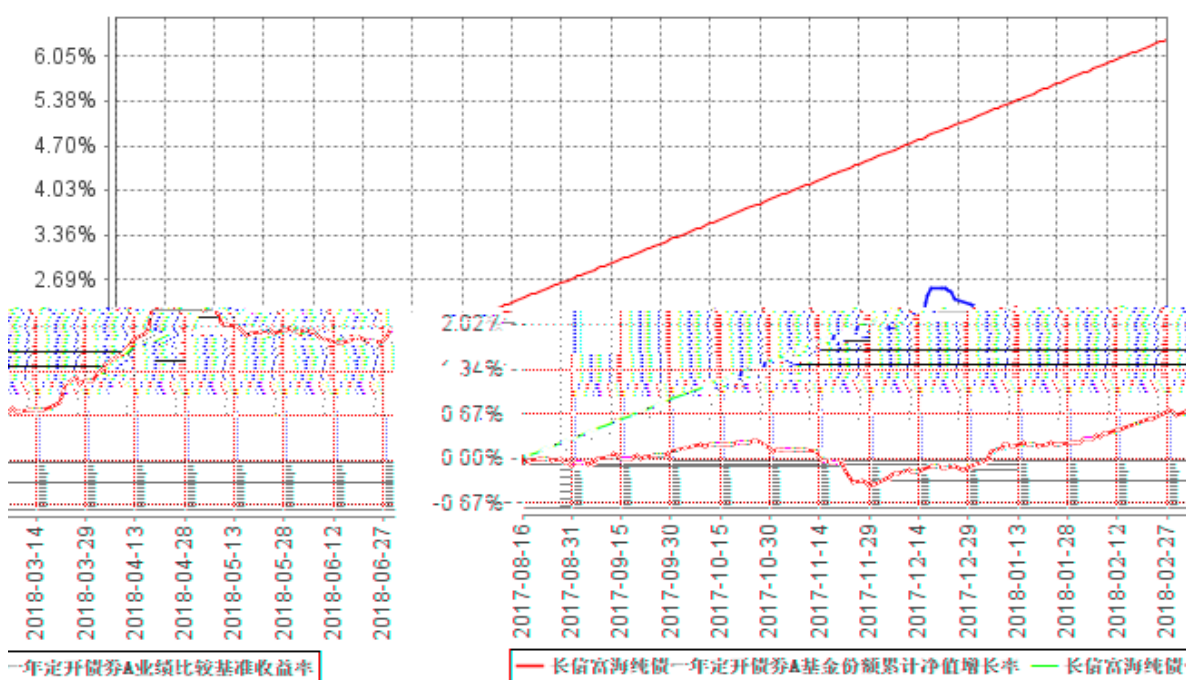


--	--	--	--	--	--	--

C

	-0.01%	0.04%	0.58%	0.02%	-0.59%	0.02%
	0.65%	0.07%	1.76%	0.02%	-1.11%	0.05%
	1.87%	0.06%	3.53%	0.02%	-1.66%	0.04%
	2.34%	0.05%	7.25%	0.02%	-4.91%	0.03%
	8.65%	0.11%	21.25%	0.02%	-12.60%	0.09%

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

	(LOF)	2016 12 13	-	24	EMBA  2004 9  (LOF)

---

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

1

/

2

## 4.2

## 4.3

### 4.3.1

**4.4.2**

2018	6	30		A	1.0179
1.0179				A	2.07%
			C	1.0152	1.0859
			C	1.87%	3.53%

**4.5**

+MLF

-

**4.6**

,

**4.7**

1

1

100%

2

3

4

A

C

5

**4.8**

## 5

### 5.1

### 5.2

### 5.3

2018



## 6

## 6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	597,922.56	534,991.25
		1,114,872.44	-
		30,094.97	84,732.07
	6.4.6.2	431,126,577.50	222,162,902.00
		-	-
		-	-
		431,126,577.50	222,162,902.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	59,780,408.17
		-	-
	6.4.6.5	9,267,495.91	5,078,852.05
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		442,136,963.38	287,641,885.54
		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		157,249,521.47	8,007,867.99
		-	-
		-	-
		163,422.78	165,743.23
		46,692.19	47,355.20
		76,824.55	77,942.85
	6.4.6.7	13,961.90	20,400.38

		51,206.51	-
		99,770.44	8,011.44
		-	-
		-	-
	6.4.6.8	123,055.34	304,000.00
		157,824,455.18	8,631,321.09
	6.4.6.9	279,921,807.44	279,921,807.44
	6.4.6.10	4,390,700.76	-911,242.99
		284,312,508.20	279,010,564.45
		442,136,963.38	287,641,885.54

2018 6 30

A

1.0179

C

1.0152

279,921,807.44

A

49,539,392.49

C

230,382,414.95

## 6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		9,438,734.59	51,267,300.06
1.		9,235,031.76	89,982,383.22
	6.4.6.11	29,640.25	167,587.48
		8,977,088.61	84,426,852.98
		-	-
		228,302.90	5,387,942.76
		-	-
2.	-	-655,494.47	-50,769,232.38
	6.4.6.12	-	-
		-	-
	6.4.6.13	-655,494.47	-50,769,232.38
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	859,197.30	12,054,149.22

-			
4.	-		-
5.	-	6.4.6.18	-
		4,136,790.84	27,313,527.01
1		6.4.9.2.1	980,595.33
2		6.4.9.2.2	280,170.07
3		6.4.9.2.3	461,042.04
4			5,919,778.96

1.	-	-	-
2.	-	-	-
-	-	-	-
	279,921,807.44	4,390,700.76	284,312,508.20
	<b>2017 1 1 2017 6 30</b>		
	3,030,523,796.23	-48,175,591.84	2,982,348,204.39
	-	23,953,773.05	23,953,773.05
-	-	-	-
1.	-	-	-
2.	-	-	-
-	-	-	-
	3,030,523,796.23	-24,221,818.79	3,006,301,977.44

6.1 6.4

6.4

6.4.1

(

(

(

[2015]1395

1, 182, 700, 474. 41

(

)

1500949

2015 9 30

2017 8 14

A

2017 8 16

A

(

A

C

(

C

0. 40%

(

)

80%

5%

7%

21

50

**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**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1 ( )

2018 1 1

3%

2

3

20%

**6.4.6****6.4.6.1**

	2018 6 30
	597,922.56
	-
1	-
1-3	-
3	-
	-
	597,922.56

**6.4.6.2**

		2018 6 30		
		-	-	-
	-	-	-	-
		129,512,432.80	129,546,219.50	33,786.70
		312,886,721.27	301,580,358.00	-11,306,363.27
		442,399,154.07	431,126,577.50	-11,272,576.57
		-	-	-
		-	-	-
		-	-	-
		442,399,154.07	431,126,577.50	-11,272,576.57

**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
	2,206.44
	-
	-
	501.70
	9,264,774.17
	-
	-
	-
	-
	13.60
	9,267,495.91

**6.4.6.6****6.4.6.7**

	2018 6 30
	-
	13,961.90
	13,961.90

**6.4.6.8**

	2018 6 30
	-
	-
-	49,588.57
-	39,671.58
	24,795.19



	9,000.00
	123,055.34

**6.4.6.9**

A		
	2018 1 1	2018 6 30
	49,539,392.49	49,539,392.49
	-	-
( "-" )	-	-
-	-	-
/	-	-
/	-	-
-	-	-
( "-" )	-	-
	49,539,392.49	49,539,392.49

C		
	2018 1 1	2018 6 30
	230,382,414.95	230,382,414.95
	-	-
( "-" )	-	-
-	-	-
/	-	-
/	-	-
-	-	-
( "-" )	-	-
	230,382,414.95	230,382,414.95

**6.4.6.10**

A			
	410,192.48	-546,269.17	-136,076.69
	868,989.77	152,024.06	1,021,013.83
	-	-	-
	-	-	-

	-	-	-
	-	-	-
	1, 279, 182. 25	-394, 245. 11	884, 937. 14

C			
	1, 599, 281. 97	-2, 374, 448. 27	-775, 166. 30
	3, 573, 756. 68	707, 173. 24	4, 280, 929. 92
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	5, 173, 038. 65	-1, 667, 275. 03	3, 505, 763. 62

#### 6.4.6.11

	2018	1	1	2018	6	30
						25, 022. 08
						-
						-

	-655,494.47
--	-------------

**6.4.6.13.2**

	2018 1 1	2018 6 30
		266,876,061.31
		262,993,815.93
		4,537,739.85
		-655,494.47

**6.4.6.13.3****6.4.6.13.4****6.4.6.13.5****6.4.6.14****6.4.6.14.1****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.		859,197.30
		-
		859,197.30
		-
		-
		-
2.		-
		-
3.		-
		-
		859,197.30

**6.4.6.18****6.4.6.19**

	2018 1 1	2018 6 30
		458.31
		7,235.00
		7,693.31

**6.4.6.20**

	2018 1 1	2018 6
--	----------	--------

**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****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	2017	1	1	2017	6	30
--	------	---	---	------	---	------	---	---	------	---	----

	30	
	980, 595. 33	10, 359, 638. 15
	574, 747. 13	1, 027, 054. 69

0. 70%

=

**6.4.9.2.2**

	2018	1	1	2018	6	
			30			

	-	2,068.56	2,068.56
	-	4,567,641.03	4,567,641.03

2017 8 16

C A A C

0.40%

=

**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	
	597,922.56		25,022.08		2,497,640.18		154,704.40	

2018 6 30

2017 12 31

**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**

73,049,521.47

011800454	18 SCP002	2018 7 3	100.55	200,000	20,110,000.00
011800461	18 SCP003	2018 7 3	100.60	200,000	20,120,000.00
101800366	18 MTN002	2018 7 3	100.62	20,000	2,012,400.00
1680281	16	2018 7 2	94.24	45,000	4,240,800.00
1680326	16	2018 7 2	92.25	100,000	9,225,000.00
1680440	16	2018 7 2	91.44	200,000	18,288,000.00
				765,000	73,996,200.00

**6.4.11.3.2**

2018 6 30

84,200,000.00 2018 7 3

/



## **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
	70,402,000.00	0.00
	70,402,000.00	0.00

**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2018 6 30	2017 12 31
AAA	154,821,000.00	9,883,000.00
AAA	195,416,577.50	212,279,902.00
	10,487,000.00	0.00
	360,724,577.50	222,162,902.00

**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		
	597,922.56	-	-	-	-	597,922.56
	1,114,872.44	-	-	-	-	1,114,872.44
	30,094.97	-	-	-	-	30,094.97
	93,025,000.00	8,211,553.60	226,790,023.90	103,100,000.00	-	431,126,577.50
	-	-	-	-	9,267,495.91	9,267,495.91
	-	-	-	-	-	-

	94,767,889.97	8,211,553.60	226,790,023.90	103,100,000.00	9,267,495.91	442,136,963.38
	157,249,521.47	-	-	-	-	157,249,521.47
	-	-	-	-	163,422.78	163,422.78
	-	-	-	-	46,692.19	46,692.19
	-	-	-	-	76,824.55	76,824.55
	-	-	-	-	13,961.90	13,961.90
	-	-	-	-	99,770.44	99,770.44
	-	-	-	-	51,206.51	51,206.51
	-	-	-	-	123,055.34	123,055.34
	157,249,521.47	-	-	-	574,933.71	157,824,455.18
	-62,481,631.50	8,211,553.60	226,790,023.90	103,100,000.00	8,692,562.20	284,312,508.20
2017 12 31	6	6 -1	1-5	5		
	534,991.25	-	-	-	-	534,991.25
	84,732.07	-	-	-	-	84,732.07

	27	2, 322, 852. 37	1, 384, 820. 81
	27	-2, 322, 852. 37	-1, 384, 820. 81

**6.4.12.4.2****6.4.12.4.3**

VaR (Value at Risk)

6 30

**6.4.12.4.3.1**

	2018 6 30		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	431, 126, 577. 50	151. 64	222, 162, 902. 00	79. 63
	-	-	-	-
	-	-	-	-
	-	-	-	-
	431, 126, 577. 50	151. 64	222, 162, 902. 00	79. 63

**6.4.12.4.3.2**

**6.4.13**

(1)

(a)

(b)

(i)

2018 6 30

431, 126, 577. 50

(ii)

( )

(iii)

(2)

## 7

## 7.1

			%
1		-	-
		-	-
2		-	-
3		431,126,577.50	97.51
		431,126,577.50	97.51
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,712,795.00	0.39
8		9,297,590.88	2.10
9		442,136,963.38	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		10,487,000.00	3.69
		10,487,000.00	3.69
4		319,959,577.50	112.54
5		70,402,000.00	24.76
6		30,278,000.00	10.65
7		-	-
8		-	-
9		-	-
10		431,126,577.50	151.64

7.6

1	101800366	18 MTN002	200,000	20,216,000.00	7.11
2	143504	18 01	200,000	20,158,000.00	7.09
3	011800461	18 SCP003	200,000	20,120,000.00	7.08
4	011800434	18 SCP001	200,000	20,112,000.00	7.07
5	011800454	18 SCP002	200,000	20,110,000.00	7.07

7.7



---

**7.8**

**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		30,094.97
2		-
3		-
4		9,267,495.91
5		-
6		-
7		-
8		-
9		9,297,590.88

**7.11.4**

**7.11.5**

**7.11.6**

## 8

## 8.1

	( )					
A	2	24,769,696.25	49,539,284.65	100.00%	107.84	0.00%
C	1,450	158,884.42	115,085,416.55	49.95%	115,296,998.40	50.05%
	1,452	192,783.61	164,624,701.20	58.81%	115,297,106.24	41.19%

## 8.2

	A	0.00	0.00%
	C	150,239.97	0.07%
		150,239.97	0.05%

## 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## 9

	A	C
2015 9 30	-	1,182,700,474.41
	49,539,392.49	230,382,414.95
	-	-
:	-	-
"_"	-	-
	49,539,392.49	230,382,414.95

**10**

**10.1**

**10.2**

**10.3**

**10.4**

**10.5**

**10.6**

**10.7**

**10.7.1**

	2	-	-	-	-	-

	117,774,503.97	100.00%	979,006,000.00	100.00%	-	-

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	2017 4		2018 1 20
6			2018 2 1
7			2018 2 2

8			2018 2 6
9			2018 2 7
10			2018 2 10
11	53		2018 3 24
12			2018 3 24
13			2018 3 24
14			2018 3 29
15			2018 3 29
16	2017		2018 3 31
17			2018 4 18
18	2018 1		2018 4 20
19			2018 4 21
20			2018 5 7
21			2018 5 8
22	2018 1		2018 5 12
23			2018 5 17

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



**11**

**11.1**

**20%**

## 12

### 12.1

- 1
- 2
- 3
- 4
- 5
- 6

### 12.2

### 12.3

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

2018 8 29