

2018

2018 6 30

2018 8 29

1

1.1

2018 8 24

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	.....	6
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	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
§5	.....	16
5.1	.....

6.4	.....	20
§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	.....	40
7.9	.....	41
7.10	.....	41
7.11	.....	41
§8	.....	43
8.1		

§12	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

2

2.1

	519943	
	2016 7 21	
	42,140,445.43	
	A	C
:	A	C
	519943	519942
	19,332,821.12	22,807,624.31

2.2

	+4%

2.3

--	--	--

	021-61009999	021-38676252
	zhouyg@cxfund.com.cn	wangj 222@gtj as.com
	4007005566	95521
	021-61009800	021-38677819
	68 9	618
	9 68	32 68
	200120	200120

2.4

	www.cxfund.com.cn
	68 9 68 32

2.5

		17

3

3.1

	A	C
3.1.1	(2018 1 1 - 2018 6 30)	(2018 1 1 - 2018 6 30)
	193,135.38	180,411.03
	575,551.22	630,109.71
	0.0298	0.0276
	2.88%	2.68%
	2.93%	2.72%
3.1.2	(2018 6 30)	
	-103,942.51	-227,140.01
	-0.0054	-0.0100
	20,242,546.46	23,774,168.05
	1.0471	1.0424
3.1.3	(2018 6 30)	
	5.71%	4.83%

1

2

3

3.2

3.2.1

A

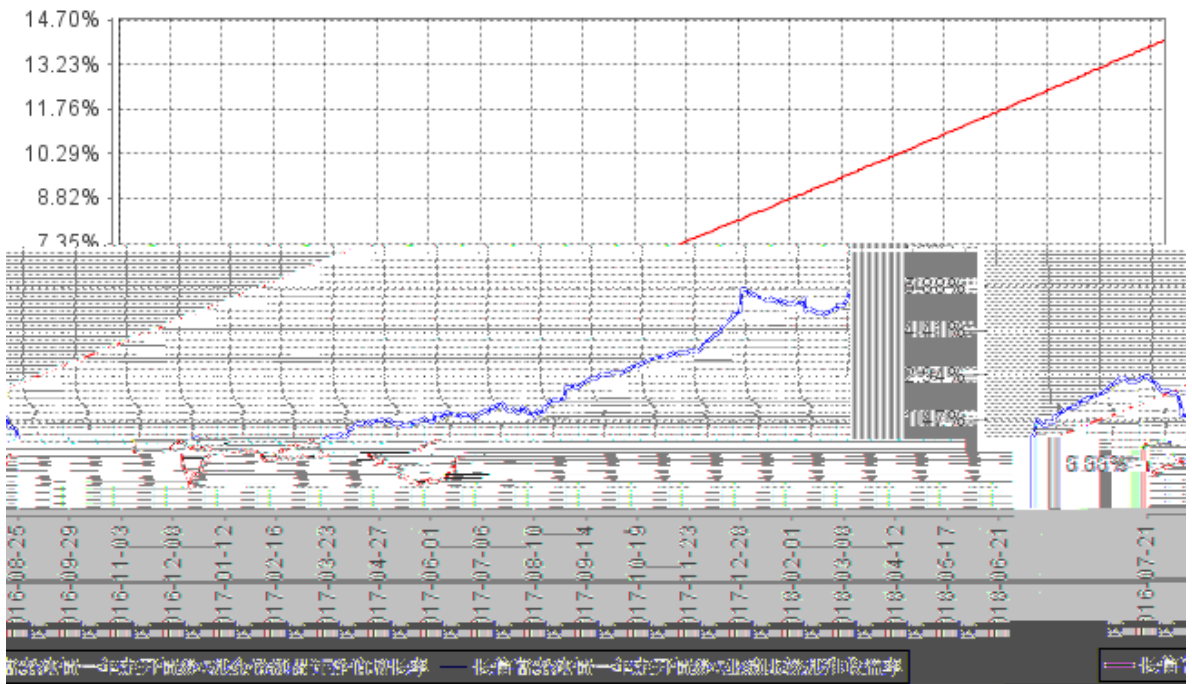
	0.55%	0.06%	0.56%	0.02%	-0.01%	0.04%
	1.33%	0.11%	1.70%	0.02%		0.09%
	2.93%					

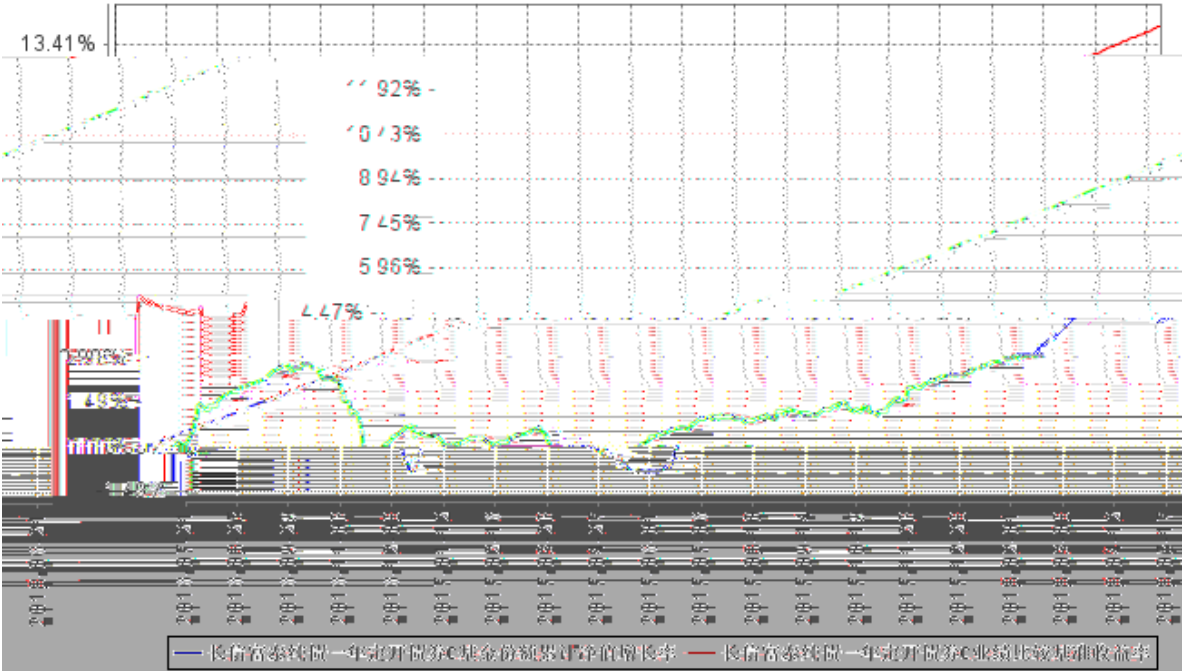
	5.71%	0.09%	14.03%	0.02%	-8.32%	0.07%
--	-------	-------	--------	-------	--------	-------

C

	0.51%	0.06%	0.56%	0.02%	-0.05%	0.04%
	1.22%	0.11%	1.70%	0.02%	-0.48%	0.09%
	2.72%	0.08%	3.40%	0.02%	-0.68%	0.06%
	4.47%	0.07%	6.98%	0.02%	-2.51%	0.05%
	4.83%	0.09%	14.03%	0.02%	-9.20%	0.07%

3.2.2





1 2016-07-21 2018-06-30

2

6

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 6 30

61

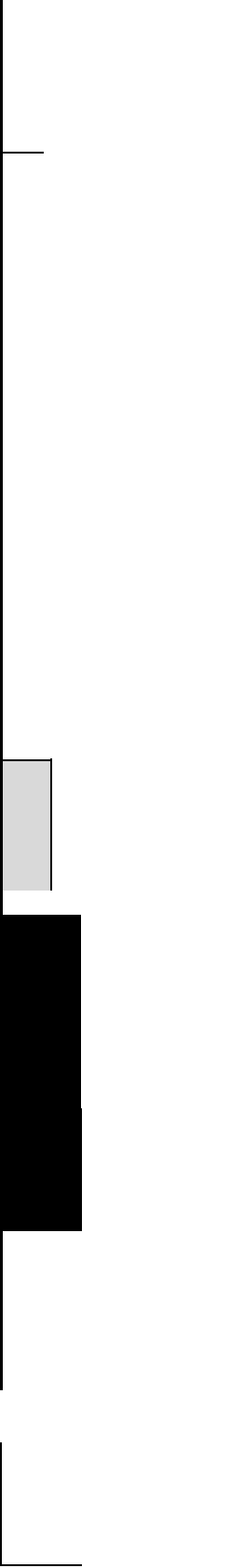
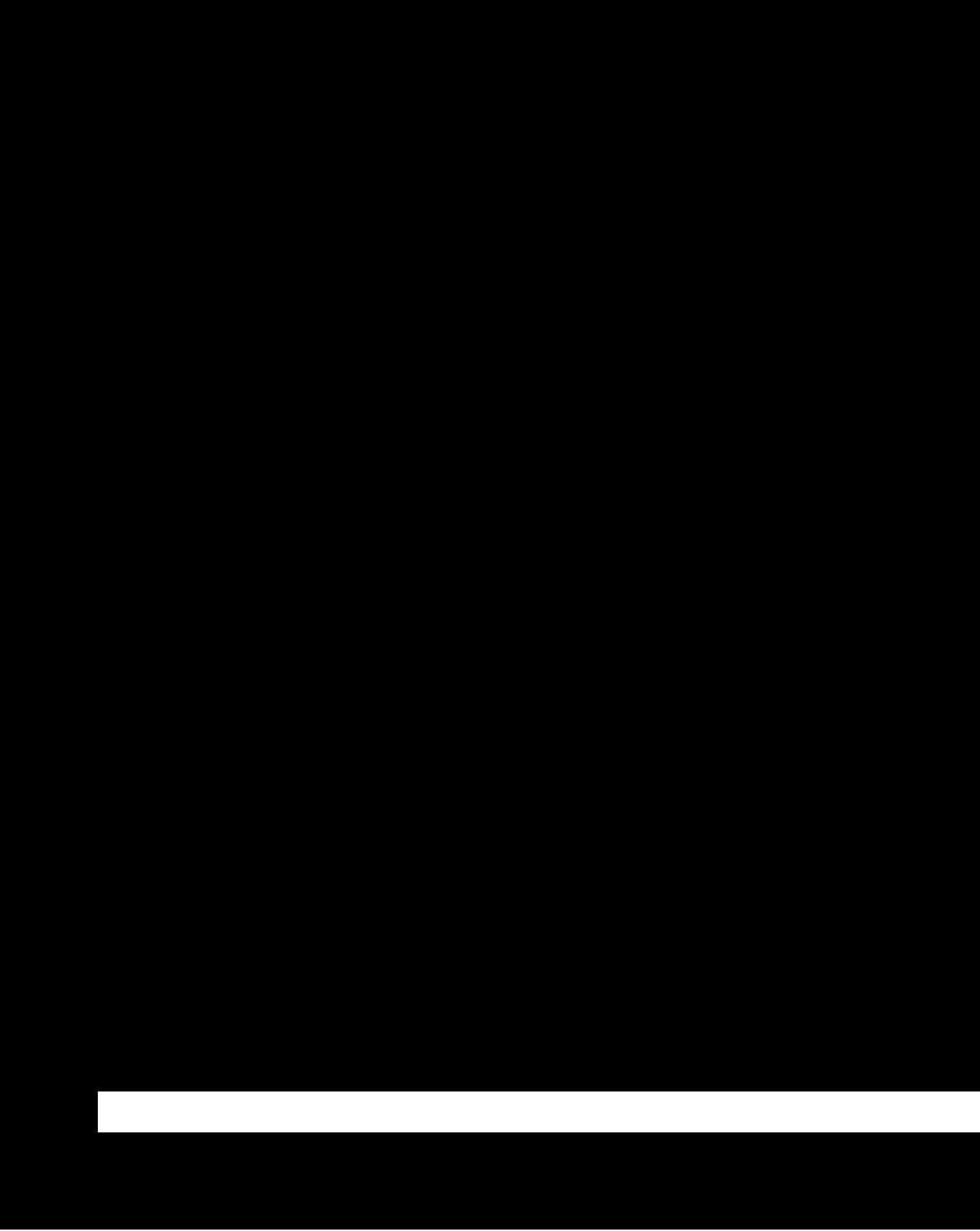
100

(LOF)

(LOF)

LOF

LOF



2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2018

CPI

4.4.2

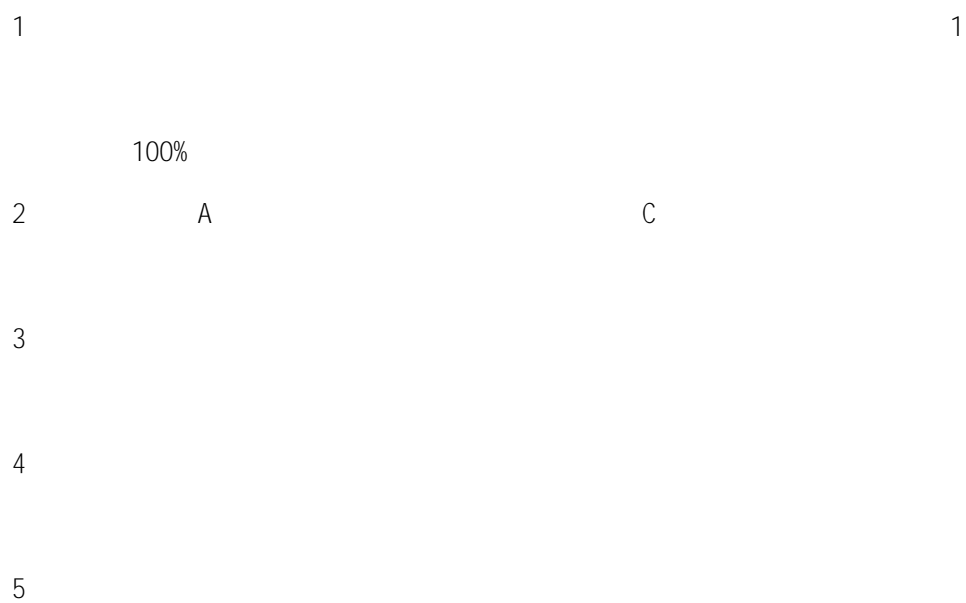
			A	1.0471
1.0567			A	2.93%
	C	1.0424	1.0481	
	C	2.72%		3.40%

4.5

GDP

4.6

4.7



4.8

2017 7 28 2017 10 25

5

5.1

5.2

5.3

6

6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	2,125,384.38	32,323.56
		1,403,431.27	843,716.95
		8,595.80	70,422.10
	6.4.6.2	48,628,282.10	48,997,136.46
		-	-
		-	-
		48,628,282.10	48,997,136.46
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	2,020,000.00
	6.4.6.5	1,165,006.93	1,227,233.01
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		53,330,700.48	53,190,832.08
		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		8,500,000.00	8,120,000.00
		676,972.59	2,004,980.39
		-	-
		25,201.45	25,345.65
		7,200.41	7,241.66
		7,778.75	7,830.40
	6.4.6.7	2,375.45	1,360.47

		3,877.71	-
		-2,722.95	4,019.93
		-	-
		-	-
	6.4.6.8	93,302.56	209,000.00
		9,313,985.97	10,379,778.50
	6.4.6.9	42,140,445.43	42,140,445.43
	6.4.6.10	1,876,269.08	670,608.15
		44,016,714.51	42,811,053.58
		53,330,700.48	53,190,832.08

2018 6 30

A

1.0471

C

1.0424

42,140,445.43

A 19,332,821.12

C 22,807,624.31

6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		1,925,410.74	12,327,829.09
1.		1,504,550.70	36,229,036.23
	6.4.6.11	18,114.73	217,418.59
		1,486,435.97	34,896,065.22
		-	-
		-	1,115,552.42
		-	-
2.	-	-411,254.48	-37,110,571.54
	6.4.6.12	-	-
		-	-
	6.4.6.13	-411,254.48	-36,883,421.54
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-227,150.00
	6.4.6.16	-	-
3.	6.4.6.17	832,114.52	13,209,364.40

-			
4.	-		-
5.	-	6.4.6.18	-
		719,749.81	8,824,047.66
1		6.4.9.2.1	150,911.93
2		6.4.9.2.2	43,117.65
3		6.4.9.2.3	46,598.39
4		6.4.6.19	2,831.47
5			368,981.98
			368,981.98
6			4,405.83
7		6.4.6.20	102,902.56
	-		1,205,660.93
			-
	-		1,205,660.93

6.3

2018 1 1 2018 6 30

	2018 1 1			2018 6 30		

42,140,445.43

670,608.15

-			
	42,140,445.43	1,876,269.08	44,016,714.51
	2017 1 1 2017 6 30		
	1,073,054,293.32	1,917,219.45	1,074,971,512.77
	-	3,503,781.43	3,503,781.43
	-	-	-
-			
1.	-	-	-
2.	-	-	-
	-	-	-
	1,073,054,293.32	5,421,000.88	1,078,475,294.20

6.1 6.4

6.4**6.4.1**

(

(

(

[2015]2617

[2016]1344

A

C

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
	2,125,384.38
	-
1	-
1-3	-
3	-
	-

	2, 125, 384. 38
--	-----------------

6.4.6.2



	3. 90
	1, 165, 006. 93

6.4.6.6**6.4.6.7**

	2018 6 30
	-
	2, 375. 45
	2, 375. 45

6.4.6.8

	2018 6 30
	-
	-
-	24, 795. 19
-	39, 671. 58
	19, 835. 79
-	4, 500. 00
-	4, 500. 00
	93, 302. 56

6.4.6.9

A		
	2018 1 1	2018 6 30
	19, 332, 821. 12	19, 332, 821. 12
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-

	19,332,821.12	19,332,821.12
--	---------------	---------------

C		
	2018 1 1	2018 6 30
	22,807,624.31	22,807,624.31
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	22,807,624.31	22,807,624.31

6.4.6.10



6.4.6.11

	2018 1 1	2018 6 30
		9,611.41
		-
		-
		8,357.76
		145.56
		18,114.73

6.4.6.12**6.4.6.12.1****6.4.6.13****6.4.6.13.1**

	2018 1 1	2018 6 30
		-411,254.48
		-
		-
		-411,254.48

6.4.6.13.2

	2018 1 1	2018 6 30
		65,662,485.57
		63,848,288.03
		2,225,452.02
		-411,254.48

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.						832, 114. 52
						-
						832, 114. 52
						-
						-
						-
2.						-
						-
3.						-
						-
						832, 114. 52

6.4.6.18

6.4.6.19

	2018 1 1	2018 6 30
		411.47
		2,420.00
		2,831.47

6.4.6.20

	2018 1 1	2018 6 30
		19,835.79
		64,466.77
		18,000.00
		600.00
		102,902.56

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	
	64,035,570.06	100.00%			615,266,202.97	100.00%		

6.4.9.1.3

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	1,029,850,000.00	100.00%			4,890,335,000.00	100.00%		

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

	30	
	150,911.93	3,729,651.75
	74,668.99	368,939.84

0.70%

H

H

E

6.4.9.2.2

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	43,117.65	1,065,614.77

0.20%

H

H

E

6.4.9.2.3

	2018 1 1 2018 6 30		
	A	C	
	-	723.99	723.99
	-	3.62	3.62
	-	727.61	727.61
	2017 1 1 2017 6 30		
	A	C	
	-	1,157,244.21	1,157,244.21

	-	3.62	3.62
	-	1,157,247.83	1,157,247.83

A

C

0.40%

C

0.40%

H

H C

E C

6.4.9.3

()

2018 1 1 2018 6 30						
-	-	-	-	-	-	-
2017 1 1 2017 6 30						
	29,537,400.82	-	-	-	-	-

()

6.4.9.4**6.4.9.4.1****6.4.9.4.2****6.4.9.5****6.4.9.6**

6.4.12.2

10%

10%

6.4.12.2.1

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2018 6 30	2017 12 31
AAA	15,750,668.00	7,851,715.60
AAA	15,350,144.90	41,145,420.86
	17,527,469.20	0.00
	48,628,282.10	48,997,136.46

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		
	2,125,384.38	-	-	-	-	2,125,384.38
	1,403,431.27	-	-	-	-	1,403,431.27
	8,595.80	-	-	-	-	8,595.80
	499,600.00	1,269,994.00	31,400,688.10	15,458,000.00	-	48,628,282.10
	-	-	-	-	-1,165,006.93	1,165,006.93
	4,037,011.45	1,269,994.00	31,400,688.10	15,458,000.00	1,165,006.93	53,330,700.48
	8,500,000.00	-	-	-	-	8,500,000.00
	-	-	-	-	-676,972.59	676,972.59
	-	-	-	-	-25,201.45	25,201.45
	-	-	-	-	-7,200.41	7,200.41
	-	-	-	-	-7,778.75	7,778.75
	-	-	-	-	-2,375.45	2,375.45
	-	-	-	-	-2,722.95	-2,722.95
	-	-	-	-	-3,877.71	3,877.71
	-	-	-	-	-93,302.56	93,302.56
	8,500,000.00	-	-	-	-813,985.97	9,313,985.97
	-4,462,988.55	1,269,994.00	31,400,688.10	15,458,000.00	351,020.96	44,016,714.51
2017 12 31	6	6 -1	1-5	5		
	32,323.56	-	-	-	-	32,323.56
	843,716.95	-	-	-	-	843,716.95
	70,422.10	-	-	-	-	70,422.10

	7,834,334.16	10,165,100.00	30,997,702.30	-	-	48,997,136.46
	-	-	-	-2,020,000.00		2,020,000.00
	-	-	-	-1,227,233.01		1,227,233.01
	8,780,796.77	10,165,100.00	30,997,702.30	-3,247,233.01		53,190,832.08
	8,120,000.00	-	-	-	-	8,120,000.00
	-	-	-	-	-	

6 30

6.4.12.4.3.1

	2018 6 30	2017 12 31

(iii)

(2)

7

7.1

			%
1		-	-
		-	-
2		-	-
3		48,628,282.10	91.18
		48,628,282.10	91.18
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,528,815.65	6.62
8		1,173,602.73	2.20
9		53,330,700.48	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1

2% 20

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

7.11.2

7.11.3



7.11.6

8

8.1

	()					
A	180	107,404.56	0.00	0.00%	19,332,821.12	100.00%
C	431	52,917.92	0.00	0.00%	22,807,624.31	100.00%
	611	68,969.63	0.00	0.00%	42,140,445.43	100.00%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

9

	A	C
2016 7 21	426,943,908.78	646,110,384.54
	19,332,821.12	22,807,624.31
	-	-
:	-	-
"_"	-	-
	19,332,821.12	22,807,624.31

10**10.1****10.2****10.3****10.4****10.5****10.6****10.7****10.7.1**

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

10.7.2

	-	-	-	-	-	-
	64,035,570.06	100.00%	1,029,850,000.00	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	2018 1		2018 3 6
12	53		2018 3 24
13			2018 3 24
14			2018 3 24
15			2018 3 29
16			2018 3 29
17	2017		2018 3 31
18			2018 4 18
19	2018 1		2018 4 20
20			2018 4 21

21			2018 5 7
22			2018 5 8
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%

20%

11.2

12

12.1

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

12.2

12.3

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

2018 8 29