

2018

2018 6 30

2018 8 29

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2018 8 23

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	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	42
7.4	.....	42
7.5	.....	43
7.6	.....	43
7.7	.....	43
7.8	.....	43
7.9	.....	44
7.10	.....	44

11.2.....	52
§12	53
12.1	53
12.2	53
12.3	53

2

2.1

	002858	
	2016 8 15	
	297, 555, 883. 65	
	A	C
	002858	002859
	289, 910, 344. 24	7, 645, 539. 41

2.2

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	021-61009999	0755-22160168
	zhouyg@cxfund.com.cn	FANGQI275@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	9	68 5047
	200120	518001

2.4

	www.cxfund.com.cn
	68 9 5047

2.5

		68 9

3

3.1

	A	C
3.1.1	(2018 1 1 - 2018 6 30)	(2018 1 1 - 2018 6 30)
	5,488,925.20	128,939.23
	6,198,217.54	147,627.77
	0.0214	0.0193
	2.10%	1.90%
	2.13%	1.92%
3.1.2	(2018 6 30)	
	7,235,920.26	161,178.23
	0.0250	0.0211
	297,911,100.25	7,826,896.81
	1.0276	1.0237
3.1.3	(2018 6 30)	
	3.27%	2.47%

1

2

3

3.2

3.2.1

A

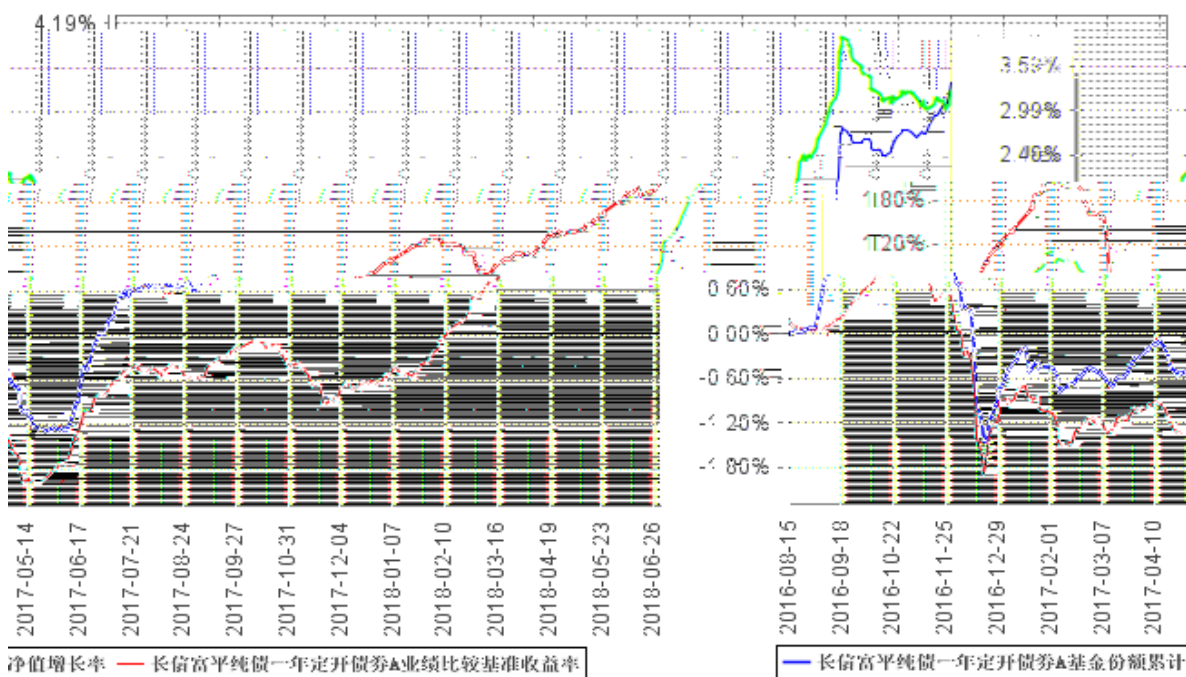
	0.02%	0.06%	0.61%	0.05%	-0.59%	0.01%
	0.85%	0.09%	1.97%	0.09%	-1.12%	0.00%

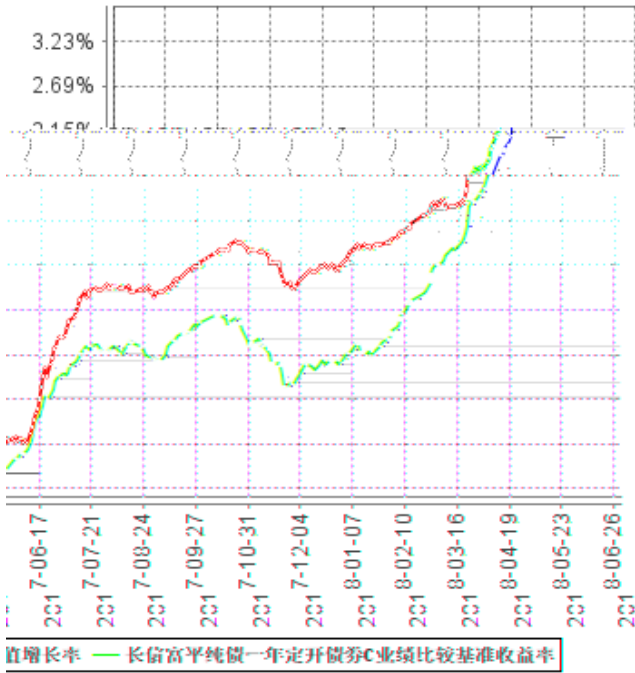
	3.27%	0.07%	3.39%	0.07%	-0.12%	0.00%
--	-------	-------	-------	-------	--------	-------

C

	-0.01%	0.06%	0.61%	0.05%	-0.62%	0.01%
	0.75%	0.09%	1.97%	0.09%	-1.22%	0.00%
	1.92%	0.07%	4.04%	0.07%	-2.12%	0.00%
	2.81%	0.05%	4.20%	0.06%	-1.39%	-0.01%
	2.47%	0.07%	3.39%	0.07%	-0.92%	0.00%

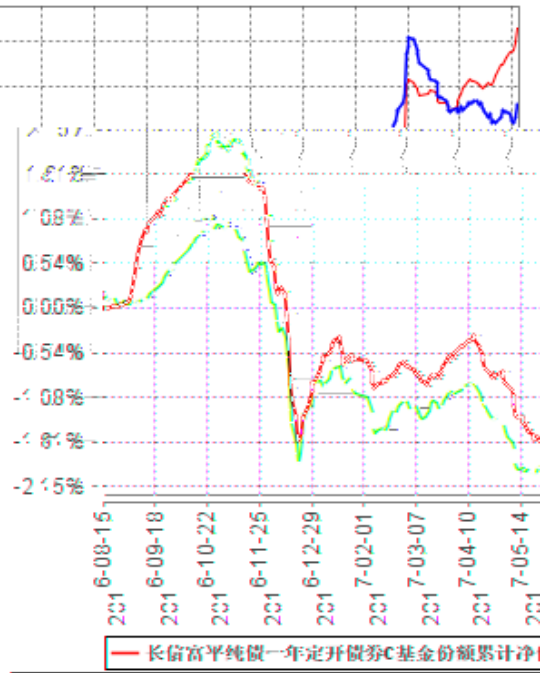
3.2.2





1 2016-08-15 2018-06-30

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6

4

4.1

4.1.1

2003 63

500

LOF

4.1.2

	(LOF)	2016 8 15	-	24	EMBA 2004 9 (LOF)

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4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

			A	1.0276
1.0326			A	2.13%
	C	1.0237	1.0247	
	C	1.92%		4.04%

4.5

+MLF

-

4.6

,

4.7

1

1

100%

2

A

C

3

4

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4.8

5

5.1

5.2

5.3

6

6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	1, 117, 960. 20	5, 853, 993. 44
		2, 000, 696. 66	150, 530. 30
		23, 426. 49	46, 646. 03
	6.4.6.2	368, 631, 000. 00	237, 224, 400. 00
		-	-
		-	-
		368, 631, 000. 00	237, 224, 400. 00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	52, 140, 315. 21
		19, 750, 110. 18	-
	6.4.6.5	7, 722, 553. 30	4, 457, 362. 23
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		399, 245, 746. 83	299, 873, 247. 21

		36,357.82	-
		37,024.38	-
		-	-
		-	-
	6.4.6.8	123,055.34	239,000.00
		93,507,749.77	481,095.46
	6.4.6.9	297,555,883.65	297,555,883.65
	6.4.6.10	8,182,113.41	1,836,268.10
		305,737,997.06	299,392,151.75
		399,245,746.83	299,873,247.21

2018 6 30

A

1.0276

289,910,344.24

C

1.0237

7,645,539.41

297,555,883.65

6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		10,034,496.83	25,284,805.70
1.		9,165,841.08	47,966,025.14
	6.4.6.11	34,622.04	106,373.63
		8,890,862.95	40,125,715.38
		-	-
		240,356.09	7,733,936.13
		-	-
2.	-	140,674.87	-20,513,592.96
	6.4.6.12	-	-
		-	-
	6.4.6.13	140,674.87	-20,099,692.96
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-413,900.00
	6.4.6.16	-	-
3.	6.4.6.17	727,980.88	-2,167,626.48
-			
4.	-		

5.	-	6.4.6.18	-
			-
			3,688,651.52
1		6.4.9.2.1	1,052,981.85
2		6.4.9.2.2	300,852.02
3		6.4.9.2.3	15,418.59
4		6.4.6.19	11,229.39
5			2,148,084.43
			2,148,084.43
6			27,429.90
7		6.4.6.20	132,655.34
	-		6,345,845.31
			-
	-		6,345,845.31

6.3

2018 1 1 2018 6 30

	2018 1 1			2018 6 30		

	297, 555, 883. 65	8, 182, 113. 41	305, 737, 997. 06
	2017 1		

A

C

A

C

80%

5%

6.4.2

2

3

XBRL

3 <

>

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

6.4.5.1

2008 4 24

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.3

2011

2011

7%

3%

2%

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[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

6.4.6**6.4.6.1**

	2018 6 30
	1, 117, 960. 20
	-
1	-
1-3	-
3	-
	-
	1, 117, 960. 20

6.4.6.2

		2018 6 30		
		-	-	-
-		-	-	-
		173,070,433.31	173,772,000.00	701,566.69
		199,270,817.99	194,859,000.00	-4,411,817.99
		372,341,251.30	368,631,000.00	-3,710,251.30
		-	-	-
		-	-	-
		-	-	-
		372,341,251.30	368,631,000.00	-3,710,251.30

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
	1,230.18
	-
	-
	889.60
	7,720,423.02
	-
	-
	-
	-
	10.50
	7,722,553.30

6.4.6.6**6.4.6.7**

	2018 6 30
	-
	13,181.30
	13,181.30

6.4.6.8

	2018 6 30
	-
	-
	-
	89,260.15
	24,795.19
	9,000.00
	123,055.34

6.4.6.9

A		
	2018 1 1	2018 6 30
	289,910,344.24	289,910,344.24
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	289,910,344.24	289,910,344.24

	2018 1 1		2018 6 30	
	7,645,539.41		7,645,539.41	
		-		-
("-")		-		-
- /		-		-
/		-		-
		-		-
("-")		-		-
	7,645,539.41		7,645,539.41	

6.4.6.10

A			
	1,746,995.06	55,543.41	1,802,538.47
	5,488,925.20	709,292.34	6,198,217.54
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	7,235,920.26	764,835.75	8,000,756.01

C			
	32,239.00	1,490.63	33,729.63
	128,939.23	18,688.54	147,627.77
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	161,178.23	20,179.17	181,357.40

6.4.6.11

	2018 1 1		2018 6 30	
				27,557.15

	-
	-
	6,914.18
	150.71
	34,622.04

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

	2018 1 1	2018 6 30
		140,674.87
		-
		-
		140,674.87

6.4.6.13.2

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.						727,980.88
						-
						727,980.88
						-
						-
						-
2.						-
						-
3.						-
						-
						727,980.88

6.4.6.18**6.4.6.19**

	2018 1 1	2018 6 30
		774.39
		10,455.00
		-
		11,229.39

6.4.6.20

	2018 1 1	2018 6 30
		24,795.19
		89,260.15
		18,000.00
		600.00
		132,655.34

6.4.7**6.4.7.1****6.4.7.2**

2018 8 22		2018 8 20	
	A	10	0.285 C
10	0.241		2018 8 14
2018 8 22		8,446,702.32	
8,312,615.92		134,086.40	

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	
	162,725,796.32		80.75%		533,045,761.98		94.48%	

6.4.9.1.3

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	1,160,400,000.00		99.15%		1,656,100,000.00		74.98%	

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
	1,052,981.85	6,087,567.29
	223,845.71	1,907,068.61

0.70%

/

H

E

6.4.9.2.2

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	300,852.02	1,739,304.92

0.20%

/

H

E

6.4.9.2.3

	2018 1 1 2018 6 30		
	A	C	
	-	55.22	55.22
	-	14,114.07	14,114.07
	-	14,169.29	14,169.29
	2017 1 1 2017 6 30		

	A	C	
	-	122.73	122.73
	-	171,918.47	171,918.47
	-	172,041.20	172,041.20

A

C

0.40% C

C

0.40%

/

H C

E C

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		
				1,117,960.20		27,557.15		4,037,340.41			90,426.02	

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**

2018 6 30

22,069,646.89

1680281	16	2018 7 3	94.24	123,000	11,591,520.00
101800329	18 MTN001	2018 7 5	100.82	100,000	10,082,000.00
101800366	18 MTN002	2018 7 5	101.08	16,000	1,617,280.00
				239,000	23,290,800.00

6.4.11.3.2

2018 6 30

71,000,000.00

/

6.4.12

6.4.12.1

6.4.12.2.1

	2018 6 30	2017 12 31
A-1	0.00	29,968,000.00
A-1	0.00	0.00
	0.00	38,121,400.00
	0.00	68,089,400.00

6.4.12.4**6.4.12.4.1****6.4.12.4.1.1**

2018 6 30	6	6 -1	1-5	5		
	1,117,960.20	-	-	-	-	1,117,960.20
	2,000,696.66	-	-	-	-	2,000,696.66
	23,426.49	-	-	-	-	23,426.49
	-9,859,000.00	244,529,000.00	114,243,000.00	-	-	368,631,000.00
	-	-	-	-19,750,110.18	-	19,750,110.18
	-	-	-	-7,722,553.30	-	7,722,553.30
	-	-	-	-	-	-
	3,142,083.35	9,859,000.00	244,529,000.00	114,243,000.00	27,472,663.48	399,245,746.83
	93,069,646.89	-	-	-	-	93,069,646.89

						175,710.28	175,710.28
						50,202.93	50,202.93
						2,570.83	2,570.83
						13,181.30	13,181.30
						37,024.38	37,024.38
						36,357.82	36,357.82
						123,055.34	123,055.34
	93,069,646.89					438,102.88	93,507,749.77
	-89,927,563.54	9,859,000.00	244,529,000.00	114,243,000.00	27,034,560.60		305,737,997.06
2017 12 31	6	6 -1	1-5	5			
	5,853,993.44						5,853,993.44
	150,530.30						150,530.30
	46,646.03						46,646.03
	58,121,400.00	9,968,000.00	56,400,000.00	112,735,000.00			237,224,400.00
	52,140,315.21						52,140,315.21
					4,457,362.23		4,457,362.23
	116,312,884.98	9,968,000.00	56,400,000.00	112,735,000.00	4,457,362.23		299,873,247.21
						177,817.32	177,817.32
						50,804.92	50,804.92
						2,606.69	2,606.69
						10,866.53	10,866.53
						239,000.00	239,000.00
						481,095.46	481,095.46
	116,312,884.98	9,968,000.00	56,400,000.00	112,735,000.00	3,976,266.77		299,392,151.75

6.4.12.4.1.2

		2018 6 30	2017 12 31
	27	2,523,721.74	1,230,488.04
	27	-2,523,721.74	-1,230,488.04

6.4.12.4.2**6.4.12.4.3**

VaR(Value at Risk)

6.4.12.4.3.1

	2018 6 30		2017 12 31	
		%		%
-	-	-	-	-

6.4.13.1.2**6.4.13.1.2.1**

2018 6 30

0.00

368,631,000.00

0.00

6.4.13.1.2.2**6.4.13.1.2.3****6.4.13.2****6.4.13.3**

7

7.1

			%
1		-	-
		-	-
2		-	-
3		368,631,000.00	92.33
		368,631,000.00	92.33
		-	-
4		-	-
5		-	-

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		23,426.49
2		19,750,110.18
3		-
4		7,722,553.30
5		-
6		-
7		-
8		-
9		27,496,089.97

7.11.4**7.11.5**

7.11.6

8

8.1

	()					
A	931	311,396.72	139,770,374.29	48.21%	150,139,969.95	51.79%
C	133	57,485.26	0.00	0.00%	7,645,539.41	100.00%
	1,064	279,657.79	139,770,374.29	46.97%	157,785,509.36	53.03%

8.2

	A	238,834.63	0.08%
	C	0.00	0.00%
		238,834.63	0.08%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

9

	A	C
2016 8 15	1,674,892,896.97	89,739,395.73
	289,910,344.24	7,645,539.41
	-	-
:	-	-
"_"	-	-
	289,910,344.24	7,645,539.41

10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

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

10.7.2

	38,798,550.69	19.25%	10,000,000.00	0.85%	-	-
	162,725,796.32	80.75%	1,160,400,000.00	99.15%	-	-
	-	-	-	-	-	-

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	1 2018		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

11

11.1

20%

12

12.1

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

12.2

12.3

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2018 8 29