

2018

2018 6 30

2018 8 29

# 1

## 1.1

2018 8 28

2018 1 1      2018 6 30

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	13
4.6	.....	14
4.7	.....	14
4.8	.....	15
<b>§5</b>	.....	<b>16</b>
5.1	.....	16
5.2	.....	16
5.3	.....	16
<b>§6</b>	.....	<b>17</b>
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
<b>§7</b>	.....	<b>38</b>
7.1	.....	38
7.2	.....	38
7.3	.....	39
7.4	.....	40
7.5	.....	42
7.6	.....	42
7.7	.....	42
7.8	.....	43
7.9	.....	43
7.10	.....	43
7.11	.....	43
7.12	.....	43
<b>§8</b>	.....	<b>45</b>
8.1	.....	45
8.2	.....	45
8.3	.....	45
<b>§9</b>	.....	<b>46</b>
<b>§10</b>	.....	<b>47</b>
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	47
10.8	.....	49
<b>§11</b>	.....	<b>52</b>
11.1	..... 20%	52

---

11.2	.....	52
<b>§12</b>	.....	<b>53</b>
12.1	.....	53
12.2	.....	53
12.3	.....	53

**2**

**2.1**

	519935
	519935
	2016 9 29
	32, 052, 057. 55

**2.2**

--	--

**2.3**

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

**2.4**

	www.cxfund.com.cn
	68 9 55

**2.5**

	17

### 3

#### 3.1

3.1.1	(2018 1 1 - 2018 6 30 )
	2,146,634.22
	-513,874.77
	-0.0155
	-1.29%
	-3.56%
3.1.2	( 2018 6 30 )
	4,375,836.52
	0.1365
	36,427,894.07
	1.137
3.1.3	( 2018 6 30 )
	13.70%

1

2

3

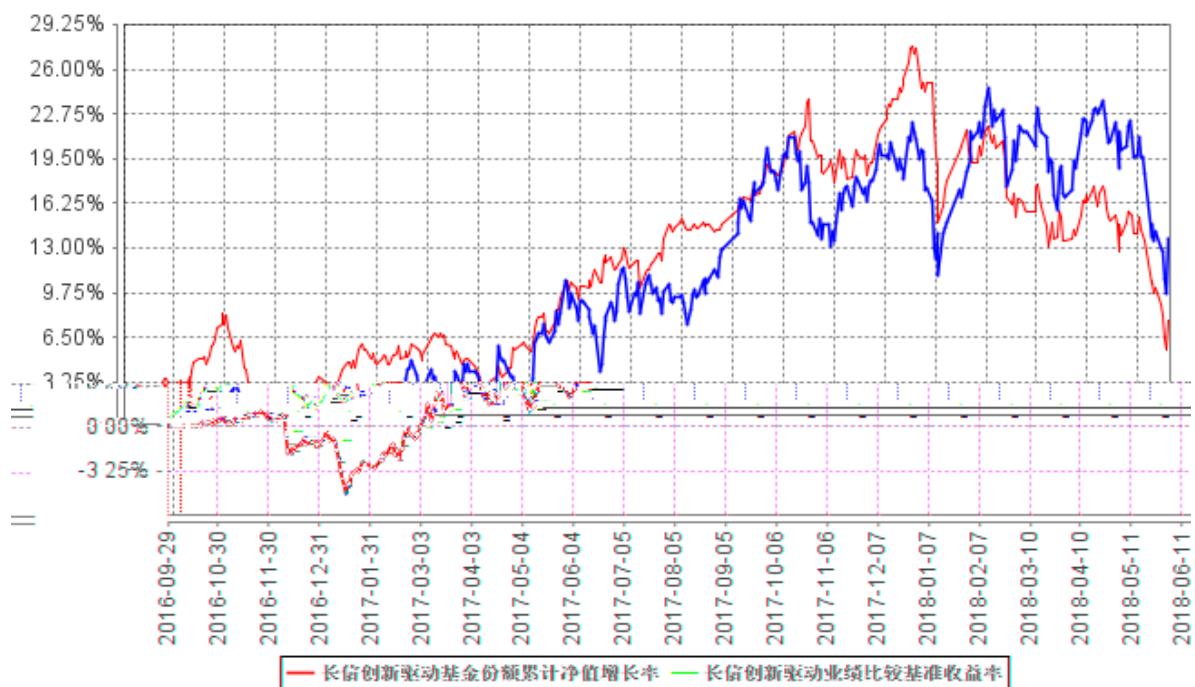
#### 3.2

##### 3.2.1

	-6.42%	1.47%	-6.04%	1.02%	-0.38%	0.45%
	-6.65%	1.23%	-7.61%	0.91%	0.96%	0.32%
	-3.56%	1.21%	-9.63%	0.92%	6.07%	0.29%
	3.65%	1.07%	-2.44%	0.76%	6.09%	0.31%
	13.70%	0.92%	7.75%	0.66%	5.95%	0.26%



## 3.2.2



1                    2016-09-29    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

500

LOF

4.1.2

		2017 3 15	-	12	2006
		2017 10 20	-	4	2015 2014

					2015 7
		2016 9 29	2018 2 6	11	

1

/

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

#### 4.4

##### 4.4.1

2018

2 6

2017

2017

1m3.750D0B119E EMC /P /MCID 19 BDC3B/F2 10.56 f1 0 0 1 147.5 5667.



3

2

3

4

5

**4.8**

2017 9 8      2018 2 1

2018 3 27      2018 4 11

2018 4 12      2018 5 10

## 5

606 ~~MRSA~~ 1

### 5.1



## 6

## 6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	3,706,612.10	2,955,719.47
		17,308.45	90,025.16
		31,294.86	23,234.44
	6.4.6.2	32,459,406.72	30,710,720.55
		29,609,286.72	30,390,710.55
		-	-
		2,850,120.00	320,010.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-



1	6.4.9.2.1	295,068.30	616,569.64
2	6.4.9.2.2	49,178.04	102,761.59
3		-	-
4	6.4.6.19	165,388.58	300,725.82
5		-	-
		-	-
6		0.73	-
7	6.4.6.20	74,642.57	79,099.22
	-	-513,874.77	8,046,990.73
		-	-
	-	-513,874.77	8,046,990.73

### 6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	28,758,623.26	5,147,877.25	33,906,500.51
	-	-513,874.77	-513,874.77
-	3,293,434.29	-258,165.96	3,035,268.33
1.	62,883,658.62	12,331,888.61	75,215,547.23
2.	-59,590,224.33	-12,590,054.57	-72,180,278.90
	-	-	-
-	32,052,057.55	4,375,836.52	36,427,894.07

	2017 1 1 2017 6 30		
	112,273,688.07	-1,320,006.02	110,953,682.05
	-	8,046,990.73	8,046,990.73
-	-71,780,994.19	-2,800,503.16	-74,581,497.35
1.	5,255,867.99	231,297.48	5,487,165.47
2.	-77,036,862.18	-3,031,800.64	-80,068,662.82
	-	-	-
-	40,492,693.88	3,926,481.55	44,419,175.43

6.1 6.4

---

**6.4****6.4.1**

(

(

[2016]794

220,567,127.62

)

1600548

(

(

2016 9 29

( )  
( )  
( )  
( )

80%-95%

3%

80%

5%

300

### 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

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

1

( 1 )

1

1 ( 1 )

50%

1

20%

4)

20%

5) A 0.10% ( )

## 6.4.6

### 6.4.6.1

	2018 6 30
	3,706,612.10
	-
1	-
1-3	-
3	-
	-
	3,706,612.10

### 6.4.6.2

		2018 6 30		
		31,180,106.26	29,609,286.72	-1,570,819.54
-		-	-	-
		2,863,927.80	2,850,120.00	-13,807.80
		-	-	-
		2,863,927.80	2,850,120.00	-13,807.80
		-	-	-
		-	-	-
		-	-	-
		34,044,034.06	32,459,406.72	-1,584,627.34

### 6.4.6.3

/

/

### 6.4.6.4

#### 6.4.6.4.1

2018 6 30	
	644.37
	-
	-
	7.02
	80,421.12
	-
	-
	-
	-
	12.69
	81,085.20

80,805.70
-
80,805.70



-	24,795.19
	74,668.38

**6.4.6.9**

	2018 1 1		2018 6 30	
	28,758,623.26		28,758,623.26	
	62,883,658.62		62,883,658.62	
( "-" )	-59,590,224.33		-59,590,224.33	
- /		-		-
/				

**6.4.6.12****6.4.6.12.1**

	2018 1 1	2018 6 30
		71,744,545.31
		69,947,716.34
		1,796,828.97

**6.4.6.13****6.4.6.13.1**

	2018 1 1	2018 6 30
		122,125.51
		-
		-
		122,125.51

**6.4.6.13.2**

	2018 1 1	2018 6 30
		3,907,505.04
		3,677,336.55
		108,042.98
		122,125.51

**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**

	2018	1	1	2018	6	30
						171,259.37
						-
						171,259.37

**6.4.6.17**

	2018	1	1	2018	6	30
1.						-2,660,508.99
						-2,626,691.19
						-33,817.80
						-
						-
						-
2.						-
						-
3.						-
						-
						-2,660,508.99

**6.4.6.18**

--	--

	2018 1 1	2018 6 30
		560,926.29
		3,476.26
		564,402.55

30

30	3	75%	3
6		50%	6
		25%	

**6.4.6.19**

	2018 1 1	2018 6 30
		165,388.58
		-
		165,388.58

**6.4.6.20**

	2018 1 1	2018 6 30
		24,795.19
		49,590.38
		257.00
		74,642.57

**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****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 30	2018 6	2017 1 1	2017 6 30
		295,068.30		616,569.64
		77,730.61		253,693.64

1.5%

H

H

E

**6.4.9.2.2**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
		49,178.04		102,761.59

0.25%

H

H

E

**6.4.9.3**

( )

( )

**6.4.9.4****6.4.9.4.1**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
2016				
9 29		-		-
		9,999,000.00		9,999,000.00
/		-		-
		-		-
/		-		-

	9,999,000.00	9,999,000.00
	31.20%	24.69%

**6.4.9.4.2****6.4.9.5**

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
	3,706,612.10		15,984.02		3,167,109.69		71,834.75	

2018 6 30  
90,025.16

17,308.45 (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**

**6.4.11.3.2**

**6.4.12**

**6.4.12.1**

**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	0.0	0.00
AAA	0.00	320,010.00
	2,850,120.00	0.00
	2,850,120.00	320,010.00

**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		
	3,706,612.10	-	-	-	-	3,706,612.10
	17,308.45	-	-	-	-	17,308.45
	31,294.86	-	-	-	-	31,294.86
	-2,850,120.00	-	-	-	-29,609,286.72	32,459,406.72
	-	-	-	-	81,085.20	81,085.20
	-	-	-	-	490,269.41	490,269.41
	-	-	-	-	-	-
	3,755,215.41	2,850,120.00	-	-	-30,180,641.33	36,785,976.74
	-	-	-	-	549.95	549.95

		-	-	-	-	148,546.48	148,546.48
		-	-	-	-	45,867.56	45,867.56
		-	-	-	-	7,644.60	7,644.60
		-	-	-	-	80,805.70	80,805.70
		-	-	-	-	74,668.38	74,668.38
		-	-	-	-	358,082.67	358,082.67
		3,755,215.41	2,850,120.00	-	-	-29,822,558.66	36,427,894.07
2017	12	31	6	6	-1	1-5	5
			2,955,719.47	-	-	-	2,955,719.47
			90,025.16	-	-	-	90,025.16
			23,234.44	-	-	-	23,234.44
			320,010.00	-	-	-30,390,710.55	30,710,720.55
			-	-	-	341,989.26	341,989.26
			-	-	-	1,079.58	1,079.58
			-	-	-	184,309.59	184,309.59
			-	-	-	-	-
			3,388,989.07	-	-	-30,918,088.98	34,307,078.05
			-	-	-	103,021.07	103,021.07
			-	-	-	87,289.24	87,289.24
			-	-	-	44,668.35	44,668.35
			-	-	-	7,444.75	7,444.75
			-	-	-	17,987.13	17,987.13
			-	-	-	140,167.00	140,167.00
			-	-	-	400,577.54	400,577.54
			3,388,989.07	-	-	-30,517,511.44	33,906,500.51

:

**6.4.12.4.1.2**

		2018	2017
		6	12
		30	31
	27	3,899.99	5,041.95
	27	-3,899.99	-5,041.95

**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	
		%		%
-	29,609,286.72	81.28	30,390,710.55	89.63
	-	-	-	-
	2,850,120.00	7.82	320,010.00	0.94
	-	-	-	-
	-	-	-	-
	-	-	-	-
	32,459,406.72	89.11	30,710,720.55	90.57

**6.4.12.4.3.2**

95%				
	2018 6 30		2017 12 31	
	VaR 3.10% 2017 12 31 VaR 2.95%)			
		-1,130,446.64		-1,000,142.30

VaR

95%

2017

**6.4.13**

(1)

(a)

(b)

(i)

2018 6 30

29,609,286.72

2,850,120.00

(ii)

( )

(iii)

(2)

## 7

## 7.1

			%
1		29,609,286.72	80.49
		29,609,286.72	80.49
2		-	-
3		2,850,120.00	7.75
		2,850,120.00	7.75
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,723,920.55	10.12
8		602,649.47	1.64
9		36,785,976.74	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		771,000.00	2.12
C		14,296,449.36	39.25
D		-	-
E		-	-
F		4,839,676.36	13.29

G		1,315,665.00	3.61
H		-	-
I		3,075,608.00	8.44
J		3,165,588.00	8.69
K		2,145,300.00	5.89
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		29,609,286.72	81.28

## 7.2.2

## 7.3

1	002024		209,400	2,948,352.00	8.09
2	603808		126,018	2,836,665.18	7.79
3	601689		131,500	2,556,360.00	7.02
4	300383		168,800	2,263,608.00	6.21
5	000651		39,900	1,881,285.00	5.16
6	603228		32,700	1,616,688.00	4.44
7	600048		129,000	1,573,800.00	4.32
8	601939		240,000	1,572,000.00	4.32
9	601877		70,100	1,564,632.00	4.30
10	600029		155,700	1,315,665.00	3.61
11	600519		1,533	1,121,328.18	3.08
12	603708		50,000	1,099,500.00	3.02
13	603877		30,700	1,023,231.00	2.81
14	600036		35,200	930,688.00	2.55
15	300170		50,000	812,000.00	2.23

16	002640		52,718	791,824.36	2.17
17	601857		100,000	771,000.00	2.12
18	600837		70,000	662,900.00	1.82
19	600584		35,000	592,900.00	1.63
20	300373		20,600	589,160.00	1.62
21	001979		30,000	571,500.00	1.57
22	600660		20,000	514,200.00	1.41

## 7.4

### 7.4.1

**2% 20**

1	603808		5,345,263.00		15.76
2	002024		5,302,506.00		15.64
3	601689		4,999,062.00		14.74
4	603877		4,789,788.85		14.13
5	600029		4,498,000.00		13.27
6	601939		3,798,488.00		11.20
7	002310		3,596,169.00		10.61
8	601877		3,464,966.70		10.22
9	300383		3,182,338.52		9.39
10	002640		3,014,772.30		8.89
11	000651		2,824,498.00		8.33
12	600887		2,665,412.00		7.86
13	603228		2,241,946.00		6.61
14	600048		2,097,182.00		6.19
15	002706		2,001,036.00		5.90
16	001979		1,945,830.87		5.74
17	603365		1,927,375.46		5.68
18	601288		1,910,208.00		5.63
19	300685		1,742,643.00		5.14
20	600519		1,486,642.00		4.38
21	603708		1,069,339.00		3.15
22	600036		1,033,335.00		3.05
23	601857		758,481.00		2.24



24	600837		740,097.00	2.18
25	300170		728,285.00	2.15
26	002831		720,260.00	2.12
27	600584		715,380.00	2.11

**7.4.2****2% 20**

1	603808		6,059,677.96	17.87
2	002024		5,248,565.00	15.48
3	002310		4,504,073.00	13.28
4	603877		4,423,393.20	13.05
5	002640		3,588,733.28	10.58
6	600029		3,515,490.00	10.37
7	600887		3,323,562.00	9.80
8	600845		2,634,040.07	7.77
9	601689		2,313,350.00	6.82
10	002706		1,965,862.36	5.80
11	300685			

---

29	002027		1,021,010.00	3.01
30	002241		1,009,000.00	2.98
31	600016		997,200.00	2.94
32	603708			

---

**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		31,294.86
2		-

3		-
4		81, 085. 20
5		490, 269. 41
6		-
7		-
8		-
9		602, 649. 47

**7.12.4**

**7.12.5**

**7.12.6**

## 8

## 8.1

( )					
2,127	15,069.14	10,025,419.83	31.28%	22,026,637.72	68.72%

## 8.2

		414,901.63
		1.29%

## 8.3

		10~50
		10~50

---

**9**

2016 9 29	220,567,127.62
	28,758,623.26
	62,883,658.62
:	59,590,224.33
"_"	-
	32,052,057.55

## 10

### 10.1

### 10.2

### 10.3

### 10.4

### 10.5

### 10.6

### 10.7

#### 10.7.1

	2	82,993,665.35	57.82%	44,094.78	54.57%	-
	2	49,183,994.59	34.27%	26,131.35	32.34%	-
	2	11,359,869.07	7.91%	10,579.57	13.09%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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

**10.7.2**

	4, 283, 306. 30	42. 66%	-	-	-	-
	5, 757, 704. 16	57. 34%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

1

1

2

1998 29

2007 48

1

1

2

3

4



**10.8**

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	4 2017		2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 6
10			2018 2 7
11			2018 2 10
12	53		2018 3 24
13			2018 3 24
14			2018 3 24
15			2018 3 29

16			2018 3 29
17			2018 3 30
18	2017		2018 3 31
19			2018 4 18
20	2018 1		2018 4 20
21			2018 4 21

---

31			2018 6 22
32			2018 6 28
33			2018 6 30
34	2018 6 30		2018 6 30

**11****11.1****20%**

		20%					
	1	2018 1 1 2018 3 27 2018 4 10 2018 6 30	9,999,000.00	0.00	0.00	9,999,000.00	31.20%
	-	-	-	-	-	-	-
1							
2							
3							

**11.2**

## 12

### 12.1

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

### 12.2

### 12.3

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

2018 8 29