

2018

2018 6 30

2018 8 29

1

2018 8 24

2018 1 1 2018 6 30

2

2.1

	519949
	519949
	2016 11 10
	595, 018, 180. 23

2.2

	GDP
	CPI M2
	300 *50%+ *50%

2.3

	021-61009999	0755 83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755 83195201

2.4

	www.cxfund.com.cn
	68 9 7088

4

4.1

4.1.1

2003 63

500

LOF

4.1.2

		2016 11 18	-	22	2011 3

1

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2

4.2

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4.3.2

5%

4.4

4.4.1

2018 A

1

2017

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4

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6

6.1

2018 6 30

	2018 6 30	2017 12 31
	13,414,860.55	1,563,860.11
	178,850.76	761,023.63
	163,159.20	176,847.65
	575,370,721.02	588,660,904.73
	110,346,221.02	168,157,904.73
	-	-
	465,024,500.00	420,503,000.00
	-	-
	-	-
	-	-
	-	-
	-	4,051,508.13
	3,868,906.77	5,913,278.58
	-	-
	-	-
	-	-
	-	-
	592,996,498.30	601,127,422.83
	2018 6 30	2017 12 31
	-	-
	-	-
	-	-
	-	-
	3,873,497.44	-
	20.57	9.98
	292,028.15	305,148.60
	97,342.73	101,716.21
	-	-
	189,699.13	271,417.30

	-	-
	-	-
	-	-
	-	-
	142,889.32	270,000.00
	4,595,477.34	948,292.09
	595,018,180.23	595,223,372.57
	-6,617,159.27	4,955,758.17
	588,401,020.96	600,179,130.74
	592,996,498.30	601,127,422.83
2018 6 30	0.989	595,018,180.23

6.2

2018 1 1 2018 6 30

	2018 1 1 6 30	2018	2017 1 1 6 30	2017
		-7,852,902.79		25,041,420.26
1.		10,006,343.39		9,407,321.51
		63,941.76		115,857.86
		9,890,299.28		7,723,361.88
		-		-
		52,102.35		1,568,101.77
		-		-
2.	-	-6,337,423.58		9,938,762.07
		-7,601,789.67		9,301,664.42
		-		-
		108,390.00		-19,941.40
		-		-
		-		-
		-		-
		1,155,976.09		657,039.05
3.	-	-11,522,148.17		5,694,765.95
4.	-	-		-
5.	-	325.57		570.73
		3,715,959.30		3,949,678.75

1	1,791,798.75	2,646,996.88
---	--------------	--------------

	2017 1 1 2017 6 30		
	300,751,083.24	-3,480,190.47	297,270,892.77
	-	21,091,741.51	21,091,741.51
-	404,536,536.85	208,279.94	404,744,816.79
1.	404,862,671.48	210,474.95	405,073,146.43
2.	-326,134.63	-2,195.01	-328,329.64
	-	-	-
	705,287,620.09	17,819,830.98	723,107,451.07

6.1 6.4

6.4

6.4.1

(

[2015]1574

[2016]2400

2016 10 24

2016 11 4

1600911

2016 11 10

16 35

301, 131, 831. 87

9, 167. 42		301, 140, 999. 29
301, 140, 999. 29		

)

(

0%-95%

3%

5%

5%-100%

300 *50%+ *50%

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

3 1

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

6.4.6.2

6.4.7

6.4.7.1

6.4.7.1.1

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	803,746,670.31	100.00%	438,720,018.80	100.00%

6.4.7.1.2

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	-	-	14,983,004.10	100.00%

6.4.7.1.3

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	290,000,000.00	100.00%	3,090,000,000.00	100.00%

6.4.7.1.4**6.4.7.1.5**

	2018 1 1 2018 6 30		2017 1 1 2017 6 30	
	668,154.78	100.00%	187,824.13	100.00%
	2017 1 1 2017 6 30			
	364,708.91	100.00%	234,227.96	100.00%

6.4.7.2

6.4.7.2.1

	1,791,798.75	2,646,996.88
	19.49	1,363.01

0.6%

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6.4.7.4.2**6.4.7.5**

	2018	1	1	2018	6	30	
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		5 25			8 27					
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6.4.8.3

6.4.8.3.1

6.4.8.3.2

7

7.1

			%
1		110,346,221.02	18.61
		110,346,221.02	18.61
2		-	-
3		465,024,500.00	78.42
		465,024,500.00	78.42
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		13,593,711.31	2.29
8		4,032,065.97	0.68
9		592,996,498.30	100.00

7.2

7.2.1

			(%)
A		6,187,260.80	1.05
B		-	-
C		78,617,471.35	13.36
D		-	-
E		18,309,632.52	3.11

F		-	-
G		-	-
H		-	-
I		-	-
J		1,494.85	0.00
K		7,230,361.50	1.23
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		110,346,221.02	18.75

7.2.2

7.3

1	000651		700,000	33,005,000.00	5.61
2	002310		1,399,819	18,309,632.52	3.11
3	600585		500,047	16,741,573.56	2.85
4	600567		3,000,000	11,580,000.00	1.97
5	002258		583,206	11,290,868.16	1.92
6	000069		1,000,050	7,230,361.50	1.23
7	002078		450,000	4,360,500.00	0.74
8	002299		249,920	3,871,260.80	0.66
9	002234		200,000	2,316,000.00	0.39
10	002612		100,000	1,136,000.00	0.19

7.4**7.4.1****2% 20**

1	601398		37,275,830.17	6.21
2	000651		34,266,797.00	5.71
3	600585		21,361,459.46	3.56
4	300182		20,617,804.01	3.44
5	000069		20,250,027.00	3.37
6	600352		20,189,648.68	3.36
7	002142		18,503,585.19	3.08
8	002310		16,875,175.15	2.81
9	601988		15,729,606.00	2.62
10	600567		15,243,749.00	2.54
11	600068		13,774,930.00	2.30
12	601939		12,008,982.68	2.00
13	600029		11,940,486.00	1.99
14	002146		11,867,827.00	1.98
15	601717		11,434,108.53	1.91
16	002258		11,171,499.45	1.86
17	000553		10,183,131.00	1.70
18	002078		10,152,559.00	1.69
19	600477		9,369,305.50	1.56
20	600581		7,875,963.00	1.31

7.4.2**2% 20**

1	601398		50,806,798.61	8.47
2	002146		25,923,896.04	4.32
3	002001		25,002,512.43	4.17
4	600352		24,725,737.65	4.12
5	601009		22,462,080.27	3.74
6	002142		20,373,808.67	3.39
7	600068		19,111,794.00	3.18

8	600256		16,442,302.00	2.74
9	300182		15,830,533.60	2.64
10	603589		15,144,471.00	2.52
11	601988		13,405,000.00	2.23
12	000976		12,576,155.80	2.10
13	600029		11,100,000.00	1.85
14	601717		10,873,337.00	1.81
15	000553		9,887,286.00	1.65
16	600491		9,716,248.00	1.62
17	000069		9,037,505.75	1.51
18	601939		8,982,672.13	1.50
19	000591		8,715,897.60	1.45
20	002310		7,849,367.15	1.31

7.4.3

	384,543,781.51
	421,801,167.38

7.5

1		2,500,500.00	0.42
2		-	-
3		29,889,000.00	5.08
		29,889,000.00	

7.6

1	111897258	18	CD023	1,000,000	96,830,000.00	16.46
2	111809104	18	CD104	1,000,000	95,840,000.00	16.29
3	111814054	18	CD054	1,000,000	95,780,000.00	16.28
4	111821201	18	CD201	1,000,000	95,750,000.00	16.27
5	111894921	18	CD057	500,000	48,435,000.00	8.23

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		163,159.20
2		-
3		-
4		3,868,906.77
5		-
6		-
7		-
8		-
9		4,032,065.97

7.12.4**7.12.5**

1	002310		18,309,632.52	3.11	

7.12.6

8

8.1

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254	2,342,591.26	594,858,077.30	99.97%	160,102.93	0.03%

8.2

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0.00

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2016 11 10	301,140,999.29
	595,223,372.57
	37,203.43
:	242,395.77
"_"	-
	595,018,180.23

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10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	2	803,746,670.31	100.00%	668,154.78	100.00%	-

10.7.2

		-	-290,000,000.00	100.00%	-	-

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

		20%					
	1	2018 1 1 2018 6 30	195,055,083.65	0.00	0.00	195,055,083.65	32.78%
	2	2018 1 1 2018 6 30	399,802,993.65	0.00	0.00	399,802,993.65	67.19%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

2018 8 29