

2018

2018 6 30

2018 8 29

1

2018 8 27

2018 1 1 2018 6 30

2

2.1

	005134	
	2017 9 8	
	6, 219, 758, 729. 86	
	A	B
	005134	005135
	5, 387, 430, 518. 42	832, 328, 211. 44

2.2

2.3

	021-61009999	95559
	zhouyg@xfund. com. cn	luzj@bankcomm. com
	4007005566	95559
	021-61009800	021-62701216

2.4

	www. xfund. com. cn
	68 9
	18

3

3.1

	A	B
3.1.1	(2018 1 1 - 2018 6 30)	(2018 1 1 - 2018 6 30)
	174, 712, 152. 62	12, 614, 800. 68
	174, 712, 152. 62	12, 614, 800. 68
	2. 1648%	2. 0918%
3.1.2	(2018 6 30)	
	5, 387, 430, 518. 42	832, 328, 211. 44
	1. 0000	1. 0000

1

2

3

3.2

3.2.1

A

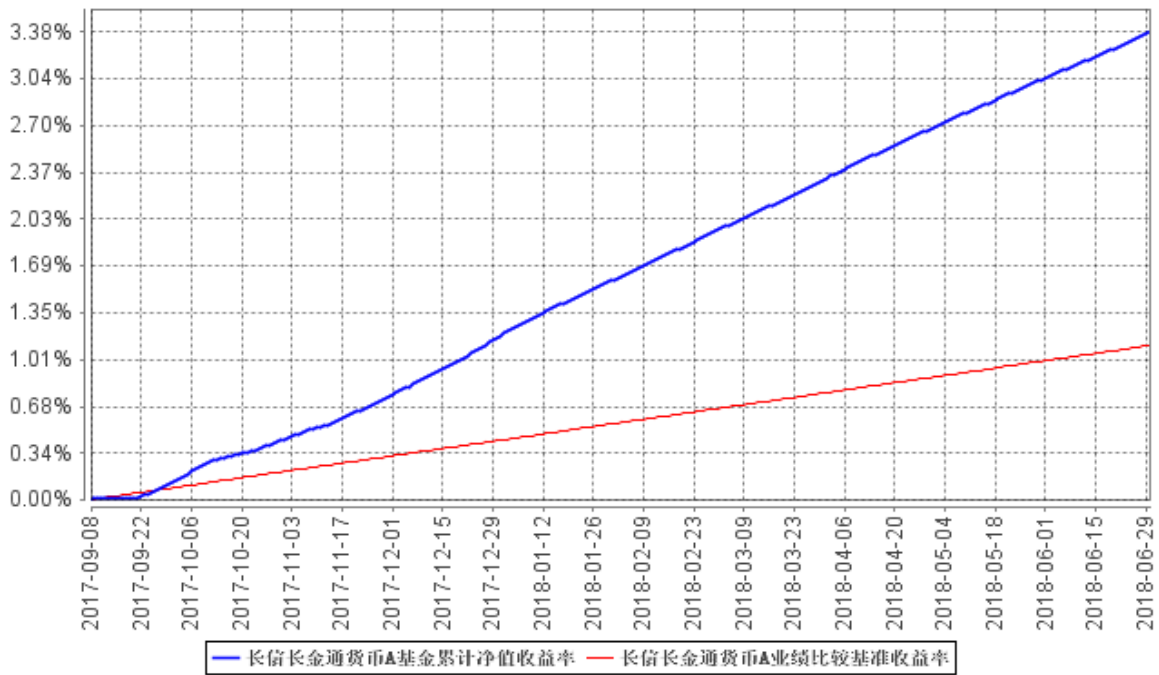
	0. 3344%	0. 0006%	0. 1126%	0. 0000%	0. 2218%	0. 0006%
	1. 0417%	0. 0010%	0. 3418%	0. 0000%	0. 6999%	0. 0010%
	2. 1648%	0. 0011%	0. 6810%	0. 0000%	1. 4838%	0. 0011%
	3. 3770%	0. 0031%	1. 1162%	0. 0000%	2. 2608%	0. 0031%

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B

	0.3461%	0.0006%	0.1126%	0.0000%	0.2335%	0.0006%
	1.0771%	0.0010%	0.3418%	0.0000%	0.7353%	0.0010%
	2.0918%	0.0029%	0.6810%	0.0000%	1.4108%	0.0029%
	2.0918%	0.0060%	1.1162%	0.0000%	0.9756%	0.0060%

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

		2017 9 8	-	8	2010 7
	(LOF)	2017 11 4	-	24	EMBA 2004 9

					(LOF)
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1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2018				GDP	6.8%				
		0.1%							
				CPI	2%				
0.6%	0.4%	PPI		3.9%			2.7%	2.4%	
				9.1		2.03	6		
			9.8%				CRA		
		MLF							

4.4.2

2018	6	30		A	2.1648%		B
2.0918%				0.6840%			

4.5

4.6

4.7

100%

4.8

5

5.1

2018

5.2

2018

	A	174, 712, 152. 62	B
12, 614, 800. 68			

5.3

2018

6

6.1

2018 6 30

	2018 6 30	2017 12 31
	1,705,381,416.02	204,589,749.56
	-	2,727.27
	-	-
	5,095,101,818.52	2,544,058,016.06
	-	-
	-	-
	4,995,101,818.52	2,544,058,016.06
	100,000,000.00	-
	-	-
	-	-
	411,691,897.54	1,467,560,825.35
	-	200,660.49
	20,981,160.90	6,848,747.01
	-	-
	646,500.00	69,000.00
	-	-

	153,476.83	24,624.94
	5,984.50	-
	192,411.54	89,346.54
	1,507,588.47	2,002,393.88
	-	-
	132,974.14	95,000.00
	1,014,044,063.12	196,299,843.63
	6,219,758,729.86	4,027,040,881.27
	-	-
	6,219,758,729.86	4,027,040,881.27
	7,233,802,792.98	4,223,340,724.90

1 2018 6 30

A

1.0000

B

1.0000

6,219,758,729.86

A

5,387,430,518.42

B

832,328,211.44

2

2017 9 8

6.2

2018 1 1 2018 6 30

	2018 1 1	2018 6 30
		207,861,960.19
1.		203,764,047.16
		55,790,856.11
		106,472,637.93
		178,108.75
		41,322,444.37
		-
2.	-	4,097,913.03
		-
		-
		4,097,913.03
		-

		-
		-
		-
3.		-
-		
4.	-	-
5.	-	-
		20,535,006.89
		6,504,911.66
		2,168,303.93
		6,102,273.63
		327.04
		5,592,384.81
		5,592,384.81
6		641.20
7		166,164.62
	-	187,326,953.30
		-
	-	187,326,953.30

2017 9 8

6.3

2018 1 1 2018 6 30

	2018 1 1	2018 6 30

--	--	--	--

1 ()

2018 1 1

3%

2

3

20%

6.4.6

6.4.6.1

6.4.6.2

6.4.7

6.4.7.1

6.4.7.1.1

6.4.7.1.2

6.4.7.1.3

	2018 1 1	2018 6 30
--	----------	-----------

	A	B	
	387,466.97	28,759.89	416,226.86
	18,895.73	-	18,895.73
	406,362.70	28,759.89	435,122.59

$$A = 0.15\% \times B$$

$$B = \frac{A}{0.01\%}$$

6.4.7.3 () ()

6.4.7.4

6.4.7.4.1

	2018 1 1	2018 6 30
	A	B
2017 9 8	-	-
	57,561,759.09	-
/	1,261,017.89	-
	-	-
/	-	-
	58,822,776.98	-
	0.95%	-

1 2017 9 8

2

3

6.4.7.4.2

6.4.7.5

	2018 1 1	2018 6 30
	5,381,416.02	6,230,949.80

1 2017 9 8

2

2018 6 30

2017 12 31

6.4.7.6**6.4.7.7****6.4.8 2018 6 30****6.4.8.1 /**

/

6.4.8.2**6.4.8.3****6.4.8.3.1**

2018 6 30

1,009,857,065.04

170211	17 11	2018 7 2	100.13	400,000	40,052,000.00
170413	17 13	2018 7 2	100.23	300,000	30,069,000.00
180201	18 01	2018 7 2	100.30	1,300,000	130,390,000.00

189918	18 18	2018 7 2	99.81	200,000	19,962,000.00
111711523	17 CD523	2018 7 2	99.31	2,105,000	209,047,550.00
111814037	18 CD037	2018 7 2	98.34	1,000,000	98,340,000.00
111814046	18 CD046	2018 7 2	98.18	53,000	5,203,540.00
111809147	18 CD147	2018 7 2	99.50	1,021,000	101,589,500.00
111782955	17 CD147	2018 7 2	99.55	1,000,000	99,550,000.00
111786285	17 CD179	2018 7 2	98.91	1,000,000	98,910,000.00
111891672	18 CD003	2018 7 2	99.61	2,000,000	199,220,000.00
111891924	18 CD029	2018 7 2	98.56	286,000	28,188,160.00
				10,665,000	1,060,521,750.00

6.4.8.3.2

7

7.1

:

			%
1		5,095,101,818.52	70.43
		4,995,101,818.52	69.05
		100,000,000.00	1.38
2		411,691,897.54	5.69
		-	-
3		1,705,381,416.02	23.58
4		21,627,660.90	0.30
5		7,233,802,792.98	100.00

7.2

:

1			4.12
			-
2		1,009,857,065.04	16.24
		-	-

20%

20%

7.3

7.3.1

	71
	84

	30
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120

120

7.3.2

		%	%
1	30	21.33	16.24
	397	0.00	-
2	30 () 60	28.68	0.00
	397	0.00	-
3	60 () 90	36.73	0.00
	397	0.00	-
4	90 () 120	11.90	0.00
	397	0.00	-
5	120 () 397	17.31	0.00
	397	0.00	-
		115.96	16.24

7.4

240

240

7.5

1		109,909,203.44	1.77
2		-	-
3		260,352,797.98	4.19
		260,352,797.98	4.19
4		-	-

5		49,998,885.13	0.80
6		-	-
7		4,574,840,931.97	73.55
8		-	-
9		4,995,101,818.52	80.31
10	397	-	-

7.6

			()			
1	111821083	18	CD083	4,500,000	445,761,101.88	7.17
2	111711523	17	CD523	3,000,000	297,558,859.55	4.78
3	111821130	18	CD130	2,000,000	199,768,477.94	3.21
4	111803091	18	CD091	2,000,000	198,995,194.70	3.20
5	111891672	18	CD003	2,000,000	198,984,369.72	3.20
6	111809147	18	CD147	2,000,000	198,780,883.47	3.20
7	111894133					

					(%)	
1	1889112	18	1A1()	1,000,000.00	100,000,000.00	1.61

7.9

7.9.1

7.9.2

1		-
2		-
3		20,981,160.90
4		646,500.00
5		-
6		-
7		-
8		21,627,660.90

7.9.3

8

8.1

	()					
A	54,163	99,466.99	412,193,199.71	7.65%	4,975,237,318.71	92.35%
B	4	208,082,052.86	832,328,211.44	100.00%	0.00	0.00%
	54,167	114,825.61	1,244,521,411.15	20.01%	4,975,237,318.71	79.99%

8.2

1		275,064,171.35	4.42%
2		254,929,218.75	4.10%
3		151,220,681.92	2.43%
4		151,114,139.42	2.43%
5		101,962,508.21	1.64%
6		70,793,736.11	1.14%
7		50,975,886.08	0.82%
8		50,248,412.81	0.81%
9		30,134,780.61	0.48%
10		30,000,000.00	0.48%

8.3

	A	5,713,635.13	0.11%

		B	0.00	0.00%
			5,713,635.13	0.09%

8.4

		A		>100
		B		

9

	A	B
2017 9 8	251,016,200.45	-
	4,027,040,881.27	-
	37,027,807,613.71	1,498,157,790.72
:	35,667,417,976.56	665,829,579.28
"_"	-	-
	5,387,430,518.42	832,328,211.44

10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

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

	1	-	-	-	-	-
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	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
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10.7.2

	-	-	-1,047,700,000.00	100.00%	-	-
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2007 48

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0.5%

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11.1

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20%

11.2

2018 8 29