

2018

2018 6 30

2018 8 29

**1**

2018 8 28

2018 1 1 2018 6 30



**2.4**

---

	www.cxfund.com.cn
	68 9 55

### 3

#### 3.1

3.1.1	(2018 1 1 - 2018 6 30 )
	794,360.87
	-350,301.47
	-0.0018
	-0.17%
3.1.2	( 2018 6 30 )
	0.0004
	200,217,094.43
	1.0004

1

2

#### 3.2

##### 3.2.1

	-0.75%	0.15%	-1.40%	0.37%	0.65%	-0.22%
	-0.38%	0.15%	-1.50%	0.29%	1.12%	-0.14%
	-0.17%	0.11%	-0.24%	0.29%	0.07%	-0.18%
	0.04%	0.10%	-1.12%	0.28%	1.16%	-0.18%



**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**


					LOF
		2018 5 10	-	8	2017

1

/

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

2018

,

PMI 6-7

5-6

PPI

CPI

4-5

**4.4.2**

2018 6 30

1.0004

1.0004

-0.17%

-0.24%

**4.5**

2018

731

**4.6**

,



## 5

### 5.1

### 5.2

### 5.3

2018

## 6

## 6.1

2018 6 30

	2018 6 30	2017 12 31
	2,112,787.90	1,319,153.66
	1,451,087.68	1,936,363.64
	24,032.05	-
	330,649,320.00	129,309,800.00
	7,958,000.00	-
	-	-
	322,691,320.00	129,309,800.00
	-	-
	-	-
	-	-
	-	65,998,499.00
	-	-
	6,571,592.04	2,526,562.39

		27,907.49	-
		74,314.51	-
		-	-
		-	-
		118,095.94	90,000.00
		140,591,725.24	522,982.79
		200,137,634.81	200,137,634.81
		79,459.62	429,761.09
		200,217,094.43	200,567,395.90
		340,808,819.67	201,090,378.69

1                      2018-06-30                      1.0004                      200137634.81

2                                      2017-11-17

## 6.2

2018 1 1                      2018 6 30

		2018 1 1	2018 6 30
			4,452,938.33
1.			6,155,864.17
			36,622.35
			5,895,454.25
			-
			223,787.57
			-
2.	-		-558,263.50
			-1,274,796.95
			-
			716,533.45
			-
			-
			-
3.	-		-1,144,662.34
4.	-		-
5.	-		-

	4,803,239.80
1	1,197,011.33
2	199,501.88
3	798,007.63
4	96,402.70
5	2,365,894.83
	2,365,894.83
6	14,913.30
7	131,508.13
-	-350,301.47
	-
-	-350,301.47

2017-11-17

## 6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	2018 1 1	2018 6 30	
	200,137,634.81	429,761.09	200,567,395.90
	-	-350,301.47	-350,301.47
-	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

-			
	200,137,634.81	79,459.62	200,217,094.43

2017-11-17

6.1 6.4

\_\_\_\_\_

**6.4**

**6.4.1**

(

(

( [2017]510

200,137,634.81

( ) 17 00489

2017 11 17

(

) (

(

)

30%

5%

\*80%+ 500 \*20%

### 6.4.2

(

### 6.4.3

2018 6 30

2018 1 1

2018 6 30

### 6.4.4

#### 6.4.4.1

1 1 12 31

2018 1 1 2018 6 30

#### 6.4.4.2

#### 6.4.4.3

#### 6.4.4.4

)

(

#### 6.4.4.5

1)

(

)

2)

3)

4)

**6.4.4.6**

**6.4.4.7**

**6.4.4.8**

( )

( )

**6.4.4.9 / ( )**

-

-

( )

-

**6.4.4.10**

1.2%

0.20%

0.80%

**6.4.4.11**

1

1

100%

2

3

4

5

**6.4.4.12**

**6.4.4.13**

<

( )> ( [2017]6 )

( )

(

[2017]13 )

(AMAC)

( [2013]13

)

<

2015 1

> ( [2014]24 )

( )

**6.4.5**

**6.4.5.1**

**6.4.5.2**

6.4.5.3

6.4.6

[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% ( )

**6.4.7**

**6.4.7.1**

**6.4.7.2**

(	
(	

**6.4.8**

**6.4.8.1**

**6.4.8.1.1**

**6.4.8.1.2**

**6.4.8.1.3**

**6.4.8.1.4**

**6.4.8.1.5**

**6.4.8.2**

**6.4.8.2.1**

	2018 1 1	2018 6 30
		1,197,011.33
		827,760.00

1 2017 11 17

2 1.2%

=

**6.4.8.2.2**



**6.4.8.4.2**

**6.4.8.5**

	2018 1 1	2018 6 30
	2,112,787.90	24,166.20

1 2017 11 17

2

2018 6 30 1,451,087.68 2017 12 31  
1,936,363.64

**6.4.8.6**

**6.4.8.7**

9 2018 6 30

**6.4.9.1**

/

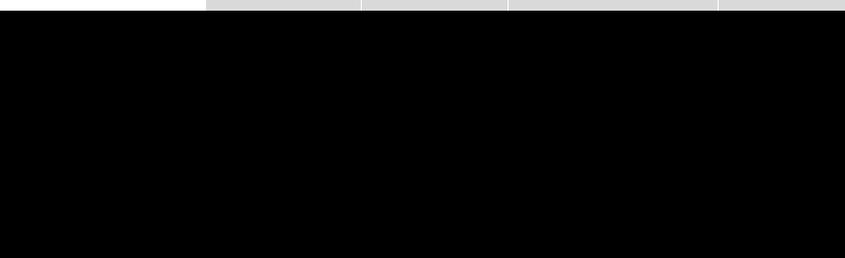
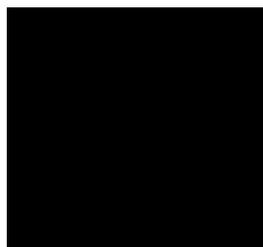
/

**6.4.9.2**

**6.4.9.3**

**6.4.9.3.1**

2018 6 30  
39,941,630.06



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111813015	18 CD015	2018 7 2	97.66	105,000	10,254,300.00
111813015	18 CD015	2018 7 2	97.66	49,000	4,785,340.00
111821014	18 CD014	2018 7 2	97.67	162,000	15,822,540.00
111894365	18 CD047	2018 7 2	95.51	100,000	9,551,000.00
				416,000	40,413,180.00

**6.4.9.3.2**

2018 6 30

100,000,000.00      2018 7 4

/

## 7

## 7.1

			%
1		7,958,000.00	2.34
		7,958,000.00	2.34
2		-	-
3		322,691,320.00	94.68
		322,691,320.00	94.68
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,563,875.58	1.05
8		6,595,624.09	1.94
9		340,808,819.67	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		-	-
C		2,098,000.00	1.05
D		-	-
E		-	-

G		-	-
H		-	-
I		-	-
J		5,860,000.00	2.93
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		7,958,000.00	3.97

**7.2.2****7.3**

1	601336		75,000	3,216,000.00	1.61
2	600036		100,000	2,644,000.00	1.32
3	300433		100,000	2,098,000.00	1.05

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

1	600036			5,968,389.00	2.98
2	600016			3,977,000.00	1.98
3	300433			3,704,893.00	1.85
4	600967			3,666,910.88	1.83
5	600887			3,374,991.00	1.68

6	601336		3,307,438.00	1.65
7	001979		2,639,764.81	1.32
8	600038		2,354,393.00	1.17
9	002465		2,070,772.84	1.03
10	002368		1,664,438.99	0.83
11	601318		1,208,119.00	0.60
12	002174		1,164,425.00	0.58
13	300223		1,067,519.00	0.53
14	000651		927,400.00	0.46

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

1	600016		3,932,283.00	1.96
2	600887		3,485,320.00	1.74
3	600967		3,405,000.00	1.70
4	001979		2,711,797.00	1.35
5	600036		2,660,000.00	1.33
6	600038		2,049,508.00	1.02
7	002465		1,940,368.00	0.97
8	002368		1,459,663.00	0.73
9	601318		1,248,600.00	0.62
10	300223		1,128,620.00	0.56
11	002174		1,090,157.00	0.54
12	300433		988,521.00	0.49
13	000651		960,259.40	0.48

**7.4.3**

	37,096,454.52
	27,060,096.40

**7.5**

1		-	-
2		-	-
3		8,030,400.00	4.01
		8,030,400.00	4.01
4		127,205,400.00	63.53
5		70,460,000.00	35.19
6		30,385,000.00	15.18
7		18,460,520.00	9.22
8		68,150,000.00	34.04
9		-	-
10		322,691,320.00	161.17

**7.6**

1	111821014	18	CD014	300,000	29,301,000.00	14.63
2	111813015	18	CD015	300,000	29,298,000.00	14.63
3	136519	16	01	200,000	19,640,000.00	9.81
4	136629	16	01	200,000	19,608,000.00	9.79
5	112358		16BOE01	170,000	16,677,000.00	8.33

**7.7****7.8**

**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		24, 032. 05
2		-
3		-
4		6, 571, 592. 04
5		-
6		-
7		-

**7.11.5**

**7.11.6**

**8**

**8.1**

( )					
1,339	149,467.99	15,501,057.50	7.75%	184,636,577.31	92.25%

**8.2**

	0.00	0.00%

**8.3**

	0
	0

## 9

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2017 11 17	200,137,634.81
	200,137,634.81
	-
:	-
"_"	-
	200,137,634.81

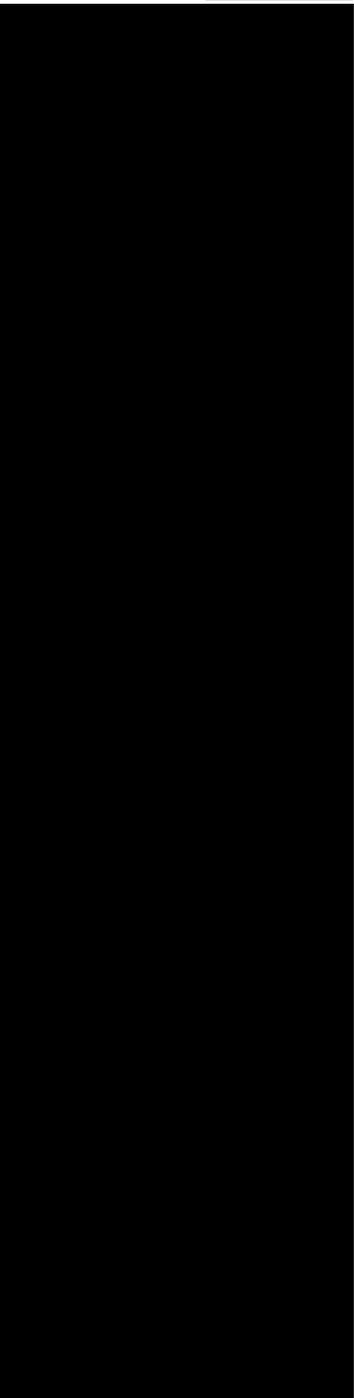
## **10**

### **10.1**

### **10.2**

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

10.7.2

4

2

**11**

**11.1**

**20%**

20%

**11.2**

2018 8 29