

2018

2018 6 30

2018 8 29

1

2018 8 24

2018 4 19

2018 6 30

2

2.1

	005137
	005137
	2018 4 19
	54,130,941.80

2.2

	300 *75% + *25%

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
--	------

3

3.1

3.1.1	(2018 4 19 - 2018 6 30)
	-137,610.11
	-1,423,027.50
	-0.0134
	-3.91%
3.1.2	(2018 6 30)
	-0.0391
	52,012,951.33
	0.9609

1 2018 4 19

2

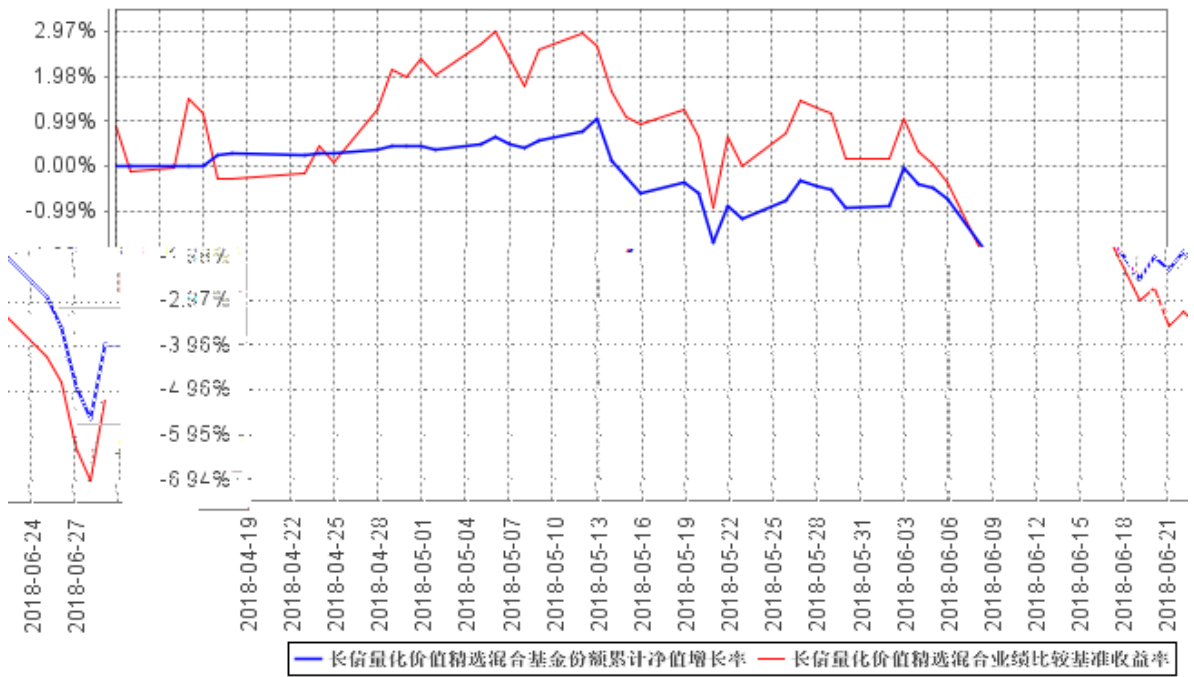
3

3.2

3.2.1

	-3.07%	0.77%	-5.69%	0.96%	2.62%	-0.19%
	-3.91%	0.56%	-5.10%	0.88%	1.19%	-0.32%

3.2.2



1

2018-04-19

2018-04-19 2018-06-30

2

6

60-95%

0%-3%

5%

4

4.1

4.1.1

			2003 63	
				1.65
			44.55%	
31.21%		15.15%		4.55%
		4.54%		
2018 6 30			61	

500

LOF

4.1.2

					LOF
--	--	--	--	--	-----

1

/

2

4.2

4.4

4.4.1

2018 6 30 0.9609 -3.91%

-5.10%

2018

15% -20%

500 16.53% 14.26% 8.33%

13.30% 300 12.90%

2018 4 19

4.4.2

0.9609 0.9609 -3.91%

0.9609 -

4.4

4.6

,

4.7

1

3

2

3

4

5

4.8

5

5.1

5.2

5.3

6

6.1

2018 6 30

	2018 6 30
	22,448,061.75
	1,263,930.47
	10,763.71
	28,504,650.25
	28,504,650.25
	-
	-
	-
	-
	-
	-
	-
	-
	5,347.52
	-
	0.99
	-
	-
	52,232,754.69
	2018 6 30
	-
	-
	-
	-
	-
	7,452.29
	65,776.49
	10,962.74
	-
	87,315.17

4.	-	-
5.	-	883,834.36
		551,629.15

1

-			
	54,130,941.80	-2,117,990.47	52,012,951.33
2018 4 19	2018 6 30		2018 4

19

6.1 6.4

6.4

6.4.1

(

[2017]1548

[2018]870

2018 2 14 2018 4

13

18 00015

2018 4 19

220,577,606.21

30,156.43

220,607,762.64

220,607,762.64

6.4.4.3

(1)

(2)

(3)

(4)

(5)

(2) (3)

(6)

6.4.4.5

(1)

(2)

(3)

(4)

6.4.4.6

6.4.4.7

6.4.4.8

/

/

/

6.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) / ()

(9) /

(10)

(11) /

(12)

6.4.4.10

6.4.4.11

1

3

2

3

4

5

6.4.4.12

(1)

(2)

(3)

6.4.4.13

(1)

() > ([2017]6) <

(2)

) ([2017]13) (AMAC) ([2013]13)

(3)

< 2015 1 > ([2014]24) ()

6.4.5

6.4.5.1

6.4.5.2

6.4.5.3

6.4.6

6.4.6.1

2008 4 24

3 1

2008 9 19

[2005]103

6.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.6.3

2011

2011

7%

3%

2%

6.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

26 42

1

25%

20%

[2015]101

2015 9 8

1

6.4.7**6.4.7.1****6.4.7.2**

6.4.8**6.4.8.1****6.4.8.1.1**

	2018 4 19 () 2018 6 30	
	105,034,363.35	100.00%

2018 4 19

6.4.8.1.2**6.4.8.1.3**

	2018 4 19 () 2018 6 30	
	366,000,000.00	100.00%

2018 4 19

6.4.8.1.4**6.4.8.1.5**

	2018 4 19 () 2018 6 30			
	87,315.17	100.00%	87,315.17	100.00%

1 2018 4 19

2

6.4.8.2**6.4.8.2.1**

	2018 4 19 () 2018 6 30
	314,749.80
	2,744.56

1 2018 4 19

2

1.5%

H

H

E

6.4.8.2.2

	2018 4 19 () 2018 6 30
	52,458.25

1 2018 4 19

2 0.25%

H 0.25

H

E

6.4.8.3

()

()

6.4.8.4**6.4.8.4.1****6.4.8.4.2****6.4.8.5**

	2018 4 19 () 2018 6 30

6.4.8.6**6.4.8.7****6.4.9 2018 6 30****6.4.9.1 /**

/

6.4.9.2

000426		2018 6 19		7.21	2018 8 27	6.47	64,000	482,957.00	461,440.00	-

6.4.9.3**6.4.9.3.1****6.4.9.3.2**

7

7.1

			%
1		28,504,650.25	54.57
		28,504,650.25	54.57
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		23,711,992.22	45.40
8		16,112.22	0.03
9		52,232,754.69	100.00

7.2

7.2.1

			(%)
A		-	-
B		461,440.00	0.89
C		13,100,345.00	25.19
D		495,824.00	0.95
E		-	-
F		623,211.00	1.20

G		628,680.00	1.21
H		-	-
I		690,084.00	1.33
J		9,507,731.00	18.28
K		1,296,504.00	2.49

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

1	601318		3,444,782.00	6.62
2	600519		2,200,840.75	4.23
3	601288		2,074,743.00	3.99
4	000333		2,041,053.00	3.92
5	000651		1,729,735.00	3.33
6	002142		1,550,545.00	2.98
7	601888		1,492,435.09	2.87
8	000830		1,470,296.00	2.83
9	600031		1,401,517.00	2.69
10	600741		1,378,893.00	2.65
11	000001		1,367,191.00	2.63
12	601398		1,365,347.00	2.63
13	600567		1,333,105.00	2.56
14	000858		1,242,829.00	2.39
15	300335		1,229,863.00	2.36
16	601009		1,190,858.00	2.29
17	000338		1,092,274.00	2.10
18	600030		1,046,423.00	2.01
19	600585		1,037,644.42	1.99
20	002717		966,618.00	1.86

7.4.2**2% 20**

1	600519		986,748.00	1.90
2	000830		970,349.00	1.87
3	000568		907,486.00	1.74
4	601288		887,244.00	1.71
5	002008		865,263.00	1.66

6	601318		856,017.00	1.65
7	601601		813,362.00	1.56
8	600567		766,257.00	1.47
9	600486		728,359.00	1.40
10	603799		726,737.00	1.40
11	002460		721,996.50	1.39
12	601128		717,236.00	1.38
13	600104		709,047.03	1.36
14	002717		706,348.00	1.36
15	000333		699,519.00	1.34
16	600741		688,038.00	1.32
17	601888		685,157.00	1.32
18	300335		674,698.00	1.30
19	603027		674,367.00	1.30
20	601006		670,347.00	1.29

7.4.3

	67,850,389.64
	37,183,973.71

7.5

7.6

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		10,763.71
2		-
3		-
4		5,347.52
5		0.99
6		-
7		-
8		-

9		16, 112. 22
---	--	-------------

7.12.4

7.12.5

7.12.6

8

8.1

()					
321	168,632.22	52,910,103.34	97.74%	1,220,838.46	2.26%

8.2

	0.00	0.00%

8.3

	0
	0

9

2018 4 19	220,607,762.64
	20,971.86
:	166,497,792.70
"_"	-
	54,130,941.80
2018 4 19	2018 4 19 2018 6

30

10

10.1

10.2

10.3

10.4

10.5

	-	-366,000,000.00	100.00%	-	-	-

1

2

2

1998 29

2007 48

1

1

2

3

4

2

11

11.1

20%

		20%					
1	2018 4 19 4	0.00	50,007,450.00	50,007,450.00	0.00	0.00%	
	2018 4 25						
	2018 4 19 5	0.00	50,001,250.00	50,001,250.00	0.00	0.00%	
	2018 5 20						
3	2018 5 21 6	0.00	29,999,000.00	0.00	29,999,000.00	55.42%	
	2018 6 30						
4	2018 5 22 6	0.00	14,999,675.00	0.00	14,999,675.00	27.71%	
	2018 6 30						
-	-	-	-	-	-	-	
1							
2							
3							

11.2

2018 8 29