

2018

2018 6 30

2018 8 29

§ 1

§ 2

2.1

	519996
	519997
	519996
	2005 1 17
	1, 460, 647, 409. 67

2.2

	1 “ ” “ ” “ ” “ ”
	2
	3
	A 100 × 80% × 20%

--	--

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816

2.4

	www.cxfund.com.cn
	28 68 9 9

§ 3

3.1

3.1.1	(2018 1 1 - 2018 6 30)
	5,486,013.57
	-74,447,786.34
	-0.0524
	-5.31%
3.1.2	(2018 6 30)
	-0.0663
	1,363,868,579.41
	0.9337

1

2

3.2

3.2.1

	-6.52%	1.46%	-5.50%	1.00%	-1.02%	0.46%
	-7.92%	1.17%	-6.77%	0.92%	-1.15%	0.25%
	-5.31%	1.14%	-8.89%	0.95%	3.58%	0.19%
	1.46%	0.93%	1.48%	0.80%	-0.02%	0.13%
	-6.53%	1.70%	-1.81%	1.13%	-4.72%	0.57%

§ 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 1 5	-	8	2014

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

	2018	A		13.9%	300
	12.9%	14.26%	8.3%		
			300		10%
2018			300		

4.4.2

2018	6	30	0.9337	2.9737
	-5.31%		-8.89%	

4.5

2018 “
”

- 1.
- 2.
- 3.
- 4.

“ ”

2018

30% 2018 30

4.6

“ ”

,

4.7

,

1

“ ”

2

3

4

5

6		90%	
7			4
	3		
8			

4.8

§ 5

5.1

2018 1 1 2018 6 30

5.2

5.3

§ 6

6.1

2018 6 30

	2018 6 30	2017 12 31
	42,913,747.42	79,923,859.51
	4,441,631.12	8,424,120.70
	1,090,889.98	1,241,228.10
	1,340,137,265.13	1,338,642,428.13
	1,040,465,279.82	1,114,281,349.33
	-	-
	299,671,985.31	224,361,078.80
	-	-
	-	-
	-	-
	-	-
	-	-
	3,105,525.36	1,707,538.47
	-	-
	38,313.16	13,190.07

	5,306.72	1,886.40
	-	-
	-	-
	-	-
	743,100.41	869,237.46
	27,858,792.76	17,705,907.54
	1,460,647,409.67	1,432,189,230.40
	-96,778,830.26	-19,942,772.96
	1,363,868,579.41	1,412,246,457.44
	1,391,727,372.17	1,429,952,364.98

2018 6 30

0.9337

1,460,647,409.67

6.2

2018 1 1 2018 6 30

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	-53,139,564.39	92,622,452.83
1.	4,381,731.07	1,437,703.69
	253,637.63	276,014.13
	4,128,093.44	1,157,285.35
	-	-
	-	402.78
	-	-
2.	22,357,473.00	-1,603,659.92
	8,668,814.27	21,814,988.63
	-	-
	2,904,203.54	-27,136,381.78
	-	-
	-	-
	-	-
	10,784,455.19	3,717,733.23
3.	-79,933,799.91	92,768,454.55
4.	-	-
5.	55,031.45	19,954.51

	21,308,221.95	9,226,030.71
1	10,572,196.31	5,236,807.04
2	1,762,032.73	872,801.11
3	-	-
4	8,799,385.51	2,955,754.15
5	-	-
	-	-
6	1,381.63	-
7	173,225.77	160,668.41
“ - ”	-74,447,786.34	83,396,422.12
	-	-
“ - ”	-74,447,786.34	83,396,422.12

6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		

	2017 1 1 2017 6 30		
	726,326,444.24	-58,194,490.20	668,131,954.04
	-	83,396,422.12	83,396,422.12
“ - ”	60,608,207.56	-1,869,806.77	58,738,400.79
1.	113,733,877.27	-3,139,767.83	110,594,109.44
2.	-53,125,669.71	1,269,961.06	-51,855,708.65
	-	-	-
“ - ”			
	786,934,651.80	23,332,125.15	810,266,776.95

6.1 6.4

6.4**6.4.1**

“ ”)

“ ” [2004]98

2005 1 17

1,182,530,117.97

2014 8 8

2015 8 7

60%-80% 15%-35% 5%-15%

80%

80%

A 100 × 80%+ × 20%

6.4.2

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

		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	
	662,017,612.14		11.14%		435,814,124.36		21.85%	

6.4.7.1.2

	2018 1 1		2018 6 30		2017 1 1		2017 6 30	
--	----------	--	-----------	--	----------	--	-----------	--

	21,460,143.18	9.50%	11,747,585.30	7.87%

6.4.7.1.3**6.4.7.1.4****6.4.7.1.5**

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

	30	
	10,572,196.31	5,236,807.04
	1,041,973.57	1,135,691.58

1.5%

= × 1.5%/

6.4.7.2.2

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
		1,762,032.73		872,801.11

0.25%

= × 0.25%/

6.4.7.3

()

()

6.4.7.4**6.4.7.4.1****6.4.7.4.2****6.4.7.5**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
	42,913,747.42	192,370.77	51,096,941.96	251,149.97

“

”

2018 6 30 4,441,631.12 (2017 12 31 8,424,120.70)

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

6.4.8.1.1										
603693		2018 6 25	2018 7 3		9.00	9.00	5,384	48,456.00	48,456.00	-
603706		2018 6 29	2018 7 9		13.09	13.09	1,765	23,103.85	23,103.85	-
603105		2018 6 29	2018 7 9		4.83	4.83	3,410	16,470.30	16,470.30	-
601138		2018 5 28	2019 6 7		13.77	16.40	17,576	242,021.52	288,246.40	-

6.4.8.2

002310		2018 5 25		13.08	2018 8 27	13.47	100,081	2,026,285.91	1,309,059.48	-

6.4.8.3

6.4.8.3.1

6.4.8.3.2

§ 7

M		529,549.45	0.04
N		81,226.14	0.01
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		1,040,465,279.82	76.29

7.2.2**7.3**

1	002024		4,000,000	56,320,000.00	4.13
2	601877		2,222,836	49,613,699.52	3.64
3	000651		1,049,903	49,502,926.45	3.63
4	300383		3,600,018	48,276,241.38	3.54
5	600585		1,400,112	46,875,749.76	3.44
6	601398		8,000,000	42,560,000.00	3.12
7	601939		5,500,417	36,027,731.35	2.64
8	603808		1,600,000	36,016,000.00	2.64
9	600048		2,800,000	34,160,000.00	2.50
10	300170		1,802,400	29,270,976.00	2.15

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7.4**7.4.1**

2% 20

1	600115		99,129,740.38	7.02
2	600029		76,208,331.06	5.40
3	000651		74,528,450.98	5.28

4	601688		73,242,480.44	5.19
5	600567		71,332,561.74	5.05
6	603365		68,507,252.47	4.85
7	300383		59,524,604.22	4.21
8	600352		58,404,874.83	4.14
9	603989		54,405,791.40	3.85
10	600048		53,096,300.70	3.76
11	000069		50,093,963.87	3.55
12	600585		47,961,199.28	3.40
13	600340		46,321,773.15	3.28
14	002382		46,293,770.15	3.28
15	601877		46,018,913.32	3.26
16	001979		45,504,956.97	3.22
17	300685		44,569,809.58	3.16
18	600782		43,650,162.35	3.09
19	002463		43,607,714.13	3.09
20	300618		43,434,464.29	3.08
21	002027		42,756,650.20	3.03
22	600030		42,069,221.40	2.98
23	601336		41,858,835.00	2.96
24	300373		40,990,147.85	2.90
25	000063		40,441,456.87	2.86
26	300036		40,423,429.30	2.86
27	601155		39,723,775.30	2.81
28	600409		37,535,057.42	2.66
29	002146		36,850,615.40	2.61
30	600498		36,233,192.04	2.57
31	600491		35,960,539.63	2.55
32	603808		34,401,856.66	2.44
33	000002		34,046,923.59	2.41
34	600566		33,646,783.58	2.38
35	002110		33,253,141.24	2.35
36	600028		33,002,465.32	2.34
37	002138		32,627,718.12	2.31
38	601988		32,448,000.00	2.30
39	603900		32,289,841.43	2.29

40	603877		31,612,926.18	2.24
41	002640		31,396,091.89	2.22
42	002310		29,994,682.00	2.12
43	600690		29,243,490.94	2.07
44	600570		29,223,203.98	2.07
45	002706		28,986,406.28	2.05
46	002410		28,812,736.90	2.04
47	601939		28,515,821.37	2.02
48	600383		28,513,334.00	2.02
49	300138		28,450,839.54	2.01

“ ”

7.4.2**2% 20**

1	600115		113,590,205.52	8.04
2	002310		96,173,014.81	6.81
3	600029		84,963,922.75	6.02
4	600352		73,361,948.75	5.19
5	600030		67,719,803.97	4.80
6	600567		67,073,478.75	4.75
7	601111		65,021,888.92	4.60
8	001979		64,685,271.97	4.58
9	600519		60,996,349.06	4.32
10	601688		59,006,545.99	4.18
11	600398		57,499,681.19	4.07
12	002640		57,409,174.53	4.07
13	000858		57,136,251.96	4.05
14	000895		56,365,212.08	3.99
15	603365		54,774,546.42	3.88
16	600340		51,179,211.00	3.62
17	000069		49,326,654.60	3.49
18	000651		46,748,782.88	3.31
19	600782		46,410,948.00	3.29
20	000063		44,861,042.42	3.18
21	600028		44,254,767.00	3.13
22	002706		43,541,345.86	3.08

23	300618		41, 742, 747. 20	2. 96
24	600153		40, 360, 309. 40	2. 86
25	603877		39, 996, 789. 29	2. 83
26	002027		39, 686, 023. 58	2. 81
27	601336		36, 917, 740. 98	2. 61
28	002463		35, 864, 890. 28	2. 54
29	601939		35, 817, 225. 18	2. 54
30	600491		35, 806, 747. 04	2. 54
31	002146		35, 675, 263. 96	2. 53
32	603708		35, 545, 720. 40	2. 52
33	600566		35, 322, 646. 68	2. 50
34	002241		33, 682, 500. 16	2. 39
35	600887		32, 926, 362. 00	2. 33
36	600690		31, 407, 282. 12	2. 22
37	603900		29, 674, 544. 15	2. 10
38	601988		29, 635, 893. 00	2. 10
39	603589		29, 209, 660. 11	2. 07
40	600258		29, 077, 204. 53	2. 06
41	002382		28, 907, 572. 80	2. 05

“ ”

7.4.3

	2, 970, 659, 334. 74
	2, 974, 737, 758. 40

“ ” “ ”

7.5

1		61, 612, 400. 00	4. 52
2		-	-
3		71, 050, 000. 00	5. 21
		71, 050, 000. 00	5. 21
4		-	-
5		-	-
6		-	-

7		167,009,585.31	12.25
8		-	-
9		-	-
10		299,671,985.31	21.97

7.6

1	018002	1302	700,000	71,050,000.00	5.21
2	113013		450,280	45,617,866.80	3.34
3	113011		400,000	40,592,000.00	2.98
4	010107	21	370,000	37,814,000.00	2.77
5	110031		280,000	28,655,200.00	2.10

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		1, 090, 889. 98
2		-
3		-
4		3, 105, 525. 36
5		38, 313. 16
6		-
7		-
8		-
9		4, 234, 728. 50

7.12.4

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§ 8

8.1

()					
33,903	43,083.13	888,862,307.50	60.85%	571,785,102.17	39.15%

8.2

	19,787.97	0.00%

8.3

	0
	0

§ 9

2005 1 17	1, 182, 530, 117. 97
	1, 432, 189, 230. 40

§ 10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	797,336,630.86	13.42%	583,089.98	11.01%	-
	1	787,980,471.68	13.26%	733,849.10	13.86%	-
	1	729,955,638.11	12.28%	679,805.50	12.84%	-
	1	727,395,433.19	12.24%	677,420.01	12.79%	-

	2	662,017,612.14	11.14%	585,169.66	11.05%	-
	1	413,170,493.53	6.95%	384,782.51	7.26%	-
	1	331,656,337.38	5.58%	308,872.03	5.83%	-
	1	243,083,265.48	4.09%	226,382.07	4.27%	-
	1	238,431,537.09	4.01%	222,051.75	4.19%	-
	2	237,242,482.62	3.99%	220,943.86	4.17%	-
	1	206,336,138.68	3.47%	192,161.41	3.63%	-
	1	181,264,552.23	3.05%	168,812.02	3.19%	-
	1	151,783,109.06	2.55%	141,355.30	2.67%	-
	1	144,951,569.68	2.44%	106,002.79	2.00%	-
	1	89,844,520.56	1.51%	65,703.53	1.24%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

10.7.2

	71,457,294.10	31.63%	-	-	-	-
	-	-	-	-	-	-
	6,445,510.10	2.85%	-	-	-	-
	21,583,333.60	9.56%	-	-	-	-
	21,460,143.18	9.50%	-	-	-	-

3

4

2

§ 11

11.1

20%

		20%					
1	2018 1 1 2018 6 30	323,394,891.98	100,856,278.37	0.00	424,251,170.35	29.05%	
2	2018 1 31 2018 4 19	277,525,365.39	0.00	0.00	277,525,365.39	19.00%	
	-	-	-	-	-	-	
1							
2							
3							

11.2