

2018

2018 6 30

2018 8 29

§ 1

1.1

2018 8 24

2018 1 1      2018 6 30

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	12
4.5	.....	13
4.6	.....	13
4.7	.....	13
4.8	.....	14
<b>§5</b>	.....	<b>15</b>
5.1	.....	15
5.2	.....	15
5.3	.....	15
<b>§6</b>	.....	<b>16</b>
6.1	.....	16
6.2	.....	17
6.3	.....	18

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6.4	.....	19
<b>§7</b>	.....	<b>41</b>
7.1	.....	41
7.2	.....	41
7.3	.....	42
7.4	.....	45
7.5	.....	47
7.6	.....	47
7.7	.....	47
7.8	.....	48
7.9	.....	48
7.10	.....	48
7.11	.....	48
7.12	.....	48
<b>§8</b>	.....	<b>50</b>
8.1	.....	50
8.2	.....	50
8.3	.....	50
<b>§9</b>	.....	<b>51</b>
<b>§10</b>	.....	<b>52</b>
10.1	.....	52
10.2	.....	52
10.3	.....	52
10.4	.....	52
10.5	.....	52
10.6	.....	52
10.7	.....	52
10.8	.....	54
<b>§11</b>	.....	<b>57</b>
11.1	..... 20%	57

---

11.2	.....	57
<b>§12</b>	.....	<b>58</b>
12.1	.....	58
12.2	.....	58
12.3	.....	58

§ 2

2.1

	519994
	519995
	519994
	2006 4 30
	4,967,242,320.68

2.2

	“ ”
	A × 70% × 30%

2.3

	021-61009999	021-61618888
	zhouyg@xfund.com.cn	hub5@spdb.com.cn
	4007005566	95528

	021-61009800	021-63602540
	68 9	12
	9 68	689
	200120	200120

**2.4**

	www.cxfund.com.cn
	68 9
	12

**2.5**

		17

## § 3

### 3.1

3.1.1	(2018 1 1 - 2018 6 30 )
	-28,384,288.78
	-152,886,126.81
	-0.0466
	-8.87%
	-6.62%
3.1.2	( 2018 6 30 )
	327,548,813.51
	0.0659
	2,375,880,582.79
	0.4783
3.1.3	( 2018 6 30 )
	170.77%

1

2

3

### 3.2

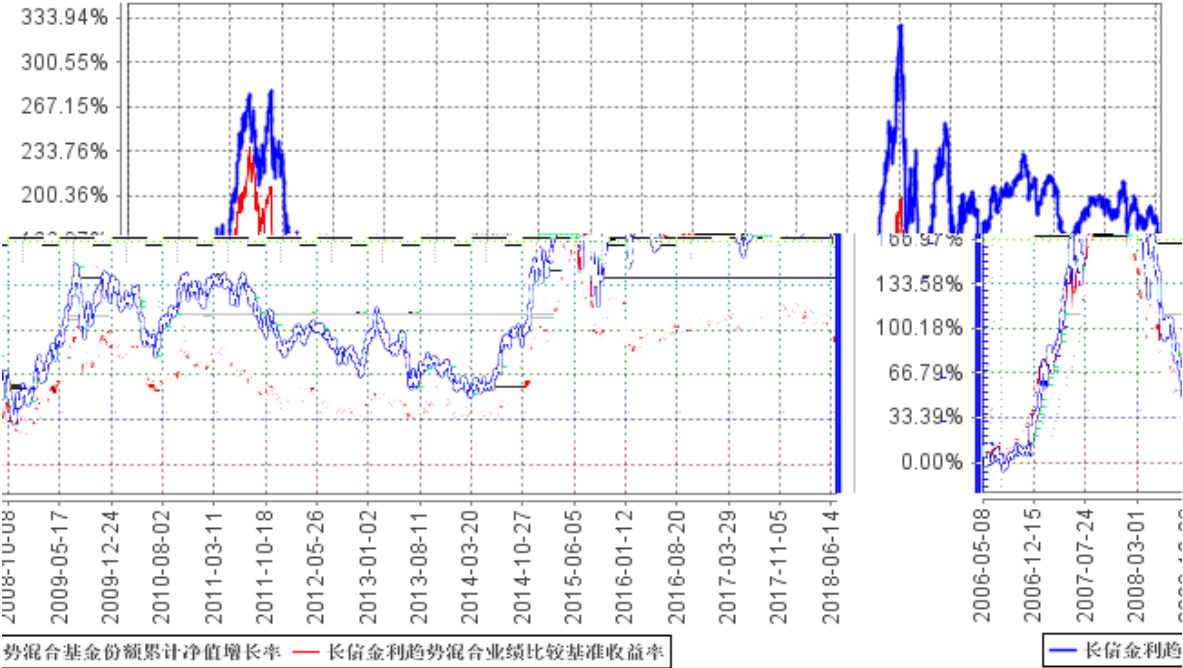
#### 3.2.1

	-4.51%	1.27%	-5.48%	0.81%	0.97%	0.46%
	-4.87%	1.12%	-6.60%	0.74%	1.73%	0.38%
	-6.62%	1.23%	-8.73%	0.76%	2.11%	0.47%
	-1.14%	1.06%	-6.36%	0.60%	5.22%	0.46%
	-20.99%	1.97%	-23.47%	1.07%	2.48%	0.90%
	170.77%	1.76%	94.19%	1.37%	76.58%	0.39%



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3.2.2



1 2006-04-30 2018-06-30

2 6

---

§ 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

	500	2016 7 15	-	17	2015 4  500

1

/

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

### 4.4.1

2018 A  
-13.90% 300 -12.90% 500 -16.53% 1000  
-20.08%

2018 2 ,

2018 -6.62%

**4.4.2**

2018 6 30 0.4783 -6.62%  
-8.73%

**4.5**

“ ”

A

**4.6**

“ ”

,

**4.7**

2018 5 24

	2018 5 28	2018 5 30	2018 5 22
	72,715,026.31		106,655,057.37
1			
2		6	
80%			
3			

§ 5

5.1

“ ”

5.2

2018 5 24		
	2018 5 22	2018 5 28
2018 5 30	106,655,057.37	72,715,026.31

5.3

“ ”

## § 6

## 6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	192,261,605.55	27,982,215.85
		4,302,720.76	5,995,157.29
		470,734.09	418,787.50
	6.4.6.2	2,179,174,143.35	1,380,209,774.38
		1,681,544,143.35	1,301,809,774.38
		-	-
		497,630,000.00	78,400,000.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	100,000,000.00	-
		-	90,197,449.27
	6.4.6.5	5,662,775.65	1,232,120.31
		-	-
		176,623.06	81,920.51
		-	-
	6.4.6.6	-	-
		2,482,048,602.46	1,506,117,425.11
		2018 6 30	2017 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		100,000,000.00	1.60
		682,061.02	1,174,937.56
		3,006,847.45	1,903,329.26
		501,141.23	317,221.56
		-	-
	6.4.6.7	1,707,626.27	2,109,449.52



		-	-
		-	-
		-	-
		-	-
	6.4.6.8	270,343.70	418,856.90
		106,168,019.67	5,923,796.40
	6.4.6.9	2,048,331,769.28	1,146,501,976.88
	6.4.6.10	327,548,813.51	353,691,651.83
		2,375,880,582.79	1,500,193,628.71
		2,482,048,602.46	1,506,117,425.11

2018 6 30

0.4783

1	6.4.9.2.1	12, 716, 608. 58	13, 396, 968. 89
2	6.4.9.2.2	2, 119, 434. 78	2, 232, 828. 15
3		-	-
4	6.4.6.19	5, 499, 328. 26	4, 741, 164. 70
5		-	-
		-	-
6		0. 10	-
7	6.4.6.20	154, 958. 45	153, 813. 32
	“ - ”	-152, 886, 126. 81	-188, 630, 563. 74
		-	-
	“ - ”	-152, 886, 126. 81	-188, 630, 563. 74

### 6.3

2018 1 1 2018 6 30

	2018 1 1 2018 6 30		
	1, 146, 501, 976. 88	353, 691, 651. 83	1, 500, 193, 628. 71
	-	-152, 886, 126. 81	-152, 886, 126. 81
“ - ”	901, 829, 792. 40	233, 398, 345. 86	1, 135, 228, 138. 26
1.	974, 356, 233. 77	256, 702, 076. 70	1, 231, 058, 310. 47
2.	-72, 526, 441. 37	-23, 303, 730. 84	-95, 830, 172. 21
	-	-106, 655, 057. 37	-106, 655, 057. 37
“ - ”			
	2, 048, 331, 769. 28	327, 548, 813. 51	2, 375, 880, 582. 79

	2017 1 1 2017 6 30		
	1, 539, 413, 615. 48	595, 713, 559. 23	2, 135, 127, 174. 71
	-	-188, 630, 563. 74	-188, 630, 563. 74
“ - ”	-266, 389, 561. 30	-106, 650, 863. 65	-373, 040, 424. 95
1.	44, 641, 249. 13	13, 111, 034. 86	57, 752, 283. 99
2.	-311, 030, 810. 43	-119, 761, 898. 51	-430, 792, 708. 94
	-	-	-
“ - ”			
	1, 273, 024, 054. 18	300, 432, 131. 84	1, 573, 456, 186. 02

6.1 6.4

**6.4****6.4.1**

“ ” )

“ ” [2005]168

2006 4 30

613, 254, 516. 24

2014 8 8

0-35%

60-95%

---

### 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%	2018	7	1	1%

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

22 58

	1	1	1	50%
1	25%			20%

[2015]101

2015 9 8

1

**6.4.6****6.4.6.1**

	2018 6 30
	192,261,605.55
	-
1	-
1-3	-
3	-
	-
	192,261,605.55

**6.4.6.2**

	2018 6 30		
	1,781,289,971.41	1,681,544,143.35	-99,745,828.06
-	-	-	-
	-	-	-
	495,585,085.00	497,630,000.00	2,044,915.00
	495,585,085.00	497,630,000.00	2,044,915.00
	-	-	-
	-	-	-
	-	-	-
	2,276,875,056.41	2,179,174,143.35	-97,700,913.06

**6.4.6.3**

/

/

**6.4.6.4****6.4.6.4.1**

:

	2018 6 30	
	-	-
	-	-
	100,000,000.00	-
	100,000,000.00	-

**6.4.6.4.2****6.4.6.5**

	2018 6 30
	67,779.09
	-
	-
	1,742.67
	5,593,063.18
	-
	-
	-



	1, 707, 626. 27
--	-----------------

**6.4.6.8**

	2018 6 30
	-
	2, 035. 58
	219, 177. 14
	44, 630. 98
	4, 500. 00
	270, 343. 70

**6.4.6.9**

	2018 1 1	2018 6 30
	2, 780, 251, 473. 89	1, 146, 501, 976. 88
	2, 362, 866, 436. 41	974, 356, 233. 77
( "-" )	-175, 875, 589. 62	-72, 526, 441. 37
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	4, 967, 242, 320. 68	2, 048, 331, 769. 28

**6.4.6.10**

	327, 559, 614. 58	26, 132, 037. 25	353, 691, 651. 83
	-28, 384, 288. 78	-124, 501, 838. 03	-152, 886, 126. 81
	230, 313, 943. 48	3, 084, 402. 38	233, 398, 345. 86
	251, 154, 692. 46	5, 547, 384. 24	256, 702, 076. 70
	-20, 840, 748. 98	-2, 462, 981. 86	-23, 303, 730. 84
	-106, 655, 057. 37	-	-106, 655, 057. 37
	422, 834, 211. 91	-95, 285, 398. 40	327, 548, 813. 51

**6.4.6.11**

	2018 1 1	2018 6 30
		940,356.82
		-
		39,031.58
		34,434.81
		-
		1,013,823.21

“ ”

**6.4.6.12****6.4.6.12.1**

——

	2018 1 1	2018 6 30
		1,988,231,638.91
		2,016,063,351.52
		-27,831,712.61

**6.4.6.13****6.4.6.13.1**

	2018 1 1	2018 6 30
——		847,163.00
——		-
——		-
		847,163.00

**6.4.6.13.2**

——

	2018 1 1	2018 6 30
		247,165,535.13
		244,645,525.00

	1, 672, 847. 13
	847, 163. 00

**6.4.6.13.3**      —

**6.4.6.13.4**      —

**6.4.6.13.5**

**6.4.6.14**

**6.4.6.14.1**

**6.4.6.15**

**6.4.6.15.1**      —

**6.4.6.15.2**      —

**6.4.6.16**

	2018 1 1	2018 6 30
		13, 444, 172. 18
		-
		13, 444, 172. 18

**6.4.6.17**

	2018 1 1	2018 6 30
1.		-124, 501, 838. 03
—		-126, 705, 933. 03
—		2, 204, 095. 00
—		-

---	-
---	-
2.	-
---	-
3.	-
	-
	-124, 501, 838. 03

**6.4.6.18**

	2018	1	1	2018	6	30
						114, 217. 95
						1, 937. 07
						116, 155. 02

7

25%

**6.4.6.19**

	2018	1	1	2018	6	30
						5, 499, 328. 26
						-
						5, 499, 328. 26

**6.4.6.20**

	2018	1	1	2018	6	30
						44, 630. 98
						99, 177. 14
						9, 000. 00
						2, 150. 33
						-
						154, 958. 45

“ ”

**6.4.7****6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

( “ ” )	
“ ”	
( “ ” )	

**6.4.9****6.4.9.1****6.4.9.1.1**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
	261,688,334.01	5.80%	-	-

**6.4.9.1.2****6.4.9.1.3**

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

	100,000,000.00	100.00%	-	-

**6.4.9.1.4****6.4.9.1.5**

	2018 1 1 2018 6 30			
	243,710.96	7.84%	243,710.96	14.31%
	2017 1 1 2017 6 30			
	-	-	-	-

**6.4.9.2****6.4.9.2.1**

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	12,716,608.58	13,396,968.89
	2,966,267.56	3,210,836.74

1.5%

H=E× /

H

E

**6.4.9.2.2**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
		2,119,434.78		2,232,828.15

0.25%

H=E× /

H

E

**6.4.9.3**

( )

( )

**6.4.9.4****6.4.9.4.1****6.4.9.4.2****6.4.9.5**

	2018 1 1	2018 6 30	2017 1 1	2017 6 30
	192,261,605.55	940,356.82	223,479,718.82	1,866,865.21

2018 6 30

“ ”

2017 12 31

**6.4.9.6****6.4.9.7****6.4.10**

			10					
1	2018 5 28	2018 5 28	0.270	72,715,026.31	33,940,031.06	106,655,057.37		
	-	-	0.270	72,715,026.31	33,940,031.06	106,655,057.37		

**6.4.11 2018 6 30****6.4.11.1 /**

6.4.11.1.1										
603693		2018 6 25	2018 7 9		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	-

**6.4.11.2**

--	--	--	--	--	--	--	--	--	--	--



17,493,944.38	14,687,352.00	-

### **6.4.12.2**

**6.4.12.2.2****6.4.12.2.3**

	2018 6 30	2017 12 31
A-1	-	-
A-1	-	-
	417,789,000.00	-
	417,789,000.00	-

AA+

**6.4.12.2.4**

	2018 6 30	2017 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	29,826,000.00	28,665,000.00
	29,826,000.00	28,665,000.00

**6.4.12.2.5****6.4.12.2.6****6.4.12.3****6.4.12.3.1**

## 6.4.12.4

## 6.4.12.4.1

## 6.4.12.4.1.1

2018 30	6	6	6	- 1	1-5	5		
	192,261,605.55			-	-		-	192,261,605.55
	4,302,720.76			-	-		-	4,302,720.76
	470,734.09			-	-		-	470,734.09
	228,269,000.00	239,535,000.00				-29,826,000.00	1,681,544,143.35	2,179,174,143.35
	100,000,000.00			-	-		-	100,000,000.00
	-			-	-		5,662,775.65	5,662,775.65
	-			-	-		176,623.06	176,623.06
	525,304,060.40	239,535,000.00				-29,826,000.00	1,687,383,542.06	2,482,048,602.46

	-	-	-	-	100,000,000.00	100,000,000.00
	-	-	-	-	682,061.02	682,061.02
	-	-	-	-	3,006,847.45	3,006,847.45
	-	-	-	-	501,141.23	501,141.23
	-	-	-	-	1,707,626.27	1,707,626.27
	-	-	-	-	270,343.70	270,343.70
	-	-	-	-	106,168,019.67	106,168,019.67
	525,304,060.40	239,535,000.00	-29,826,000.00	1,581,215,522.39	2,375,880,582.79	
2017 12 31	6	6 -1	1-5	5		
	27,982,215.85	-	-	-	-	27,982,215.85
	5,995,157.29	-	-	-	-	5,995,157.29
	418,787.50	-	-	-	-	418,787.50
	-	49,735,000.00	-28,665,000.00	1,301,809,774.38	1,380,209,774.38	
	-	-	-	-	90,197,449.27	90,197,449.27
	-	-	-	-	1,232,120.31	1,232,120.31
	-	-	-	-	81,920.51	81,920.51
	-	-	-	-	-	-
	34,396,160.64	49,735,000.00	-28,665,000.00	1,393,321,264.47	1,506,117,425.11	
	-	-	-	-	1.60	1.60
	-	-	-	-	1,174,937.56	1,174,937.56
	-	-	-	-	1,903,329.26	1,903,329.26
	-	-	-	-	317,221.56	317,221.56
	-	-	-	-	2,109,449.52	2,109,449.52
	-	-	-	-	418,856.90	418,856.90

---

	-	-	-	-	5,923,796.40	5,923,796.40
	34,396,160.64	49,735,000.00	-	28,665,000.00	1,387,397,468.07	1,500,193,628.71

**6.4.12.4.1.2**

--	--

	-	-	-	-
	497,630,000.00	20.95	78,400,000.00	5.23
	-	-	-	-
	-	-	-	-
	-	-	-	-
	2,179,174,143.35	91.72	1,380,209,774.38	92.00

**6.4.12.4.3.2**

	95%			
		2018 6	2017 12	
		30	31	

VaR 2.89% 2017 12  
31 VaR 2.84%)

-68,649,826.48

-42,643,065.19 EMC /Span <</3

6.4.14.1.2.3

**6.4.13.2**

**6.4.13.3**



## § 7

## 7.1

			%
1		1, 681, 544, 143. 35	67. 75
		1, 681, 544, 143. 35	67. 75
2		-	-
3		497, 630, 000. 00	20. 05
		497, 630, 000. 00	20. 05
		-	-
4		-	-
5		-	-
6		100, 000, 000. 00	4. 03
		-	-
7		196, 564, 326. 31	7. 92
8		6, 310, 132. 80	0. 25
9		2, 482, 048, 602. 46	100. 00

## 7.2

## 7.2.1

			(%)
A		591, 497. 00	0. 02
B		42, 094, 812. 00	1. 77
C		1, 132, 102, 449. 96	47. 65
D		71, 559. 85	0. 00
E		610. 80	0. 00
F		28, 200, 071. 80	1. 19
G		-	-
H		-	-
I		120, 242, 026. 75	5. 06
J		158, 822, 485. 08	6. 68
K		102, 529, 653. 40	4. 32
L		43, 957, 995. 84	1. 85

M		-	-
N		14, 626, 388. 87	0. 62
O		-	-
P		-	-
Q		38, 304, 592. 00	1. 61
R		-	-
S		-	-
		1, 681, 544, 143. 35	70. 78

**7.2.2****7.3**

1	000651		1, 422, 700	67, 080, 305. 00	2. 82
2	000858		822, 956	62, 544, 656. 00	2. 63
3	002027		4, 593, 312	43, 957, 995. 84	1. 85
4	000002		1, 738, 869	42, 776, 177. 40	1. 80
5	002008		718, 307	38, 206, 749. 33	1. 61
6	000338		4, 077, 000	35, 673, 750. 00	1. 50
7	000425		6, 660, 100	28, 238, 824. 00	1. 19
8	000333		526, 824	27, 510, 749. 28	1. 16
9	002146				

23	000938		289,551	18,125,892.60	0.76
24	603369		793,057	18,105,491.31	0.76
25	000960		1,499,400	18,007,794.00	0.76
26	002396		879,001	17,993,150.47	0.76
27	600570		338,611	17,929,452.45	0.75
28	600584		1,054,909	17,870,158.46	0.75
29	000830		1,044,800	17,845,184.00	0.75
30	600487		804,735	17,744,406.75	0.75
31	601899		4,907,400	17,715,714.00	0.75
32	600741		742,600	17,614,472.00	0.74
33	002422		537,500	17,253,750.00	0.73
34	300003		465,608	17,078,501.44	0.72
35	000725		4,709,900	16,673,046.00	0.70
36	601818		4,533,700	16,593,342.00	0.70
37	600016		2,369,100	16,583,700.00	0.70
38	601328		2,850,800	16,363,592.00	0.69
39	002737		751,600	16,257,108.00	0.68
40	601877		723,252	16,142,984.64	0.68
41	002044		713,310	16,120,806.00	0.68
42	002507		627,472	16,113,480.96	0.68
43	600332		418,142	15,910,303.10	0.67
44	600030		929,100	15,395,187.00	0.65
45	002415		405,800	15,067,354.00	0.63
46	600216		1,173,000	14,979,210.00	0.63
47	300072		630,900	14,687,352.00	0.62
48	600596		906,293	14,654,757.81	0.62
49	600406		923,800	14,596,040.00	0.61
50	300070		1,044,161	14,545,162.73	0.61
51	000001		1,571,885	14,288,434.65	0.60
52	600362		899,200	14,252,320.00	0.60
53	300122		308,000	14,087,920.00	0.59
54	600383		1,365,800	13,917,502.00	0.59
55	600426		789,000	13,878,510.00	0.58
56	002001		716,931	13,593,011.76	0.57
57	600718		1,038,055	13,556,998.30	0.57
58	002195		3,146,000	13,464,880.00	0.57
59	002236		590,300	13,311,265.00	0.56
60	600352		1,104,500	13,198,775.00	0.56
61	002152		2,227,900	13,100,052.00	0.55

62	002449		1, 196, 520	12, 730, 972. 80	0. 54
63	601009		1, 633, 200	12, 624, 636. 00	0. 53
64	600516		511, 067	12, 459, 813. 46	0. 52
65	002376		752, 000	12, 438, 080. 00	0. 52
66	002626		712, 834	12, 367, 669. 90	0. 52
67	002007		384, 000	12, 349, 440. 00	0. 52
68	600305		1, 330, 290	12, 185, 456. 40	0. 51
69	601288		3, 506, 100	12, 060, 984. 00	0. 51
70	600859		561, 800	11, 949, 486. 00	0. 50
71	603198		647, 390	11, 892, 554. 30	0. 50
72	002384		486, 000	11, 664, 000. 00	0. 49
73	600438		1, 688, 311	11, 649, 345. 90	0. 49
74	000661		50, 099	11, 407, 542. 30	0. 48
75	601678		1, 837, 030	11, 352, 845. 40	0. 48
76	300075		835, 200	11, 266, 848. 00	0. 47
77	000789		1, 023, 900	11, 201, 466. 00	0. 47
78	002304		82, 400	10, 843, 840. 00	0. 46
79	601377		2, 026, 400	10, 679, 128. 00	0. 45
80	002475		470, 100	10, 596, 054. 00	0. 45
81	600801		701, 400	10, 542, 042. 00	0. 44
82	300212		437, 280	10, 341, 672. 00	0. 44
83	000860		274, 900	10, 308, 750. 00	0. 43
84	600729		290, 200	9, 562, 090. 00	0. 40
85	600031		1, 032, 900	9, 265, 113. 00	0. 39
86	002597		455, 000	9, 227, 400. 00	0. 39
87	000786		482, 100	8, 933, 313. 00	0. 38
88	000977		358, 500	8, 550, 225. 00	0. 36
89	600104		237, 600	8, 313, 624. 00	0. 35
90	600276		106, 100	8, 038, 136. 00	0. 34
91	601003		985, 000	7, 801, 200. 00	0. 33
92	601636		1, 717, 700	7, 643, 765. 00	0. 32
93	600958		823, 592	7, 519, 394. 96	0. 32
94	000418		108, 400	7, 517, 540. 00	0. 32
95	600720		1, 112, 154	7, 495, 917. 96	0. 32
96	002035		299, 100	7, 307, 013. 00	0. 31
97	000951		527, 600	7, 011, 804. 00	0. 30
98	002025		298, 700	6, 899, 970. 00	0. 29
99	000959		1, 669, 621	6, 862, 142. 31	0. 29
100	002024		475, 000	6, 688, 000. 00	0. 28

101	000166		1, 509, 900	6, 598, 263. 00	0. 28
102	002142		400, 400	6, 522, 516. 00	0. 27
103	600808		1, 751, 000	6, 286, 090. 00	0. 26
104	601238		557, 060	6, 205, 648. 40	0. 26
105	002334		1, 045, 800	6, 117, 930. 00	0. 26
106	600348		826, 200	5, 907, 330. 00	0. 25
107	300053		442, 293	5, 130, 598. 80	0. 22
108	601318		48, 500	2, 841, 130. 00	0. 12
109	002650		568, 700	2, 763, 882. 00	0. 12
110	002440		222, 000	2, 595, 180. 00	0. 11
111	002477		178, 700	591, 497. 00	0. 02
112	300747		1, 543	123, 995. 48	0. 01
113	300745		1, 304	107, 032. 32	0. 00
114	601330		4, 971	81, 226. 14	0. 00
115	603650		2, 376	50, 988. 96	0. 00
116	603693		5, 384	48, 456. 00	0. 00
117	603706		1, 765	23, 103. 85	0. 00
118	603105		3, 410	16, 470. 30	0. 00
119	002051		40	610. 80	0. 00
120	600122		67	495. 80	0. 00

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

1	002008			56, 350, 919. 81	3. 76
2	000858			49, 763, 762. 82	3. 32
3	002027			48, 901, 426. 20	3. 26
4	600711			33, 158, 598. 18	2. 21
5	600362			32, 907, 876. 16	2. 19
6	000002			31, 644, 463. 42	2. 11
7	000425			31, 640, 198. 00	2. 11
8	000938			30, 782, 705. 51	2. 05
9	601899			30, 771, 787. 00	2. 05
10	600884			28, 970, 781. 21	1. 93
11	002044			28, 601, 654. 38	1. 91

12	600763		27,031,386.58	1.80
13	000671		26,893,876.87	1.79
14	002185		26,509,589.12	1.77
15	002241		25,592,239.08	1.71
16	600438		25,206,769.47	1.68
17	600216		24,981,591.80	1.67
18	000898		24,265,664.29	1.62
19	600487		23,420,172.00	1.56
20	300188		23,153,051.44	1.54

“ ”

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

1	002185		35,804,274.87	2.39
2	600196		32,831,526.64	2.19
3	000002		30,919,914.85	2.06
4	300088		30,043,309.12	2.00
5	000157		27,364,830.83	1.82
6	000938		26,357,909.97	1.76
7	001979		26,289,669.36	1.75
8	300274		26,258,383.45	1.75
9	600879		25,948,851.91	1.73
10	000100	TCL	25,866,085.00	1.72
11	002241		25,665,179.62	1.71
12	000898		25,015,118.00	1.67
13	002008		24,986,474.35	1.67
14	300015		23,286,322.64	1.55
15	000425		22,186,585.67	1.48
16	300323		21,838,782.72	1.46
17	002624		21,148,214.05	1.41
18	600549		20,831,273.40	1.39
19	002371		20,519,638.72	1.37
20	300377		20,366,337.19	1.36

“ ”

**7.4.3**

	2, 522, 503, 653. 52
	1, 988, 231, 638. 91

“ “ “ ”

**7.5**

1		-	-
2		-	-
3		79, 841, 000. 00	3. 36
		79, 841, 000. 00	3. 36
4		-	-
5		-	-
6		-	-
7		-	-
8		417, 789, 000. 00	17. 58
9		-	-
10		497, 630, 000. 00	20. 95

**7.6**

1	111815252	18	CD252	1, 000, 000	99, 030, 000. 00	4. 17
2	111810228	18	CD228	1, 000, 000	95, 860, 000. 00	4. 03
3	111806114	18	CD114	1, 000, 000	95, 850, 000. 00	4. 03
4	111818146	18	CD146	600, 000	59, 418, 000. 00	2. 50
5	170410	17	10	500, 000	50, 015, 000. 00	2. 11

**7.7**

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**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		470, 734. 09
2		-
3		-



4		5,662,775.65
5	<del>AX</del>	176,623.06
6		-
7		

## § 8

## 8.1

( )					
137,211	36,201.49	2,282,062,242.83	45.94%	2,685,180,077.85	54.06%

## 8.2

	810.75	0.00%

## 8.3

	0
	0

**§ 9**

2006 4 30	613,254,516.24
	2,780,251,473.89
	2,362,866,436.41
:	175,875,589.62
"_"	-
	4,967,242,320.68

**§ 10**

**10.1**

**10.2**

**10.2.1**

**10.2.2**

“ ”

**10.3**

**10.4**

**10.5**

**10.6**

**10.7**

**10.7.1**

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1

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1998 29

2007 48

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2

**10.8**

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	4	2017	2018 1 20
6			2018 2 1
7			2018 2 2



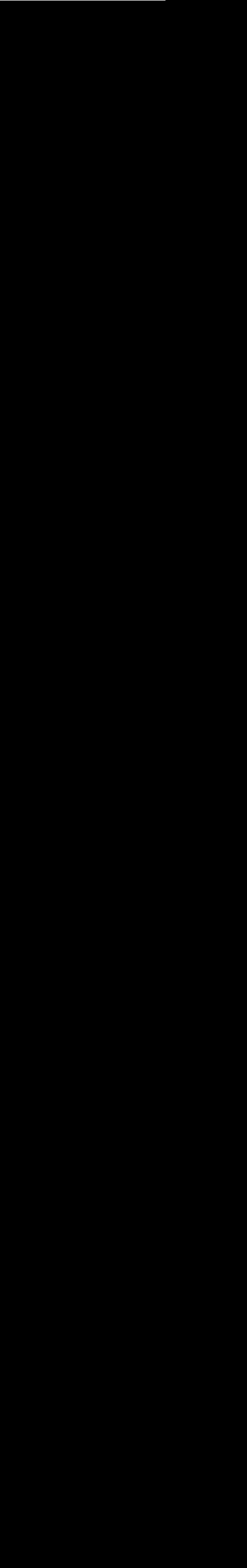
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25 7

5

2018 5 25





**§ 11**

**11.1**

**20%**

## § 12

### 12.1

- 1
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- 4
- 5
- 6
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### 12.2

### 12.3

<http://www.cxfund.com.cn>

2018 8 29