

2018

2018 6 30

2018 8 29

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2018 8 24

2018 1 1 2018 6 30

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

	A × 70% × 30%

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

	021-61009800	021-63602540
--	--------------	--------------

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	68 9
	12

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

1

2

	-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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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

	500	2016 7 15	-	17	2015 4 500

1

/

2

2018 6 30 0.4783 -6.62%
-8.73%

A

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			
4			
5			
6			
3			
7			
8			
9			

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

§

2018 6 30

	2018 6 30	2017 12 31
	192,261,605.55	27,982,215.85
	4,302,720.76	5,995,157.29
	470,734.09	418,787.50
	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
	-	-
	-	-
	-	-
	100,000,000.00	-
	-	90,197,449.27
	5,662,775.65	1,232,120.31
	-	-
	176,623.06	81,920.51
	-	-
	-	-
	2,482,048,602.46	1,506,117,425.11
	2018 6 30	2017 12 31
	-	-
	-	-
	-	-
	-	-
	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
	-	-
	1,707,626.27	2,109,449.52

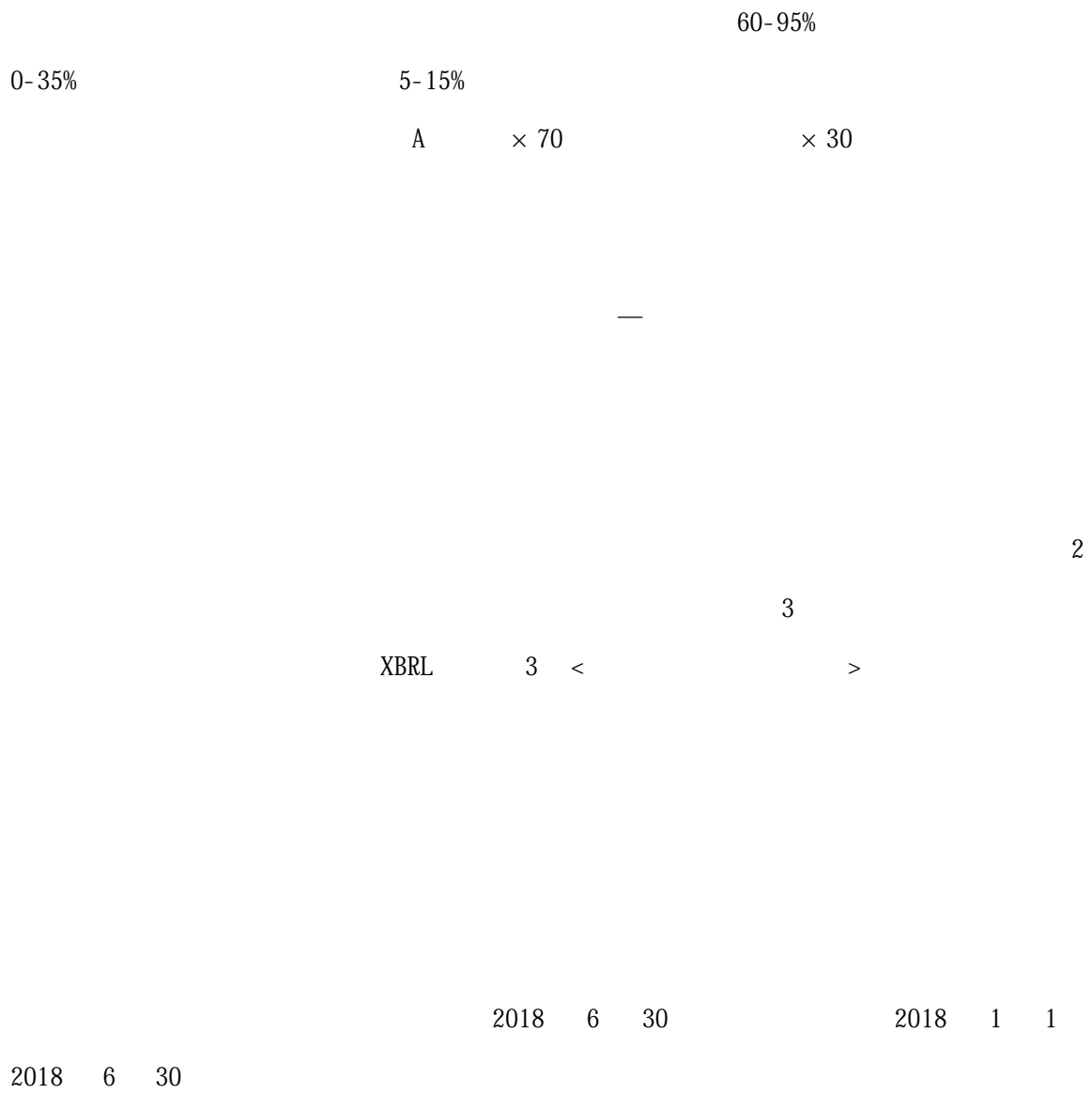
	-	-
	-	-
	-	-
	-	-
	270,343.70	418,856.90
	106,168,019.67	5,923,796.40
	2,048,331,769.28	1,146,501,976.88
	327,548,813.51	353,691,651.83
	2,375,880,582.79	1,500,193,628.71
	2,482,048,602.46	1,506,117,425.11
2018 6 30	0.4783	4967242320.68

2018 1 1 2018 6 30

1	12,716,608.58	13,396,968.89
2	2,119,434.78	2,232,828.15
3	-	-
4	5,499,328.26	4,741,164.705
5	-	-

- -

2017 1 1 2017 6 30



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

19 36

	1	1	1	50%
1	25%			20%

[2015]101

2015 9 8

1

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

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

|

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

0.25%

H=E× /

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E

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6.4.7.4.1

	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. 8. 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	-

300072		2018 6 19		23.28	-	-	630,900	17,493,944.38	14,687,352.00	-
002650		2018 3 12		4.86	-	-	568,700	2,687,069.00	2,763,882.00	-
002477		2018		3.31	-	-	178,700	789,873.79	591,497.00	-

		6 14								
002051		2018 6 14		15.27	-	-	40	840.20	610.80	-
600122		2018 6 26		7.40	-	-	67	728.60	495.80	-

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			%
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

			(%)
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

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		2,639,600	23,043,708.00	0.97
10	000671		3,817,800	22,792,266.00	0.96

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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

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

4	111818146	18	CD146	600,000	59,418,000.00	2.50
5	170410	17	10	500,000	50,015,000.00	2.11

1		470,734.09
2		-
3		-
4		5,662,775.65
5		176,623.06
6		-
7		-
8		-
9		6,310,132.80

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

	810.75	0.00%

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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

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10.2.1

10.2.2

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	2	1,184,345,563.13	26.27%	629,243.77	20.24%	-
	1	1,168,833,854.82	25.93%	621,003.23	19.98%	-
	2	709,156,219.64	15.73%	660,438.13	21.25%	-
	1	503,216,792.62	11.16%	468,646.85	15.08%	-
	1	261,688,334.01	5.80%	243,710.96	7.84%	-
	2	207,516,161.56	4.60%	110,253.95	3.55%	-
	1	164,796,394.32	3.66%	87,556.50	2.82%	-
	1	161,484,686.55	3.58%	150,390.09	4.84%	-
	1	147,081,952.09	3.26%	136,977.88	4.41%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	-	-	-	-	-	-
	252,266.67	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-100,000,000.00	100.00%	-	-	-
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1998 29

2007 48

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