

2018

2018 6 30

2018 8 29

1

1.1

2018 8 28

2018 1 1 2018 6 30

1.2

§1 **2**

1.1 2

1.2 3

§2 **6**

2.1 6

2.2 6

2.3 6

2.4 7

2.5 7

§3 **8**

3.1 8

3.2 8

§4 **11**

4.1 11

4.2 13

4.3 14

4.4 14

4.5 14

4.6 15

4.7 15

4.8 16

§5 **17**

5.1 17

5.2 17

5.3 17

§6 **18**

6.1 18

6.2 19

6.3 20

6.4	.....	21
§7	.....	41
7.1	.....	41
7.2	.....	41
7.3	.....	41
7.4	.....	41
7.5	.....	42
7.6	.....	42
7.7	.....	42
7.8	.....	42
7.9	.....	43
7.10	.....	43
7.11	.....	43
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
	.....	46
§10	.....	47
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	47
10.8	.....	48
§11	.....	52
11.1	..... 20%	52
11.2	.....	53

§12	.....	54
12.1	.....	54
12.2	.....	54
12.3	.....	54

2

2.1

	CX	
	519973	
	2013 11 29	
	442, 667, 798. 92	
		A C
:	CX A	CX C
	519973	519972
	427, 095, 429. 61	15, 572, 369. 31

2.2

								1.3+1.1%
	4	5	1 6	2 7	3		(
								1.3+1.1%

2.3

		021-61009999	010-66105798
		zhouyg@cxfund.com.cn	custody@icbc.com.cn
		4007005566	95588

3

3.1

	A	C
3.1.1	(2018 1 1 - 2018 6 30)	(2018 1 1 - 2018 6 30)
	3,175,481.41	-985,654.91
	9,774,456.53	667,521.14
	0.0198	0.0172
	1.94%	1.70%
	2.02%	1.77%
3.1.2	(2018 6 30)	
	6,977,232.76	211,416.41
	0.0163	0.0136
	436,006,054.48	15,854,938.09
	1.0209	1.0181
3.1.3	(2018 6 30)	
	38.14%	35.52%

1

2

3

3.2

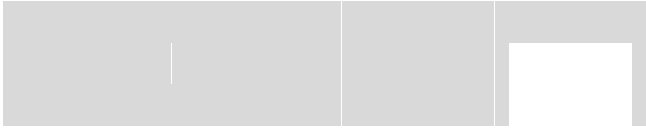
3.2.1

A

	-0.08%	0.06%	0.25%	0.01%	-0.33%	0.05%
	0.41%	0.09%	0.76%	0.01%	-0.35%	0.08%
	2.02%	0.07%	1.52%	0.01%	0.50%	0.06%
	3.71%	0.06%	3.10%	0.01%	0.61%	0.05%

	16.12%	0.08%	9.76%	0.01%	6.36%	0.07%
	38.14%	0.12%	18.39%	0.01%	19.75%	0.11%

C



500

LOF

4.1.2

	LOF	2016 13	12 -	20	CIM Investors Group Financial Services Co. Ltd 2002

					LOF
					2013
	LOF	2018 6 4	-	6	LOF
		2016 12 12	2018 5 22	6	

1

/

4.3**4.3.1****4.3.2**

5%

4.4**4.4.1**

2018

6	1	63bp	3-5	47-49bp,
7-10	41bp			

4.4.2

2018	6	30	A	1.0209	
1.3437			A	2.02%	C
	1.0181		1.3229		C
	1.77%		1.52%		

4.5

MLF

4.6

,

4.7

40,470,794.97

1

1

100%

2

A

C

3

4

5

4.8

5

5.1

5.2

40,470,794.97

5.3

2018

6

6.1

2018 6 30

		2018 6 30	2017 12 31
	6.4.6.1	838,460.27	3,905,139.94
		5,349,769.67	-
		18,233.27	38,752.58
	6.4.6.2	741,755,606.30	839,674,429.70
		-	-
		-	-
		741,755,606.30	839,674,429.70
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	569,996,095.00
		14,159,598.92	-
	6.4.6.5	14,041,864.63	14,482,367.36
		-	-
		-	-
		-	-

		109,305.15	-	
		88,458.02	-	
		-	-	
		-	-	
	6.4.6.8	128,012.93	329,000.00	
		324,302,540.49	1,535,490.78	
	6.4.6.9	442,667,798.92	1,385,174,081.45	
	6.4.6.10	9,193,193.65	41,387,212.35	
		451,860,992.57	1,426,561,293.80	
		776,163,533.06	1,428,096,784.58	
2018	6	30	A	1.0209
427,095,429.61			C	1.0181
15,572,369.31				442,667,798.92

6.2

2018 1 1 2018 6 30

		2018 1 1 2018 6 30	2017 1 1 2017 6 30
		17,819,138.48	30,011,281.28
1.		19,778,824.78	51,795,657.67
	6.4.6.11	110,702.73	164,048.46
		18,093,985.44	49,117,766.32
		-	-
		1,574,136.61	2,513,842.89
		-	-
2.	-	-10,255,408.49	-8,592,898.37
	6.4.6.12	-	-
		-	-
	6.4.6.13	-10,255,408.49	-8,592,898.37
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	8,252,151.17	-13,249,667.06
-			
4.	-	-	-

5.	-	6.4.6.18	43,571.02	58,189.04
----	---	----------	-----------	-----------

-			
	442,667,798.92	9,193,193.65	451,860,992.57
	2017 1 1 2017 6 30		
	1,618,877,936.07	4,276,184.95	1,623,154,121.02
	-	14,903,978.19	14,903,978.19
-	-233,703,854.62	-594,854.95	-234,298,709.57
1.	823,464,957.99	4,285,264.35	827,750,222.34
2.	-1,057,168,812.61	-4,880,119.30	-1,062,048,931.91
	-	-	-
-	1,385,174,081.45	18,585,308.19	1,403,759,389.64

6.1 6.4

6.4**6.4.1**

(

(

	838,460.27
--	------------

6.4.6.2

		2018 6 30		
		-	-	-
-		-	-	-
		328,082,007.28	327,583,440.10	-498,567.18
		421,250,259.62	414,172,166.20	-7,078,093.42
		749,332,266.90	741,755,606.30	-7,576,660.60
		-	-	-
		-	-	-
		-	-	-
		749,332,266.90	741,755,606.30	-7,576,660.60

6.4.6.3

/

/

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

		2018 6 30
		2,437.58
		-
		-
		2,166.66
		14,037,253.01
		-
		-
		-
		-

	7.38
	14,041,864.63

6.4.6.6**6.4.6.7**

	2018 6 30
	-
	19,697.20
	19,697.20

6.4.6.8

	2018 6 30
	-
	-
	-
-	49,588.57
-	39,671.58
	9,000.00
	29,752.78
	128,012.93

6.4.6.9

A		
	2018 1 1	2018 6 30
	1,114,067,174.73	1,114,067,174.73
	10,638,957.71	10,638,957.71
("-")	-697,610,702.83	-697,610,702.83
- /	-	-
/	-	-
	-	-
("-")	-	-

	427,095,429.61	427,095,429.61
--	----------------	----------------

C		
	2018 1 1	2018 6 30
	271,106,906.72	271,106,906.72
	1,277,304.25	1,277,304.25
("-")	-256,811,841.66	-256,811,841.66
- /	-	-
/	-	-
	-	-
("-")	-	-
	15,572,369.31	15,572,369.31

6.4.6.10

A			
	34,734,328.53	-492,021.33	34,242,307.20
	3,175,481.41	6,598,975.12	9,774,456.53
	2,489,438.14	-4,173,561.68	-1,684,123.54
	22,436.94	-67.79	22,369.15
	2,467,001.20	-4,173,493.89	-1,706,492.69
	-33,422,015.32	-	-33,422,015.32
	6,977,232.76	1,933,392.11	8,910,624.87

C			
	7,254,734.85	-109,829.70	7,144,905.15
	-985,654.91	1,653,176.05	667,521.14
	991,116.12	-1,472,193.98	-481,077.86
	1,605.93	565.33	2,171.26
	989,510.19	-1,472,759.31	-483,249.12
	-7,048,779.65	-	-7,048,779.65
	211,416.41	71,152.37	282,568.78

6.4.6.11

	2018 1 1	2018 6 30
		56,694.86
		-
		-
		53,753.04
		254.83
		110,702.73

1.68

253.15

6.4.6.12**6.4.6.12.1****6.4.6.13****6.4.6.13.1**

	2018 1 1	2018 6 30
		-10,255,408.49
		-
		-
		-10,255,408.49

6.4.6.13.2

	2018 1 1	2018 6 30
		741,331,692.56
		737,952,587.68
		13,634,513.37
		-10,255,408.49

6.4.6.13.3

	2018 1 1	2018 6 30
		43,571.02
		43,571.02

7

25%

6.4.6.19

	2018 1 1	2018 6 30
		2,344.15
		7,794.66
		10,138.81

6.4.6.20

	2018 1 1	2018 6 30
		29,752.78
		89,260.15
		18,600.00
		12,626.81
		-
		150,239.74

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****6.4.9.1.2****6.4.9.1.3****6.4.9.1.4****6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2018 1 1 2018 6 30	2017 1 1 2017 6 30
	1,867,563.67	4,817,475.22
	629,716.04	690,454.16

0.70%

:H

H

E

6.4.9.2.2

	2018 1 1 30	2018 6 30	2017 1 1 30	2017 6 30
		533, 589. 64		1, 376, 421. 39

0. 20%

:H

H

E

6.4.9.2.3

	2018 1 1 30			2018 6 30		
	A	C		A	C	
	-	6, 680. 26		6, 680. 26		6, 680. 26
	-	25, 108. 92		25, 108. 92		25, 108. 92
	-	8. 33		8. 33		8. 33
	-	31, 797. 51		31, 797. 51		31, 797. 51
	2017 1 1 30			2017 6 30		
	A	C		A	C	
	-	463, 722. 49		463, 722. 49		463, 722. 49
	-	72, 274. 17		72, 274. 17		72, 274. 17
	-	131. 39		131. 39		131. 39
	-	536, 128. 05		536, 128. 05		536, 128. 05

A

C

0. 40%

C

0. 40%

H

H C

E C

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	
		838,460.27		56,694.86		4,621,482.50		132,724.29

2018 6 30

5,349,769.67

2017 12

31

0.00

6.4.9.6**6.4.9.7**

6.4.10

A

			10			
--	--	--	----	--	--	--

		6			
1280317	12	2018 7 2	25.39	30,000	761,700.00
1480542	14 01	2018 7 2	79.91	85,000	6,792,350.00
1524007	15	2018 7 2	95.99	100,000	9,599,000.00
101800280	18 MTN001	2018 7 2	99.49	100,000	9,949,000.00
101800361	18 MTN001	2018 7 2	98.90	100,000	9,890,000.00
101800491	18 MTN002	2018 7 2	97.95	5,000	489,750.00
1624010	16	2018 7 2	96.59	200,000	19,318,000.00
1580130	15	2018 7 4	83.82	125,000	10,477,500.00
1680388	16	2018 7 4	92.14	200,000	18,428,000.00
1780100	17	2018 7 4	96.29	100,000	9,629,000.00
				1,345,000	126,795,300.00

6.4.11.3.2

2018 6 30

185,200,000.00 25,000,000.00 2018 7 2 11,000,000.00

2018 7 3 85,000,000.00 2018 7 5 40,000,000.00 2018

7 6 24,200,000.00 2018 7 13

/

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.2.1

	2018 6 30	2017 12 31
A-1	0.00	20,060,000.00
A-1	0.00	0.00
	0.00	0.00
	0.00	20,060,000.00

6.4.12.2.2**6.4.12.2.3**

	2018 6 30	2017 12 31
A-1	-	-
A-1	-	-
	-	357, 509, 000. 00
	-	357, 509, 000. 00

AA+

6.4.12.2.4

	2018 6 30	2017 12 31
AAA	220, 746, 836. 90	63, 952, 838. 90
AAA	443, 115, 269. 40	398, 152, 590. 80
	77, 893, 500. 00	0. 00
	741, 755, 606. 30	462, 105, 429. 70

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 6 30	6	6 -1	1-5	5		
	838,460.27	-	-	-	-	838,460.27
	5,349,769.67	-	-	-	-	5,349,769.67
	18,233.27	-	-	-	-	18,233.27
	8,786,000.00	30,566,844.90	532,332,261.40	170,070,500.00	-	741,755,606.30
	-	-	-	-	-14,159,598.92	14,159,598.92
	-	-	-	-	-14,041,864.63	14,041,864.63
	14,992,463.21	30,566,844.90	532,332,261.40	170,070,500.00	28,201,463.55	776,163,533.06
	309,598,773.39	-	-	-	-	309,598,773.39

6.4.12.4.1.2

		2018 6 30	2017 12 31
	27	4,657,215.19	2,591,635.57
	27	-4,657,215.19	-2,591,635.57

6.4.12.4.2**6.4.12.4.3**

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2018 6 30		2017 12 31	
		%		%
-	-	-	-	-
	741,755,606.30	164.16	839,674,429.70	58.86
	-	-	-	-
	-	-	-	-

	-	-	-	-
	741,755,606.30	164.16	839,674,429.70	58.86

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

(i)

2018 6 30

741,755,606.30

(ii)

()

(iii)

(2)

7

7.1

			%
1		-	-
		-	-
2		-	-
3		741,755,606.30	95.57
		741,755,606.30	95.57
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,188,229.94	0.80
8		28,219,696.82	3.64
9		776,163,533.06	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1

2% 20

7.4.2**2% 20****7.4.3****7.5**

1		-	-
2		-	-
3		77,893,500.00	17.24
		77,893,500.00	17.24
4		604,543,106.30	133.79
5		-	-
6		59,319,000.00	13.13
7		-	-
8		-	-
9		-	-
10		741,755,606.30	164.16

7.6

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		18,233.27
2		14,159,598.92
3		-
4		14,041,864.63
5		-
6		-
7		-
8		-
9		28,219,696.82

7.11.4**7.11.5**

7.11.6

2018

8

.1

9

	A	C
2013 11 29	205,068,134.62	97,977,007.09
	1,114,067,174.73	271,106,906.72
	10,638,957.71	1,277,304.25
:	697,610,702.83	256,811,841.66
"_"	-	-
	427,095,429.61	15,572,369.31

10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.7.1

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	1	-	-	-	-	-
	2	-	-	-	-	-

10.7.2

	359,694,090.08	100.00%	9,059,675,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1	2017 12 31		2018 1 1
2	2018		2018 1 4
3			2018 1 4
4			2018 1 5
5			2018 1 10
6		2018 1	2018 1 12
7			2018 1 16
8	2017 4		2018 1 20
9			2018 2 1
10			2018 2 2
11			2018 2 6
12			2018 2 7
13			2018 2 10
14		53	2018 3 24
15			2018 3 24

16			2018 3 24
17			2018 3 29
18			2018 3 29
19			2018 3 30
20	2017		2018 3 31
21			2018 4 18
22	2018 1		2018 4 20
23			2018 4 21
24			2018 5 7
25			2018 5 8
26			2018 5 17
27			2018 5 28
28			2018 5 31

29			2018 6 4
30			2018 6 7
31			2018 6 15
32			2018 6 20
33			2018 6 22
34			2018 6 28
35			2018 6 30
36	2018 6 30		2018 6 30

11

11.1

20%

--	--	--

3

11.2

12

12.1

- 1
- 2
- 3
- 4
- 5
- 6

12.2

12.3

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

2018 8 29