

2018

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§1	2
1.1	2
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§2	5
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2.4	6
2.5	6
§ 3	8
3.1	8
3.2	8
3.3	10
§4	11
4.1	11
4.2	13
4.3	13
4.4	14
4.5	15
4.6	15
4.7	16
4.8	16
4.9	17
§5	18
5.1	18
5.2	.....	18
5.3	.....	18
§6	.....	19
6.1	.....	19
6.2	.....	19
§7	.....	21
7.1	.....	21
7.2	.....	22
7.3	.....	23
7.4	.....	24
§8	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	49
8.4	.....	49
8.5	.....	51
8.6	.....	51
8.7	.....	51

8.8	.....	52
8.9	.....	52
8.10	.....	52
8.11	.....	52
8.12	.....	52
§9	.....	54
9.1	.....	54
9.2	.....	54
9.3	.....	54
§10	.....	55
§ 11	.....	56
11.1	.....	56
11.2	.....	56
11.3	.....	56
11.4	.....	56
11.5	.....	56
11.6	.....	56
11.7	.....	56
11.8	.....	58
§12	.....	64
12.1	20%	64
12.2	.....	66
§13	.....	67
13.1	.....	67
13.2	.....	67
13.3	.....	67

		4
	800 × 50%+	
	× 50%	

	021-61009999	010-66105798
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105799
	68 9	55
	68 9	55
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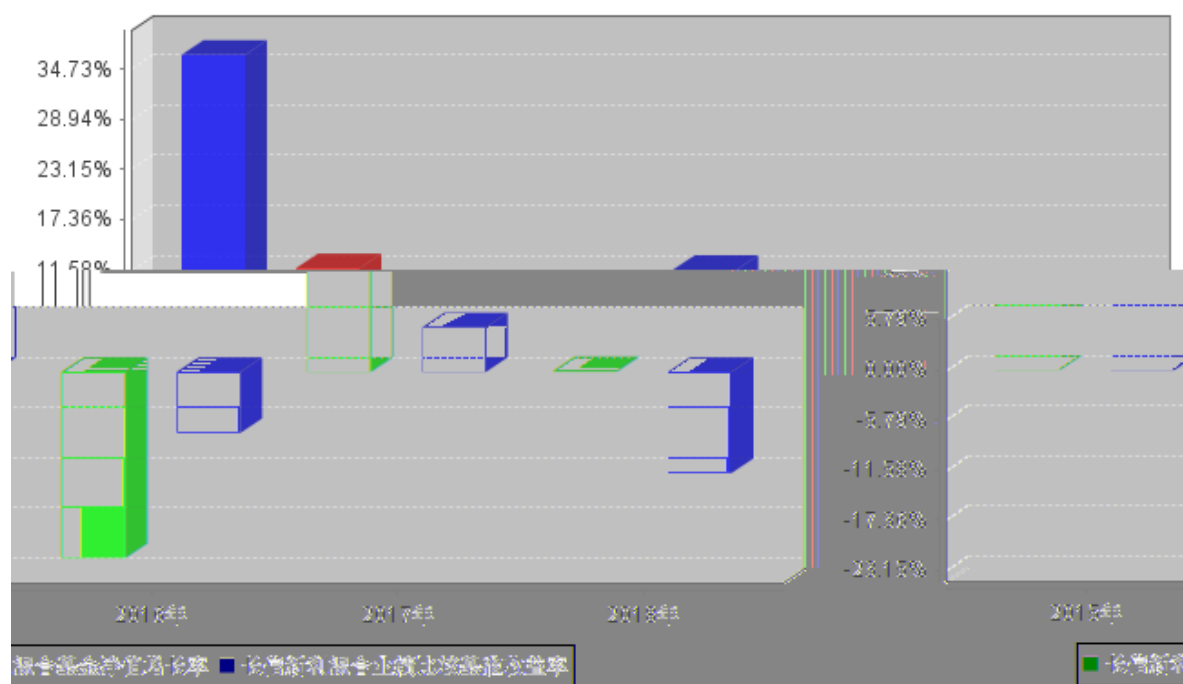
	www.cxfund.com.cn
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3.1.1	2018	2017	2016
	7,865,929.60	34,708,189.06	-8,670,039.56
	3,510,353.97	39,215,999.56	-11,720,705.54
	0.0148	0.1153	-0.0524
	1.32%	10.33%	-4.90%
	0.07%	11.58%	-21.48%
3.1.2	2018	2017	2016
	3,158,476.75	37,104,761.17	35,410,196.50



2015 2 11 2015

	10				
2018	1.880	33,224,821.49	43,540,298.92	76,765,120.41	
2017	-	-	-	-	
2016	-	-	-	-	
	1.880	33,224,821.49	43,540,298.92	76,765,120.41	

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2003 63
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2018	12	31	1.007	1.195
		0.07%	-11.68%	

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2018	8	17	2018	8	17	10	0.580
		10,595,585.38			13,346,843.77		
23,942,429.15							
2018	9	28	2018	9	28	10	0.550
9,578,119.67			12,279,789.31			21,857,908.98	
2018	11	19	2018	11	19	10	0.400

	6,960,820.90		9,384,902.94	
16,345,723.84				
	2018 12 25	2018 12 25	10	0.350
	6,090,295.54		8,528,762.90	
14,619,058.44				
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		2018 12 31	2017 12 31
	7.4.7.1	4, 203, 514. 14	1, 610, 178. 51
		1, 331, 818. 18	13, 939. 34
		12, 745. 26	46, 836. 91
	7.4.7.2	387, 799, 078. 94	222, 384, 201. 09
		8, 679, 678. 94	38, 837, 101. 09
		-	-
		379, 119, 400. 00	183, 547, 100. 00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	30, 000, 000. 00	-
		-	-
	7.4.7.5	6, 554, 400. 49	4, 188, 230. 09
		-	-
		277. 52	-
		-	-
	7.4.7.6	-	-
		429, 901, 834. 53	228, 243, 385. 94
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		16. 68	2, 641. 28
		220, 634. 82	120, 002. 52
		91, 931. 18	50, 001. 05
		-	-
	7.4.7.7	16, 825. 41	46, 310. 39
		541. 01	-
		-	-

		-	-	
		-	-	
	7.4.7.8	239,000.00	359,006.59	
		568,949.10	577,961.83	
	7.4.7.9	426,174,408.68	190,560,662.94	
	7.4.7.10	3,158,476.75	37,104,761.17	
		429,332,885.43	227,665,424.11	
		429,901,834.53	228,243,385.94	
2018	12	31	1.007	426,174,408.68

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		6,199,678.44	43,497,076.92
		9,351,275.74	13,615,862.59
	7.4.7.11	178,018.84	201,358.70
		8,389,005.77	

4	7.4.7.19	134,242.88	493,736.65
5		2,335.38	98,936.88
		2,335.38	98,936.88
6		2,010.36	-
7	7.4.7.20	275,774.28	409,615.88
	-	3,510,353.97	39,215,999.56
		-	-
	-	3,510,353.97	39,215,999.56

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	190,560,662.94	37,104,761.17	227,665,424.11
	-	3,510,353.97	3,510,353.97
	235,613,745.74	39,308,482.02	274,922,227.76
-			
1.	452,347,056.35	80,996,142.95	533,343,199.30
2.	-216,733,310.61	-41,687,660.93	-258,420,971.54
-	-	-76,765,120.41	-76,765,120.41
	426,174,408.68	3,158,476.75	429,332,885.43
	2017 1 1 2017 12 31		

	501,865,335.01	35,410,196.50	537,275,531.51
	-	39,215,999.56	39,215,999.56
-	-311,304,672.07	-37,521,434.89	-348,826,106.96
1.	216,908,367.12	22,958,566.99	239,866,934.11
2.	-528,213,039.19	-60,480,001.88	-588,693,041.07
-	-	-	-
	190,560,662.94	37,104,761.17	227,665,424.11

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	2018 12 31	2017 12 31
	4,203,514.14	1,610,178.51
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	4,203,514.14	1,610,178.51

		2018 12 31		
		10,291,742.57	8,679,678.94	-1,612,063.63
-		-	-	-
		12,649,071.00	12,763,500.00	114,429.00
		364,636,246.88	366,355,900.00	1,719,653.12
		377,285,317.88	379,119,400.00	1,834,082.12
		-	-	-
		-	-	-
		-	-	-
		387,577,060.45	387,799,078.94	222,018.49
		2017 12 31		
		32,349,331.97	38,837,101.09	6,487,769.12
-		-	-	-

		-	-	-
		185,457,275.00	183,547,100.00	-1,910,175.00
		185,457,275.00	183,547,100.00	-1,910,175.00
		-	-	-
		-	-	-
		-	-	-
		217,806,606.97	222,384,201.09	4,577,594.12

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	2018 12 31	
	30,000,000.00	-
	-	-
	30,000,000.00	-
	2017 12 31	
	-	-
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	2018 12 31	2017 12 31
	2,055.69	1,246.99
	-	-
	-	-
	599.30	6.30
	6,482,849.24	4,186,955.80
	-	-
	68,890.46	-
	-	-

	-	-
	5.80	21.00
	6,554,400.49	4,188,230.09

	2018 12 31	2017 12 31
	12,585.80	44,530.28
	4,239.61	1,780.11
	16,825.41	46,310.39

	2018 12 31	2017 12 31
	-	-
	-	6.59
	9,000.00	9,000.00
	50,000.00	50,000.00
	180,000.00	300,000.00
	239,000.00	359,006.59

	2018 1 1	2018 12 31
	190,560,662.94	190,560,662.94
	452,347,056.35	452,347,056.35
-	-216,733,310.61	-216,733,310.61
- /	-	-
/	-	-
	-	-
-	-	-
	426,174,408.68	426,174,408.68

	53,767,384.43	-16,662,623.26	37,104,761.17
	7,865,929.60	-4,355,575.63	3,510,353.97
	71,773,544.19	-32,465,062.17	39,308,482.02
	136,928,891.53	-55,932,748.58	80,996,142.95
	-65,155,347.34	23,467,686.41	-41,687,660.93
	-76,765,120.41	-	-76,765,120.41
	56,641,737.81	-53,483,261.06	3,158,476.75

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		151,803.34		184,754.47
		-		-
		-		-
		10,177.51		8,375.65
		16,037.99		8,228.58
		178,018.84		201,358.70
	317.95		15,720.04	

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
---		2,336,455.84		27,869,523.89
---		-		-
---		-		-
		2,336,455.84		27,869,523.89

2018 1 1 2018 12

	57,444,800.22	181,147,290.68
	2,336,455.84	27,869,523.89

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
---				-1,522,695.77				-4,465,574.68
---				-				-
---				-				-
				-1,522,695.77				-4,465,574.68

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
				315,823,197.30				1,216,204,807.70
				308,252,089.12				1,207,679,465.17
				9,093,803.95				12,990,917.21
				-1,522,695.77				-4,465,574.68

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
				149,456.60			1,912,319.42			
				-			-			
				149,456.60			1,912,319.42			

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
1.				-4,355,575.63			4,507,810.50			
---				-8,099,832.75			3,098,465.33			
---				3,744,257.12			1,409,345.17			
---				-			-			
---				-			-			
---				-			-			
2.				-			-			
---				-			-			
3.				-			-			
:				-			-			
				-4,355,575.63			4,507,810.50			

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
				240,671.41						56,399.67		
				90.25						735.53		
				240,761.66						57,135.20		

		30				
30	3			75%		3
	6			50%		6
			25%			

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
						127,002.88						489,336.65
						7,240.00						4,400.00
						-						-
						-						-
						-						-
						134,242.88						493,736.65

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
						50,000.00					50,000.00
						180,000.00					300,000.00
						37,200.00					46,200.00
						8,574.28					13,415.88
						275,774.28					409,615.88

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15.15%

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	2018 1 1 31	2018 12	2017 1 1	2017 12 31
		1,605,855.16		2,314,438.56
		63,075.72		88,688.68

× 0.60%

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	2018 1 1 31	2018 12	2017 1 1	2017 12 31
		669,106.41		964,349.39

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= × 0.25%÷

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	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
	4, 203, 514. 14		151, 803. 34		1, 610, 178. 51		184, 754. 47	

2018 12 31 1, 331, 818. 18 2017 12 31 13, 939. 34

			10				
1	2018 12 25	2018 12 25	0. 350	6, 090, 295. 54	8, 528, 762. 90	14, 619, 058. 44	
2	2018 11 19	2018 11 19	0. 400	6, 960, 820. 90	9, 384, 902. 94	16, 345, 723. 84	
3	2018 9 28	2018 9 28	0. 550	9, 578, 119. 67	12, 279, 789. 31	21, 857, 908. 98	
4	2018 8 17	2018 8 17	0. 580	10, 595, 585. 38	13, 346, 843. 77	23, 942, 429. 15	
	-	-	1. 880	33, 224, 821. 49	43, 540, 298. 92	76, 765, 120. 41	

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	2018 12 31	2017 12 31
A-1	0.0	0.00
A-1	0.00	0.00
	20,064,000.00	19,894,000.00
	20,064,000.00	19,894,000.00

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	260,769,000.00	135,121,000.00
	260,769,000.00	135,121,000.00

AA+

	2018 12 31	2017 12 31
AAA	0.0	0.00
AAA	1,878,900.00	28,532,100.00
	96,407,500.00	0.00
	98,286,400.00	28,532,100.00

2018 12 31	6	6 -1	1-5	5		
	4,203,514.14	-	-	-	-	4,203,514.14
	1,331,818.18	-	-	-	-	1,331,818.18
	12,745.26	-	-	-	-	12,745.26
	2,511,000.00	280,833,000.00	42,461,400.00	53,314,000.00	8,679,678.94	387,799,078.94
	30,000,000.00	-	-	-	-	30,000,000.00
	-	-	-	-	6,554,400.49	6,554,400.49
	-	-	-	-	277.52	277.52
	38,059,077.58	280,833,000.00	42,461,400.00	53,314,000.00	15,234,356.95	429,901,834.53
	-	-	-	-	16.68	16.68
	-	-	-	-	220,634.82	220,634.82
	-	-	-	-	91,931.18	91,931.18
	-	-	-	-	16,825.41	16,825.41
	-	-	-	-	541.01	541.01
	-	-	-	-	239,000.00	239,000.00
	-	-	-	-	568,949.10	568,949.10
	38,059,077.58	280,833,000.00	42,461,400.00	53,314,000.00	14,665,407.85	429,332,885.43

2017 12 31	6	6 -1	1-5	5		
	1,610,178.51	-	-	-	-	1,610,178.51
	13,939.34	-	-	-	-	13,939.34
	46,836.91	-	-	-	-	46,836.91
	135,121,000.00	19,894,000.00	28,532,100.00		-38,837,101.09	222,384,201.09
	-	-	-		-4,188,230.09	4,188,230.09
	136,791,954.76	19,894,000.00	28,532,100.00		-43,025,331.18	228,243,385.94
	-	-	-		-2,641.28	2,641.28
	-	-	-		-120,002.52	120,002.52
	-	-	-		-50,001.05	50,001.05
	-	-	-		-46,310.39	46,310.39
	-	-	-		-359,006.59	359,006.59
	-	-	-		-577,961.83	577,961.83
	136,791,954.76	19,894,000.00	28,532,100.00		-42,447,369.35	227,665,424.11

		2018 12 31	2017 12 31
	27	1,796,321.64	229,012.05
	27	-1,796,321.64	-229,012.05

VaR (Value at Risk)

12 31

	2018 12 31		2017 12 31	
		%		%
-	8,679,678.94	2.02	38,837,101.09	17.06
	-	-	-	-
	379,119,400.00	88.30	183,547,100.00	80.62
	-	-	-	-
	-	-	-	-
	-	-	-	-
	387,799,078.94	90.33	222,384,201.09	97.68

95%				
		2018 12 31		2017 12 31
VaR	0.09%	2017 12	-371,626.86	-1,010,805.31
31 VaR	0.44%			

VaR

95%

2017

(1)

(a)

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2018 12 31

8,679,678.94

379,119,400.00

(2017 12 31

37,956,299.89

184,427,901.20

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			%
1		8,679,678.94	2.02
		8,679,678.94	2.02
2		-	-
3		379,119,400.00	88.19
		379,119,400.00	88.19
		-	-
4		-	-
5		-	-
6		30,000,000.00	6.98
		-	-
7		5,535,332.32	1.29
8		6,567,423.27	1.53
9		429,901,834.53	100.00

A		-	-
B		-	-
C		8,227,360.96	1.92
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		452,317.98	0.11
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		8, 679, 678. 94	2. 02

1	000568		70, 000	2, 846, 200. 00	0. 66
2	600519		3, 190	1, 882, 131. 90	0. 44
3	600332		30, 000	1, 072, 800. 00	0. 25
4	603589		23, 056	808, 573. 92	0. 19
5	000858		15, 000	763, 200. 00	0. 18
6	000651		14, 298	510, 295. 62	0. 12
7	000002		18, 989	452, 317. 98	0. 11
8	601877		14, 198	344, 159. 52	0. 08

1	600519			11, 274, 263. 00	4. 95
2	000568			4, 465, 520. 00	1. 96
3	603228			2, 301, 379. 16	1. 01
4	600036			2, 291, 400. 00	1. 01
5	300383			1, 813, 484. 00	0. 80
6	000651			1, 417, 607. 00	0. 62
7	000858			1, 280, 282. 66	0. 56
8	603589			1, 177, 604. 00	0. 52
9	000002			1, 106, 620. 00	0. 49

10	600332		1,086,354.00	0.48
11	601877		931,120.00	0.41
12	300144		915,617.00	0.40
13	002382		603,970.00	0.27
14	601318		574,938.00	0.25
15	600567		451,000.00	0.20
16	000661		414,987.00	0.18
17	000596		276,573.00	0.12
18	600016		179,983.00	0.08
19	601166		175,958.00	0.08
20	600887		173,085.00	0.08

1	600519		9,558,396.42	4.20
2	002304		5,233,260.00	2.30
3	601318		4,274,159.00	1.88
4	600036		3,782,827.06	1.66
5	000596		2,048,348.38	0.90
6	603228			

	35,387,210.82
	59,781,256.06

1		5,147,500.00	1.20
2		-	-
3		111,324,000.00	25.93
		111,324,000.00	25.93
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1		12,745.26
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811	525,492.49	415,951,874.50	97.60%	10,222,534.18	2.40%

		0.00	0.00%

			0
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2015 2 11	697, 321, 010. 82
	190, 560, 662. 94
	452, 347, 056. 35
:	216, 733, 310. 61
"_"	-
	426, 174, 408. 68

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	1	67,827,084.17	71.27%	36,036.64	61.32%	-
	1	27,341,382.71	28.73%	22,729.08	38.68%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

	14,145,121.12	100.00%	1,663,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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1	2017 12 31		2018 1 1
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3			2018 1 5
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5	2017 4		2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 6

10			2018 2 7
11			2018 2 10
12	53		2018 3 24
13			2018 3 24
14			2018 3 24
15	2018 1		2018 3 27
16			2018 3 29
17			2018 3 29
18			2018 3 30
19	2017		2018 3 31
20			2018 4 18
21	2018 1		2018 4 20
22			2018 4 21
23			2018 5 2
24			2018 5 7

25			2018 5 8
26			2018 5 17
27			2018 5 28
28			2018 5 31
29			2018 6 7
30			2018 6 15
31			2018 6 20
32			2018 6 22
33			2018 6 28
34			2018 6 30
35	2018 6 30		2018 6 30
36			2018 7 4
37	2018 2		2018 7 20

38			2018 8 2
39			2018 8 15
40			2018 8 15
41			2018 8 16
42			2018 8 28
43	2018		2018 8 29
44			2018 8 31
45			2018 9 1
46			2018 9 22
47	2018	2	2018 9 22
48			2018 9 26
49			2018 9 26
50			2018 9 27
51			2018 9 29

52			2018 10 9
53			2018 10 12
54			2018 10 13
55	2018 3		2018 10 25
56			2018 11 8
57			2018 11 15
58			2018 11 15
59			2018 11 16
60			2018 12 5
61			2018 12 21
62			2018 12 21
63			2018 12 21
64			2018 12 24

65			2018 12 27
66			2018 12 28

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	20%						
1	2018 1 1 2018 4 2	42,880,789.02	0.00	42,880,789.02	0.00	0.00%	
2	2018 1 1 2018 5 16	46,728,037.38	0.00	46,728,037.38	0.00	0.00%	
3	2018 1 1 2018 5 22	53,022,325.58	0.00	53,022,325.58	0.00	0.00%	
4	2018 5 17 2018 8 1	24,430,497.05	873,339.24	25,303,836.29	0.00	0.00%	
5	2018 5 17 2018 8	0.00	24,839,639.22	24,839,639.22	0.00	0.00%	

	8						
6	2018 8 10 2018 12 31	0.00	98,873,990.10	0.00	98,873,990.10	23.20%	
7	2018 8 2 2018 8 9 2018 8 14 2018 12 31	0.00	126,091,465.55	0.00	126,091,465.55	29.59%	
8	2018 8 9 2018 12 31	0.00	148,935,115.23	0.00	148,935,115.23	34.95%	
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