

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1      2018 12 31

**1.1**

## § 2

### 2.1

	519969
	519969
	2015 2 11
	426, 174, 408. 68

### 2.2

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	4
	800 × 50%+ × 50%

### 2.3

	021-61009999	010-66105798
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105799

### 2.4

	www.cxfund.com.cn
	68 9 55

## § 3

## 3.1

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
	0.07%	11.58%	-21.48%
3.1.2	2018	2017	2016
	0.0074	0.1947	0.0706
	429,332,885.43	227,665,424.11	537,275,531.51
	1.007	1.195	1.071

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2

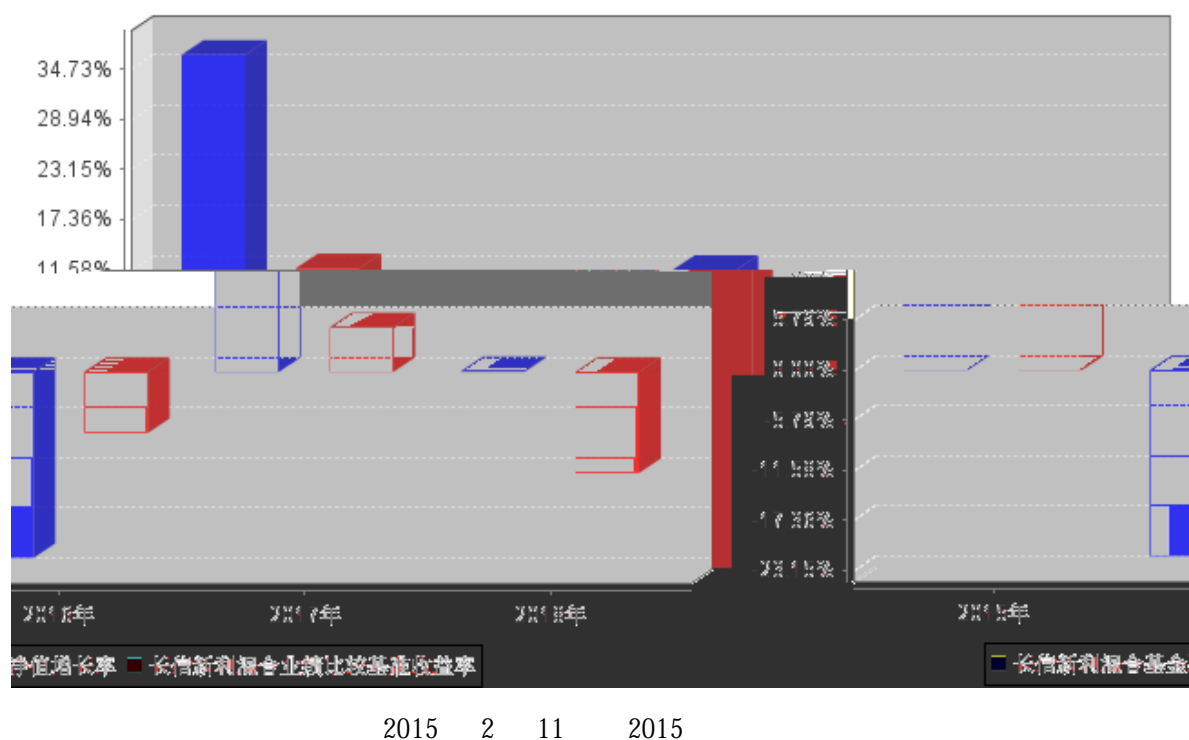
## 3.2

## 3.2.1

	0.21%	0.10%	-4.96%	0.82%	5.17%	-0.72%
	0.15%	0.12%	-6.45%	0.73%	6.60%	-0.61%
	0.07%	0.18%	-11.68%	0.66%	11.75%	-0.48%
	-12.33%	0.80%	-13.69%	0.62%	1.36%	0.18%
	19.58%	0.83%	-3.54%	0.81%	23.12%	0.02%



### 3.2.3



### 3.3

	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	

4.7

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

64

100

(LOF)

(LOF)

LOF

LOF

500

FOF

**4.1.2**

		2015	5	-	2006
		12		12	

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		2016 8 6	2018 2 6	8	
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## 4.2

## 4.3

### 4.3.1

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2

1

2

5 1

3

4

5

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2018

2018

**4.4.2**

2018	12	31	1.007	1.195
		0.07%	-11.68%	

**4.5**

2019				2019
------	--	--	--	------

2018

2018

2018

**4.6**

1/2

4.7

	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				

- 1
  - 2
  - 3
  - 4
  - 5
- 20%
- 3
- 12

## 4.8

§ 5

**§ 6**

2018

( ) (19) P00130

## § 7

## 7.1

2018 12 31

	2018 12 31	2017 12 31
	4, 203, 514. 14	1, 610, 178. 51
	1, 331, 818. 18	13, 939. 34
	12, 745. 26	46, 836. 91
	387, 799, 078. 94	222, 384, 201. 09
	8, 679, 678. 94	38, 837, 101. 09
	-	-
	379, 119, 400. 00	183, 547, 100. 00
	-	-
	-	-
	-	-
	30, 000, 000. 00	-
	-	-
	6, 554, 400. 49	4, 188, 230. 09
	277. 52	-

	-	-
	-	-
	239,000.00	359,006.59
	568,949.10	577,961.83
	426,174,408.68	190,560,662.94
	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

## 7.2

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
1.	9,351,275.74	13,615,862.59
	178,018.84	201,358.70
	8,389,005.77	12,501,491.96
	-	-
	784,251.13	913,011.93
	-	-
2.	-	963,216.67
	2,336,455.84	27,869,523.89
	-	-
	-1,522,695.77	-4,465,574.68
	-	-
	-	-
	-	-
	149,456.60	1,912,319.42
3.	-	-4,355,575.63
4.	-	-
5.	-	240,761.66
	2,689,324.47	4,281,077.36
1	1,605,855.16	2,314,438.56
2	669,106.41	964,349.39
3	-	-

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

## 7.3

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

7.1 7.4

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)% X, CTφÒ «@ÓTφÛĐ0(

7.4.5.2

7.4.5.3

7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

1

( 1 )

1

1 ( 1 )

50%

1

20%

4)

20%

5)

A

0.10%

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**7.4.7**

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[2018]1905

15.15%

2018 12 21

**7.4.8**

**7.4.8.1**

**7.4.8.1.1**

**7.4.8.1.2**

**7.4.8.1.3**

**7.4.8.1.4****7.4.8.1.5****7.4.8.2****7.4.8.2.1**

	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%

=

× 0.60%÷

**7.4.8.2.2**

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

× 0.25%

=

× 0.25%÷

**7.4.8.3**

( )

( )

**7.4.8.4****7.4.8.4.1**

**7.4.8.4.2****7.4.8.5**

	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

**7.4.8.6****7.4.8.7**

**7.4.9 2018 12 31**

7.4.9.1 /

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**7.4.9.2****7.4.9.3****7.4.9.3.1****7.4.9.3.2**

## § 8

### 8.1

			%
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

### 8.2

#### 8.2.1

A		-	-
B		-	-
C		8,227,360.96	1.92
D		-	-
E		-	-
F		-	-
G		-	-

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

**8.2.2****8.3**

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

**8.4****8.4.1****2% 20**

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

**8.4.2****2% 20**

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		1, 943, 468. 00	0. 85
7	600016		1, 456, 411. 57	0. 64
8	601166		1, 361, 377. 00	0. 60
9	300383		1, 343, 173. 00	0. 59
10	600887		1, 317, 480. 00	0. 58
11	000568		1, 083, 472. 00	0. 48
12	600132		1, 074, 410. 04	0. 47
13	601328		1, 069, 099. 00	0. 47
14	601668		1, 050, 103. 75	0. 46
15	603900		996, 172. 00	0. 44
16	600153		957, 281. 00	0. 42
17	600030		946, 984. 00	0. 42
18	601288		941, 197. 20	0. 41
19	603589		812, 743. 13	0. 36
20	600104		809, 211. 64	0. 36

**8.4.3**

	35,387,210.82
	59,781,256.06

**8.5**

1		5,147,500.00	1.20
2		-	-
3		111,324,000.00	25.93
		111,324,000.00	25.93
4		1,878,900.00	0.44
5		-	-
6		-	-
7		-	-
8		260,769,000.00	60.74
9		-	-
10		379,119,400.00	88.30

**8.6**

1	111817185	18	CD185	400,000	38,672,000.00	9.01
2	111810373	18	CD373	400,000	38,652,000.00	9.00
3	111813116	18	CD116	400,000	38,536,000.00	8.98
4	180205	18	05	300,000	32,688,000.00	7.61
5	180212	18	12	300,000	30,330,000.00	7.06

**8.8**

**8.9**

**8.10**

**8.10.1**

**8.10.2**

**8.11**

**8.11.1**

**8.11.2**

**8.11.3**

**8.12**

**8.12.1**

**8.12.2**

**8.12.3**

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3		-
4		6, 554, 400. 49
5		277. 52
6		-
7		-
8		-
9		6, 567, 423. 27

**8.12.4****8.12.5****8.12.6**

## § 9

## 9.1

( )					
811	525,492.49	415,951,874.50	97.60%	10,222,534.18	2.40%

## 9.2

		0.00	0.00%

## 9.3

			0
			0

**§ 10**

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

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

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2

11.6

11.7

11.7.1


	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	-	-	-	-	-

**11.7.2**

	14,145,121.12	100.00%	1,663,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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[2007]48

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## § 12

12.1

20%

	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%	
-	-	-	-	-	-	-	-
1							
2							
3							

## 12.2

2019 3 29