

LOF

2018

2018 12 31

2019 3 29

§ 1

“ ”

2019 3 26

2018 1 1 2018 12 31

	4007005566	010-67595096
	021-61009800	010-66275853

2.4

	www.cxfund.com.cn
	68 9 1 1

§ 3

3.1

3.1.1	2018	2017	2016
	-7, 756, 759. 02	-11, 332, 184. 46	6, 466, 909. 86
	-17, 653, 916. 69	-6, 810, 619. 65	-14, 995, 132. 25
	-0. 1857	-0. 0541	-0. 1066
	-20. 90%	-5. 97%	-9. 75%
3.1.2	2018	2017	2016
	-0. 2770	-0. 1802	-0. 0892
	68, 871, 280. 89	93, 156, 605. 56	159, 333, 386. 95
	0. 723	0. 914	0. 972

1

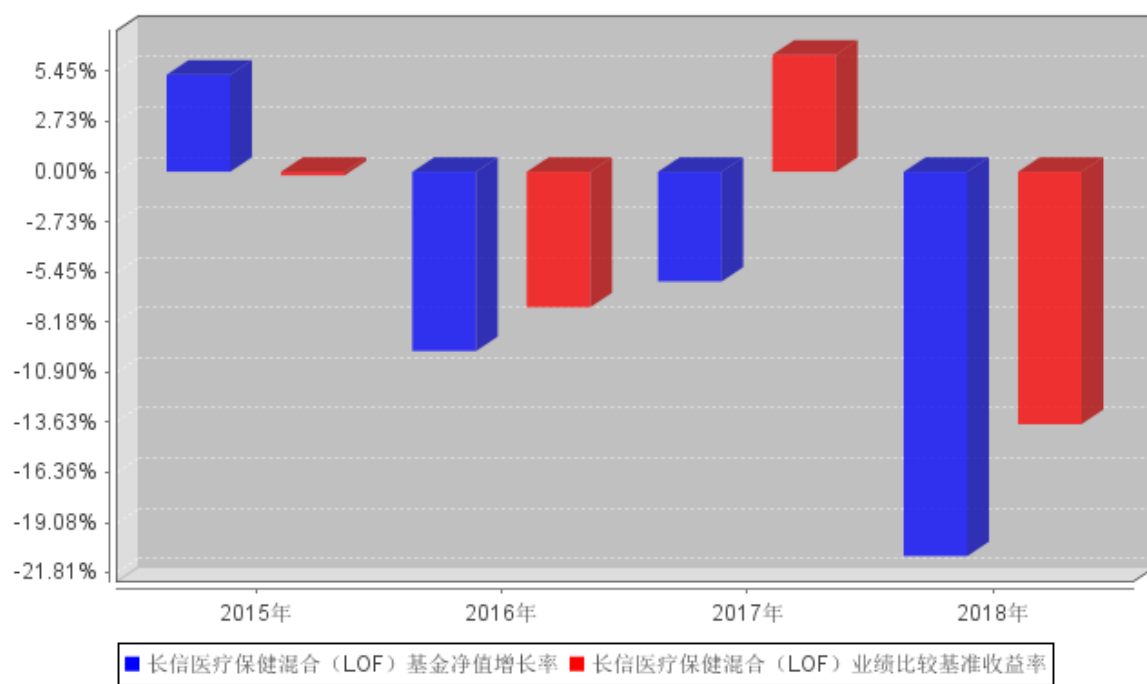
2

3.2

3.2.1

	-18. 31%	2. 17%	-11. 69%	1. 14%	-6. 62%	1. 03%
	-28. 98%	2. 18%	-18. 49%	1. 08%	-10. 49%	1. 10%
	-20. 90%	1. 90%	-13. 73%	1. 01%	-7. 17%	0. 89%
	-32. 87%	1. 52%	-15. 01%	0. 86%	-17. 86%	0. 66%
	-29. 33%	1. 74%	-15. 18%	0. 99%	-14. 15%	

3.2.3



2015 7 20 2015

3.3

§ 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

	LOF	2015 7 20	-	8	2010 7 LOF LOF

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1

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2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018

10

25% 35%

50 20% 25% 300 25% 30% 500 33%

2018

2018

2018

4.4.2

2018 12 31 0.723 -20.90%

-13.73%

4.5

2019

A

2018

A

4.6

“ ”

1/2

4.7

2

§ 5

5.1

5.2

5.3

§ 6

2018

19 P00125

§ 7

7.1

LOF

2018 12 31

	2018 12 31	2017 12 31
	5,280,626.99	7,686,907.64
	269,963.48	683,810.75
	25,912.81	30,492.58
	63,339,616.92	85,340,816.54
	63,339,616.92	85,340,816.54
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	597,060.04	-
	1,359.09	2,236.05
	-	-
	0,918.93	17,258.86
	-	-
	-	-
	69,565,458.26	93,761,522.42
	2018 12 31	2017 12 31

	-	-
	-	-
	140,036.20	220,118.76
	694,177.37	604,916.86
	95,255,008.16	101,879,701.71
	-26,383,727.27	-8,723,096.15
	68,871,280.89	93,156,605.56
	69,565,458.26	93,761,522.42
2018 12 31	0.723	95,255,008.16

7.2

LOF

2018 1 1 2018 12 31

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	-15,089,039.48	-3,445,050.51
1.	77,432.49	140,237.93
	58,603.99	140,237.93
	18,828.50	-
	-	-
	-	-
	-	-
2.	-5,411,108.70	-8,279,114.92
	-6,068,244.25	-8,794,300.65
	-	-
	-3,000.00	-
	-	-
	-	-
	-	-
	660,135.55	515,185.73
3.	-9,897,157.67	4,521,564.81
4.	-	-
5.	141,794.40	172,261.67
	2,564,877.21	3,365,569.14
1	1,300,922.42	1,769,813.75
2	216,820.42	294,968.90
3	-	-

4	844,079.78	1,096,050.41
5	-	-
	-	-
6	-	-
7	203,054.59	204,736.08
“ - ”	-17,653,916.69	-6,810,619.65
	-	-
“ - ”	-17,653,916.69	-6,810,619.65

7.3

LOF

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	101,879,701.71	-8,723,096.15	93,156,605.56
	-	-17,653,916.69	-17,653,916.69
“ - ”	-6,624,693.55	-6,714.43	-6,631,407.98
1.	41,633,406.50	-2,804,330.19	38,829,076.31
2.	-48,258,100.05	2,797,615.76	-45,460,484.29
“ - ”	-	-	-
	95,255,008.16	-26,383,727.27	68,871,280.89
	2017 1 1 2017 12 31		

	163,945,025.66	-4,611,638.71	159,333,386.95
	-	-6,810,619.65	-6,810,619.65
“ _ ”	-62,065,323.95	2,699,162.21	-59,366,161.74
1.	19,695,716.83	-1,280,605.32	18,415,111.51
2.	-81,761,040.78	3,979,767.53	-77,781,273.25
“ _ ”	-	-	-
	101,879,701.71	-8,723,096.15	93,156,605.56

7.1 7.4



7.4

7.4.1

(LOF) (“ ”)

100 (LOF) (“ 100 (LOF)”)

100 (LOF)

100 (LOF)

(“ ”) [2009]1361

2010 3 26

743,255,611.35

(2010) 2413 100 (LOF)

100 (LOF) 2015 7 10 2015 7 16

100 (LOF)

2015 7 20 100 (LOF)
“ (LOF)”
(LOF) (“ ”) 2015
7 20
(LOF)
(
) (
)
(
)
0%-95%
80% 3%
5% (
)
× 60%+ × 40%

7.4.2

“ ”

7.4.3

2018 12 31

2018

7.4.4

7.4.5

7.4.5.1

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)
- 50% 1
- 20%
- 4) 20%
- 5) A 0.10% ()

7.4.7

(“ ”)	
(“ ”)	
(“ ”)	
(“ ”)	
() (“ ”)	
() (“ ”)	
(“ ”)	

1

2

[2018]1905

15.15%

2018 12 21

× 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	
	5,280,626.99		53,615.01		7,686,907.64		132,772.37	

“ ”

2018 12 31 269,963.48 2017 12

31 683,810.75

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		63, 339, 616. 92	91. 05
		63, 339, 616. 92	91. 05
2		-	-
3		-	-
		-	-
		-	-
4		-	-

N		-	-
O		-	-
P		-	-
Q		9,459,825.00	13.74
R		-	-
S		-	-
		63,339,616.92	91.97

8.2.2**8.3**

1	300122		95,400	3,697,704.00	5.37
2	300529		88,000	3,652,000.00	5.30
3	300015		133,500	3,511,050.00	5.10
4	300595		90,035	3,487,955.90	5.06
5	600332		93,962	3,360,081.12	4.88
6	300357		90,060	3,331,319.40	4.84
7	300009		240,070	3,207,335.20	4.66
8	600763		67,500	3,204,225.00	4.65
9	600276		57,610	3,038,927.50	4.41
10	600566		87,600	2,937,228.00	4.26

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

1	002020		12,484,479.69	13.40
2	002737		11,947,653.75	12.83
3	300009		11,905,775.18	12.78
4	300601		11,521,870.00	12.37
5	600332		10,956,339.00	11.76

6	300463		10,598,705.20	11.38
7	600436		10,120,720.86	10.86
8	002727		10,052,914.00	10.79
9	002262		9,610,313.10	10.32
10	300482		9,598,105.40	10.30
11	603658		9,270,577.73	9.95
12	300439		7,949,129.26	8.53
13	300347		7,661,188.53	8.22
14	000963		7,484,760.50	8.03
15	000661		7,454,703.00	8.00
16	000999		7,384,064.96	7.93
17	002422		7,244,125.00	7.78
18	002741		7,199,808.64	7.73
19	300357		7,099,046.80	7.62
20	600535		6,841,378.85	7.34
21	002773		6,611,066.00	7.10
22	002680	*ST	6,410,548.75	6.88
23	600867		6,337,379.10	6.80
24	000513		6,331,976.00	6.80
25	300595		5,979,028.80	6.42
26	000650		5,827,223.30	6.26
27	300015		5,743,873.00	6.17
28	600763		5,284,582.00	5.67
29	600276		5,157,659.86	5.54
30	600529		5,148,206.00	5.53
31	300298		4,881,494.02	5.24
32	603368		4,843,205.12	5.20
33	300122		4,559,847.00	4.89
34	300003		4,462,532.00	4.79
35	300529		4,441,670.00	4.77
36	300401		4,185,695.00	4.49
37	002294		3,849,089.00	4.13
38	300452		3,706,766.00	3.98
39	603939		3,465,318.00	3.72
40	600521			

21	002773		6,219,191.86	6.68
22	603658		5,994,610.00	6.43
23	002001		5,732,521.15	6.15

8.4.3

	341,433,258.52
	347,469,056.22

“ ” “ ”

8.5

8.6

8.7

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

1		25,912.81
2		597,060.04
3		-
4		1,359.09
5		50,918.93
6		-
7		-
8		-
9		675,250.87

8.12.4

8.12.5

8.12.6

§ 9

9.1

()					
8, 119	11, 732. 36	976. 43	0. 00%	95, 254, 031. 73	100. 00%

9.2

1		291, 865. 00	9. 14%
2		203, 345. 00	6. 37%
3		172, 813. 00	5. 41%
4		110, 200. 00	3. 45%
5		102, 822. 00	3. 22%
6		90, 634. 00	2. 84%
7		83, 900. 00	2. 63%
8		79, 700. 00	2. 50%
9		79, 496. 00	2. 49%
10		73, 500. 00	2. 30%

9.3

	2, 065. 80	0. 00%

9.4

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§ 10

2015 1 7 9—20 8t	206, 772, 718. 31
	101, 879, 701. 71
	41, 633, 406. 50
:	48, 258, 100. 05
"_"	-
	95, 255, 008. 16

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

30,000.00

2

11.6

11.7

11.7.1

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	1	513,779,372.75	74.64%	272,973.66	62.67%	-
	1	174,559,537.63	25.36%	162,567.20	37.33%	-

11.7.2

	-	-	-	-	-	-
	3,003,000.00	100.00%	-	-	-	-

1

2

[(<3.47134C71998>29)kí </MCID 108>BÑEŞ0410,100+SQ16 TD 0.4031D5C>1.4<1702C5B14B

221

Span </MCID 107 >>BDC /C2_0 1 Tf 0

§ 12

12.1

20%

20%

12.2

2019 3 29