

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 27

2018 1 1 2018 12 31

1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	13
4.3	.....	13
4.4	.....	15
4.5	.....	15
4.6	.....	16
4.7	.....	16
4.8	.....	17
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	.....	51
8.1	.....	51
8.2	.....	22

8.8	.....	55
8.9	.....	55
8.10	.....	55
8.11	.....	55
§9	.....	57
9.1	.....	57
9.2	.....	57
9.3	.....	57
§10	.....	58
§ 11	.....	59
11.1	.....	59
11.2	.....	59
11.3	.....	59
11.4	.....	59
11.5	.....	59
11.6	.....	59
11.7	.....	59
11.8	.....	61
§12	.....	65
12.1	20%	65
12.2	.....	65
§13	.....	66
13.1	.....	66
13.2	.....	66
13.3	.....	66

§ 2

2.1

	519937
	519937
	2016 6 2
	21, 233, 356. 22

2.2

	1
	2
	3 “ ”
	4
	*80%+ 500 *20%

2.3

	021-61009999	0755-25878287
	zhouyg@cxfund.com.cn	LISHUAISHUAI130@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	9	68 5047
	200120	518001

2.4

	www.cxfund.com.cn
	68 9 5047

2.5

		100 50
		17

§ 3

3.1

3.1.1	2018	2017	2016 6 2 ()-2016 12 31
	-1, 071, 845. 74	-6, 876, 426. 25	2, 836, 480. 87
	392, 123. 46	-2, 462, 414. 23	-3, 021, 695. 04
	0. 0092	-0. 0188	-0. 0128
	0. 93%	-1. 90%	-1. 27%
	-0. 11%	-1. 28%	-0. 50%
3.1.2	2018	2017	2016
	-1, 662, 653. 61	-3, 005, 724. 56	-1, 085, 691. 68
	-0. 0783	-0. 0504	-0. 0050
	20, 834, 372. 57	58, 601, 654. 48	216, 596, 967. 49
	0. 9812	0. 9823	0. 9950
3.1.3	2018	2017	2016
	-1. 88%	-1. 77%	-0. 50%

1

2

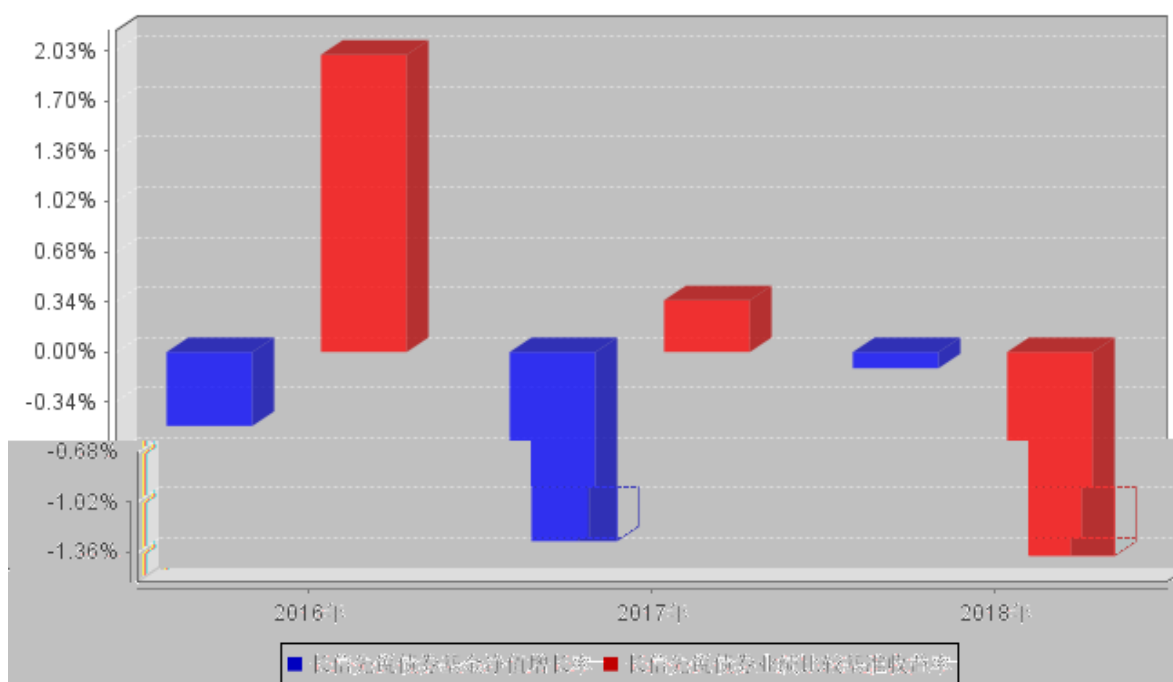
3

3.2

3.2.1

	-1. 43%	0. 28%	-0. 62%	0. 36%	-0. 81%	-0. 08%
	-0. 73%	0. 24%	-1. 15%	0. 31%	0. 42%	-0. 07%
	-0. 11%	0. 21%	-1. 38%	0. 30%	1. 27%	-0. 09%
	-1. 88%	0. 16%	0. 95%	0. 25%	-2. 83%	-0. 09%

3.2.3



2016 6 2 2016

3.3

2016 6 2

§ 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				2010 7
		2016 6 2	-	8	LOF
					LOF

		2017 5 24	-	8	

		2018 12 26	-	13	9 2017

1

/

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

		GDP	6.6%	2017	0.2%		
GDP	2017	2		7	2018	2.9%	
				GDP		5.0%	2.1%
							-0.6%
							M2
8.1%		9.8%		16.17			

,

4.4.2

	0.9812	0.9812
-0.11%		-1.38%

4.5

2019

,

2019

4.6

4.7

1/2

4.8

- (1) 12
- 3
- (2)
- (3)
- (4)
- (5)

4.9

2018 5 3 2018 7 26

§ 5

5.1

5.2

5.3

§ 6

6.1

	(2019) 61399737_B12

6.2

	2018
	12 31 2018
	2018 12 31 2018
	-
	-

(1)

§ 7**7.1**

2018 12 31

	2018 12 31	2017 12 31
--	------------	------------

		-	-
		-	-
	7.4.7.8	149,000.04	179,004.96
		5,467,380.70	1,941,852.60
	7.4.7.9	21,233,356.22	59,656,211.07
	7.4.7.10	-398,983.65	-1,054,556.59
		20,834,372.57	58,601,654.48
		26,301,753.27	60,543,507.08
2018	12	31	0.9812
			21,233,356.22

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		1,148,374.00	-494,963.50
1.		1,835,980.71	6,363,593.52
	7.4.7.11	18,033.23	64,617.24
		1,813,480.77	6,286,807.62
		-	-
		4,466.71	12,168.66
		-	-
2.	-	-2,155,387.08	-11,324,618.86
	7.4.7.12	-1,199,879.82	-3,423,007.92
		-	-
	7.4.7.13	-1,065,231.30	-8,091,424.41
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	109,724.04	189,813.47
3.	-”	7.4.7.17	1,463,969.20
			4,414,012.02
4.	-	-	-
5.	-	7.4.7.18	3,811.17
			52,049.82
			756,250.54
1		7.4.10.2.1	1,967,450.73
			296,771.71
2		7.4.10.2.2	917,566.61
			84,791.83
3			262,162.02
			-
			-

	217,682,659.17	-1,085,691.68	216,596,967.49
	-	-2,462,414.23	-2,462,414.23
-	-158,026,448.10	2,493,549.32	-155,532,898.78
1.	1,449,940.89	-30,417.50	1,419,523.39
2.	-159,476,388.99	2,523,966.82	-156,952,422.17
-”	-	-	-
	59,656,211.07	-1,054,556.59	58,601,654.48

7.1 7.4

7.4**7.4.1**

(“ ”)

“ ” [2016]741

2016

6 2

220,764,276.57

20%

80%

5%

*80%+

500

*20%

7.4.2

—

2

3

XBRL

3 <

>

7.4.3

2018 12 31

2018

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

(1)

(2)

7.4.4.4

(1)

(2)

(3)

(4)

(2) (3)

(5)

7.4.4.5

(1)

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(4)

7.4.4.6

7.4.4.7

7.4.4.8

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/ ”

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) /

(9)

(10) /

(11)

7.4.4.10

7.4.4.11

(1) 12

3

(2)

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

1)

<

()> ([2017]6)

2) ()
) ()
[2017]13) (AMAC) ()
[2013]13)

3) < 2015 1
> ([2014]24)
()

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

2008 4 24
3‰ 1‰
2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	540,794.34	1,558,680.04
	-	-
1	-	-

1-3	-	-
3	-	-
	-	-
	540,794.34	1,558,680.04

7.4.7.2

		2018 12 31		
		4,249,146.21	4,101,579.00	-147,567.21
-		-	-	-
		19,267,014.59	19,434,387.11	167,372.52
		-	-	-
		19,267,014.59	19,434,387.11	167,372.52
		-	-	-
		-	-	-
		-	-	-
		23,516,160.80	23,535,966.11	19,805.31
		2017 12 31		
		4,298,853.44	4,631,181.75	332,328.31
-		-	-	-
		42,985,322.85	41,606,542.00	-1,378,780.85
		10,531,711.35	10,134,000.00	-397,711.35
		53,517,034.20	51,740,542.00	-1,776,492.20
		-	-	-
		-	-	-
		-	-	-
		57,815,887.64	56,371,723.75	-1,444,163.89

7.4.7.3

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7.4.7.4

7.4.7.4.2**7.4.7.5**

	2018 12 31	2017 12 31
	121.85	214.05
	-	-
	-	-
	50.71	-
	291,999.49	1,273,081.40
	-	-
	-	-
	-	-
	-	-
	2.75	7.59
	292,174.80	1,273,303.04

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	15,506.06	7,383.99
	175.00	120.65
	15,681.06	7,504.64

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	0.04	4.96
	100,000.00	130,000.00
	40,000.00	40,000.00
	9,000.00	9,000.00
	149,000.04	179,004.96

7.4.7.9

	2018 1 1			2018 12 31		
				59,656,211.07		59,656,211.07
				791,744.89		791,744.89
	-			-39,214,599.74		-39,214,599.74
- /				-		-
/				-		-
				-		-
	-			-		-
				21,233,356.22		21,233,356.22

7.4.7.10

	-3,005,724.56	1,951,167.97	-1,054,556.59
	-1,071,845.74	1,463,969.20	392,123.46
	2,414,916.69	-2,151,467.21	263,449.48
	-45,628.06	38,872.83	-6,755.23
	2,460,544.75	-2,190,340.04	270,204.71
	-	-	-
	-1,662,653.61	1,263,669.96	-398,983.65

7.4.7.11

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
			16,565.16				54,194.11	
			-				-	
			-				-	
			1,335.22				10,041.43	
			132.85				381.70	
			18,033.23				64,617.24	

7.4.7.12**7.4.7.12.1** ———

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
	17,728,732.73				33,423,418.77					
	18,928,612.55				36,846,426.69					
	-1,199,879.82				-3,423,007.92					

7.4.7.13**7.4.7.13.1**

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
——	-1,065,231.30				-8,091,424.41					
——	-				-					
——	-				-					
	-1,065,231.30				-8,091,424.41					

7.4.7.13.2 ———

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
	94,466,830.13				246,499,267.18					
	93,073,986.12				247,863,457.53					
	2,458,075.31				6,727,234.06					
	-1,065,231.30				-8,091,424.41					

7.4.7.13.3 ———**7.4.7.13.4** ———**7.4.7.13.5**

7.4.7.14**7.4.7.14.1****7.4.7.15****7.4.7.15.1** —**7.4.7.15.2** —**7.4.7.16**

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
				109,724.04					189,813.47	
					-					-
				109,724.04					189,813.47	

7.4.7.17

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
1.				1,463,969.20					4,414,012.02	
---				-479,895.52					871,529.67	
---				1,943,864.72					3,542,482.35	
---					-					-
---					-					-
---					-					-
2.					-					-
---					-					-
3.					-					-
:					-					-
				1,463,969.20					4,414,012.02	

7.4.7.18

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7.4.9

“ ”	
“ ”	
“ ”	

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7.4.10

/Sf2

c

*H Ch30

7.4.10.1.3

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	139,400,000.00			100.00%			802,600,000.00			73.52%		

7.4.10.1.4**7.4.10.1.5**

H

E

7.4.10.2.2

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	84,791.83	262,162.02

0.20%

H=E× /

H

E

7.4.10.3

()

()

7.4.10.4**7.4.10.4.1****7.4.10.4.2****7.4.10.5**

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	540,794.34	16,565.16
		1,558,680.04
		54,194.11

2018 12 31

“ ”

2017 12 31

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2018 12 31

7.4.12.1 /

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7.4.12.2

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2018

600030 12 25

7.4.13

7.4.13.1

7.4.13.2

10%

10%

7.4.13.2.1

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	10,372,042.00
	0.00	10,372,042.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	2,808,950.0	13,372,400.00
AAA	6,982,977.91	19,070,100.00
	9,642,459.20	8,926,000.00
	19,434,387.11	41,368,500.00

7.4.13.2.5**7.4.13.2.6****7.4.13.3**

7.4.13.3.1**7.4.13.4****7.4.13.4.1****7.4.13.4.1.1**

2018 12 31	6	6 -1	1-5	5		
	540,794.34	-	-	-	-	540,794.34
	102,398.22	-	-	-	-	102,398.22
	5,577.99	-	-	-	-	5,577.99
	3,807,209.20	6,132,157.91	9,495,020.00	-	4,101,579.00	23,535,966.11
	-	-	-	-	1,824,841.81	1,824,841.81

					292,174.80	292,174.80
	4,455,979.75	6,132,157.91	9,495,020.00		- 6,218,595.61	26,301.462.2

7.4.13.4.1.2

		2018 12 31	2017 12 31
	27	190,757.92	211,428.60
	27	-190,757.92	-211,428.60

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2018 12 31	%	2017 12 31	%
-	4,101,579.00	19.69	4,631,181.75	7.90
	-	-	-	-
	19,434,387.11	93.28	51,740,542.00	88.29

	-	-	-	-
	-	-	-	-
	-	-	-	-
	23, 535, 966. 11	112. 97	56, 371, 723. 75	96. 19

7.4.13.4.3.2

	95%			
		2018 12	2017 12	
		31	31	
	VaR 1. 07% 2017 12	-222, 042. 90	-129, 993. 92	
	31 VaR 0. 22%)			

VaR

95%

2017

7.4.14**7.4.14.1****7.4.14.1.1****7.4.14.1.2****7.4.14.1.2.1**

2018 12 31

12, 520, 057. 91

11, 015, 908. 20

0. 00 2017 12 31

4, 445, 347. 75

51, 926, 376. 00

0. 00

7.4.14.1.2.2

7.4.14.1.2.3

7.4.14.2

7.4.14.3

§ 8

8.1

			%
1		4, 101, 579. 00	15. 59
		4, 101, 579. 00	15. 59
2		-	-
3		19, 434, 387. 11	73. 89
		19, 434, 387. 11	73. 89
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		643, 192. 56	2. 45
8		2, 122, 594. 60	8. 07
9		26, 301, 753. 27	100. 00

8.2

8.2.1

A		-	-
B		-	-
C		3, 397, 950. 00	16. 31
D		-	-
E		-	-
F		-	-

N			
O			
P			
Q			
R			
S			
		4,101,579.00	19.69

8.2.2**8.3**

1	300348		40,000	657,200.00	3.15
2	002008		20,000	607,200.00	2.91
3	300078		60,000	596,400.00	2.86
4	000852		80,000	572,800.00	2.75
5	600967		40,000	416,000.00	2.00
6	300482		15,000	381,150.00	1.83
7	300474		10,000	361,600.00	1.74
8	000977		20,000	318,400.00	1.53
9	300373		10,000	144,400.00	0.69
10	600030		2,900	46,429.00	0.22

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

1	300348		701,050.00	1.20
2	300078		606,238.00	1.03
3	000852		606,045.00	1.03
4	002008		600,857.00	1.03
5	601601		538,585.00	0.92
6	600967		414,496.00	0.71
7	300482		392,338.00	0.67
8	300474		369,801.00	0.63

9	000977		358,000.00	0.61
10	600036		337,923.00	0.58
11	601128		301,399.00	0.51
12	601006		265,426.00	0.45
13	601012		234,954.00	0.40
14	000425		228,073.00	0.39
15	002146		228,061.00	0.39
16	600030		225,005.00	0.38
17	600519		221,656.94	0.38
18	000830		219,912.00	0.38
19	600028		216,390.00	0.37
20	601009		195,669.00	0.33

8.4.2**2% 20**

1	600036		575,697.00	0.98
2	601601		481,122.00	0.82
3	000651		371,352.00	0.63
4	601288		318,161.00	0.54
5	601128		314,640.00	0.54
6	000333		277,787.00	0.47
7	601006		262,739.00	0.45
8	601328		243,034.00	0.41
9	601988		241,515.00	0.41
10	600031		238,560.00	0.41
11	000002		228,120.00	0.39
12	601211		227,173.00	0.39
13	601998		219,690.00	0.37
14	000425		215,424.00	0.37
15	600606		213,392.00	0.36
16	000725		213,088.00	0.36
17	600519		210,802.00	0.36
18	601877		207,494.00	0.35
19	002146		201,246.00	0.34
20	600028		192,662.00	0.33

8.4.3

	18,878,905.32
	17,728,732.73

8.5

1		-	-
2		-	-
3		9,642,459.20	46.28
		9,642,459.20	46.28
4		319,120.00	1.53
5		-	-
6		-	-
7		9,472,807.91	45.47
8		-	-
9		-	-
10		19,434,387.11	93.28

8.6

1	018006	1702	80,000	8,168,000.00	39.20
2	113517		16,000	1,684,000.00	8.08
3	018005	1701	14,680	1,474,459.20	7.08
4	128035		13,000	1,269,580.00	6.09
5	123006		10,000	1,159,900.00	5.57

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.10.3

8.11

8.11.1

8.11.2

8.11.4

1	128035		1, 269, 580. 00	6. 09
2	123006		1, 159, 900. 00	5. 57
3	110042		855, 440. 00	4. 11
4	113008		525, 200. 00	2. 52
5	113018		436, 680. 00	2. 10
6	113015		403, 160. 00	1. 94
7	128028		113, 153. 95	0. 54
8	113009		101, 290. 00	0. 49

8.11.5

%

§ 9

9.1

()					
257	82,620.06	0.00	0.00%	21,233,356.22	100.00%

9.2

	0.00		0.00%

9.3

	0
	0

§ 10

2016 6 2	220,764,276.57
	59,656,211.07
	791,744.89
:	39,214,599.74
"_"	-
	21,233,356.22

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

40,000.00

2

11.6

11.7

11.7.1

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	1	21,250,704.99	58.05%	19,790.07	58.05%	-
	1	15,356,933.06	41.95%	14,301.97	41.95%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	80,069,746.63	77.38%	139,400,000.00	100.00%	-	-
	23,410,565.65	22.62%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

<1998>29

[2007]48

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b

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d

2

11.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4	2018 1		2018 1 15
5			2018 1 16
6	2017 4		2018 1 20
7			2018 2 1
8			2018 2 2
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 3 29
16			2018 3 29

17			2018 3 30
18	2017		2018 3 31
19			2018 4 18
20	2018 1		2018 4 20
21			2018 4 21
22			2018 5 7
23			2018 5 8
24			2018 5 17
25			2018 5 28
26			2018 5 31
27			2018 6 7
28			2018 6 15
29			2018 6 20
30			2018 6 22
31			2018 6 28
32			2018 6 30
33	2018 6 30		2018 6 30
34			2018 7 4

35	2018 2		2018 7 16
36	2018 2		2018 7 20
37			2018 8 2
38			2018 8 28
39	2018		2018 8 29
40			2018 8 31
41			2018 9 1
42			2018 9 22
43			2018 9 29
44			2018 10 9
45			2018 10 12
46			2018 10 13
47	2018 3		2018 10 25
48			2018 11 8
49			2018 12 5
50			2018 12 21
51			2018 12 26
52			2018 12 27
53			2018 12 28

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§ 12

12.1

20%

		20%					
	1	2018 5 3 2018 11 20	9,999,450.00	0.00	9,999,450.00	0.00	0.00%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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