

2018

2018 12 31

2019 3 29

§1

**1.1**

2019 3 28

2018 1 1      2018 12 31

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>5</b>
2.1	.....	5
2.2	.....	5
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2.5	.....	6
<b>§3</b>	.....	<b>7</b>
3.1	.....	7
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4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
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4.7	.....	15
4.8	.....	16
<b>§5</b>	.....	<b>17</b>
5.1	.....	17
5.2	.....	17
5.3	.....	17
<b>§6</b>	.....	<b>18</b>
6.1	.....	18
6.2	.....	18
<b>§7</b>	.....	<b>20</b>
7.1	.....	20
7.2	.....	21
7.3	.....	22
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<b>§8</b>	.....	<b>47</b>
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<b>§9</b>	.....	<b>54</b>
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<b>§10</b>	.....	<b>55</b>
<b>§11</b>		

## §2

## 2.1

	519931
	519931
	2016 12 15
	20, 246, 716. 04

## 2.2

		0. 5%
	5%	
	95%×	+5%×

C&gt;1j EMC /P &lt;&lt;/MCID 2211&lt;.

		021-61009999	021-38676252
		zhouyg@cxfund.com.cn	wangj222@gtjas.com
		4007005566	95521
		021-61009800	

## §3

## 3.1

3.1.1	2018	2017	2016 12 15 ( )-2016 12 31
	585,103.54	713,283.67	-92,592.51
	-2,576,134.68	4,521,924.97	85,195.55
	-0.1346	0.2478	0.0050
	-11.08%	21.75%	0.50%
	-10.59%	24.98%	0.50%
3.1.2	2018	2017	2016
	1,318,834.72	596,985.23	-92,592.51
	0.0651	0.0333	-0.0054
	22,739,665.00	22,529,208.72	17,186,880.51
	1.123	1.256	1.005
3.1.3	2018	2017	2016
	12.30%	25.60%	0.50%

1

2

3

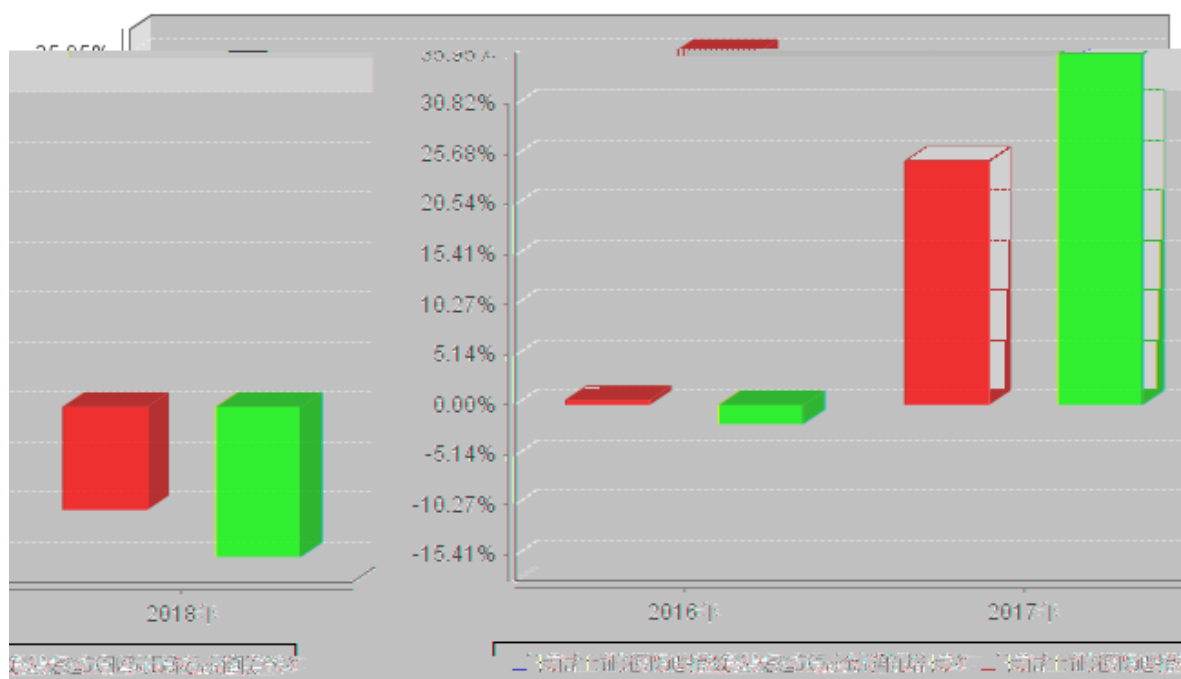
## 3.2

## 3.2.1

	-7.34%	1.54%	-6.85%	1.55%	-0.49%	-0.01%
	-9.00%	1.29%	-12.08%	1.32%	3.08%	-0.03%
	-10.59%	1.24%	-15.39%	1.26%	4.80%	-0.02%
	12.30%	0.99%	12.78%	1.02%	-0.48%	-0.03%



### 3.2.3



2016 12 15 2016

### 3.3

2016 12 15

§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

FOF

**4.1.2**

	100	2017 20	4 -	12	2017 3  100
	100	2017 9	5 -	3	

---

					2016 4
					100

1

/

2

## 4.2

## 4.3

### 4.3.1

1

2

1

2

5 1

3

4

5

	2017	2018			
2018		827	2017	3399	76%
2014	11				
					2014
	0.7%	2018	2		8.3%
2018	5.9%				A
			IPO	208	357
					72%
	2017				
2018					

**4.4.2**

2018	12	31		1.123	1.123
				-15.39%	4.60%

**4.5**

2018		2019
------	--	------

2019

**4.6**

## 4.7

1/2

### 4.7.1

1

12

3

2

3

4

5

**4.8**

§5

## §6

## 6.1

	( ) (19) P00152

## 6.2

	2018 12 31 2018 ( )
	2018 12 31 2018
	-
	-
	( 2018

	( )
	(1)
	(2)
	(3)
	(4)
	(5) ( )
	222 30
	2019 3 25

## §7

## 7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	1,390,276.05	1,851,505.53
		-	-
		-	-
	7.4.7.2	21,518,482.32	21,068,448.70
		20,487,967.32	21,068,448.70
		-	-
		1,030,515.00	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	60,510.84	926.36
		-	2,200.00
		-	18,710.10
		-	-
	7.4.7.6	-	-
		22,969,269.21	22,941,790.69
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		4.43	4.61
		-	159,962.98
		15,505.10	15,119.03
		3,876.26	3,779.73
		-	-
	7.4.7.7	218.42	3,112.83
		-	-
		-	-

		-	-	
		-	-	
	7.4.7.8	210,000.00	230,602.79	
		229,604.21	412,581.97	
	7.4.7.9	20,246,716.04	17,934,317.89	
	7.4.7.10	2,492,948.96	4,594,890.83	
		22,739,665.00	22,529,208.72	
		22,969,269.21	22,941,790.69	
2018	12	31	1.123	20,246,716.04

## 7.2

2018 1 1 2018 12 31

6h: 2018 12 31

		2018	1	1	2018
			12	31	

2	7.4.10.2.2	46,477.34	41,453.41
3		-	-
4	7.4.7.19	21,748.65	35,617.14
5		-	-
		-	-
6		-	-
7	7.4.7.20	360,000.00	377,900.00
	-	-2,576,134.68	4,521,924.97
		-	-
	-	-2,576,134.68	4,521,924.97

## 7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	17,934,317.89	4,594,890.83	22,529,208.72
	-	-2,576,134.68	-2,576,134.68
-	2,312,398.15	474,192.81	2,786,590.96
1.	14,225,956.01	3,324,727.30	17,550,683.31
2.	-11,913,557.86	-2,850,534.49	-14,764,092.35
	-	-	-
-	20,246,716.04	2,492,948.96	22,739,665.00
	2017 1 1 2017 12 31		

	17,101,684.96	85,195.55	17,186,880.51
	-	4,521,924.97	4,521,924.97
-	832,632.93	-12,229.69	820,403.24
1.	17,085,208.55	2,267,692.95	19,352,901.50
2.	-16,252,575.62	-2,279,922.64	-18,532,498.26
	-	-	-
-	17,934,317.89	4,594,890.83	22,529,208.72

7.1 7.4

**7.4****7.4.1**

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(

(

[2015]2801

[2016]1461

17,101,684.96

( )

1600908

2016 12 15

( )

90%-95%

90%

5%

95%×

+5%×

( )

2019 3 25

### 7.4.2

(

### 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**

(

)

#### **7.4.4.5**

1) (

)

2)

3)

4)

#### **7.4.4.6**

#### **7.4.4.7**

#### **7.4.4.8**

( )

( )

**7.4.4.9 / ( )**

-

-

( )

-

**7.4.4.10**

0.80%

0.20%

0.02%

**7.4.4.11**

1)

12

3

2)

7.4.5.3

7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2014]81

[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%

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5)                    A                    0.10%                    (    )

## 7.4.7

### 7.4.7.1

	2018 12 31	2017 12 31
	1,390,276.05	1,851,505.53
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	1,390,276.05	1,851,505.53

### 7.4.7.2

		2018 12 31		
		19,643,701.71	20,487,967.32	844,265.61
-		-	-	-
		1,049,589.47	1,030,515.00	-19,074.47
		-	-	-
		1,049,589.47	1,030,515.00	-19,074.47
		-	-	-
		-	-	-
		-	-	-
		20,693,291.18	21,518,482.32	825,191.14
		2017 12 31		
		17,082,019.34	21,068,448.70	3,986,429.36
-		-	-	-

		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		17,082,019.34	21,068,448.70	3,986,429.36

**7.4.7.3** /

**7.4.7.4**

**7.4.7.4.1**

**7.4.7.4.2**

**7.4.7.5**

	2018 12 31	2017 12 31
	688.38	926.36
	-	-
	-	-
	-	-
	59,822.40	-
	-	-
	-	-
	0.06	-
	-	-
	-	-
	60,510.84	926.36

**7.4.7.6**

**7.4.7.7**

--	--	--

	2018 12 31	2017 12 31
	218.42	3,112.83
	-	-
	218.42	3,112.83

**7.4.7.8**

	2018 12 31	2017 12 31
	-	-
	-	602.79
	100,000.00	100,000.00
	80,000.00	110,000.00
	30,000.00	20,000.00
	210,000.00	230,602.79

**7.4.7.9**

	2018 1 1	2018 12 31
	17,934,317.89	17,934,317.89
	14,225,956.01	14,225,956.01
( "-" )	-11,913,557.86	
- /	-	-
/	-	-
	-	-
( "-" ) )		

**7.4.7.11**

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
		17,174.11		37,803.23
		-		-
		-		-
		230.10		308.97
		123.25		333.74
		17,527.46		38,445.94

**7.4.7.12****7.4.7.12.1**      —

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
		5,446,411.01		8,478,806.47
		4,885,341.12		7,767,082.40
		561,069.89		711,724.07

**7.4.7.13****7.4.7.13.1**

	2018 1 1 31	2018 12	2017 1 1	2017 12 31
---		414.37		-
---		-		-
---		-		-
		414.37		-

**7.4.7.13.2**      —

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		858,790.54		-
		848,114.63		-
		10,261.54		-
		414.37		-

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 31	2018 12 31	2017 1 1 31	2017 12 31
		546,553.93		560,728.14
		-		-
		546,553.93		560,728.14

**7.4.7.17**

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
1.				-3,161,238.22					3,808,641.30	
---				-3,142,163.75					3,808,641.30	
---				-19,074.47					-	
---				-					-	
---				-					-	
---				-					-	
2.				-					-	
---				-					-	
3.				-					-	
				-					-	
				-3,161,238.22					3,808,641.30	

**7.4.7.18**

	2018	1	1	2018	12	2017	1	1	2017	12	31
	31										
				20,998.83					22,668.06		
				-					501.71		
				20,998.83					23,169.77		

7

25%

**7.4.7.19**

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
				21,748.65						35,617.14		
				-						-		
				21,748.65						35,617.14		

**7.4.7.20**

--	--	--	--	--	--	--	--	--	--	--	--	--

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		30,000.00		20,000.00
		80,000.00		110,000.00
		250,000.00		247,500.00
		-		400.00
		360,000.00		377,900.00

1

2

0.02%

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× 0.02%÷

5

### 7.4.8

#### 7.4.8.1

#### 7.4.8.2

2019 2 19 ,

2019 2 14

2019 2 21

2019 2 25

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0.640

### 7.4.9

	( )
( )	( )
( )	( )
(	

	( )
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1

2

( [2018]190 )

15.15%

2018 12 31

( )

( )

**7.4.10**

**7.4.10.1**

**7.4.10.1.1**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	867,974.76			6.73%			22,180,403.59			100.00%		

**7.4.10.1.2**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	2,746,233.10			100.00%			-			-		

**7.4.10.1.3**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	500,000.00			100.00%			-			-		

## 7.4.10.1.4

## 7.4.10.1.5

	2018 1 1		2018 12 31	
	347.19	6.73%	-	-
	2017 1 1		2017 12 31	

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		46,477.34		41,453.41

0.20%

H E× 0.20%÷

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**7.4.10.3**

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**7.4.10.4****7.4.10.4.1**

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		10,001,700.00		10,001,700.00
/		-		-
		-		-
/		-		-
		10,001,700.00		10,001,700.00
		49.40%		55.77%

**7.4.10.4.2****7.4.10.5****7.4.10.6****7.4.10.7**

:

**7.4.11****7.4.12      2018   12   31****7.4.12.1          /****/****7.4.12.2****7.4.12.3****7.4.12.3.1****7.4.12.3.2****7.4.13****7.4.13.1**

**7.4.13.2**

10%

10%

**7.4.13.2.1****7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	-	-
AAA	-	-
	1,030,515.00	-
	1,030,515.00	-

**7.4.13.2.5**

**7.4.13.2.6**

**7.4.13.3**

**7.4.13.3.1**

**7.4.13.3.2**

**7.4.13.4**

**7.4.13.4.1**

**7.4.13.4.1.1**

2018	12	31	6	6	-1	1-5	5		
------	----	----	---	---	----	-----	---	--	--

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--	--	--	--

2018

	-	-	-	-
	21,518,482.32	94.63	21,068,448.70	93.52

**7.4.13.4.3.2**

	95%			
			2018 12	2017 12
			31	31
	VaR 2.06%	2017 12		
	31 VaR 1.17%)		-467,648.34	-263,056.55

VaR

95%

2017

**7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

20,487,967.32

1,030,515.00

( 2017 12 31

21,068,448.70

)

(ii)

( )

(iii)

(2)

## §8

## 8.1

			%
1		20,487,967.32	89.20
		20,487,967.32	89.20
2		-	-
3		1,030,515.00	4.49
		1,030,515.00	4.49
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,390,276.05	6.05
8		60,510.84	0.26
9		22,969,269.21	100.00
		20,487,967.32	90.10%

## 8.2

## 8.2.1

## 8.2.2

## 8.2.3

A	284,309.38	1.25
B	1,344,020.70	5.91
C	512,401.76	2.25
D	866,614.37	3.81
E	8,361,248.02	36.77
F	382,846.83	1.68
G	1,153,079.20	5.07
H	3,105,108.24	13.66
I	915,217.19	4.02
J	1,140,446.15	5.02

K	2, 422, 675. 48	10. 65
	20, 487, 967. 32	90. 10

(GICS)

**8.3****8.3.1**

					%
1	00700		10, 400	2, 861, 318. 72	12. 58
2	00005		40, 000	2, 271, 110. 40	9. 99
3	01299		23, 800	1, 355, 481. 40	5. 96
4	00939		237, 000	1, 341, 479. 72	5. 90
5	01398		171, 000	837, 550. 82	3. 68
6	00941		11, 000	726, 238. 37	3. 19
7	00001		9, 500	625, 957. 28	2. 75
8	02318		9, 500	575, 597. 69	2. 53
9	00016		5, 000	488, 919. 60	2. 15
10	03988		164, 000	485, 695. 18	2. 14
11	00027		11, 000	479, 982. 36	2. 11
12	00388		2, 400	476, 512. 61	2. 10
13	01113		9, 000	451, 856. 34	1. 99
14	00002		5, 500	426, 490. 35	1. 88
15	00066		11, 000	397, 093. 84	1. 75
16	00003		27, 410	389, 069. 60	1. 71
17	00267		35, 000	376, 590. 76	1. 66
18	00883		34, 000	360, 468. 68	1. 59
19	00688		14, 000	329, 976. 92	1. 45
20	02319		15, 000	320, 689. 20	1. 41
21	01928		10, 400	312, 558. 06	1. 37
22	00175		23, 000	278, 105. 88	1. 22
23	00669		7, 500	273, 374. 40	1. 20
24	03333		13, 000	267, 109. 57	1. 17
25	02007		31, 000	258, 855. 77	1. 14
26	00386		50, 000	244, 897. 90	1. 08
27	00586		11, 000	224, 570. 06	0. 99
28	01093		22, 000	217, 823. 32	0. 96
29	00011		1, 400	215, 650. 34	0. 95

30	03968		8,500	213,748.99	0.94
31	02628		14,000	204,119.55	0.90
32	02388		8,000	203,979.36	0.90
33	00914		6,000	199,773.60	0.88
34	00291		8,000	191,712.56	0.84
35	00006		4,000	191,011.60	0.84
36	01288		60,000	180,321.96	0.79
37	00857		40,000	171,034.24	0.75
38	01177		36,500	165,023.51	0.73
39	00656		15,500	154,824.54	0.68
40	02688		2,200	133,874.60	0.59
41	01088		6,000	90,213.55	0.40
42	03323		18,000	84,535.78	0.37
43	00728		24,000	84,115.20	0.37
44	02382		1,300	79,278.58	0.35
45	00762		10,000	73,250.32	0.32
46	00992		12,000	55,621.18	0.24
47	02018		1,000	39,823.29	0.18
48	00981		6,000	36,011.82	0.16
49	00522	ASM PACIFIC	500	33,054.65	0.15
50	00008		8,000	31,613.30	0.14

**8.3.2****8.4****8.4.1****2% 20**

1	00700		1,055,084.01	4.68
2	00005		763,013.33	3.39
3	00939		471,564.08	2.09
4	01299		400,499.59	1.78
5	01177		333,665.46	1.48
6	00669		285,723.14	1.27
7	01398		271,639.28	1.21
8	00656		236,549.42	1.05

9	03333		235,841.62	1.05
10	00586		234,957.30	1.04
11	00291		230,421.84	1.02
12	01288		224,244.05	1.00
13	00001		191,194.17	0.85
14	00941		182,072.36	0.81
15	03988		173,004.13	0.77
16	02318		143,110.62	0.64
17	02688		140,215.97	0.62
18	00388		132,698.05	0.59
19	00066		122,159.65	0.54
20	00267		105,352.24	0.47

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

1	00700		614,125.55	2.73
2	00005		509,827.42	2.26
3	02888		434,092.07	1.93
4	00939		309,574.38	1.37
5	01044		267,917.78	1.19
6	01299		266,424.76	1.18
7	01114	BRIILLIANCE CHI	193,814.81	0.86
8	01800		180,035.18	0.80
9	01398		177,702.57	0.79
10	01099		169,963.95	0.75
11	02318		134,430.14	0.60
12	01997		125,710.10	0.56
13	00144		114,897.90	0.51
14	03988		113,754.02	0.50
15	01038		103,592.41	0.46
16	02689		94,719.53	0.42
17	02007		94,285.35	0.42
18	00941		94,055.77	0.42
19	00914		89,426.46	0.40
20	00388		87,252.43	0.39

**8.4.3**

	7, 447, 023. 49
	5, 446, 411. 01

**8.5**

			%
1		-	-
2		-	-
3		1, 030, 515. 00	4. 53
		1, 030, 515. 00	4. 53
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		1, 030, 515. 00	4. 53

**8.6**

					%
1	018002	1302	10, 300	1, 030, 515. 00	4. 53

**8.7****8.8**

## 8.9

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7		-
8		-
9		60, 510. 84

**8.12.4****8.12.5****8.12.5.1****8.12.5.2****8.12.6**

## §9

## 9.1

( )					
2,052	9,866.82	10,001,700.00	49.40%	10,245,016.04	50.60%

## 9.2

	0.00	0.00%

## 9.3

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## §10

2016 12 15	17, 101, 684. 96
	17, 934, 317. 89
	14, 225, 956. 01
:	11, 913, 557. 86
"_"	-
	20, 246, 716. 04

§11



4			2018 1 16
5	2017 4		2018 1 20
6		2018 1	2018 1 27
7			2018 2 1
8			2018 2 2
9			2018 2 6
10			2018 2 7
11			2018 2 9
12			2018 2 10
13		53	2018 3 24
14			2018 3 24
15			2018 3 24
16			2018 3 28
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 4 24
25			2018 5 7
26			2018 5 8
27			2018 5 17
28			2018 5 18
29			2018 5 28
30			2018 5 31
31			2018 6 7
32			2018 6 15
33			2018 6 20
34			2018 6 22
35			2018 6 28

37			2018 6 30
38	2018 6 30		2018 6 30
39			2018 7 4

40

2018 7 5

53			2018 10 12
54			2018 10 13
55			2018 10 15
56	2018 3		2018 10 25
57			2018 11 8
58			2018 12 5
59			2018 12 20
60			2018 12 21
61			2018 12 25
62		2019	2018 12 27
63			2018 12 27
64			2018 12 28

## §12

12.1

20%

		20%					
	1	2018 1 1 2018 12 31	10,001,700.00	0.00	0.00	10,001,700.00	49.40%
	-	-	-	-	-	-	-

VBVgöChN

§13

**13.1**

1

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