

2018

2018 12 31

2019 3 29

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2019 3 28

2018 1 1 2018 12 31

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004885

	*80%+ 500 *20%

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

	www.cxfund.com.cn
	68 9
	55

§ 3

3.1.1	2018	2017 8 1 ()-2017 12 31
	4, 220, 913. 30	1, 147, 053. 45
	4, 619, 327. 77	1, 019, 203. 45
	0. 0439	0. 0065
	4. 06%	0. 58%
3.1.2	2018	2017
	0. 0466	0. 0058
	62, 350, 204. 02	135, 183, 011. 05
	1. 0466	1. 0058

1

2

3.2.1

	1. 12%	0. 19%	-1. 07%	0. 36%	2. 19%	-0. 17%
	2. 41%	0. 18%	-2. 17%	0. 31%	4. 58%	-0. 13%
	4. 06%	0. 14%	-3. 82%	0. 30%	7. 88%	-0. 16%
	4. 66%	0. 12%	-4. 92%	0. 27%	9. 58%	-0. 15%

3.2.2

1	2017	8	1	2018	12	31
2						6

3.2.3

2017 8 1 2017

2017 8 1

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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

		2018 2 9	-	8	
	500	2018 8 31	-	4	

	LOF				2016 9
					500
					LOF
					2006
		2018 12 8	-	12	
		2017 8 1	2018 8 31	17	

1

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2

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4.1

2018

2018

4.4.2

2018 12 31

1.0466

1.0466

4.06%

-3.82%

2019

2019

2018

2018

2018

1/2

1

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3

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2018

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2018

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2018 12 31

	2018 12 31	2017 12 31
	661, 535. 92	3, 959, 839. 27
	112, 253. 01	-
	9, 217. 19	15, 727. 12
	54, 128, 089. 02	80, 502, 800. 00
	1, 179, 471. 52	-
	-	-
	52, 948, 617. 50	80, 502, 800. 00
	-	-
	-	-
	-	-
	7, 000, 000. 00	40, 000, 300. 00
	17, 649. 77	10, 021, 504. 28
	973, 506. 64	955, 509. 27
	-	-
	-	-
	-	-
	-	-
	62, 902, 251. 55	135, 455, 679. 94
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	-	-
	284, 626. 00	-
	-	-
	31, 706. 16	68, 763. 79
	5, 284. 33	11, 460. 63
	-	-
	41, 329. 36	64, 444. 47
	101. 68	-
	-	-

	-	-
	-	-
	189,000.00	128,000.00
	552,047.53	272,668.89
	59,572,225.24	134,404,315.08
	2,777,978.78	778,695.97
	62,350,204.02	135,183,011.05
	62,902,251.55	135,455,679.94

1 2018 12 31 1.0466 59,572,225.24

2 2018 1 1 2018 12 31 2017 8

1

2018 1 1 2018 12 31

5.	-	6,646.14	99,919.52
		1,523,268.44	691,992.49
1		648,818.61	388,483.38
2		108,136.37	64,747.28
3		-	-
4		98,897.48	99,711.09
5		436,187.13	3,099.04
		436,187.13	3,099.04
6		29.54	-
7		231,199.31	135,951.70
	-	4,619,327.77	1,019,203.45
		-	-
	-	4,619,327.77	1,019,203.45

2018 1 1 2018 12 31 2017 8 1

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	134,404,315.08	778,695.97	135,183,011.05
	-	4,619,327.77	4,619,327.77
	-74,832,089.84	-2,620,044.96	-77,452,134.80
1.	8,562.99	238.76	8,801.75
2.	-74,840,652.83	-2,620,283.72	-77,460,936.55
	-	-	-

	59,572,225.24	2,777,978.78	62,350,204.02
	2017 8 1 () 2017 12 31		
	200,118,348.27	-	200,118,348.27
	-	1,019,203.45	1,019,203.45
	-65,714,033.19	-240,507.48	-65,954,540.67
-			
1.	99,593,327.65	438,192.24	100,031,519.89
2.	-165,307,360.84	-678,699.72	-165,986,060.56
	-	-	-
	134,404,315.08	778,695.97	135,183,011.05

2018 1 1 2018 12 31

2017 8 1

7.1 7.4

7.4.1

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[2017]1021

200,118,348.27

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2017 8 1

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80%

20%

3%

5%

× 80%+ 500

× 20%

2019 3 25

7.4.2

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7.4.3

2018 12 31

2018

7.4.4

7.4.5

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

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2

[2018]1905

15.15%

2018 12 21

7.4.8

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

7.4.8.2.1

	2018 1 1 31	2018 12	2017 8 1 () 2017 12 31
		648,818.61	388,483.38
		39.09	81.16

0.60%

=

0.60%

7.4.8.2.2

	2018 1 1 31	2018 12	2017 8 1 () 2017 12 31
		108,136.37	64,747.28

$$= \frac{\text{×0.10\%}}{\text{×0.10\%÷}}$$

()

7.4.8.4.1

7.4.8.4.2

	2018 1 1		2018 12 31		2017 8 1 () 2017 12 31	
		661,535.92	83,837.27	3,959,839.27	144,509.48	

2018 12 31 112,253.01 , (2017 12 31)

7.4.9

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7.4.9.3.1

7.4.9.3.2

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			%
1		1,179,471.52	1.88
		1,179,471.52	1.88
2		-	-
3		52,948,617.50	84.18
		52,948,617.50	84.18
		-	-
4		-	-
5		-	-
6		7,000,000.00	11.13
		-	-
7		773,788.93	1.23
8		1,000,373.60	1.59
9		62,902,251.55	100.00

8.2.1

A		-	-
B		-	-
C		545,773.52	0.88
D		-	-
E		-	-
F		2,358.00	0.00
G		241,930.00	0.39
H		-	-
I		270,554.00	0.43
J		-	-
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		118, 856. 00	0. 19
S		-	-
		1, 179, 471. 52	1. 89

8.2.2

1	600332		8, 000	286, 080. 00	0. 46
2	603039		1, 900	137, 370. 00	0. 22
3	002410		6, 400	133, 184. 00	0. 21
4	600548		14, 500	130, 210. 00	0. 21
5	600977		8, 300	118, 856. 00	0. 19
6	600377		11, 400	111, 720. 00	0. 18
7	603816		2, 300	103, 500. 00	0. 17
8	300596		2, 000	62, 000. 00	0. 10
9	603866		1, 272	57, 443. 52	0. 09
10	000661		210	36, 750. 00	0. 06

8.4.1

1	000726			1, 844, 152. 00	1. 36
2	600900			1, 813, 383. 15	1. 34
3	600741			1, 793, 591. 00	1. 33
4	000651			1, 371, 330. 00	1. 01
5	600104			1, 307, 518. 00	0. 97
6	601668			1, 300, 841. 62	0. 96

7	601328		927,564.00	0.69
8	601288		922,635.00	0.68
9	601988		785,995.00	0.58
10	601211		682,633.00	0.50
11	600837		668,525.00	0.49
12	600325		655,474.00	0.48
13	600585		652,591.00	0.48
14	600383		640,426.00	0.47
15	600377		504,967.00	0.37
16	002003		504,392.23	0.37
17	601158		499,969.00	0.37
18	601088		499,281.00	0.37
19	601006		498,563.00	0.37
20	000895		495,397.00	0.37

8.4.2

1	000726		1,790,453.58	1.32
2	600900		1,774,966.00	1.31
3	600741		1,386,637.59	1.03
4	600104		1,236,931.16	0.92
5	601668		1,146,423.60	0.85
6	000651		909,065.00	0.67
7	601328		844,074.00	0.62
8	601288		763,560.00	0.56
9	600585		744,644.00	0.55
10	601988		678,300.00	0.50
11	601211		672,475.00	0.50
12	600325		666,666.00	0.49
13	600837		631,722.00	0.47
14	601006		508,271.00	0.38
15	601158		504,149.00	0.37
16	601088		495,058.00	0.37
17	000895		470,681.00	0.35
18	002003		457,003.93	0.34

19	600383		444,121.00	0.33
20	600377		402,906.00	0.30

8.4.3

	32,050,381.65
	28,719,201.93

1		8,256,590.00	13.24
2		-	-
3		39,353,285.20	63.12
		39,353,285.20	63.12
4		-	-
5		-	-
6		-	-
7		5,338,742.30	8.56
8		-	-
9		-	-
10		52,948,617.50	84.92

1	170206	17 06	100,000	10,195,000.00	16.35
2	180211	18 11	100,000	10,133,000.00	16.25
3	180212	18 12	100,000	10,110,000.00	16.21
4	010107	21	80,200	8,256,590.00	13.24
5	018005	1701	70,000	7,030,800.00	11.28

8.10.1

8.10.2

8.10.3

8.11.1

8.11.2

8.11.3

1		9, 217. 19
2		17, 649. 77
3		-
4		973, 506. 64
5		-
6		-
7		-
8		-
9		1, 000, 373. 60

8.11.4

1	113011		2,628,000.00	4.21
2	113013		2,158,343.20	3.46
3	110040		514,800.00	0.83
4	128035		37,599.10	0.06

8.11.5

8.11.6

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()					
343	173,679.96	59,560,931.90	99.98%	11,293.34	0.02%

	0.00	0.00%

	0
	0

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2017 1 8 9—1 8t	200, 118, 348. 27
	134, 404, 315. 08
	8, 562. 99
:	74, 840, 652. 83
"_"	-
	59, 572, 225. 24

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11.2.1

2018 8 28

11.2.2

40,000.00

2

11.7.1

	2	60,754,558.98	100.00%	56,580.16	100.00%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	114,524,236.50	100.00%	380,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

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[2007]48

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		20%					
	1	2018 1 1 2018 12 31	99, 560, 931. 90	0. 00	40, 000, 000. 00	59, 560, 931. 90	99. 98%
	-	-	-	-	-	-	-