

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1      2018 12 31

## § 2

### 2.1

	005134	
	2017 9 8	
	4,609,279,880.99	
	A	B
	005134	005135
	2,877,435,127.08	1,731,844,753.91

### 2.2


### 2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

### 2.4

	www.cxfund.com.cn
	68 9
	18

## § 3

## 3.1

3.1.1	2018		2017 9 8 ( )-2017 12 31	
	A	B	A	B
	258,644,227.73	57,756,238.37	6,528,517.64	-
	258,644,227.73	57,756,238.37	6,528,517.64	-
	3.9001%	3.8995%	1.1865%	0.0000%
3.1.2	2018		2017	
	2,877,435,127.08	1,731,844,753.91	4,027,040,881.27	-
	1.0000	1.0000	1.0000	1.0000

1

2

3

## 3.2

## 3.2.1

A

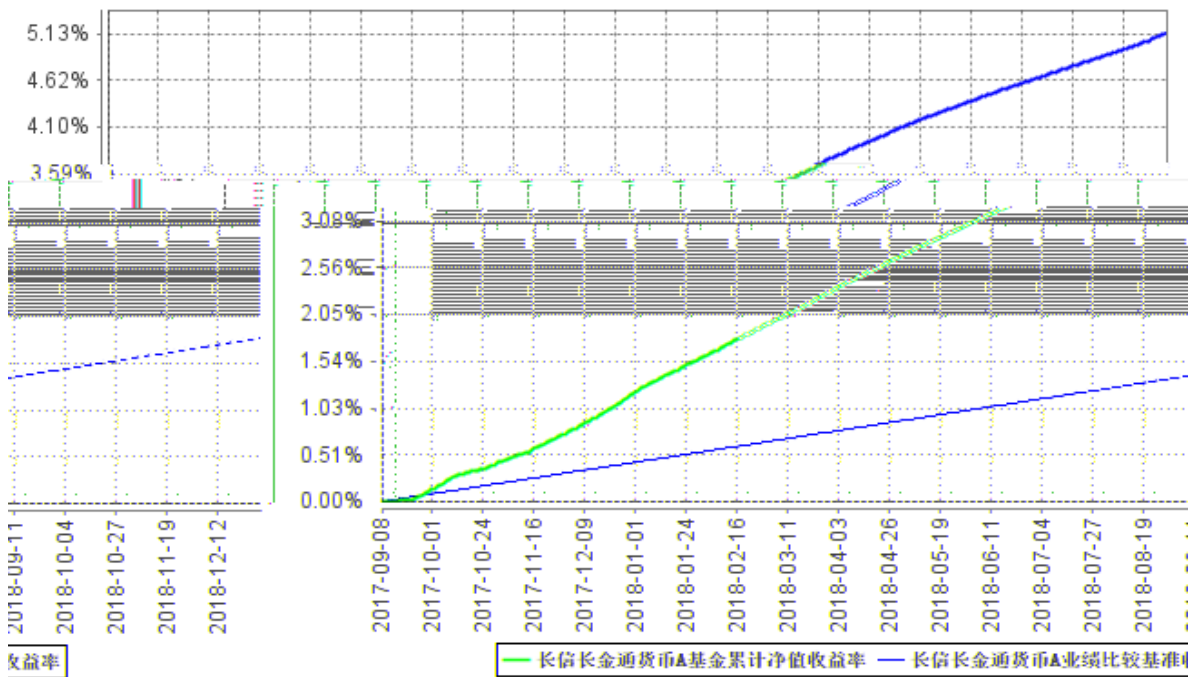
	0.7433%	0.0009%	0.3456%	0.0000%	0.3977%	0.0009%
	1.6985%	0.0016%	0.6924%	0.0000%	1.0061%	0.0016%
	3.9001%	0.0019%	1.3781%	0.0000%	2.5220%	0.0019%

	5.1329%	0.0028%	1.8163%	0.0000%	3.3166%	0.0028%
--	---------	---------	---------	---------	---------	---------

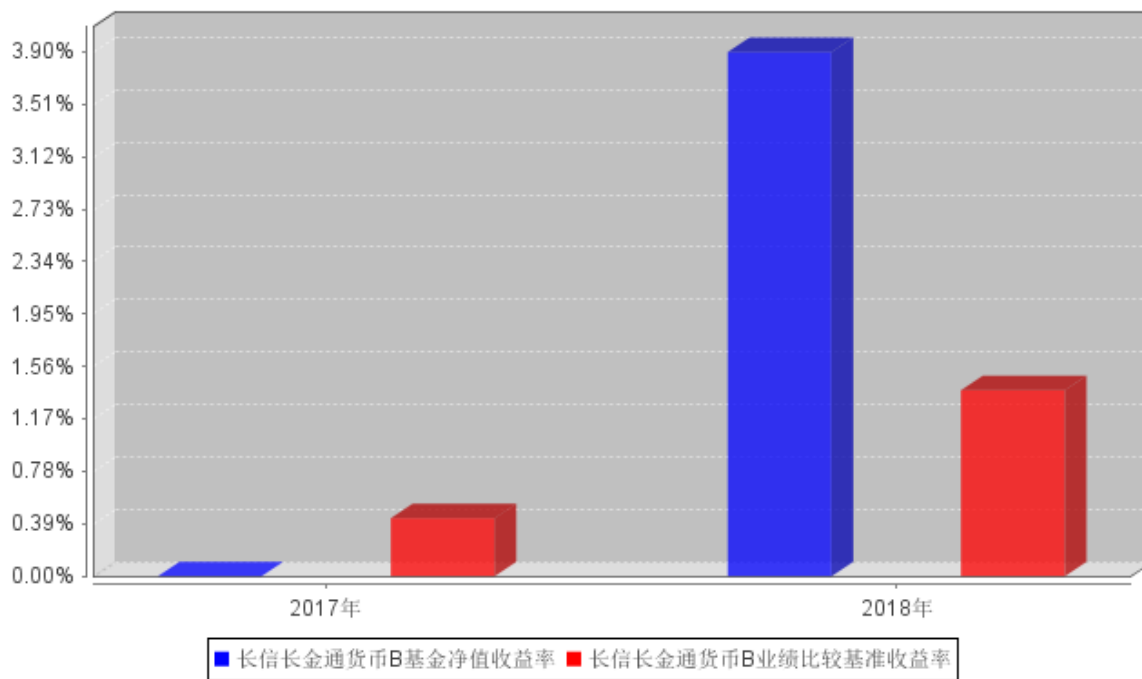
B

	0.7791%	0.0009%	0.3456%	0.0000%	0.4335%	0.0009%
	1.7706%	0.0016%	0.6924%	0.0000%	1.0782%	0.0016%
	3.8995%	0.0025%	1.3781%	0.0000%	2.5214%	0.0025%
	3.8995%	0.0050%	1.8163%	0.0000%	2.0832%	0.0050%

### 3.2.2







2017 9 8 2017

## 3.3

A					
2018	253,412,682.25	6,175,404.18	-943,858.70	258,644,227.73	
2017	4,312,053.36	214,070.40	2,002,393.88	6,528,517.64	
	257,724,735.61	6,389,474.58	1,058,535.18	265,172,745.37	

B					
2018	56,700,357.91	392,195.34	663,685.12	57,756,238.37	
	56,700,357.91	392,195.34	663,685.12	57,756,238.37	

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**

		2017 9 8	-	8	2010 7
		2017 11 4	-	24	EMBA

	(LOF)				2004 9
					(LOF)

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		2017				
			10bp				
			5bp		3	QT	2018
			2017		7		2017
	2018	3.03%		33bp			3.35%
		2017					
			142bp	9		145bp	86bp
						3	AAA
							129bp

**4.4.2**

	2018	12	31		A	3.9001%
B		3.8995%				1.3781%

## 4.5

2019

TMLF

## 4.6

“ ”

**4.7**

100%

316, 400, 466. 10

316, 400, 466. 10

**4.8**

**§ 5**

**5.1**

2018

**5.2**

2018

	A	258, 644, 227. 73	B
57, 756, 238. 37			

**5.3**

2018

**§ 6**

2018

( ) (19) P00150

## § 7

## 7.1

2018 12 31

	2018 12 31	2017 12 31
	804,474,180.29	204,589,749.56
	-	2,727.27
	-	-
	2,737,919,638.77	2,544,058,016.06
	-	-
	-	-
	2,737,919,638.77	2,544,058,016.06
	-	-
	-	-
	-	-
	1,178,854,008.28	1,467,560,825.35
	-	200,660.49
	26,804,557.49	6,848,747.01
	-	-
	-	69,000.00
	-	-
	-	10,999.16
	4,748,052,384.83	4,223,340,724.90
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	134,965,557.55	193,757,338.12
	-	-
	-	-
	897,488.03	153,014.20
	299,162.66	51,004.74
	456,487.37	127,121.21
	118,107.26	24,624.94
	1,424.55	-
	73,056.12	89,346.54

	1,722,220.30	2,002,393.88
	-	-
	239,000.00	95,000.00
	138,772,503.84	196,299,843.63
	4,609,279,880.99	4,027,040,881.27
	-	-
	4,609,279,880.99	4,027,040,881.27
	4,748,052,384.83	4,223,340,724.90

1	2018	12	31	A	1.0000		
B	1.0000			4,609,279,880.99	A		
				2,877,435,127.08	B		
				1,731,844,753.91			
2		2018	1 1	2018	12 31	2017	9
8				2017	9 8	2017	12 31

## 7.2

2018 1 1 2018 12 31

	2018 1 1 31	2018 12 31	2017 9 8 ( ) 2017 12 31
		352,490,255.04	6,991,673.62
1.		347,275,618.54	6,909,648.82
		92,231,877.11	165,093.47
		191,904,796.35	3,125,077.17
		1,009,564.96	-
		62,129,380.12	3,619,478.18
		-	-
2.	" - "	5,214,636.50	82,024.80
		-	-
		-	-
		5,214,636.50	82,024.80
		-	-
		-	-
		-	-
		-	-
3.		-	-
" - "		-	-

4.	“ - ”	-	-
5.	“ - ”	-	-
		36,089,788.94	463,155.98
1		12,359,397.89	163,128.23
2		4,119,799.26	55,557.06
3		9,953,882.38	140,778.46
4		747.04	-
5		9,343,928.67	90,401.53
		9,343,928.67	90,401.53
6		3,385.03	-
7		308,648.67	13,290.70
	“ - ”	316,400,466.10	6,528,517.64
		-	-
	“ - ”	316,400,466.10	6,528,517.64

2018 1 1 2018 12 31

2017 9 8

## 7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	4,027,040,881.27	-	4,027,040,881.27
	-	316,400,466.10	316,400,466.10
“ - ”	582,238,999.72	-	582,238,999.72
1.	58,767,593,691.66	-	58,767,593,691.66
2.	-58,185,354,691.94	-	-58,185,354,691.94
	-	-316,400,466.10	-316,400,466.10

“ _”			
	4,609,279,880.99	-	4,609,279,880.99
	2017 9 8 ( ) 2017 12 31		
	251,016,200.45	-	251,016,200.45
	-	6,528,517.64	6,528,517.64
“ _”	3,776,024,680.82	-	3,776,024,680.82
1.	5,278,803,364.21	-	5,278,803,364.21
2.	-1,502,778,683.39	-	-1,502,778,683.39
	-	-6,528,517.64	-6,528,517.64
“ _”			
	4,027,040,881.27	-	4,027,040,881.27

2018 1 1 2018 12 31

2017 9 8

7.1 7.4

“ ” 2013 11 7  
 [2013]1411 2017 8 17 [2017]1517  
 )

A B  
 251,016,200.45  
 1700025 2017  
 9 8

1 ) 1 2 1 ( 3 397 ( 397 )  
 4

( )

**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**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

20%

**7.4.7**

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

” )	
( ) ( “	
” )	
( “	
” )	( )

1

2

( [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**

	2018 1 1 2018 12 31		2017 9 8 ( ) 2017 12 31	
	1,047,700,000.00	100.00%	936,600,000.00	100.00%

**7.4.8.1.4**

## 7.4.8.1.5

## 7.4.8.2

## 7.4.8.2.1

	2018 1 1 2018 12 31	2017 9 8 ( ) 2017 12 31
	12,359,397.89	163,128.23
	4,339,934.74	739.35

× 0.15%

= × 0.15%

## 7.4.8.2.2

	2018 1 1 2018 12 31	2017 9 8 ( ) 2017 12 31
	4,119,799.26	55,557.06

× 0.05%

= × 0.05%

## 7.4.8.2.3

	2018 1 1 2018 12 31		
	A	B	
	1,088,186.79	171,822.69	1,260,009.48
	25,985.78	-	25,985.78
	1,114,172.57	171,822.69	1,285,995.26
	2017 9 8 ( ) 2017 12 31		

	A	B	
	139,218.09	-	139,218.09
	171.28	-	171.28
	139,389.37	-	139,389.37

A

A

/	-	-
	57,561,759.09	-
	1.43%	-

1

2

**7.4.8.4.2****7.4.8.5**

	2018 1 1 2018 12 31			2017 9 8 ( ) 2017 12 31		
		4,474,180.29	6,249,247.78	4,589,749.56	64,480.30	

“

”

2018 12 31

(2017 12 31

2,727.27

)

**7.4.8.6****7.4.8.7****7.4.9 2018 12 31****7.4.9.1 /**

/

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

2018 12 31

134,965,557.55

180201	18 01	2019 1 4	100.11	420,000	42,046,200.00	
160208	16 08	2019 1 4	99.99	989,000	98,890,110.00	
				1,409,000	140,936,310.00	

**7.4.9.3.2**

## § 8

## 8.1

:

			%
1		2, 737, 919, 638. 77	57. 66
		2, 737, 919, 638. 77	57. 66
		-	-
2		1, 178, 854, 008. 28	24. 83
		-	-
3		804, 474, 180. 29	16. 94
4		26, 804, 557. 49	0. 56
5		4, 748, 052, 384. 83	100. 00

120

**8.3.2**

		%	%
1	30	28.71	2.93
	397	-	-
2	30 ( )—60	12.10	-
	397	-	-
3	60 ( )—90	21.84	-
	397	-	-
4	90 ( )—120	9.25	-
	397	-	-
5	120 ( )—397	30.53	-
	397	-	-
		102.43	2.93

**8.4****240**

240

**8.5**

			%
1		-	-
2		-	-
3		550,699,639.00	11.95
		550,699,639.00	11.95
4		-	-
5		100,002,966.24	2.17
6		-	-
7		2,087,217,033.53	45.28
8		-	-
9		2,737,919,638.77	59.40
10	397	-	-

**8.6**

			( )		%	
1	111821304	18	CD304	3,000,000	298,011,305.49	6.47
2	160208	16	08	1,500,000	149,954,829.21	3.25
3	180201	18	01	1,300,000	130,026,090.77	2.82
4	180407	18	07	1,000,000	100,337,277.90	2.18
5	180209	18	09	1,000,000	100,248,864.96	2.17
6	071800049	18	CP011	1,000,000	100,002,966.24	2.17
7	111883269	18	CD113	1,000,000	99,516,394.21	2.16
8	111820227	18	CD227	1,000,000	99,494,759.72	2.16
9	111803141	18	CD141	1,000,000	99,473,650.53	2.16
10	111884102	18	CD119	1,000,000	99,450,126.48	2.16

**8.7 “ ” “ ”**

0.25( )-0.5%	0
	0.2135%
	-0.0254%
	0.0601%

**0.25%**

0.25%

**0.5%**

0.5%

**8.8****8.9****8.9.1**



## § 9

## 9.1

	( )					
A	51,857	55,487.88	818,047,527.31	28.43%	2,059,387,599.77	71.57%
B	7	247,406,393.42	1,731,844,753.91	100.00%	0.00	0.00%
	51,864	88,872.43	2,549,892,281.22	55.32%	2,059,387,599.77	44.68%

## 9.2

1		320,925,860.11	6.96%
2		304,916,688.63	6.62%
3		302,427,763.98	6.56%
4		201,756,768.66	4.38%
5		201,674,889.98	4.38%
6		200,142,782.55	4.34%
7		200,000,000.00	4.34%
8		101,883,834.23	2.21%
9		100,998,667.84	2.19%
10		100,912,580.86	2.19%

## 9.3

	A	6,216,275.48	0.22%
	B	0.00	0.00%
		6,216,275.48	0.13%

**9.4**

	A	>100
	B	0
		>100
	A	0~10
	B	0
		0~10

## § 10

	A	B
2017 9 8	251,016,200.45	-
	4,027,040,881.27	-
	50,853,294,278.50	7,914,299,413.16
:	52,002,900,032.69	6,182,454,659.25
"_"	-	-
	2,877,435,127.08	1,731,844,753.91

**§ 11**

**11.1**

**11.2**

**11.2.1**

2018 8 28

**11.2.2**

**11.3**

**11.4**

**11.5**

70,000.00

2

**11.6**

**11.7**

**11.7.1**


	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

**11.7.2**

	-	-	1,047,700,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-



**11.8**

**0.5%**

0.5%

**§ 12**

**12.1**

**20%**

20%

**12.2**

2019 3 29