

2018

2018 12 31

2019 3 29

§ 1

2019 3 26

2018 1 1 2018 12 31

§ 2

2.1

	QDII		
	004998		
	004998		
	2017	12	11
	23, 206, 528. 02		

1	004999		
2		1. 0248	3, 189, 028. 33
	0. 1493	20, 017, 499. 69	

2.2

2.4

		-	Brown Brothers Harriman & Co.
		-	
		-	140 Broadway New York, NY 10005
		-	140 Broadway New York, NY 10005
		-	-

2.5

	www.cxfund.com.cn
	68 9 7088

§ 3

3.1

3.1.1	2018	2017 12 11 ()-2017 12 31
	720,296.90	-29,036.70
	714,377.33	-57,667.04
	0.0274	-0.0005
	3.17%	-0.67%
3.1.2	2018	2017
	0.0248	-0.0067
	23,781,022.23	27,868,277.10
	1.0248	0.9933

1

2

3.2

3.2.1

	0.90%	0.15%	1.11%	0.21%	-0.21%	-0.06%
	4.51%	0.22%	3.33%	0.23%	1.18%	-0.01%
	3.17%	0.22%	4.24%	0.22%	-1.07%	0.00%
	2.48%	0.22%	3.64%	0.22%	-1.16%	0.00%

2017 12 11 2017

3.3

2017 12 11

FOF

4.1.2

	100	2017 11	12	-	12
					2017 3
					100

1

/

2

4.2

5

4.4.2

4.4.3

5%

4.5

4.5.1

2018

1-3

4

7.0

2018

4.5.2

2018	12	31		1.0248	1.0248
			3.17%,	4.24%	

4.6

2019

4.7

4.8

1

3

2

3

4

/

5

4.9

2017 12 20 2018 3 19

§ 5

5.1

5.2

5.3

§ 6

2018

(2019)

61399737_B05

§ 7

7.1

2018 12 31

	2018 12 31	2017 12 31
	3,646,748.46	23,034,674.52
	6,982.94	-
	378.75	-
	20,069,056.64	9,520,469.89
	-	-
	199,410.28	-
	19,869,646.36	9,520,469.89
	-	-
	-	-
	-	-
	-	5,000,000.00
	5,868.44	-
	295,455.01	147,696.46
	900.73	-
	99.92	194,098.93
	-	-
	-	-
	24,025,490.89	37,896,939.80
	2018 12 31	2017 12 31

	-	-
	-	-
	-	-
	-	-
	-	9,651,151.86
	79,913.32	229,302.25
	20,439.30	54,152.91
	5,109,820	13,538.21
	-	-

2018 1 1 2018 12 31

	2018 1 1	2018 12 31	2017 12 31 ()
		1,212,837.88	95,026.51
1.		1,119,816.09	208,025.57
		2,093.96	52,296.72
		1,105,853.35	-
		-	-
		11,868.78	155,728.85
		-	-
2.	-	134,751.53	-
		-	-
		182,431.26	-
		-58,727.68	-
		0.00	-
		-	-
		0.00	-
		11,047.95	-
3.		-5,919.57	-28,630.34
-			
4.	-	-41,858.93	-215,315.85
5.	-	6,048.76	130,947.13
		498,460.55	152,693.55
1		257,523.63	54,152.91
2		64,380.98	13,538.21
3		-	-

4		7,621.50	-
5		-	-
		-	-
6		4,252.83	-
7		164,681.61	85,002.43
	-	714,377.33	-57,667.04
		-	-
	-	714,377.33	-57,667.04

2018 1 1 2018 12 31

2017 12

11 11 11 112

1.	3,703,305.69	-88,677.86	3,614,627.83
2.	-8,552,685.25	136,425.22	-8,416,260.03
-	-	-	-
	23,206,528.02	574,494.21	23,781,022.23
	2017 12 31 () 2017 12 31		
	201,179,360.77	-	201,179,360.77
	-	-57,667.04	-57,667.04
	-173,123,453.19	-129,963.44	-173,253,416.63
-			
1.	1,346,930.63	-4,244.68	1,342,685.95
2.	-174,470,383.82	-125,718.76	-174,596,102.58
	-	-	-
-			
	28,055,907.58	-187,630.48	27,868,277.10

2018 1 1 2018 12 31

2017 12

11

7.1 7.4

7.4

7.4.1

(
[2017]1207

2017 10 10 2017 12 4
() ()

(17) 00491 2017 12 11

201, 162, 310. 06

17, 050. 71

201, 179, 360. 77

201, 179, 360. 77

80%
80%
5%
(Barclay Global Aggregate Index)*70%+
*30%

7.4.2

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2
3
XBRL 3 < >

7.4.3

2018
2018 12 31

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 / ()

(1)

(2)

(3)

(4) /

- (5) /
- (6) / () /
- (7) / ()
- (8) /
- (9)

(5)

7.4.4.12

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

7.4.7

"BBH"	

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

	2018 1 1		2018 12 31		2017 12 31 () 2017 12 31	
	44,364,171.91		21.15%		-	-

7.4.8.1.3

	2018 1 1		2018 12 31		2017 12 31 () 2017 12 31	
		8,400,000.00	100.00%	186,000,000.00	100.00%	

7.4.8.1.4

7.4.8.1.5

7.4.8.1.6

7.4.8.2

7.4.8.2.1

	2018 1 1		2018 12 31		2017 12 31 () 2017 12 31	
			257,523.63		54,152.91	
			162,656.30		9,550.00	

1.00%

H=E /

H

E

7.4.8.2.2

	2018 1 1 31	2018 12 31	2017 12 31	2017 11 30 ()
		64,380.98		13,538.21

0.25%

H=E /

H

E

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 31	2018 12 31	2017 12 31	2017 11 30 ()
	119,246.46	2,744.06	3,138,035.52	52,296.72
Brown Brothers Harriman & Co	3,527,502.00	-2,065.68	19,896,639.00	-

2018 12 31 6982.94 (2017 12

31 0)

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

7.4.9.3.2

§ 8

8.1

			%
1		-	-
		-	-
		-	-
		-	-
		-	-
2		199,410.28	0.83
3		19,869,646.36	82.70
		19,869,646.36	82.70
		-	-
4		-	-
		-	-
		-	-
		-	-
		-	-
5		-	-
		-	-
6		-	-
7		3,653,731.40	15.21
8		302,702.85	1.26
9		24,025,490.89	100.00

8.2

8.3

8.4

8.5

8.5.1 **2%** **20**

8.5.2 **2%** **20**

8.5.3

8.6

AAA+ AAA-	1,083,824.00	4.56
AA+ AA-	1,258,153.60	5.29
A+ A-	2,739,487.46	11.52
BBB+ BBB-	1,744,265.12	7.33
BB+ BB-	5,280,387.26	22.20
B+ B-	6,326,037.93	26.60
CCC+ CCC	0.00	0.00
	1,437,490.99	6.04

8.7

1	XS1881533480	CIFIHG 7 3/4 09/20/20	22,000	2,187,922.00	9.20
2	US71647NAS80	PETBRA 7 3/8 01/17/27	2,500	1,776,007.42	7.47
3	XS1897112980	CNBG 6 1/4 PERP REGS Corp	2,500	1,744,265.12	7.33
4	XS1861032628	SUNAC 8 5/8 07/27/20	2,500	1,728,067.97	7.27

5	XS1903671698	EVERRE 11 11/06/20	2,500	1,722,114.14	7.24
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ISIN

8.8

8.9

8.10

						%
1	TMF US	ETF		Rafferty Asset Management LLC	199,410.28	0.84

8.11

8.11.1

8.11.2

8.11.3

1		378.75
2		5,868.44
3		900.73
4		295,455.01

6		-
7		-
8		-
9		302,702.85

8.11.4

:

1	110034		925,333.60	3.89
2	113013		819,624.00	3.45
3	110031		264,200.00	1.11
4	113511		184,320.00	0.78
5	128016		148,500.00	0.62

8.11.5**8.11.6**

§ 9

9.1

	()					
	189	16,873.17	0.00	0.00%	3,189,028.33	100.00%
	139	144,010.79	0.00	0.00%	20,017,499.69	100.00%
	328	70,751.61	0.00	0.00%	23,206,528.02	100.00%

9.2

		203,570.71	6.38%
		0.00	0.00%
		203,570.71	0.88%

9.3

		10~~50
		0
		10~~50
		10~~50
		0
		10~~50

§ 10

2017 12 11	201, 179, 360. 77
	28, 055, 907. 58
	3, 703, 305. 69
:	8, 552, 685. 25
"_"	-
	23, 206, 528. 02

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

40,000.00

1

11.6

11.7

11.7.1

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	-	-	-	7,082.79	100.00%	-
SC Lowy Financial (HK) Ltd	-	-	-	-	-	-
UBS AG	-	-	-	-	-	-
Bloomberg Tradebook LLC	-	-	-	-	-	-
SINOPAC	-	-	-	-	-	-
	-	-	-	-	-	-
ZHONGTAI INTERNATIONAL FINANCIAL PRODUCTS LIMITED	-	-	-	-	-	-
	-	-	-	-	-	-
Goldman Sachs Services Private Limited	-	-	-	-	-	-
GUOTAI JUNAN SECURITIES (HONGKONG) LIMITED	-	-	-	-	-	-
Citigroup Global Markets Inc.	-	-	-	-	-	-
BARCLAYS BANK PLC LONDON (SECURITIES) - FISS BZWS, LONDON	-	-	-	-	-	-
DBS BANK LIMITED HONG	-	-	-	-	-	-

KONG BRANCH							
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11.7.2

	15,073,072.76	7.19%	-	-	-	-	6,502,138.12	100.00%
SC Lowy Financial (HK) Ltd	5,738,241.20	2.74%	-	-	-	-	-	-
UBS AG	18,752,019.77	8.94%	-	-	-	-	-	-
SINOPAC	9,643,163.66	4.60%	-	-	-	-	-	-
	44,364,171.91	21.15%	8,400,000.00	100.00%	-	-	-	-
ZHONGTAI INTERNATIONAL FINANCIAL PRODUCTS LIMITED	2,999,767.86	1.43%	-	-	-	-	-	-
	6,479,713.77	3.09%	-	-	-	-	-	-
Goldman Sachs Services Private Limited	41,578,162.39	19.82%	-	-	-	-	-	-
GUOTAI JUNAN SECURITIES (HONGKONG)	6,824,417.51	3.25%	-	-	-	-	-	-

LIMITED								
Citigroup Global Markets Inc.	52,674,162.85	25.12%	-	-	-	-	-	-
BARCLAYS BANK PLC LONDON (SECURITIES) - FISS BZWS, LONDON	1,809,054.72	0.86%	-	-	-	-	-	-
DBS BANK LIMITED HONG KONG BRANCH	3,795,075.91	1.81%	-	-	-	-	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

§ 12

12.1

20%

20%

12.2

2019 3 29