

2018

2018 12 31

2019 3 29

**§ 1**

**1.1**

2019 3 27

2018 3 7

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
2.3	.....	5
2.4	.....	6
2.5	.....	6
<b>§3</b>	.....	<b>7</b>
3.1	.....	7
3.2	.....	7
3.3	.....	9
<b>§4</b>	.....	<b>10</b>
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4.2	.....	12
4.3	.....	12
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
4.9	.....	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
7.4	.....	23
<b>§8</b>	.....	<b>44</b>
8.1	.....	44
8.2	.....	44
8.3	.....	45
8.4	.....	46
8.5	.....	48
8.6	.....	48
8.7	.....	48

8.8	.....	48
8.9	.....	48
8.10	.....	48
8.11	.....	49
8.12	.....	49
<b>§9</b>	.....	<b>50</b>
9.1	.....	50
9.2	.....	50
9.3	.....	50
<b>§10</b>	.....	<b>51</b>
<b>§ 11</b>	.....	<b>52</b>
11.1	.....	52
11.2	.....	52
11.3	.....	52
11.4	.....	52
11.5	.....	52
11.6	.....	52
11.7	.....	52
11.8	.....	54
<b>§12</b>	.....	<b>58</b>
12.1	20% .....	58
12.2	.....	58
<b>§13</b>	.....	<b>59</b>
13.1	.....	59
13.2	.....	59
13.3	.....	59

## § 2

### 2.1

	004805
	004805
	2018 3 7
	121, 553, 595. 89

### 2.2

	× 80%+
	× 20%

### 2.3

	021-61009999	010-66105798
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105799
	68 9	55
	68	
	9	55

	200120	100140

**2.4**

	www.cxfund.com.cn
	68 9
	55

**2.5**

		222 30
		17
		68 9

---

**§ 3****3.1**

3.1.1	2018 3 7 ( )-2018 12 31
-------	-------------------------

**3.2.2**

1		2018	3	7			
		2018	3	7	2018	12	31
2						6	

### 3.2.3

§ 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	2018 7	3	-	8
					2010 7
					LOF
					LOF

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1

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2

**4.2**

2

5 1

3

4

5

**4.3.2**

**4.3.3**

5%

#### 4.4

##### 4.4.1

2018

10  
25% 35%  
50 20% 25% 300 25% 30% 500 33%

2018

2018

2018

##### 4.4.2

0.8532 0.8532  
-14.68% -15.61%

#### 4.5

2019

A

2018

A

**4.6**

**4.7**

“ ”

1/2

## 4.8

1

2

3

4

5

## 4.9

**§ 5**

**5.1**

**5.2**

---

**5.3**

2018



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

## § 7

## 7.1

2018 12 31

		2018 12 31
	7.4.7.1	12, 586, 950. 71
		164, 763. 27
		26, 351. 34
	7.4.7.2	91, 534, 479. 75
		91, 534, 479. 75
		-
		-
		-
	7.4.7.3	-
	7.4.7.4	-
		393, 838. 40
	7.4.7.5	3, 017. 73
		-
		-
		-
	7.4.7.6	-
		104, 709, 401. 20
		2018 12 31
		-
		-
	7.4.7.3	-
		-
		466, 478. 36
		101, 518. 06
		135, 046. 25
		22, 507. 72
		-
	7.4.7.7	34, 283. 80
		-
		-





“ - ”			
	121, 553, 595. 89	-17, 844, 411. 48	103, 709, 184. 41
2018 3 7	2018 12 31		2018 3 7

7.1 7.4

## 7.4

### 7.4.1

( “ ” )

( “ ” )

( “ ” ) [2017]828

229, 561, 960. 30

( ) ( ) (18) 00014

2018 3 7

(

) (

)

(

)

( )

80%-95%

80% 3% 5%

× 80% × 20%

2019 3 25

### 7.4.2

( “ ” )

### 7.4.3

2018 12 31 2018 3 7 ( ) 2018 12 31

### 7.4.4

#### 7.4.4.1

1 1 12 31

2018 3 7 ( ) 2018 12 31

#### 7.4.4.2

#### 7.4.4.3

1)

2)

#### **7.4.4.4**

(

)

#### **7.4.4.5**

1)

(

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2)

3)

4)

#### **7.4.4.6**

#### **7.4.4.7**

#### **7.4.4.8**

( )

( )

#### **7.4.4.9 / ( )**

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( )

-

#### **7.4.4.10**

1.50%

0.25%

#### **7.4.4.11**

1)

3

2)

3)

4)

5)

#### 7.4.4.12

#### 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

[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 ( 1 )

50%

1

20%

4)

20%

5) A 0.10% ( )

**7.4.7****7.4.7.1**

	2018 12 31
	12,586,950.71
	-
1	-
1-3	-
3	-
	-
	12,586,950.71

**7.4.7.2**

	2018 12 31		
	100,298,876.76	91,534,479.75	-8,764,397.01
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	100,298,876.76	91,534,479.75	-8,764,397.01

**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	2,931.83
--	------	----	----	----------

	229,561,960.30	229,561,960.30
	2,032,372.79	2,032,372.79
“ - ”	-110,040,737.20	-110,040,737.20
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	121,553,595.89	121,553,595.89

1

2 2017 12 4 2018 3 2

229,490,154.05

71,806.25

71,806.25

**7.4.7.10**

	-	-	-
	-9,378,439.49	-8,764,397.01	-18,142,836.50
	44,702.32	253,722.70	298,425.02
	-45,387.37	-59,369.92	-104,757.29
	90,089.69	313,092.62	403,182.31
	-	-	-
	-9,333,737.17	-8,510,674.31	-17,844,411.48

**7.4.7.11**

	2018 3 7 ( ) 2018 12 31
	378,350.49
	-
	-
	6,838.35
	216.04
	385,404.88

**7.4.7.12****7.4.7.12.1**

--	--

	2018 3 7 ( )	2018 12 31
		100,744,145.53
		110,067,735.56
		-9,323,590.03

**7.4.7.13****7.4.7.13.1**

**7.4.7.13.2**                    ——

**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 3 7 ( )	2018 12 31
		1,131,750.38
		-
		1,131,750.38



**7.4.7.20**

	2018 3 7 ( ) 2018 12 31
	50,000.00
	190,000.00
	764.00
	240,764.00

**7.4.8****7.4.8.1****7.4.8.2****7.4.9**

“ ”	
“ ”	

1

2

[2018]1905

15.15%

2018 12 21

**7.4.10****7.4.10.1****7.4.10.1.1****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2018 3 7 ( ) 2018 12 31
	1, 576, 466. 43
	1, 109, 360. 33

1 2018 3 7

2 × 1. 50%

=

× 1. 50%

**7.4.10.2.2**

	2018 3 7 ( ) 2018 12 31
	262, 744. 44

--	--

1 2018 3 7

2 × 0.25%

= × 0.25%

**7.4.10.3** ( )

( )

**7.4.10.4**

**7.4.10.4.1**

**7.4.10.4.2**

**7.4.10.5**

	2018 3 7 ( )	2018 12 31
	12,586,950.71	378,350.49

1 2018 3 7

2 “ ”

2018 12 31 164,763.27

**7.4.10.6**

**7.4.10.7**

**7.4.11**

**7.4.12            2018    12    31**

**7.4.12.1            /**

7.4.12.1.1										
601860		2018 12    20	2019 1    3		3.14	3.14	15,970	50,145.80	50,145.80	-

**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**

### **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		
			12, 586, 950. 71		-		-		- 12, 586, 950. 71
			164, 763. 27		-		-		- 164, 763. 27
			26, 351. 34		-		-		- 26, 351. 34
			-		-		-	-91, 534, 479. 75	91, 534, 479. 75
			-		-		-	393, 838. 40	393, 838. 40

	-	-	-	-	3,017.73	3,017.73
	12,778,065.32	-	-	-	91,931,335.88	104,709,401.20
	-	-	-	-	466,478.36	466,478.36
	-	-	-	-	101,518.06	101,518.06
	-	-	-	-	135,046.25	135,046.25
	-	-	-	-	22,507.72	22,507.72
	-	-	-	-	34,283.80	34,283.80
	-	-	-	-	240,382.60	240,382.60
	-	-	-	-	1,000,216.79	1,000,216.79
	12,778,065.32	-	-	-	90,931,119.09	103,709,184.41

**7.4.13.4.1.2****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
-	91,534,479.75		88.26%

	91, 534, 479. 75	88. 26

**7.4.13.4.3.2**

	95%	
		2018 12 31
	VaR 3. 40%	-3, 530, 363. 50

VaR

95%

**7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

91, 484, 333. 95

50, 145. 80

(ii)

( )

(iii)

(2)

## § 8

## 8.1

			%
1		91,534,479.75	87.42
		91,534,479.75	87.42
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		12,751,713.98	12.18
8		423,207.47	0.40
9		104,709,401.20	100.00

## 8.2

## 8.2.1

A		-	-
B		-	-
C		61,199,097.51	59.01
D		-	-
E		-	-
F		2,720,000.00	2.62
G		-	-
H		-	-
I		3,857,686.58	3.72
J		15,377,761.20	14.83
K		-	-
L		-	-
M		-	-

N			
O			
P			
Q			
R		8,379,934.46	8.08
S			
		91,534,479.75	88.26

### 8.2.2

### 8.3

1	600373		380,038	4,944,294.38	4.77
2	000333		130,100	4,795,486.00	4.62
3	600438		500,080	4,140,662.40	3.99
4	000568		100,470	4,085,110.20	3.94
5	002304		41,435	3,924,723.20	3.78
6	600660		170,201	3,877,178.78	3.74
7	600406		208,186	3,857,686.58	3.72
8	601318		68,200	3,826,020.00	3.69
9	600741		207,600	3,819,840.00	3.68
10	000100	TCL	1,550,000	3,797,500.00	3.66
11	600332		106,000	3,790,560.00	3.65
12	000858		74,400	3,785,472.00	3.65
13	000895		160,037	3,775,272.83	3.64
14	600809		106,000	3,715,300.00	3.58
15	600535		192,040	3,687,168.00	3.56
16	600566		109,200	3,661,476.00	3.53
17	000651		102,500	3,658,225.00	3.53
18	601288		978,000	3,520,800.00	3.39
19	601601		123,100	3,499,733.00	3.37
20	600977		239,919	3,435,640.08	3.31
21	601818		800,000	2,960,000.00	2.85
22	600690		200,000	2,770,000.00	2.67
23	601607		160,000	2,720,000.00	2.62
24	601238		150,000	1,543,500.00	1.49
25	601336		36,010	1,521,062.40	1.47

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1.14
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1.10
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0.05
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0.04
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7.50
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7.17
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6.73
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6.30
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6.27
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5.89
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5.70
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5.57
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5.30
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5.27
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5.05
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5.04
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4.98
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27	002640		4, 141, 305. 00	3. 99
28	600438		4, 112, 206. 24	3. 97
29	600406		3, 992, 244. 76	3. 85
30	601888		3, 753, 751. 08	3. 62
31	601288		3, 640, 938. 00	3. 51
32	002027		3, 550, 356. 98	3. 42
33	300182		3, 389, 752. 00	3. 27
34	600977		3, 224, 866. 20	3. 11
35	601607		3, 185, 486. 00	3. 07
36	300122		3, 184, 700. 00	3. 07
37	601818		3, 087, 000. 00	2. 98
38	002311		2, 825, 353. 45	2. 72
39	601336		2, 697, 574. 10	2. 60
40	002572		2, 312, 513. 00	2. 23
41	601628		2, 196, 700. 00	2. 12

“ ”

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

1	300251		5, 545, 788. 17	5. 35
2	600519		5, 025, 639. 50	4. 85
3	603288		4, 728, 993. 25	4. 56
4	600036		4, 627, 871. 00	4. 46
5	000963		4, 573, 318. 73	4. 41
6	600104		4, 331, 543. 75	4. 18
7	600867		4, 091, 393. 38	3. 95
8	002024		4, 079, 203. 00	3. 93
9	600398		3, 844, 043. 41	3. 71
10	601888		3, 779, 591. 00	3. 64
11	000100	TCL	3, 566, 783. 64	3. 44
12	002027		3, 503, 885. 00	3. 38
13	002640		3, 232, 503. 00	3. 12
14	600809		3, 066, 245. 99	2. 96
15	300122		2, 904, 331. 00	2. 80
16	300182		2, 565, 308. 00	2. 47
17	002311		2, 472, 490. 20	2. 38

18	600276		2,325,950.40	2.24
19	002572		2,298,041.52	2.22
20	601628		2,072,882.00	2.00

“ ”

### 8.4.3

	210,366,612.32
	100,744,145.53

“ ” “ ”

### 8.5

### 8.6

### 8.7

### 8.8

### 8.9

### 8.10

#### 8.10.1

#### 8.10.2

**8.11****8.11.1****8.11.2****8.11.3****8.12****8.12.1****8.12.2****8.12.3**

1		26,351.34
2		393,838.40
		-
		3,017.73
		-
		-
		-

## § 9

### 9.1

( )					
1,318	92,225.79	0.00	0.00%	121,553,595.89	100.00%

### 9.2

	0.00	0.00%

### 9.3

	0
	0

**§ 10**

2018 1 3 9—7 8t	229, 561, 960. 30
	2, 032, 372. 79
:	110, 040, 737. 20
"_"	-
	121, 553, 595. 89

2018 3 7

2018 3 7 2018 12

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

1

11.6

11.7

11.7.1


	2	134,694,312.57	43.37%	125,440.70	52.81%	-
	2	113,850,742.96	36.66%	60,489.55	25.47%	-
	1	62,051,694.06	19.98%	51,583.79	21.72%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

### 11.7.2

	-	-	614,800,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

1

2

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

**11.8**

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1

5			2018 1 23
6			2018 2 1
7			2018 2 6
8			2018 2 7
9			2018 2 10
10			2018 3 8
11			2018 3 15
12			2018 3 29
13			2018 3 29
14			2018 3 30
15			2018 4 18
16			2018 4 21
17			2018 5 7
18			2018 5 8

---

21			2018 5 31
22			2018 6 7
23			2018 6 15
24			2018 6 20
25			2018 6 22
26			2018 6 28

27

2018 6 30

40			2018 9 22
41			2018 9 29
42			2018 10 9
43			2018 10 12
44			2018 10 13
45	2018 1		2018 10 20
46	2018 3		2018 10 25
47	“ ”		2018 10 29
48			2018 11 8
49			2018 12 21
50			2018 12 27
51			2018 12 28

**§ 12**

**12.1**

**20%**

20%

**12.2**

## § 13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

<http://www.cxfund.com.cn>

2019 3 29