

2018

2018 12 31

2019 3 29

§ 1

1.1

“ ”

2019 3 26

2018 8 9

2018 12 31

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	13
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	45
8.4	.....	47
8.5	.....	49
8.6	.....	49
8.7	.....	49

§ 2

2.1

	005399
	005399
	2018 8 9
	28,835,674.30

2.2

	500 *75% + *25%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798
	68 9	2
	68	2
	9	
	200120	100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

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§ 3

3.1

3.1.1	2018 8 9 ()-2018 12 31
	-675,830.55
	-1,543,288.61
	-0.0229
	-2.29%
	-4.76%
3.1.2	2018
	-1,371,360.74
	-0.0476
	27,464,313.56
	0.9524
3.1.3	2018
	-4.76%

1 2018 8 9

2

3

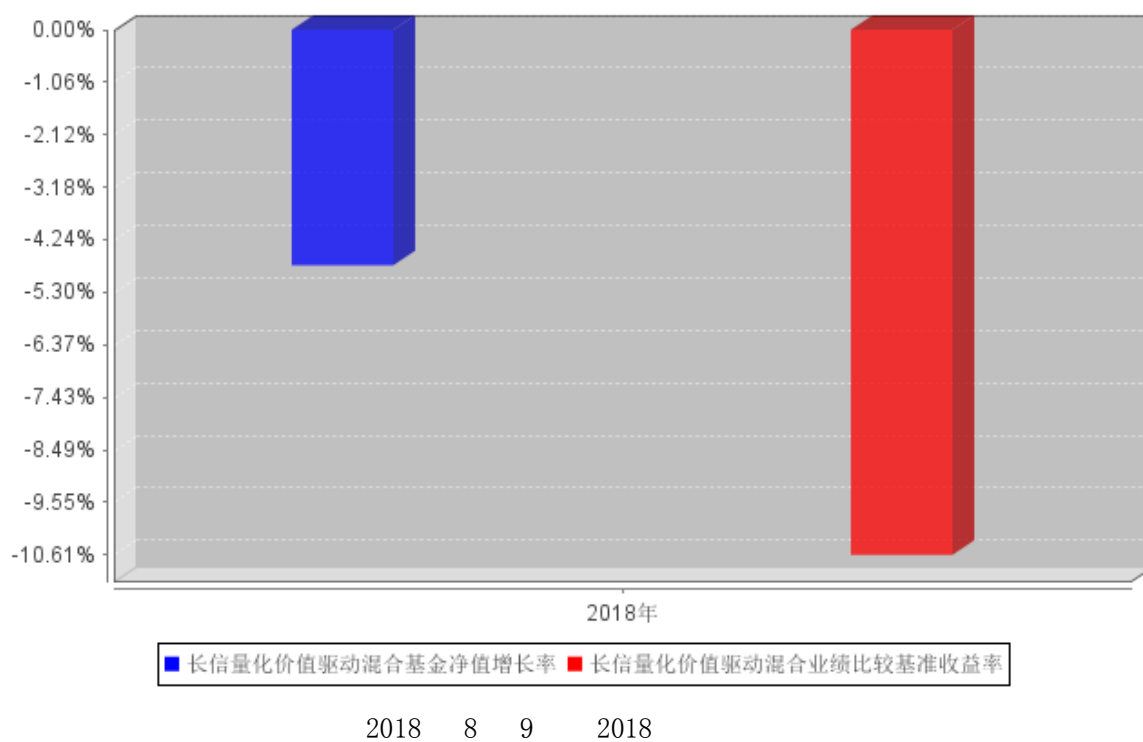
4

3.2

3.2.1

	-5.59%	0.90%	-9.43%	1.37%	3.84%	-0.47%
	-4.76%	0.71%	-10.61%	1.20%	5.85%	-0.49%

3.2.3



3.3

2018 8 9

§ 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 8 9	-	8	2010 7 LOF 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

10

25% 35%

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

2018

2018

4.4.2

2018 12 31 0.9524 0.9524
-4.76% -10.61%

4.5

2019

A

2018

A

4.6

4.7

“ ”

,

4.8

1

3

2

3

4

5

4.9

2018 10 17 2018 11 13

§ 5

5.1

5.2

—

5.3

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

§ 7

7.1

2018 12 31

		2018 12 31
	7.4.7.1	3, 885, 851. 36
		248, 924. 97
		15, 422. 91
	7.4.7.2	23, 624, 608. 26
		23, 624, 608. 26
		-
		-
		-
		-
	7.4.7.3	-
	7.4.7.4	-
		-
	7.4.7.5	1, 608. 20
		-
		-
		-
	7.4.7.6	-
		27, 776, 415. 70
		2018 12 31
		-
		-
	7.4.7.3	-
		-
		-
		23, 499. 09
		36, 168. 92
		6, 028. 11
		-
	7.4.7.7	116, 346. 97
		-
		-

			-
			-
	7.4.7.8		130,059.05
			312,102.14
	7.4.7.9		28,835,674.30
	7.4.7.10		-1,371,360.74
			27,464,313.56
			27,776,415.70

1 2018 12 31 0.9524 28,835,674.30

2 2018 8 9 2018 12 31 2018 8

9

7.2

2018 8 9 () 2018 12 31

		2018 8 9 () 2018 12 31
		-764,587.31
1.		191,228.63
	7.4.7.11	169,360.82
		-
		-
		21,867.81
		-
2.	“ - ”	-1,099,918.72
	7.4.7.12	-1,108,547.12
		-
	7.4.7.13	-
	7.4.7.13.5	-
	7.4.7.14	-
	7.4.7.15	-
	7.4.7.16	8,628.40
3.	“ - ”	-867,458.06
	7.4.7.17	

4.	“ - ”		-
5.	“ - ”	7.4.7.18	1,011,560.84
			778,701.30
1		7.4.10.2.1	388,000.34
2		7.4.10.2.2	64,666.73
3			-
4		7.4.7.19	192,153.29
5			-
			-
6			-
7		7.4.7.20	133,880.94
	“ - ”		-1,543,288.61
			-
	“ - ”		-1,543,288.61

2018 8 9 2018 12 31

2018 8 9

7.3

2018 8 9 () 2018 12 31

	2018 8 9 () 2018 12 31		
	200,836,986.41	-	200,836,986.41
	-	-1,543,288.61	-1,543,288.61
“ - ”	-172,001,312.11	171,927.87	-171,829,384.24
1.	70,400.38	-35.30	70,365.08
2.	-172,071,712.49	171,963.17	-171,899,749.32
	-	-	-

“ - ”			
	28,835,674.30	-1,371,360.74	27,464,313.56
2018 8 9	2018 12 31		2018 8 9

7.1 7.4

7.4

7.4.1

(“ ”)

(“ ”) (

“ ”) [2017]2087

200,836,986.41 (

) () (18) 00017 2018

8 9

(

) (

) ()

()

60-95% 0%-3%

5% ()

500 $\times 75\% +$ $\times 25\%$

7.4.2

(“ ”)

7.4.3

2018 12 31 2018 8 9 () 2018 12 31

7.4.4

7.4.4.1

1 1 12 31
2018 8 9 () 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 / ()

-

-

()

-

7.4.4.10

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
	3,885,851.36
	-
1	-
1-3	-
3	-
	-
	3,885,851.36

7.4.7.2

	2018 12 31		
	24,492,066.32	23,624,608.26	-867,458.06
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	24,492,066.32	23,624,608.26	-867,458.06

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
	1,477.41
	-

	123.20
	7.59
	1,608.20

7.4.7.6

7.4.7.7

	2018 12 31
	116,346.97
	-
	116,346.97

7.4.7.8

	2018 12 31
	-
	59.05
	100,000.00
	30,000.00
	130,059.05

7.4.7.9

	2018 8 9 () 2018 12 31	
	200,836,986.41	200,836,986.41
	70,400.38	70,400.38
“ - ”	-172,071,712.49	-172,071,712.49
- /	-	-
/	-	-

	-	-
“ - ”	-	-
	28,835,674.30	28,835,674.30

1

2 2018 5 14 2018 8 3

200,813,811.77

23,174.64

23,174.64

7.4.7.10

	-	-	-
	-675,830.55	-867,458.06	-1,543,288.61
	-271,711.70	443,639.57	171,927.87
	-1,287.86	1,252.56	-35.30
	-270,423.84	442,387.01	171,963.17
	-	-	-
	-947,542.25	-423,818.49	-1,371,360.74

7.4.7.11

	2018 8 9 () 2018 12 31
	167,102.81
	-
	-
	2,221.78
	36.23
	169,360.82

7.4.7.12

7.4.7.12.1

	2018 8 9 () 2018 12 31
	54,615,782.08
	55,724,329.20
	-1,108,547.12

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 8 9 () 2018 12 31
	8,628.40
	-
	8,628.40

7.4.7.17

	2018 8 9 () 2018

	12 31
1.	-867,458.06
---	-867,458.06
---	-
---	-
---	-
---	-
2.	-
---	-
3.	-
:	-
	-867,458.06

7.4.7.18

	2018 8 9 () 2018 12 31
	1,011,560.84
	1,011,560.84

30

30 3 75% 3
6 50% 6
25%

7.4.7.19

	2018 8 9 () 2018 12 31
	192,153.29
	-
	-
	-
	-
	192,153.29

7.4.7.20

	2018 8 9 () 2018 12 31
	30,000.00

	100,000.00
	1,500.00
	2,380.94
	133,880.94

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

	2018 8 9 () 2018 12 31	
	73,887,579.02	54.80%

7.4.10.1.2

7.4.10.1.3

	2018 8 9 () 2018 12 31	
	247,000,000.00	100.00%

7.4.10.1.4

7.4.10.1.5

	2018 8 9 () 2018 12 31			
	68,808.55	54.80%	62,451.12	53.68%

7.4.10.2

7.4.10.2.1

	2018 8 9 () 2018 12 31	
		388,000.34

	81,608.86

1 2018 8 9

2 $\times 1.50\%$ = $\times 1.50\%$

÷

7.4.10.2.2

	2018 8 9 () 2018 12 31
	64,666.73

1 2018 8 9

2 $\times 0.25\%$ = $\times 0.25\%$

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

	2018 12 31	
	2,976,190.48	10.32%

7.4.10.5

	2018 8 9 () 2018 12 31	
1	3,885,851.36	167,102.81
2018 8 9		2

“ ”

2018 12 31 248,924.97

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

7.4.13.2.3

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

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2018 12 31	
		%
-	23,624,608.26	86.02
	-	-
	-	-
	-	-
	-	-
	-	-
	23,624,608.26	86.02

7.4.13.4.3.2

95%		
		2018 12 31
VaR	3.31%	-909,128.74

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2018 12 31

23,624,608.26

(ii)

()

§ 8

8.1

			%
1		23,624,608.26	85.05
		23,624,608.26	85.05
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,134,776.33	14.89
8		17,031.11	0.06
9		27,776,415.70	100.00

8.2

8.2.1

A		-	-
B		-	-
C		17,703,846.33	64.46
D		-	-
E		727,431.20	2.65
F		1,182,623.69	4.31
G		-	-
H		125,580.00	0.46
I		426,728.00	1.55
J		726,256.40	2.64
K		1,367,767.72	4.98
L		-	-
M		-	-

N		318,526.40	1.16
O		-	-
P		-	-
Q		-	-
R		1,045,848.52	3.81
S		-	-
		23,624,608.26	86.02

8.2.2

8.3

1	600160		70,142	465,041.46	1.69
2	600143		81,600	403,920.00	1.47
3	002706		63,424	391,326.08	1.42
4	000719		49,500	389,565.00	1.42
5	300403		77,600	389,552.00	1.42
6	600999		29,046	389,216.40	1.42
7	603611		31,660	388,784.80	1.42
8	601900		46,000	387,320.00	1.41
9	603808		23,700	384,888.00	1.40
10	600361		113,000	383,070.00	1.39
11	601369		62,900	380,545.00	1.39
12	002587		78,200	380,052.00	1.38
13	002380		35,900	378,027.00	1.38
14	002244		94,704	376,921.92	1.37
15	603989		18,700	376,618.00	1.37
16	000951		33,800	376,532.00	1.37
17	002335		24,900	375,243.00	1.37
18	000039		35,400	374,532.00	1.36
19	002003		53,280	374,025.60	1.36
20	601717		67,612	373,894.36	1.36
21	600353		93,300	372,267.00	1.36
22	603355		17,180	369,370.00	1.34
23	002391		35,000	369,250.00	1.34
24	600007		28,801	368,652.80	1.34
25	600710		99,700	367,893.00	1.34

26	300476		31,400	367,380.00	1.34
27	300200		51,900	365,895.00	1.33
28	601908		116,000	365,400.00	1.33
29	603887		26,060	365,361.20	1.33
30	002303		78,400	364,560.00	1.33
31	600481		109,300	363,969.00	1.33
32	002081		44,700	362,070.00	1.32
33	002225		81,700	361,114.00	1.31
34	603600		51,580	361,060.00	1.31
35	600177		49,900	358,781.00	1.31
36	300121		42,000	358,680.00	1.31
37	601567		63,700	358,631.00	1.31
38	002615		74,200	358,386.00	1.30
39	300034		41,500	356,900.00	1.30
40	600566		10,600	355,418.00	1.29
41	300341		75,500	354,850.00	1.29
42	300130		31,300	354,316.00	1.29
43	002406		66,900	353,901.00	1.29
44	002737		23,600	348,808.00	1.27
45	601211		22,000	337,040.00	1.23
46	300393		22,000	331,760.00	1.21
47	002734		31,300	320,512.00	1.17
48	601515		45,000	319,500.00	1.16
49	603099		36,320	318,526.40	1.16
50	002322		33,900	307,812.00	1.12
51	603108		42,300	304,137.00	1.11
52	601801		40,264	268,963.52	0.98
53	300057		43,300	266,728.00	0.97
54	601677		30,100	264,579.00	0.96
55	002595		16,500	264,000.00	0.96
56	601588		97,200	263,412.00	0.96
57	000157		73,800	262,728.00	0.96
58	002171		54,813	253,784.19	0.92
59	600582		73,300	250,686.00	0.91
60	300577		7,600	236,968.00	0.86
61	002090		13,900	233,937.00	0.85
62	601678		54,600	230,412.00	0.84
63	002609		40,000	221,600.00	0.81
64	300219		28,900	221,374.00	0.81

65	603601		27,800	212,114.00	0.77
66	300395		14,400	206,640.00	0.75
67	300212		9,900	205,128.00	0.75
68	603658		4,056	198,297.84	0.72
69	600285		18,800	141,376.00	0.51
70	603328				

21	601169		556,043.00	2.02
22	000002		550,753.00	2.01

“ ”

8.4.2

2% 20

1	601318		868,180.00	3.16
2	300207		848,919.50	3.09
3	601607		807,983.00	2.94
4	600030		726,331.00	2.64
5	002146		679,053.00	2.47
6	600660		669,427.00	2.44
7	600688		634,391.00	2.31
8	000651		628,335.00	2.29
9	601398		597,501.00	2.18
10	601818		597,202.00	2.17
11	000039		596,297.00	2.17
12	000002		593,493.00	2.16
13	000789		581,568.00	2.12
14	000921		581,483.00	2.12
15	601169		569,457.00	2.07
16	601009		543,647.00	1.98
17	600977		535,728.00	1.95
18	601328		531,744.00	1.94
19	600031		518,589.00	1.89
20	000568		513,923.00	1.87

“ ”

8.4.3

	80,216,395.52
	54,615,782.08

“ ” “ ” “ ”

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		15,422.91
2		-
3		-
4		1,608.20
5		-
6		-
7		-
8		-
9		17,031.11

8.12.4

8.12.5

8.12.6

§ 9

9.1

()					
212	136,017.33	2,976,190.48	10.32%	25,859,483.82	89.68%

9.2

	0.00	0.00%

9.3

	0
	0

§ 10

2018 8 9	200,836,986.41
	70,400.38
:	172,071,712.49
"_"	-
	28,835,674.30

2018 8 9

2018 4 19

2018 12

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

2018 4 19

11.3

11.4

11.5

30,000.00

1

11.6

11.7

11.7.1

	2	73,887,579.02	54.80%	68,808.55	54.80%	-
	1	60,944,598.58	45.20%	56,758.96	45.20%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	-	-	247,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-				

a

b

c

d

2

11.8

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

16			2018 5 17
17			2018 5 28
18			2018 5 31
19			2018 6 7
20			2018 6 15
21			2018 6 20
22			2018 6 21
23			2018 6 22
24			2018 6 28
25			2018 6 30
26			2018 7 11
27			2018 7 25

28

□ □ 8

32			2018 8 28
33			2018 8 31
34			2018 9 1
35			2018 9 22
36			2018 9 29
37			2018 10 9
38			2018 10 12
39			2018 10 13
40	“ ”		2018 10 29
41			2018 11 8
42			2018 12 19
43			2018 12 21
44			2018 12 27
45			2018 12 28

§ 12

12.1

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		20%					
	1	2018 8 29 2018 10 17	0.00	25,003,500.00	25,003,500.00	0.00	0.00%
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1							
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12.2

§ 13

13.1

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13.3

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