

2018

2018 12 31

2019 3 29

§ 1

2019 3 26

2018 8 31

2018 12 31

1.1

§ 2

2.1

	006174
	006174
	2018 8 31
	507,005,516.15

2.2

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798

2.4

	www.cxfund.com.cn
	68 9

	2
--	---

§ 3

3.1

3.1.1	2018 8 31 ()-2018 12 31
	2,974,744.16
	4,833,326.48
	0.0139
	1.54%
3.1.2	2018
	0.0092
	514,833,326.48
	1.0154

1 2018 8 31

2

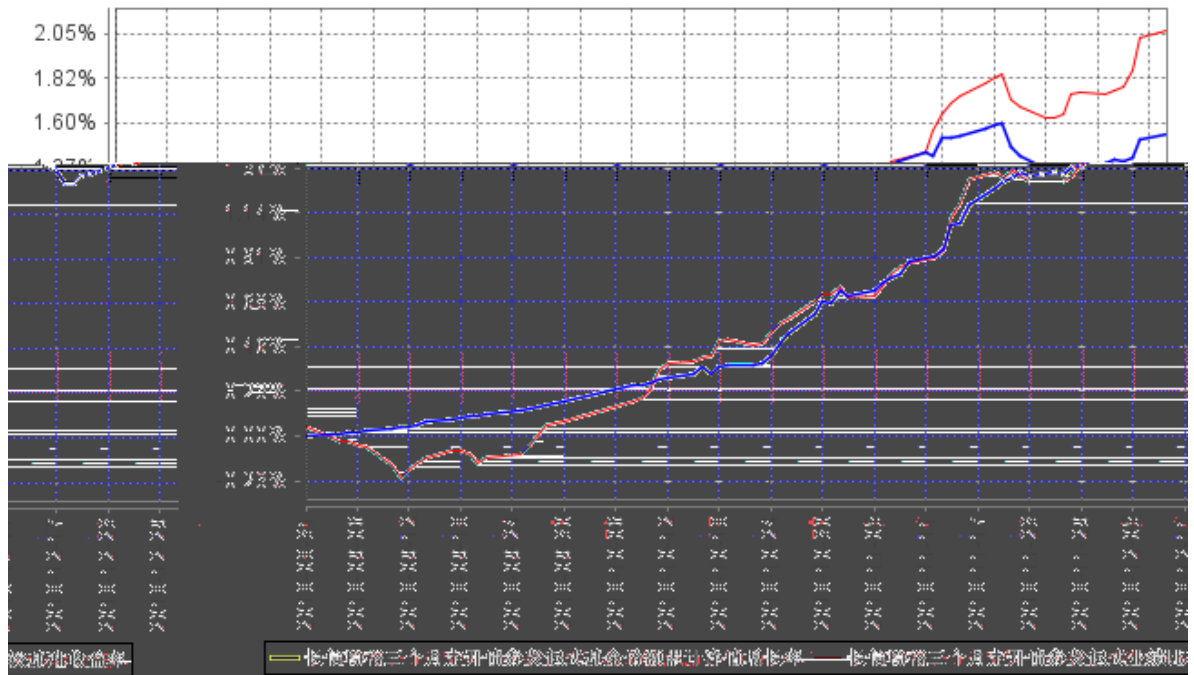
3

3.2

3.2.1

	1.36%	0.04%	1.99%	0.05%	-0.63%	-0.01%
	1.54%	0.04%	2.07%	0.05%	-0.53%	-0.01%

3.2.2



1 2018 8 31

2018 8 31 2018 12 31

2 6

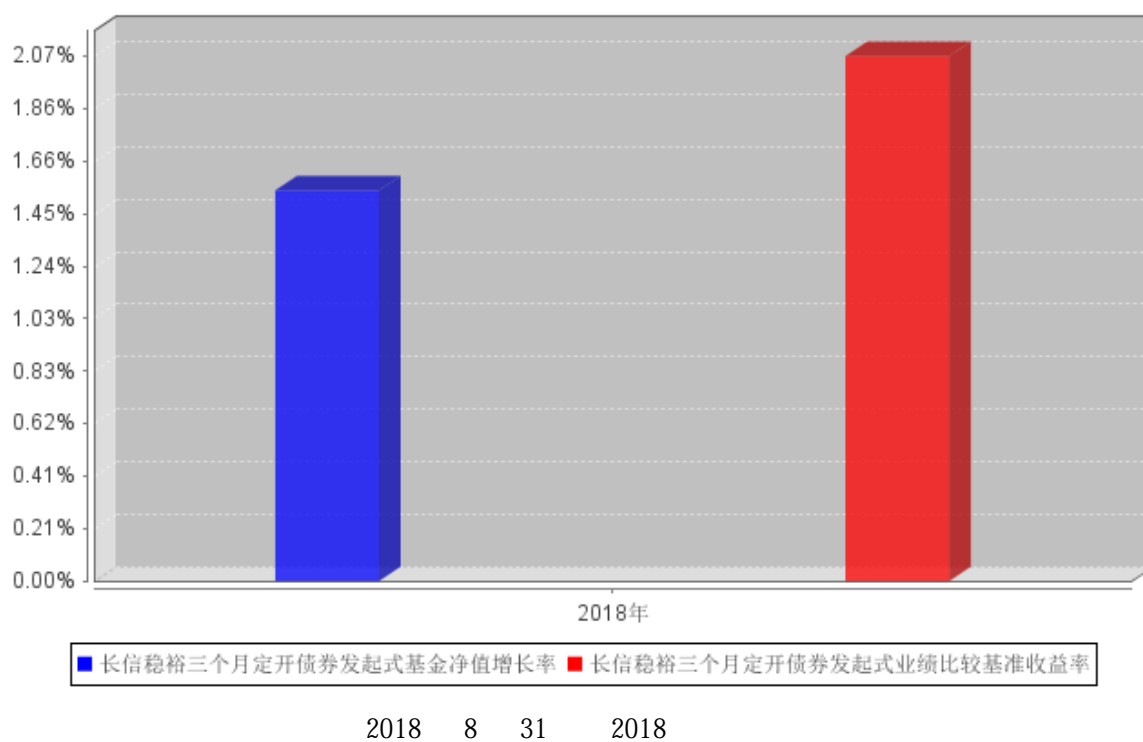
80%

10

10

5%

3.2.3



3.3

2018 8 31

§ 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

		2018 8 31	-	8	2010 7
		2018 12 5	-	6	2013

	LOF				LOF
--	-----	--	--	--	-----

1

/

2

42

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018 10
65bp 118bp
AAA

4.4.2

2018 12 31 1.0154 1.54%
2.07%

4.5

2019 PMI

4.6

1/2

§ 5

5.1

5.2

5.3

§ 6

2018

19 P00123

§ 7

7.1

2018 12 31

	2018 12 31
	473,091.70
	-
	1,897.46
	581,781,000.00
	-
	-
	581,781,000.00
	-
	-
	-
	-
	8,934,878.01
	-
	-
	-
	-
	591,190,867.17
	2018 12 31
	-
	-
	-
	75,900,000.00
	51,302.71
	-
	119,554.09
	39,851.34
	-
	13,833.89
	81,915.73
	11,082.93

	507,005,516.15	7,827,810.33	514,833,326.48
--	----------------	--------------	----------------

2018 8 31 2018 12 31 2018 8

31

7.1 7.4

7.4

7.4.1

(

(

(

[2018]1038

310,000,000.00

()

()

(18) 00019

2018 8 31

(

)

10

80%

10

10

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 / ()

-

-

()

-

7.4.4.10

0.30%

0.10%

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

(
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(
() (
() (
(

1

2

[2018]1905

15.15%

×0.10%÷

7.4.8.3 ()

2018 8 31 () 2018 12 31						
	-	-	-	-	146,980,000.00	55,241.89

7.4.8.4**7.4.8.4.1**

		2018 8 31 () 2018 12 31			
	2018 8 31				
31		10,000,000.00			
		-			
/		-			
		-			
/		-			
		10,000,000.00			
		1.97%			

7.4.8.4.2**7.4.8.5**

		2018 8 31 () 2018 12 31			
		473,091.70		47,357.95	

1 2018 8 31

2

2018 12 31

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

	2018	12	31					
	75,900,000.00			2019	1	2	2019	1 3
								/

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		581,781,000.00	98.41
		581,781,000.00	98.41
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		473,091.70	0.08
8		8,936,775.47	1.51
9		591,190,867.17	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1 **2%** **20**

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

8.4.3**8.5**

1		-	-
2		-	-
3		20,266,000.00	3.94
		20,266,000.00	3.94
4		196,385,000.00	38.15
5		80,240,000.00	15.59
6		284,890,000.00	55.34
7		-	-
8		-	-
9		-	-
10		581,781,000.00	113.00

8.6

1	101800247	18	MFN001	200,000	20,820,000.00	4.04
2	101800295	18	MFN002	200,000	20,786,000.00	4.04
3	101800498	18	MFN004	200,000	20,568,000.00	4.00
4	101800371	18	MFN002	200,000	20,548,000.00	3.99
5	101800653	18	MFN001	200,000	20,490,000.00	3.98

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		1, 897. 46
2		-
3		-
4		8, 934, 878. 01
5		-
6		-
7		-
8		-
9		8, 936, 775. 47

8.11.4**8.11.5**

8.11.6

§ 9

9.1

()					
2	253, 502, 758. 08	507, 005, 516. 15	100. 00%	0. 00	0. 00%

9.2

		0. 00	0. 00%

9.3

		0
		0

9.4

		%		

§ 10

2018 8 31	310,000,000.00
	197,005,516.15
:	-
"_"	-
	507,005,516.15

2018 8 31

2018 8 31 2018 12

31

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

2018 4 19

11.3

11.4

11.5

40,000.00

1

11.6

11.7

11.7.1

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

2

§ 12

12.1

20%

		20%					
		2018 8					
	1	31	300,000,000.00	197,005,516.15	0.00	497,005,516.15	98.03%
		2018 12					
		31					
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2019 3 29