

FOF

2018

2018 12 31

2019 3 29

**§ 1**

2019 3 26

2018 9 5

2018 12 31



	35%* +65%*
	FOF

**2.3**

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	4007005566	95555
	021-61009800	0755-83195201

**2.4**

	www.cxfund.com.cn
	7088 68 9

## § 3

## 3.1

3.1.1	2018 9 5 ( )-2018 12 31
	3,050,825.50
	2,864,402.97
	0.0377
	1.90%
3.1.2	2018
	0.0190
	18,674,567.05
	1.0190

1 2018 9 5

2

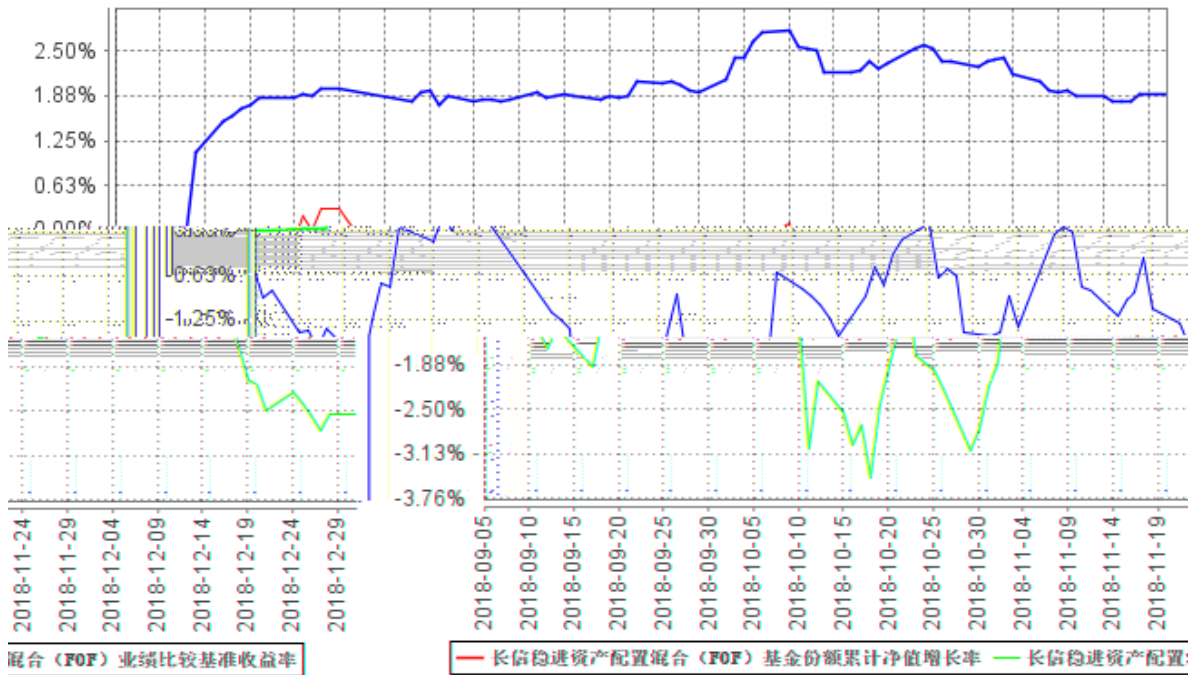
3

## 3.2

## 3.2.1

	-0.08%	0.11%	-2.85%	0.58%	2.77%	-0.47%
	1.90%	0.16%	-2.56%	0.55%	4.46%	-0.39%

3.2.2

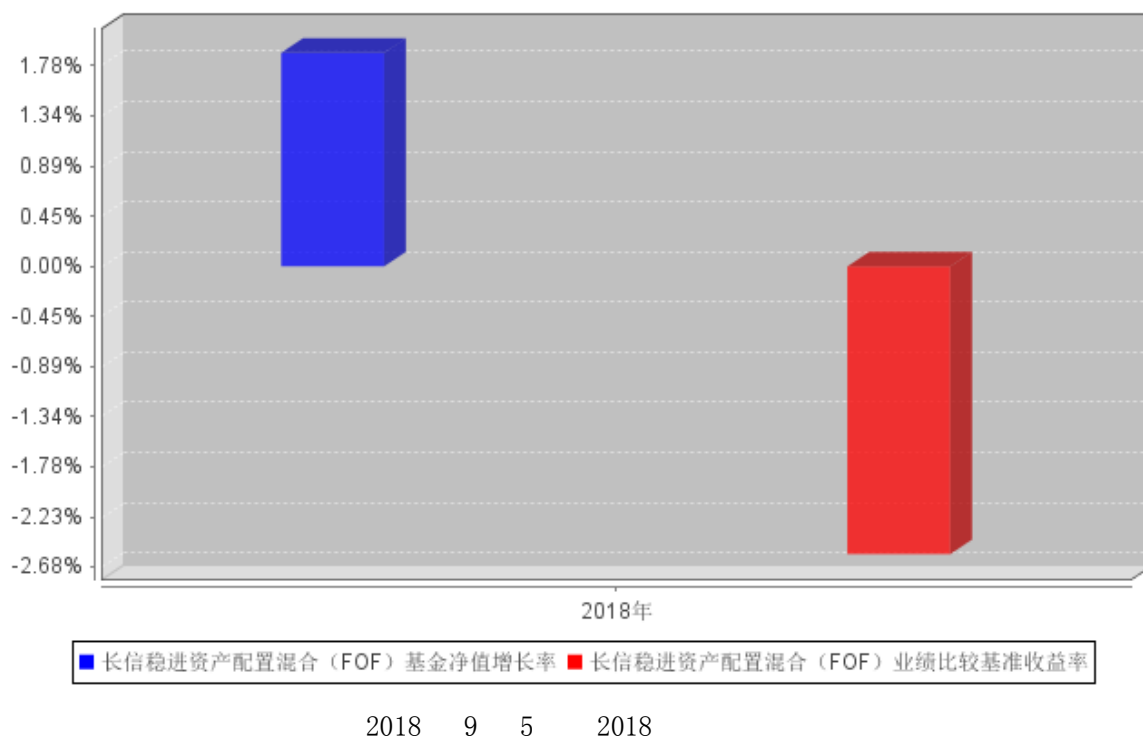


1 2018 9 5  
 2018 9 5 2018 12 31

2 6

80% QDII  
 20%-50%  
 5%

### 3.2.3



### 3.3

2018 9 5

**§ 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

FOF

**4.1.2**

	FOF	2018 9 5	-	6	2012 FOF/MOM 2016 FOF
					10 FOF

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**

A

2018 4

4

**4.4.2**

2018	12	31	1.0190	1.0190
		1.90%	-2.56%	

**4.5**

2019

## 4.6

1/2

## 4.7

1

3

2

3

4

5

## 4.8

2018 10 9 2018 12 29



**§ 5**

**5.1**

**5.2**

**5.3**

**§ 6**

2018

2019

61399737\_B09

## § 7

## 7.1

FOF

2018 12 31

	2018 12 31
	1, 536, 964. 04
	22, 223. 13
	13, 034. 16
	14, 775, 218. 95
	-
	14, 775, 218. 95
	-
	-
	-
	-
	-
	2, 603, 160. 96
	-0. 88
	-
	29, 256. 23
	-
	285. 10
	18, 980, 141. 69
	2018 12 31
	-
	-
	-
	-
	-
	154, 000. 04
	7, 126. 79
	3, 137. 58
	-
	930. 38
	-
	-



5.	-	2,974,399.38
		362,498.74
1		167,057.77
2		45,091.03
3		-
4		6,839.72
5		-
		-
6		-
7		143,510.22
	-	2,864,402.97
		-
	-	2,864,402.97
	2018 9 5	2018 12 31
		2018 9 5

## 7.3

FOF

2018 9 5 ( ) 2018 12 31

	2018 9 5 ( ) 2018 12 31		
	439,524,968.38	-	439,524,968.38
	-	2,864,402.97	2,864,402.97
	-421,198,641.68	-2,516,162.62	-423,714,804.30
1.	4,204,549.47	84,000.12	4,288,549.59
2.	-425,403,191.15	-2,600,162.74	-428,003,353.89
	-	-	-
	18,326,326.70	348,240.35	18,674,567.05

2018 9 5	2018 12 31	2018 9 5

7.1 7.4

\_\_\_\_\_

**7.4**

**7.4.1**

FOF (

[2018]706

FOF	2018 7
16 2018 8 31	(
)	18 00020
2018 9 5	
	439,417,396.22
107,572.16	439,524,968.38 439,524,968.38

QDII

80%

QDII

20%-50%

5%

35%\*

+65%\*

**7.4.2**

—

2

3

XBRL

3 <

>

**7.4.3**

2018 12 31

2018 9 5

2018 12 31

**7.4.4**

**7.4.4.1**

1 1 12 31

2018 9 5

2018 12 31

**7.4.4.2**

### **7.4.4.3**

(1)

(2)

### **7.4.4.4**

#### **7.4.4.5**

**7.4.4.7**

**7.4.4.8**

/

/

/

**7.4.4.9 / ( )**

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ( ) / /

(8) / ( )

(9) /

(10)

(11) /

(12)

**7.4.4.10**

### 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**

**7.4.6.1**

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

**7.4.6.2**

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3‰

**7.4.6.3**

2011

2011

**7.4.6.4**

[2004]78

2004 1 1

[2005]103

[2008]1

**7.4.6.5**

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

**7.4.7**


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 9 5 ( ) 2018 12 31	

**7.4.8.1.4**

	2018 9 5 ( ) 2018 12 31	
	54,440,046.82	100.00%

**7.4.8.1.5****7.4.8.1.6****7.4.8.2****7.4.8.2.1**

	2018 9 5 ( ) 2018 12 31
	167,057.77
	30,612.72

0 0.8%

H E×0.8%÷

H

E

E 0

**7.4.8.2.2**

	2018 9 5 ( ) 2018 12 31
	45,091.03

0 0.2%

H E×0.2%÷

H

E

E 0

**7.4.8.3**

( )

( )

**7.4.8.4**

**7.4.8.4.1**

**7.4.8.4.2**

**7.4.8.5**

	2018 9 5 ( ) 2018 12 31	
	1,536,964.04	143,924.08

2018 12 31

**7.4.8.6**

**7.4.8.7**

**7.4.8.7.1**

7,923,482.87

42.43%

**7.4.8.7.2**

	2018 9 5 ( ) 2018 12

	31
	0.00
	205.29
	288.41
	7,907.73
	2,374.26

**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		14,775,218.95	77.85
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,559,187.17	8.21
8		2,645,735.57	13.94
9		18,980,141.69	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**

**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**

FOF

A

QDII

20~50%

**8.12.2**

1	004614	A		3,482,312.73	3,584,692.72	19.20	
2	519985	A		3,010,493.72	3,570,445.55	19.12	
3	003869			3,165,842.38	3,547,326.39	19.00	
4	519152	A		1,575,735.29	1,900,336.76	10.18	
5	005134	A		805,710.93	805,710.93	4.31	
6	510500	500ETF		141,100.00	628,036.10	3.36	
7	510300	300ETF		161,500.00	494,028.50	2.65	
8	510900	(QDII-ETF)		130,000.00	141,700.00	0.76	
9	512000	ETF		150,500.00	102,942.00	0.55	

**8.13****8.13.1****8.13.2****8.13.3**

1		13,034.16
2		2,603,160.96
3		-
4		-0.88
5		29,256.23
6		285.10
7		-
8		-
9		2,645,735.57

**8.13.4****8.13.5****8.13.6**

## § 9

### 9.1

( )					
1,498	12,233.86	0.00	0.00%	18,326,326.70	100.00%

### 9.2

	0.00		0.00%

### 9.3

	0
	0

## § 10

2018 9 5	439,524,968.38
	4,204,549.47
:	425,403,191.15
"-"	-
	18,326,326.70

2018 9 5

2018 9 5

2018 12

§ 11

**11.1**

**11.2**

**11.2.1**

2018 8 28

**11.2.2**

**11.3**

**11.4**

**11.5**

**11.6**

( ) 40,000.00

1

**11.7**

**11.8****11.8.1**

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

**11.8.2**



**§ 12**

**12.1**

**20%**

20%

**12.2**

2019 3 29