

2018

2018 12 31

2019 3 29

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2019 3 27

2018 1 1 2018 12 31

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	002858	
	2016 8 15	
	198,535,006.70	
	A	C
	002858	002859
	194,680,285.76	3,854,720.94

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8	

	021-61009999	0755-25878287

		zhouyg@cxfund.com.cn	LISHUAISHUAI130@pingan.com.cn
		4007005566	95511-3
		021-61009800	0755-82080387

	www.cxfund.com.cn
	5047 68 9

§ 3

3.1.1	2018		2017		2016 8 15 ()-2016 12 31	
	A	C	A	C	A	C
	9,161,066.63	201,872.91	-1,651,819.21	-401,454.11	18,495,772.05	853,876.68
	14,509,706.97	322,958.40	24,943,291.53	1,051,868.88	-12,341,514.76	-795,502.42
	0.0567	0.0512	0.0217	0.0180	-0.0074	-0.0089
	5.91%	5.48%	1.88%	1.44%	-0.74%	-0.89%
3.1.2	2018		2017		2016	
	0.0127	0.0110	0.0060	0.0042	-0.0074	-0.0089
	201,799,845.55	3,989,101.56	291,712,882.71	7,679,269.04	1,662,551,382.21	88,943,893.31

	1.0366	1.0349	1.0062	1.0044	0.9926	0.9911

1

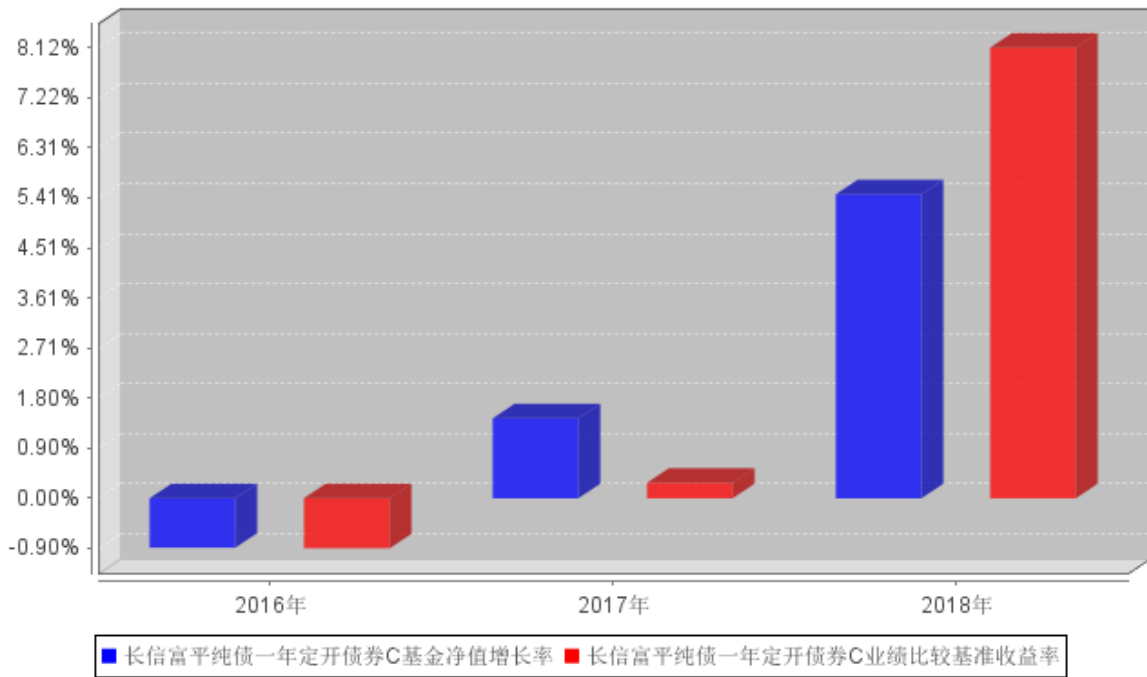
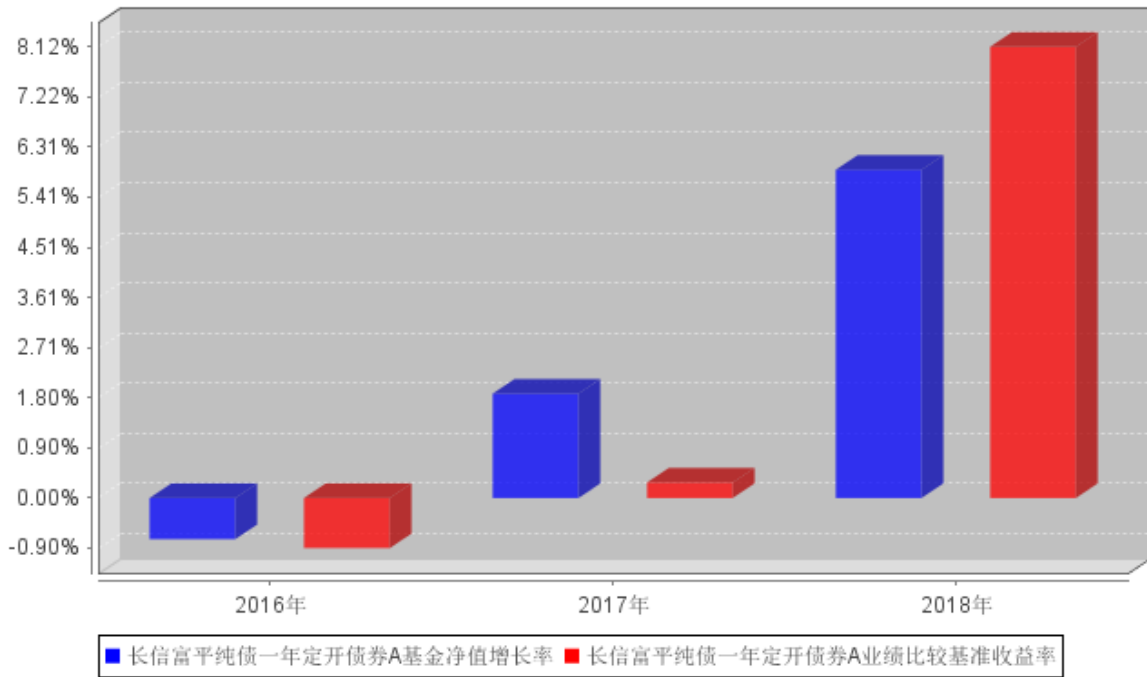
2

A

	2.59%	0.06%	2.57%	0.05%	0.02%	0.01%
	3.70%	0.10%	3.93%	0.05%	-0.23%	0.05%
	5.91%	0.09%	8.12%	0.06%	-2.21%	0.03%
	7.10%	0.08%	7.45%	0.07%	-0.35%	0.01%

C

	2.49%	0.06%	2.57%	0.05%	-0.08%	0.01%
	3.49%	0.10%	3.93%	0.05%	-0.44%	0.05%
	5.48%	0.08%	8.12%	0.06%	-2.64%	0.02%
	6.05%	0.08%	7.45%	0.07%	-1.40%	0.01%



2016 8 15 2016

A				
10				

2018	0.285	8,137,894.74	124,550.08	8,262,444.82	
2017	0.050	8,269,674.47	104,790.74	8,374,465.21	
2016	-	-	-	-	
	0.335	16,407,569.21	229,340.82	16,636,910.03	

C					
	10				
2018	0.241	174,721.18	9,536.32	184,257.50	
2017	0.010	87,731.41	2,008.07	89,739.48	
2016	-	-	-	-	
	0.251	262,452.59	11,544.39	273,996.98	

4.8

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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

	(LOF)	2016 8 15	-	24	EIBA 2004 9 (LOF)

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1

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2

4

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4

5

5%

2018

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MLF

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1

A

			10				
1	2018 8 20	2018 8 20	0.285	8,137,894.74	124,550.08	8,262,444.82	
	-	-	0.285	8,137,894.74	124,550.08	8,262,444.82	

C

			10				
1	2018 8 20	2018 8 20	0.241	174,721.18	9,536.32	184,257.50	
	-	-	0.241	174,721.18	9,536.32	184,257.50	

1

1

100%

2

A

C

3

4

5

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2018

(2019)

61399737_B02

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2018 12 31

	2018 12 31	2017 12 31
	909,221.97	5,853,993.44
	566,526.10	150,530.30
	30,628.05	46,646.03
	348,105,000.00	237,224,400.00
	-	-
	-	-
	348,105,000.00	237,224,400.00
	-	-
	-	-
	-	-
	-	52,140,315.21
	-	-
	8,775,839.37	4,457,362.23
	-	-
	-	-
	-	-
	-	-
	358,387,215.49	299,873,247.21
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	151,923,173.61	-
	-	-
	-	-
	121,928.64	177,817.32
	34,836.76	50,804.92
	1,350.79	2,606.69
	10,692.25	10,866.53
	56,985.25	-
	210,301.08	-

	-	-
	-	-
	239,000.00	239,000.00
	152,598,268.38	481,095.46
	198,535,006.70	297,555,883.65
	7,253,940.41	1,836,268.10
	205,788,947.11	299,392,151.75
	358,387,215.49	299,873,247.21

2018 12 31 1.0365 198,535,006.70
: A 1.0366 194,680,285.76 C
1.0349 3,854,720.94

2018 1 1 2018 12 31

	2018 1 1 31	2018 12 31	2017 1 1 12 31	2017 12 31
		21,185,318.02		42,453,419.93
1.		16,481,879.37		66,181,906.58
		73,507.21		229,604.71
		16,117,488.47		53,359,788.82
		-		-
		290,883.69		12,592,513.05
		-		-
2.	-	-778,353.80		-51,967,990.91
		-		-
		-		-
		-778,353.80		-51,547,140.91
		-		-
		-		-
		-		-420,850.00
		-		-
3.		5,469,725.83		28,048,433.73
-				
4.	-	-		-
5.	-	12,066.62		191,070.53

	6,352,652.65	16,458,259.52
1	1,875,176.11	8,484,734.05
2	535,764.72	2,424,209.72
3	25,680.94	235,086.83
4	19,777.15	46,655.10
5	3,582,176.78	4,975,103.82
	3,582,176.78	4,975,103.82
6	46,876.95	-
7	267,200.00	292,470.00
-	14,832,665.37	25,995,160.41
	-	-
-	14,832,665.37	25,995,160.41

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	297,555,883.65	1,836,268.10	299,392,151.75
	-	14,832,665.37	14,832,665.37
-	-99,020,876.95	-968,290.74	-99,989,167.69
1.	109,282,943.64	1,402,251.73	110,685,195.37
2.	-208,303,820.59	-2,370,542.47	-210,674,363.06
	-	-8,446,702.32	-8,446,702.32
-	198,535,006.70	7,253,940.41	205,788,947.11

	2017 1 1 2017 12 31		
	1,764,632,292.70	-13,137,017.18	1,751,495,275.52
	-	25,995,160.41	25,995,160.41
-	-1,467,076,409.05	-2,557,670.44	-1,469,634,079.49
1.	140,026,593.84	228,048.65	140,254,642.49
2.	-1,607,103,002.89	-2,785,719.09	-1,609,888,721.98
-	-	-8,464,204.69	-8,464,204.69
	297,555,883.65	1,836,268.10	299,392,151.75

7.1 7.4

[2016]1069

2016 8 15

2018

[2016]36

2016 5 1

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

[2004]78

2004 1 1

[2008]1

[2008]132

2008 10 9

1

2

[2018]1905

15.15%

2018 12 21

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
	359,581,940.56		88.02%		807,636,111.94		86.24%	

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
	2,190,300,000.00		99.55%		3,296,100,000.00		76.24%	

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	1,875,176.11	8,484,734.05
	335,637.34	2,730,296.45

0.70%

H=Ex /

H

E

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	535,764.72	2,424,209.72

0.20%

H=Ex /

H

E

	2018 1 1 2018 12 31

	A	C	
	-	72.06	72.06
	-	23,428.45	23,428.45
	-	23,500.51	23,500.51
	2017 1 1 2017 12 31		
	A	C	
	-	196.04	196.04
	-	228,248.55	228,248.55
	-	228,444.59	228,444.59

A

C

0.40% C

C

0.40%

H=ExC

/

H C

E C

()

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	909,221.97			55,262.82			5,853,993.44			180,095.74		

2018 12 31

2017 12 31

92,544.99 2017

91,439.39

2017

95,243,750.00

2017

425.20

2017

2018 12 31

2018 12 31

70,923,173.61

180204	18 04	2019 1 4	104.72	200,000	20,944,000.00
160411	16 11	2019 1 4	99.69	34,000	3,389,460.00
1680037	16	2019 1 2	98.33	200,000	19,666,000.00
101800195	18 MTN001	2019 1 3	105.76	54,000	5,711,040.00
1680202	16 02	2019 1 2	94.79	15,000	1,421,850.00
101754014	17 MTN001	2019 1 2	102.64	90,000	9,237,600.00
101800638	18 MTN001B	2019 1 3	104.66	150,000	15,699,000.00

				743,000	76,068,950.00
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2018 12 31

81,000,000.00

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2019 1 7

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			%
1		-	-
		-	-
2		-	-
3		348,105,000.00	97.13
		348,105,000.00	97.13
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,475,748.07	0.41
8		8,806,467.42	2.46
9		358,387,215.49	100.00

1		-	-
2		-	-
3		62,674,000.00	30.46
		62,674,000.00	30.46
4		233,367,000.00	113.40
5		-	-
6		52,064,000.00	25.30
7		-	-
8		-	-
9		-	-
10		348,105,000.00	169.16

1	180205	18 05	200,000	21,792,000.00	10.59
2	180204	18 04	200,000	20,944,000.00	10.18
3	160411	16 11	200,000	19,938,000.00	9.69
4	136344	16 01	200,000	19,804,000.00	9.62
5	136522	16	200,000	19,682,000.00	9.56

1		30,628.05
2		-
3		-
4		8,775,839.37
5		-
6		-
7		-
8		-
9		8,806,467.42

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	()					
A	333	584,625.48	157,072,617.45	80.68%	37,607,668.31	19.32%
C	72	53,537.79	0.00	0.00%	3,854,720.94	100.00%
	405	490,209.89	157,072,617.45	79.12%	41,462,389.25	20.88%

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2016 8 15	1,674,892,896.97	89,739,395.73
	289,910,344.24	7,645,539.41
	107,732,866.27	1,550,077.37
:	202,962,924.75	5,340,895.84
"_"	-	-
	194,680,285.76	3,854,720.94

§ 11



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		20%					
	1	2018 1 1 2018 12 31	99,839,257.19	0.00	49,392,472.59	50,446,784.60	25.41%
	-	-	-	-	-	-	-
1							
2							
3							

2019 3 29