

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 28

2018 1 1      2018 12 31

**1.2**

<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>
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
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	.....	21

8.8	.....	51
8.9	.....	51
8.10	.....	51
8.11	.....	51
8.12	.....	51
<b>§9</b>	.....	<b>53</b>
9.1	.....	53
9.2	.....	53
9.3	.....	53
<b>§10</b>	.....	<b>54</b>
<b>§ 11</b>	.....	<b>55</b>
11.1	.....	55
11.2	.....	55
11.3	.....	55
11.4	.....	55
11.5	.....	55
11.6	.....	55
11.7	.....	55
11.8	.....	57
<b>§12</b>	.....	<b>60</b>
12.1	20% .....	60
12.2	.....	60
<b>§13</b>	.....	<b>61</b>
13.1	.....	61
13.2	.....	61
13.3	.....	61

## § 2

### 2.1

	004607
	004607
	2017 11 17
	34, 810, 776. 91

### 2.2

	5%
	*80%+ 500 *20%

### 2.3

	021-61009999	010-66105798
	zhouyg@cxfund. com. cn	custody@i cbc. 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

## § 3

## 3.1

3.1.1	2018	2017 11 17 ( )-2017 12 31
	136, 118. 01	437, 877. 80
	580, 554. 56	



### 3.2.3

2017 11 17 2017

§ 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

		2017 11 17	2018 12 29	20	
		2018 5 10	-	8	2017

1

/

2

3

2019 1 29

4

2019 2 27

## 4.2

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2018

		GDP	6.6%	2017	0.2%		
GDP	2017	2		7	2018	2.9%	
				GDP	5.0%	2.1%	-0.6%
							M2
8.1%		9.8%		16.17			

**4.4.2**

2018	12	31	1.0117	1.0117
		0.96%	-1.38%	

**4.5**

2019

2019

**4.6**

**4.7**

1/2

**4.8**

1

1

100%

2

3

4

5

**4.9**

2018 11 23 2018 12 20

**§ 5**

**5.1**

**5.2**

--

**5.3**

2018

## § 6

### 6.1

	( ) (19) P00135

### 6.2

	2017 12 31      2018 12 31 2017 11 17 (                      ) 2017 12 31 2018                                      (                      )
	2017 12 31      2018 12 31                      2017 11 17 (                      ) 2017 12 31                      2018
	-
	-
	(
	2018

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

## § 7

## 7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	824, 748. 55	1, 319, 153. 66
		584, 306. 48	1, 936, 363. 64
		61, 137. 77	-
	7.4.7.2	37, 659, 743. 00	129, 309, 800. 00
		-	-
		-	-
		37, 659, 743. 00	129, 309, 800. 00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	65, 998, 499. 00
		-	-
	7.4.7.5	586, 740. 36	2, 526, 562. 39
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		39, 716, 676. 16	201, 090, 378. 69
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		4, 000, 000. 00	-
		-	-
		-	-
		35, 812. 34	204, 206. 93
		5, 968. 73	34, 034. 49
		23, 874. 90	193, 167. 37
	7.4.7.7	210, 780. 78	1, 574. 00
		10, 742. 34	-
		3, 874. 00	-



4.	-		-	-
5.	-	7.4.7.18	-	-
			8,009,422.95	623,921.30
1		7.4.10.2.1	2,196,911.17	289,751.09
2		7.4.10.2.2	366,151.82	48,291.84
3		7.4.10.2.3	1,464,607.51	10.71.376933(51

-			
	34,810,776.91	405,846.16	35,216,623.07
	2017 11 17 ( ) 2017 12 31		
	200,137,634.81	-	200,137,634.81
		429,761.09	429,761.09
		-	-
-		-	-
1.		-	-
2.		-	-
		-	-
	200,137,634.81	429,761.09	200,567,395.90
	2018 1 1	2018 12 31	2017 11

17

7.1 7.4

**7.4****7.4.1**

(

(



**7.4.4****7.4.4.1**

1 1 12 31 2017  
11 17 ( ) 2017 12 31

**7.4.4.2****7.4.4.3**

1)

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**

1.20%

0.20%

0.80%

( )

(

[2017]13 )

(AMAC)

( [2013]13

)

<

,#SACET7@â #: " PcACET0#: £€i3-££16H

- 1) ( )  
2018 1 1  
3%
- 2)
- 3)
- ( 1 ) 1 1 ( 1 )  
50% 1  
20%
- 4) 20%
- 5) A 0.10% ( )

## 7.4.7

### 7.4.7.1

2018 12 31	
------------	--



**7.4.7.4.2****7.4.7.5**

	2018 12 31	2017 12 31
	187.20	303.85
	-	-
	-	-
	262.90	871.40
	586,262.76	2,304,918.70
	-	-
	-	220,468.44
	-	-
	-	-
	27.50	-
	586,740.36	2,526,562.39

**7.4.7.6****7.4.7.7**

	2018 12 31	2017 12 31
	210,430.78	-

	209,000.00	90,000.00
--	------------	-----------

**7.4.7.9**

	2018 1 1		2018 12 31	
	200,137,634.81		200,137,634.81	
	9.91		9.91	
-	-165,326,867.81		-165,326,867.81	
- /		-		-
/		-		-
		-		-
-		-		-
	34,810,776.91		34,810,776.91	

**7.4.7.10**

	437,877.80	-8,116.71	429,761.09
	136,118.01	444,436.55	580,554.56
	550,085.67	-1,154,555.16	-604,469.49
	0.20	-0.11	0.09
	550,085.47	-1,154,555.05	-604,469.58
	-	-	-
	1,124,081.48	-718,235.32	405,846.16

**7.4.7.11**

	2018 1 1		2018 12 31		2017 11 17 ( ) 2017 12 31		
			46,180.50				26,922.90
			-				-
			-				-
			39,385.61				2,352.72
			481.55				-
			86,047.66				29,275.62

**7.4.7.12****7.4.7.12.1**      ——

	2018 1 1 2018 12 31	2017 11 17 ( ) 2017 12 31
	146,114,193.41	-
	151,955,095.19	-
	-5,840,901.78	-

**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 1 1 31	2018 12 31	2017 11 17 ( ) 2017 12 31
		74,399.16	-
		-	-
		74,399.16	-

**7.4.7.17**

	2018 1 1 31	2018 12 31	2017 11 17 ( ) 2017 12 31
1.		444,436.55	-8,116.71
——		-	-
——		444,436.55	-8,116.71
——		-	-
——		-	-
——		-	-
2.		-	-
——		-	-
3.		-	-
:		-	-
		444,436.55	-8,116.71

**7.4.7.18****7.4.7.19**

	2018 1 1	2018 12 31	2017 11 17 ( ) 2017 12 31
		443,895.70	2.00
		3,700.00	1,075.00
		-	-
		-	-
		-	-
		447,595.70	1,077.00

**7.4.7.20**

	2018 1 1 31	2018 12	2017 11 17 ( ) 2017 12 31
		50,000.00	-
		150,000.00	90,000.00
		36,000.00	-
		6,291.12	1,634.00
		242,291.12	91,634.00

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

(	
(	

(	
(	
( ) (	
( ) (	
(	

1

2

[2018]1905

15.15%

## 7.4.10.1.5

## 7.4.10.2

## 7.4.10.2.1

	2018 1 1 2018 12 31	2017 11 17 ( ) 2017 12 31
	2,196,911.17	289,751.09
	1,522,310.11	200,363.59

1.2%

$$= \quad \times 1.2\% \div$$

## 7.4.10.2.2

	2018 1 1 2018 12 31	2017 11 17 ( ) 2017 12 31
	366,151.82	48,291.84

0.20%

$$= \quad \times 0.20\% \div$$

## 7.4.10.2.3

	2018 1 1 2018 12 31
	111,442.71
	1,353,164.80
	1,464,607.51
	2017 11 17 ( ) 2017 12 31

	6,977.11
	186,190.26
	193,167.37

× 0.80%

= × 0.80%±

**7.4.10.3**

( )

( )

**7.4.10.4**

**7.4.10.4.1**

**7.4.10.4.2**

**7.4.10.5**

	2018 1 1	2018 12 31	2017 11 17 ( ) 2017 12 31	
	824,748.55	46,180.50	1,319,153.66	26,922.90

**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**

2018   12   31

4,000,000.00            2019   1   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**

	2018 12 31	2017 12 31
A-1	-	-
A-1	-	-
	-	127,361,000.00
	-	127,361,000.00

AA+

**7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	22,457,143.00	1,948,800.00
AAA	5,996,700.00	-
	9,205,900.00	-
	37,659,743.00	1,948,800.00

**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		
	824,748.55	-	-	-	-	824,748.55
	584,306.48	-	-	-	-	584,306.48
	61,137.77	-	-	-	-	61,137.77
	4,987,100.00	9,371,343.00	23,301,300.00	-	-	37,659,743.00
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	586,740.36	586,740.36
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	6,457,292.80	9,371,343.00	23,301,300.00	-	586,740.36	39,716,676.16
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	4,000,000.00	-	-	-	-	4,000,000.00
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	35,812.34	35,812.34

	-	-	-	-	5,968.73	5,968.73
	-	-	-	-	23,874.90	23,874.90
	-	-	-	-	210,780.78	210,780.78
	-	-	-	-	10,742.34	10,742.34
	-	-	-	-	3,874.00	3,874.00
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	209,000.00	209,000.00
	4,000,000.00	-	-	-	500,053.09	4,500,053.09
	2,457,292.80	9,371,343.00	23,301,300.00	-	86,687.27	35,216,623.07
2017 12 31	6	6 -1	1-5	5		
	1,319,153.66	-	-	-	-	1,319,153.66
	1,936,363.64	-	-	-	-	1,936,363.64
	-	-	-	-	-	-
	127,361,000.00	-	1,948,800.00	-	-	129,309,800.00
	-	-	-	-	-	-
	65,998,499.00	-	-	-	-	65,998,499.00
	-	-	-	-	-	-
	-	-	-	-	2,526,562.39	2,526,562.39
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	-	-	-	-	34,034.49	34,034.49
					193,167.37	193,167.37
	-	-	-	-	1,574.00	1,574.00
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	90,000.00	90,000.00
	-	-	-	-	522,982.79	522,982.79
	196,615,016. 30	-	1,948,800.00	-	2,003,579.60	200,567,395. 90

#### 7.4.13.4.1.2

		2018	12	31	2017	12	31
	27			166,043.68			26,146.54
	27			-166,043.68			-26,146.54

#### 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		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	37,659,743.00	106.94	129,309,800.00	64.47
	-	-	-	-
	-	-	-	-
	-	-	-	-
	37,659,743.00	106.94	129,309,800.00	64.47

**7.4.13.4.3.2****7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

37,659,743.00

( 2017

12 31

129,309,800.00

)

(ii)

( )

(iii)

(2)

## § 8

### 8.1

			%
1		-	-
		-	-
2		-	-
3		37,659,743.00	94.82
		37,659,743.00	94.82
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,409,055.03	3.55
8		647,878.13	1.63
9		39,716,676.16	100.00

### 8.2

#### 8.2.1

#### 8.2.2

### 8.3

### 8.4

#### 8.4.1

**2% 20**

1	000869		10,855,849.80	5.41
2	600859		10,093,303.13	5.03

3	600600		9,514,978.00	4.74
4	600276		7,032,625.15	3.51
5	600036		5,968,389.00	2.98
6	002236		5,130,711.00	2.56
7	600535		5,082,828.98	2.53
8	002368		4,985,719.99	2.49
9	000333		4,832,610.00	2.41
10	600196		4,699,772.00	2.34
11	002293		4,688,649.68	2.34
12	601166		4,521,478.00	2.25
13	600016		3,977,000.00	1.98
14	603799		3,959,031.80	1.97
15	300433		3,704,893.00	1.85
16	600967		3,666,910.88	1.83
17	600887		3,374,991.00	1.68
18	601336		3,307,438.00	1.65
19	601800		3,227,008.40	1.61
20	000001		3,185,142.00	1.59

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

1	000869		11,037,086.60	5.50
2	600859		9,653,374.45	4.81
3	600600		9,405,472.00	4.69
4	600276		7,432,658.30	3.71
5	600036		5,180,148.14	2.58
6	002236		5,146,235.00	2.57
7	601166		4,857,040.00	2.42
8	600535		4,790,931.60	2.39
9	002368		4,705,001.00	2.35
10	002293		4,623,700.00	2.31
11	000333		4,262,383.34	2.13
12	600016		3,932,283.00	1.96
13	600196		3,843,761.00	1.92
14	600887		3,485,320.00	1.74

15	600967		3,405,000.00	1.70
16	601800		3,214,057.00	1.60
17	000001		3,195,854.00	1.59
18	601336		3,140,716.00	1.57
19	300433		2,989,677.11	1.49
20	002281		2,928,809.64	1.46

### 8.4.3

	151,955,095.19
	146,114,193.41

### 8.5

1		7,163,900.00	20.34
2		-	-
3		2,042,000.00	5.80
		2,042,000.00	5.80
4		28,453,843.00	80.80
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		37,659,743.00	106.94

### 8.6

1	010107	21	50,000	5,147,500.00	14.62
2	136732	16 05	33,900	3,368,643.00	9.57
3	143032	17 01	30,000	3,051,000.00	8.66
4	136057	15 01	30,000	3,048,600.00	8.66
5	143081	17 01	30,000	3,030,900.00	8.61

**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		61, 137. 77
2		-
3		-
4		586, 740. 36
5		-
6		-
7		-
8		-
9		647, 878. 13

**8.12.4****8.12.5****8.12.6**

## § 9

### 9.1

( )					
606	57,443.53	0.00	0.00%	34,810,776.91	100.00%

### 9.2

		0.00	0.00%

### 9.3

		0
		0

**§ 10**

2017 11 17	200, 137, 634. 81
	200, 137, 634. 81
	9. 91
:	165, 326, 867. 81
"_"	-
	34, 810, 776. 91

§ 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	263,122,940.49	88.28%	245,046.43	90.70%	-
	1	21,886,976.69	7.34%	18,194.92	6.73%	-
	2	13,059,371.42	4.38%	6,938.39	2.57%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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

1

1

1

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

**11.8**

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5			2018 2 1
6			2018 2 6
7			2018 2 7



28			2018 8 28
29	2018		2018 8 29
30			2018 8 31
31			2018 9 1
32			2018 9 22
33			2018 9 29
34			2018 10 9
35			2018 10 12
36			2018 10 13
37	2018 3		2018 10 25
38			2018 11 8
39			2018 11 15
40			2018 12 21
41			2018 12 27
42			2018 12 28
43			2018 12 29
44	2018 2		2018 12 29

## § 12

### 12.1

### 20%

		20%						
	-	-	-	-	-	-	-	-
	1	2018 11 26 2018 12 31	7,000,630.00	0.00	0.00	7,000,630.00	20.11%	
1								
2								
3								

### 12.2

## § 13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

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2019 3 29