

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 27

2018 1 1 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		

8.8	.....	49
8.9	.....	49
8.10	.....	50
8.11	.....	50
§ 9	.....	52
9.1	.....	52
9.2	.....	52
9.3	.....	52
§ 10	.....	53
§ 11	.....	54
11.1	.....	54
11.2	.....	54
11.3	.....	54
11.4	.....	54
11.5	.....	54
11.6	.....	54
11.7	.....	54
11.8	.....	55
§12	.....	59
12.1	20%	59
12.2	.....	59
§13	.....	60
13.1	.....	60
13.2	.....	60
13.3	.....	60

	021-61009999	021-38676252
	zhouyg@cxfund.com.cn	wangj222@gtjas.com
	4007005566	95521
	021-61009800	021-38677819
	68 9	618
	68 9	32 68
	200120	200120

2.4

	www.cxfund.com.cn
	68 9
	68 32

2.5

		222 30
		17

§ 3

3.1

3.1.1	2018	2017	2016 7 21 ()-2016 12 31
-------	------	------	--------------------------

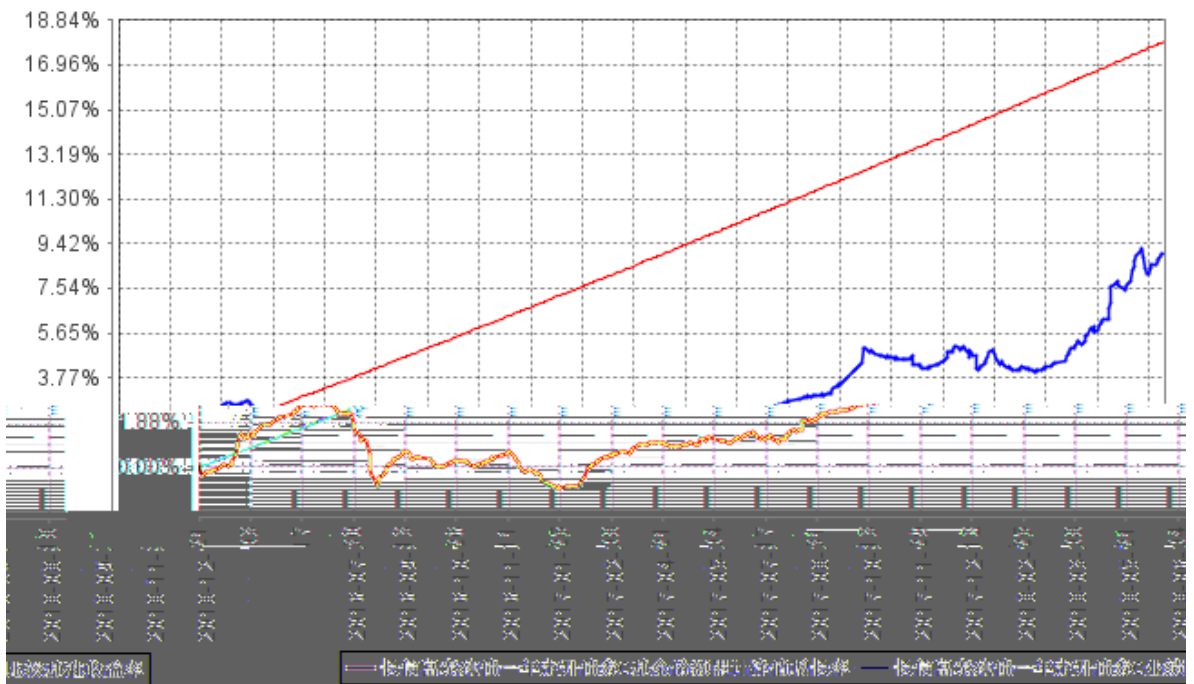
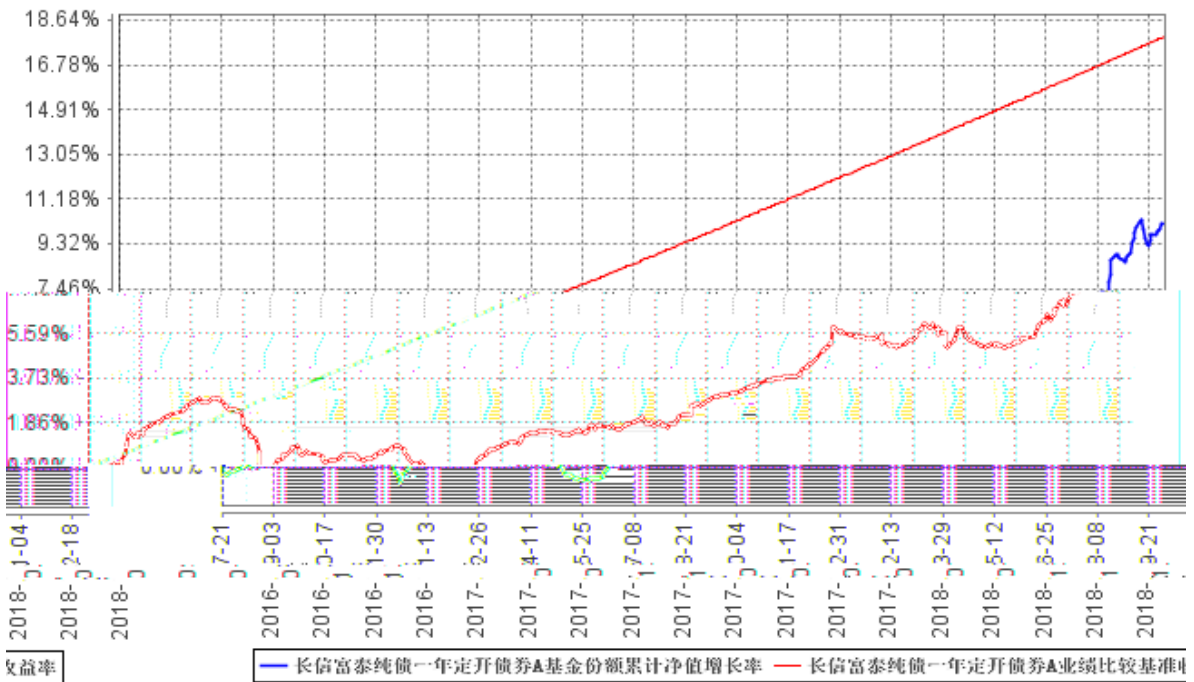
A

C

A

C

3.2.2

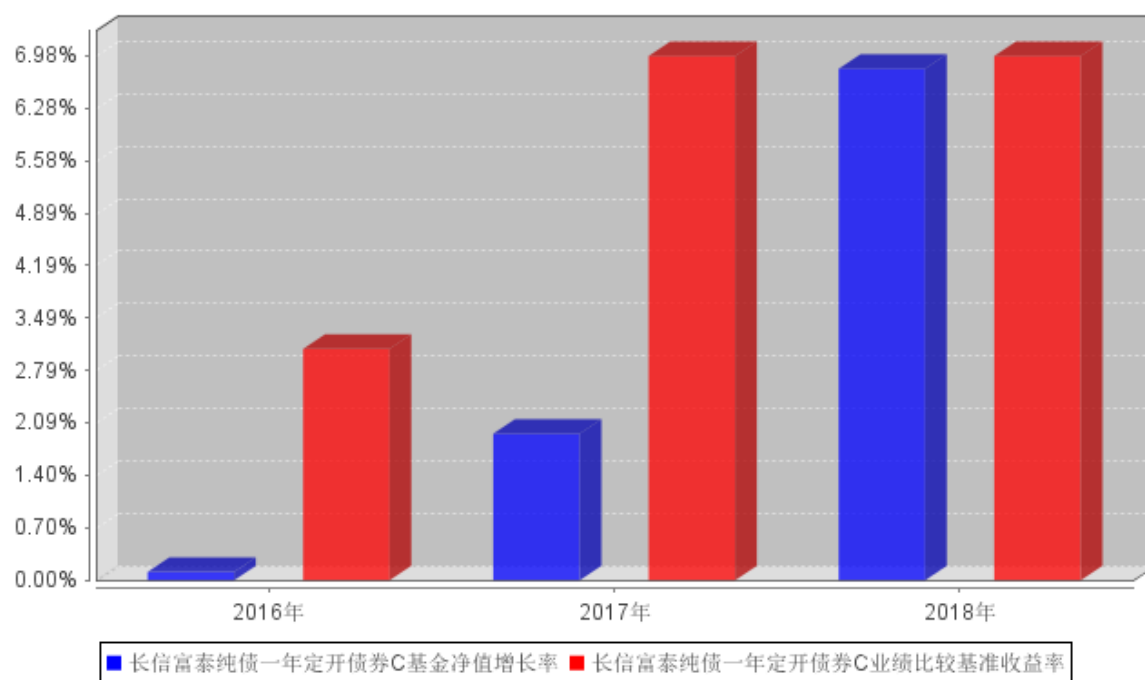
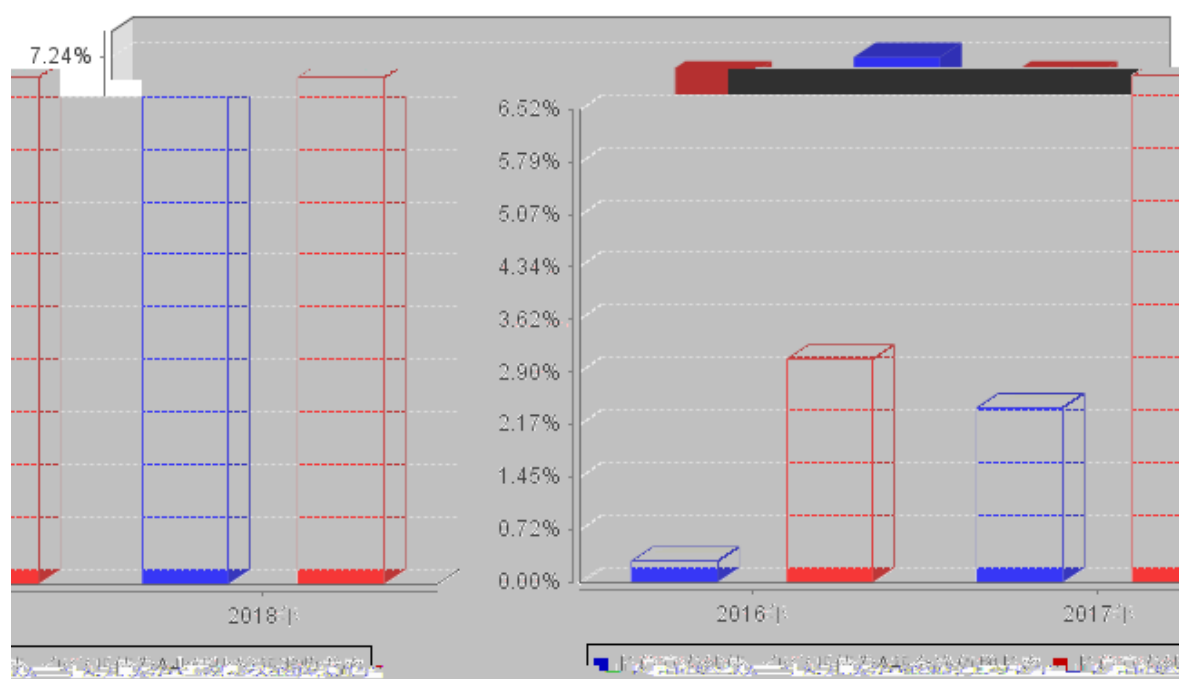


1 2016 7 21 2018 12 31

2

6

3.2.3



2016 7 21 2016

3.3

A				
10				

2018	-	-	-	-	
2017	0.096	4,051,684.24	46,977.38	4,098,661.62	
2016	-	-	-	-	
	0.096	4,051,684.24	46,977.38	4,098,661.62	

C					
	10				
2018	-	-	-	-	
2017	0.057	2,874,526.74	808,303.86	3,682,830.60	
2016	-	-	-	-	
	0.057	2,874,526.74	808,303.86	3,682,830.60	

§ 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

		2016 7 28	-	7	2016 5

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

CPI

4.4.2

			A	1.0910
1.1006			A	7.24%
	C	1.0839		1.0896
	C	6.81%		6.98%

4.5

PMI

4.6

1/2

4.8

1

1

100%

2

A

C

3

4

5

4.9

2017 7 28

2017 10 25

§ 5

5.1

5.2

5.3

§ 6

6.1

	() (19) P00153

6.2

	2018 12 31 2018 ()
	2018 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	335,308.30	32,323.56
		1,716,856.23	843,716.95
		19,435.10	70,422.10
	7.4.7.2	51,588,460.70	48,997,136.46
		-	-
		-	-
		51,588,460.70	48,997,136.46
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		3,171,243.86	2,020,000.00
	7.4.7.5	1,143,458.25	1,227,233.01
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		57,974,762.44	53,190,832.08
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		26,200,000.00	8,120,000.00
		-	2,004,980.39
		-	-
		18,715.58	25,345.65
		5,347.32	7,241.66
		8,988.56	7,830.40
	7.4.7.7	4,735.88	1,360.47
		4,589.34	-
		-5,751.22	4,019.93

		-	-
		-	-
	7.4.7.8	129,000.00	209,000.00
		26,365,625.46	10,379,778.50
	7.4.7.9	29,132,800.20	42,140,445.43
	7.4.7.10	2,476,336.78	670,608.15
		31,609,136.98	42,811,053.58
		57,974,762.44	53,190,832.08

2018 12 31

A

1.0910

C 1.0839

29,132,800.20

A 4,622,495.91

C 24,510,304.29

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		3,528,141.87	17,368,760.05
1.		2,451,843.30	41,153,883.69
	7.4.7.11	45,137.10	371,496.58
		2,386,297.55	39,021,327.77
		-	-
		20,408.65	1,761,059.34
		-	-
2.	-	48,023.09	-46,457,239.11
	7.4.7.12	-	-
		-	-
	7.4.7.13	33,168.72	-46,258,639.11
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	14,854.37	-198,600.00
	7.4.7.16	-	-
3.	7.4.7.17	1,028,273.21	22,621,119.10
-			
4.	-	-	-
5.	-	7.4.7.18 2.27	50,996.37

		1, 245, 040. 60	10, 400, 772. 72
1	7.4.10.2.1	265, 471. 96	4, 367, 744. 45
2	7.4.10.2.2	75, 849. 07	1, 247, 927. 02
3	7.4.10.2.3	96, 727. 56	1, 496, 904. 66
4	7.4.7.19	10, 387. 71	44, 804. 89
5		633, 952. 29	3, 001, 991. 70
		633, 952. 29	3, 001, 991. 70
6		5, 452. 01	-
7	7.4.7.20	157, 200. 00	241, 400. 00
-		2, 283, 101. 27	6, 967, 987. 33
		-	-
-		2, 283, 101. 27	6, 967, 987. 33

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	42, 140, 445. 43	670, 608. 15	42, 811, 053. 58
	-	2, 283, 101. 27	2, 283, 101. 27
-	-13, 007, 645. 23	-477, 372. 64	-13, 485, 017. 87
1.	21, 275, 186. 86	914, 833. 02	22, 190, 019. 88
2.	-34, 282, 832. 09	-1, 392, 205. 66	-35, 675, 037. 75
	-	-	-
-	29, 132, 800. 20	2, 476, 336. 78	31, 609, 136. 98

	2017	1 1	2017	12 31
	1,073,054,293.32		1,917,219.45	1,074,971,512.77
	-		6,967,987.33	6,967,987.33
-	-1,030,913,847.89		-433,106.41	-1,031,346,954.30
1.	1,322,060.65		1,314.83	1,323,375.48
2.	-1,032,235,908.54		-434,421.24	-1,032,670,329.78
-	-		-7,781,492.22	-7,781,492.22
	42,140,445.43		670,608.15	42,811,053.58

7.1 7.4

7.4**7.4.1**

(

(

(

[2015]2617

[2016]1344

A

C

1,073,054,293.32

()

1600546

2016 7 21

()

80%

()

5%

()+4%

7.4.2

(

7.4.3

2018 12 31

2018

7.4.4

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

-

-

()

-

7.4.4.10

0.70%

0.20%

A

C

C

0.40%

7.4.4.11

1) 1
()

100%

2) A C

3)

4)

5)

7.4.4.12

7.4.4.13

< 2015 1
> ([2014]24)
()

7.4.5

7.4.5.1

7.4.5.2**7.4.5.3****7.4.6**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

20%

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	335,308.30	32,323.56
	-	-
1	-	-

7.4.7.2

		2018 12 31		
		-	-	-
-		-	-	-
		39,693,741.20	39,809,660.70	115,919.50
		11,613,078.49	11,778,800.00	165,721.51
		51,306,819.69	51,588,460.70	281,641.01
		-	-	-
		-	-	-
		-	-	-
		51,306,819.69	51,588,460.70	281,641.01
		2017 12 31		
		-	-	-
-		-	-	-
		38,643,534.16	38,059,836.46	-583,697.70
		11,100,234.50	10,937,300.00	-162,934.50
		49,743,768.66	48,997,136.46	-746,632.20
		-	-	-
		-	-	-
		-	-	-
		49,743,768.66	48,997,136.46	-746,632.20

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	2017 12 31
	361.77	287.15
	-	-
	-	-
	814.66	384.64
	1,142,272.25	1,226,526.35
	-	-
	-	-
	-	-
	-	-
	9.57	34.87
	1,143,458.25	1,227,233.01

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	-	-
	4,735.88	1,360.47
	4,735.88	1,360.47

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	-
	20,000.00	20,000.00
	100,000.00	180,000.00
	9,000.00	9,000.00
	129,000.00	209,000.00

7.4.7.9

A					
	2018 1 1	2018 12 31			

	19,332,821.12	19,332,821.12
	19.08	19.08
-	-14,710,344.29	-14,710,344.29
- /	-	-
/	-	-
	-	-
-	-	-
	4,622,495.91	4,622,495.91

C		
	2018 1 1	2018 12 31
	22,807,624.31	22,807,624.31
	21,275,167.78	21,275,167.78
-	-19,572,487.80	-19,572,487.80
- /	-	-
/	-	-
	-	-
-	-	-
	24,510,304.29	24,510,304.29

()

()

7.4.7.10

A			
	-297,077.89	631,252.01	334,174.12
	338,664.84	389,921.42	728,586.26
	145,178.58	-787,326.28	-642,147.70
	-0.25	1.05	0.80
	145,178.83	-787,327.33	-642,148.50
	-	-	-
	186,765.53	233,847.15	420,612.68

C			
	-407,551.04	743,985.07	336,434.03
	916,163.22	638,351.79	1,554,515.01
	309,447.11	-144,672.05	164,775.06

	3,236.77	911,595.45	914,832.22
	306,210.34	-1,056,267.50	-750,057.16
	-	-	-
	818,059.29	1,237,664.81	2,055,724.10

7.4.7.11

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
		26,460.38		312,546.80
		-		-
		-		-
		17,962.27		56,714.38
		714.45		2,235.40
		45,137.10		371,496.58

270.65

443.80

7.4.7.12**7.4.7.12.1**

7.4.7.13**7.4.7.13.1**

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
---		33,168.72		-46,258,639.11
---		-		-
---		-		-
		33,168.72		-46,258,639.11

7.4.7.13.2

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
		232,726,953.79		3,498,349,275.22
		227,494,219.90		3,458,427,731.92

	5, 199, 565. 17	86, 180, 182. 41
	33, 168. 72	-46, 258, 639. 11

7.4.7.13.3

---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	1,028,273.21	22,621,119.10

7.4.7.18

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
					2.27					50,996.37	
					2.27					50,996.37	

7

25%

7.4.7.19

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
					784.59					7,794.89	
					9,577.50					37,010.00	
					-					-	

	157,200.00	241,400.00
--	------------	------------

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****7.4.10.1.2**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	231,373,399.96			100.00%			877,552,227.02			100.00%		

7.4.10.1.3

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	2,487,600,000.00			100.00%			6,517,451,000.00			100.00%		

7.4.10.1.4**7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				265,471.96						4,367,744.45		
				92,671.25						2,101,150.92		

0.70%

=

7.4.10.2.2

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		75,849.07		1,247,927.02

0.20%

=

7.4.10.2.3

	2018 1 1 31			2018 12 31		
	A	C		A	C	
	-	36,938.67		36,938.67		36,938.67
	-	7.30		7.30		7.30
	-	36,945.97		36,945.97		36,945.97
	2017 1 1 31			2017 12 31		
	A	C		A	C	
	-	6,474.13		6,474.13		6,474.13
	-	7.30		7.30		7.30
	-	6,481.43		6,481.43		6,481.43

A

,

C

C

=

C

]



7.4.13.2

10%

10%

7.4.13.2.1**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	27,448,160.70	7,851,715.60
AAA	4,613,700.00	41,145,420.86
	19,526,600.00	0.00
	51,588,460.70	48,997,136.46

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**

	6	6	-1	1-5	5		
--	---	---	----	-----	---	--	--

2018	12						
	31						
		335,308.30	-	-	-	-	335,308.30
		1,716,856.23	-	-	-	-	1,716,856.23
		19,435.10	-	-	-	-	19,435.10
		3,009,900.00	2,988,600.00	37,309,250.70	8,280,710.00	-	51,588,460.70
		-	-	-	-	3,171,243.86	3,171,243.86
		-	-	-	-	1,143,458.25	1,143,458.25
		-	-	-	-	-	-
		5,081,499.63	2,988,600.00	37,309,250.70	8,280,710.00	4,314,702.11	57,974,762.44
		26,200,000.00	-	-	-	-	26,200,000.00
		-	-	-	-	18,715.58	18,715.58
		-	-	-	-	5,347.32	5,347.32
		-	-	-	-	8,988.56	8,988.56
		-	-	-	-	4,735.88	4,735.88
		-	-	-	-	-5,751.22	-5,751.22
		-	-	-	-	4,589.34	4,589.34
		-	-	-	-	129,000.00	129,000.00
		26,200,000.00	-	-	-	165,625.46	26,365,625.46
		-21,118,500.37	2,988,600.00	37,309,250.70	8,280,710.00	4,149,076.65	31,609,136.98
2017	12	6	6	-1	1-5	5	
	31						
		32,323.56	-	-	-	-	32,323.56
		843,716.95	-	-	-	-	843,716.95
		70,422.10	-	-	-	-	70,422.10
		7,834,334.16	10,165,100.00	30,997,702.30	-	-	48,997,136.46
		-	-	-	-	2,020,000.00	2,020,000.00
		-	-	-	-	1,227,233.01	1,227,233.01
		8,780,796.77	10,165,100.00	30,997,702.30	-	3,247,233.01	53,190,832.08
		8,120,000.00	-	-	-	-	8,120,000.00

	-	-	-	-	2,004,980.39	2,004,980.39
	-	-	-	-	25,345.65	25,345.65
	-	-	-	-	7,241.66	7,241.66
	-	-	-	-	7,830.40	7,830.40
	-	-	-	-	1,360.47	1,360.47
	-	-	-	-	4,019.93	4,019.93
	-	-	-	-	209,000.00	209,000.00
	8,120,000.00	-	-	-	2,259,778.50	10,379,778.50
	660,796.77	10,165,100.00	30,997,702.30	-	987,454.51	42,811,053.58

7.4.13.4.1.2

		2018	12	31
			2017	12
				31
	27		404,808.84	195,486.10
	27		-404,808.84	-195,486.10

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	
		%		%
-	-	-	-	-
	-	-	-	-
	51,588,460.70	163.21	48,997,136.46	114.45

(iii)

(2)

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		51, 588, 460. 70	88. 98
		51, 588, 460. 70	88. 98
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2, 052, 164. 53	3. 54
8		4, 334, 137. 21	7. 48
9		57, 974, 762. 44	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		19,526,600.00	61.78
		19,526,600.00	61.78
4		27,910,260.70	88.30
5		-	-
6		4,151,600.00	13.13
7		-	-
8		-	-
9		-	-
10		51,588,460.70	163.21

8.6

1	018006	1702	78,500	8,014,850.00	25.36
2	180205	18 05	70,000	7,627,200.00	24.13
3	108602	1704	32,000	3,231,040.00	10.22
4	143582	18 01	30,000	3,039,000.00	9.61
5	136830	16 G1	30,000	2,988,600.00	9.45

8.7**8.8****8.9**

8.10**8.10.1****8.10.2**

		/			
-	-	-	-	-	
					-
					14,854.37
					-

1		19, 435. 10
2		3, 171, 243. 86
3		-
4		1, 143, 458. 25
5		-
6		-
7		-
8		-
9		4, 334, 137. 21

8.11.4**8.11.5****8.11.6**

§ 9

9.1

	()					
A	83	55,692.72	0.00	0.00%	4,622,495.91	100.00%

179 136,929.07

C

§ 10

	A	C
2016 7 21	426,943,908.78	646,110,384.54
	19,332,821.12	22,807,624.31
	19.08	21,275,167.78
:	14,710,344.29	19,572,487.80
"_"	-	-
	4,622,495.91	24,510,304.29

§ 11**11.1****11.2****11.2.1**

2018 8 28

11.2.2**11.3****11.4****11.5**

20,000.00

2

11.6**11.7****11.7.1**

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

11.7.2

	-	-	-	-	-	-
	231,373,399.96	100.00%	2,487,600,000.00	100.00%	-	-

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[2007]48

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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	2017 4		2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 7
10			2018 2 10
11	2018 1		2018 3 6
12	53		2018 3 24
13			2018 3 24
14			2018 3 24
15			2018 3 29
16			2018 3 29
17	2017		2018 3 31
18			2018 4 18
19	2018 1		2018 4 20
20			2018 4 21
21			2018 5 7
22			2018 5 8
23			2018 5 17

24			2018 5 28
25			2018 5 31
26			2018 6

40			2018 8 31
41			2018 9 1
42	2018 2		2018 9 3
43			2018 9 22
44			2018 9 29
45			2018 10 9
46			2018 10 12
47			2018 10 13
48	2018 3		2018 10 25
49			2018 11 8
50			2018 12 21
51			2018 12 27
52			2018 12 28

§ 12

12.1

20%

		20%					
	1	2018 8 6 2018 12 31	0.00	14, 563, 758. 39	0.00	14, 563, 758. 39	49. 99%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§ 13

13.1

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