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§12	62
12.1	20%	62
12.2	62.....
§13	63
13.1	63.....
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	CX	
	519973	
	2013 11 29	
	442,667,798.92	
	A	C
	CX A	CX C
	519973	519972
	427,095,429.61	15,572,369.31

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	021-61009999	010-66105798
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105799
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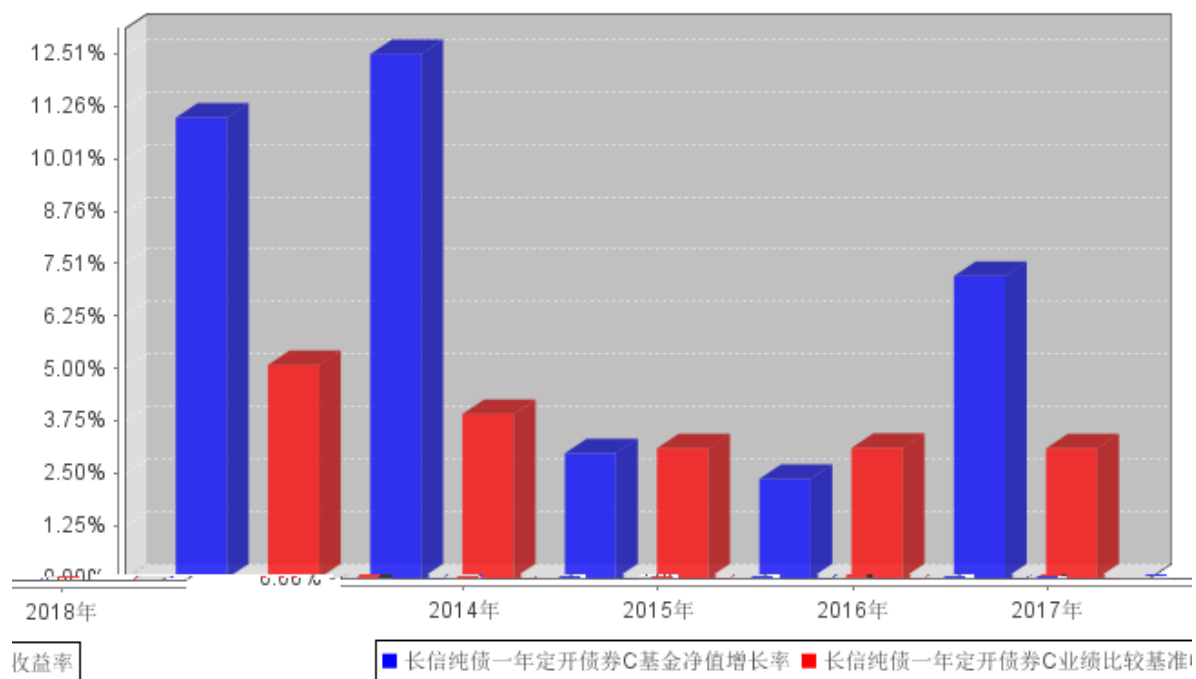
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3.1.1	2018		2017		2016	
	A	C	A	C	A	C
	16,859,466.04	-521,457.65	33,979,763.69	7,355,405.69	53,200,300.47	27,959,993.56
	34,023,347.33	1,515,603.86	30,699,802.75	7,006,079.60	36,379,136.38	18,343,931.87
	0.0739	0.0562	0.0277	0.0254	0.0354	0.0311
	7.17%	5.50%	2.73%	2.51%	3.27%	2.88%
	7.68%	7.21%	2.79%	2.37%	3.39%	2.98%
3.1.2	2018		2017		2016	
	20,661,217.39	675,613.67	34,242,307.20	7,144,905.15	581,564.80	247,571.21

	0.0484	0.0434	0.0307	0.0264	0.0006	0.0004
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	14.44%	0.07%	9.59%	0.01%	4.85%	0.06%
	44.09%	0.12%	19.68%	0.01%	24.41%	0.11%
	45.81%	0.12%	20.23%	0.01%	25.58%	0.11%

C



A					
	10				
2018	0.300	22,847,739.50	10,574,275.82	33,422,015.32	
2017	-	-	-	-	
2016	0.778	62,656,635.51	17,362,419.56	80,019,055.07	
	1.078	85,504,375.01	27,936,695.38	113,441,070.39	

C					
	10				
2018	0.260	5,860,304.14	1,188,475.51	7,048,779.65	
2017	-	-	-	-	
2016	0.728	11,589,015.50	31,388,852.16	42,977,867.66	
	0.988	17,449,319.64	32,577,327.67	50,026,647.31	

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	A	2018 1 8	2018 1 8 10
0.300		22,847,739.50	10,574,275.82
33,422,015.32			
	C	2018 1 8	2018 1 8 10
0.260		5,860,304.14	1,188,475.51
7,048,779.65			

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		2018 12 31	2017 12 31
	7.4.7.1	537,143.51	3,905,139.94
		4,468,365.61	-
		9,329.67	38,752.58
	7.4.7.2	645,795,879.50	839,674,429.70
		-	-
		-	-
		645,795,879.50	839,674,429.70
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	569,996,095.00
		2,528,000.00	-
	7.4.7.5	13,566,631.52	14,482,367.36
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		666,905,349.81	1,428,096,784.58
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		188,999,472.50	-
		90,869.90	-
		-	-
		282,896.51	846,533.09
		80,827.61	241,866.61
		5,662.10	94,365.81
	7.4.7.7	17,642.65	23,725.27
		154,717.40	-
		86,295.05	-

		-	-
		-	-
	7.4.7.8	229,000.00	329,000.00
		189,947,383.72	1,535,490.78
	7.4.7.9	442,667,798.92	1,385,174,081.45
	7.4.7.10	34,290,167.17	41,387,212.35

		14,305,672.83	26,356,029.72
1	7.4.10.2.1	3,504,467.94	9,824,804.17
2	7.4.10.2.2	1,001,276.59	2,807,086.85
3	7.4.10.2.3	109,566.30	1,116,694.71
4	7.4.7.9	19,984.30	48,649.26
5		9,265,423.98	12,159,439.16
		9,265,423.98	12,159,439.16
6		118,349.75	-
7	7.4.7.20	286,603.97	399,355.57
	“ - ”	35,538,951.19	37,705,882.35
		-	-
	“ - ”	35,538,951.19	37,705,882.35

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	1,385,174,081.45	41,387,212.35	1,426,561,293.80
	-	35,538,951.19	35,538,951.19
“ - ”	-942,506,282.53	-2,165,201.40	-944,671,483.93
1.	11,916,261.96	24,540.41	11,940,802.37
2.	-954,422,544.49	-2,189,741.81	-956,612,286.30
	-	-40,470,794.97	-40,470,794.97
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	442,667,798.92	34,290,167.17	476,957,966.09

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	2018 12 31	2017 12 31
	537,143.51	3,905,139.94
	-	-
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3	-	-
	-	-
	537,143.51	3,905,139.94

	2018 12 31		

	-	-	-
-	-	-	-
	220,374,915.84	224,173,512.90	3,798,597.06
	422,048,832.63	421,622,366.60	-426,466.03
	642,423,748.47	645,795,879.50	3,372,131.03
	-	-	-
	-	-	-
	-	-	-
	642,423,748.47	645,795,879.50	3,372,131.03
	2017 12 31		
	-	-	-
-	-	-	-
	115,299,369.06	113,681,610.70	-

	2018 12 31	2017 12 31
	2,983.15	740.21
	-	-
	-	-
	2,010.80	-
	13,561,633.37	11,970,661.17
	-	-
	-	2,510,948.58
	-	-
	-	-
	4.20	17.40
	13,566,631.52	14,482,367.36

	2018 12 31	2017 12 31
	-	-
	17,642.65	23,725.27
	17,642.65	23,725.27

	2018 12 31	2017 12 31
	-	-
	-	-
	9,000.00	9,000.00
	40,000.00	60,000.00
	180,000.00	260,000.00
	-	-
	229,000.00	329,000.00

2018

A					
2018 1 1			2018 12 31		
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	7,254,734.85	-109,829.70	7,144,905.15
	-521,457.65	2,037,061.51	1,515,603.86
	991,116.12	-1,472,193.98	-481,077.86
	1,605.93	565.33	2,171.26
	989,510.19	-1,472,759.31	-483,249.12
	-7,048,779.65	-	-7,048,779.65
	675,613.67	455,037.83	1,130,651.50

	2018	1	1	2018	2017	1	1	2017	12	31
		12	31							
				76,023.36				161,035.82		
				-				-		
				-				-		
				99,210.79				49,030.54		
				332.98				11,962.96		
				175,567.13				222,029.32		

331.3

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	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
—				-8,071,362.34				-35,790,343.37
—				-				-
—				-				-
				-8,071,362.34				-35,790,343.37

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
				1,309,931,089.63				3,835,218,627.72
				1,285,359,123.03				3,732,759,538.84
				32,643,328.94				138,249,432.25
				-8,071,362.34				-35,790,343.37

	2018	1	1	2018	12	2017	1	1	2017	12
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	31	31
1.	19,200,942.80	-3,629,287.03
—	-	-
—	19,200,942.80	-3,629,287.03
—	-	-
—	-	-
—	-	-
2.	-	-
—	-	-
3.	-	-
:	-	-
	19,200,942.80	-3,629,287.03

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		43,571.02		58,189.04
		43,571.02		58,189.04

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25%

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		3,327.14		12,478.01
		16,657.16		36,171.25
		-		-
		-		-
		-		-
		19,984.30		48,649.26

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31

	40,000.00	60,000.00
	180,000.00	260,000.00
	37,200.00	46,400.00
	29,403.97	32,955.57
	-	-
	286,603.97	399,355.57

	2019 1 18		2019 1 16	
	A	10	0.560	C
10	0.510			2019 1 10
	2019 1 18		24,711,534.93	
17,608,724.91			7,102,810.02	

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	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		3,504,467.94		9,824,804.17
		898,335.12		2,379,593.99

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	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	1,001,276.59	2,807,086.85

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× 0.20%

	2018 1 1 2018 12 31		
	A	C	
	-	11,274.94	11,274.94
	-	48,113.75	48,113.75
	-	8.33	8.33
	-	59,397.02	59,397.02
	2017 1 1 2017 12 31		
	A	C	
	-	10,615.98	10,615.98
	-	131,558.49	131,558.49
	-	234.36	234.36
	-	142,408.83	142,408.83

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	2018 1 1	2018 12 31	2017 1 1	2017 12 31
	537,143.51	76,023.36	3,905,139.94	161,035.82

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4,468,365.61

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			10				
1	2018 1 8	2018 1 8	0.300	22,847,739.50	10,574,275.82	33,422,015.32	
	-	-	0.300	22,847,739.50	10,574,275.82	33,422,015.32	



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	2018 12 31	2017 12 31
A-1	0.00	20,060,000.00
A-1	0.00	0.00
	0.00	0.00
	0.00	20,060,000.00

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	357,509,000.00
	0.00	357,509,000.00

AA+

	2018 12 31	2017 12 31
AAA	222,200,590.60	63,952,838.90
AAA	332,152,288.90	398,152,590.80
	91,443,000.00	0.00
	645,795,879.50	462,105,429.70

2018 12 31	6	6 -1	1-5	5		
	537,143.51	-	-	-	-	537,143.51

	4,468,365.61	-	-	-	-	4,468,365.61
	9,329.67	-	-	-	-	9,329.67
	41,211,896.60	56,193,910.20	511,772,072.70	36,618,000.00	-	645,795,879.50
	-	-	-	-	2,528,000.00	2,528,000.00
	-	-	-	-	13,566,631.52	13,566,631.52
	46,226,735.39	56,193,910.20	511,772,072.70	36,618,000.00	16,094,631.52	666,905,349.81
	188,999,472.50	-	-	-	-	188,999,472.50
	-	-	-	-	90,869.90	90,869.90
	-	-	-	-	282,896.51	282,896.51
	-	-	-	-	80,827.61	80,827.61
	-	-	-	-	5,662.10	5,662.10
	-	-	-	-	17,642.65	17,642.65
	-	-	-	-	86,295.05	86,295.05
	-	-	-	-	154,717.40	154,717.40
	-	-	-	-	229,000.00	229,000.00
	188,999,472.50	-	-	-	947,911.22	189,947,383.72
	-142,772,737.11	56,193,910.20	511,772,072.70	36,618,000.00	15,146,720.30	476,957,966.09
2017 12 31	6	6 -1	1-5	5		
	3,905,139.94	-	-	-	-	3,905,139.94
	38,752.58	-	-	-	-	38,752.58
	403,553,369.70	44,848,000.00	297,375,060.00	93,898,000.00	-	839,674,429.70
	569,996,095.00	-	-	-	-	569,996,095.00

	-	-	-	-	23,725.27	23,725.27
	-	-	-	-	329,000.00	329,000.00
	-	-	-	-	1,535,490.78	1,535,490.78
	977,493,357.22	44,848,000.00	297,375,060.00	93,898,000.00	12,946,876.58	1,426,561,293.80

		2018 12 31		2017 12 31
	27	3,636,886.78		2,591,635.57
	27	-3,636,886.78		- 2,591,635.57

VaR (Value at Risk)

12 31

	2018 12 31		2017 12 31	

		%		%
-	-	-	-	-
	-	-	-	-
	645,795,879.50	135.40	839,674,429.70	58.86
	-	-	-	-
	-	-	-	-
	-	-	-	-
	645,795,879.50	135.40	839,674,429.70	58.86

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2018 12 31

645,795,879.50

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12 31

839,674,429.70

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			%
1		-	-
		-	-
2		-	-
3		645,795,879.50	96.83
		645,795,879.50	96.83

1		-	-
2		-	-
3		91,443,000.00	19.17
		91,443,000.00	19.17
4		420,048,879.50	88.07
5		-	-
6		134,304,000.00	28.16
7		-	-
8		-	-
9		-	-
10		645,795,879.50	135.40

1	180408	18 08	400,000	41,316,000.00	8.66
2	101800274	18 MTN001BC	300,000	31,869,000.00	6.68
3	101752030	17 MTN001	300,000	30,573,000.00	6.41
4	180211	18 11	300,000	30,399,000.00	6.37
5	127426	16 01	300,000	29,859,000.00	6.26

1		9,329.67
2		2,528,000.00
3		-
4		13,566,631.52
5		-
6		-
7		-
8		-
9		16,103,961.19

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A	314	1,360,176.53	409,920,479.62	95.98%	17,174,949.99	4.02%
C	262	59,436.52	1,923,076.92	12.35%	13,649,292.39	87.65%
	576	768,520.48	411,843,556.54	93.04%	30,824,242.38	6.96%

	A	1,546.72	0.00%
	C	0.00	0.00%
		1,546.72	0.00%

	A	0
	C	0
		0
	A	0
	C	0
		0

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	A	C
2013 11 29	205,068,134.62	97,977,007.09
	1,114,067,174.73	271,106,906.72
	10,638,957.71	1,277,304.25
:	697,610,702.83	256,811,841.66
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	427,095,429.61	15,572,369.31

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	493,507,434.39	100.00%	15,346,625,000.00	100.00%	-	-
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8	2017 4		2018 1 20
9			2018 2 1
10			2018 2 2
11			2018 2 6
12			2018 2 7
13			2018 2 10

14	53		2018 3 24
15			2018 3 24
16			2018 3 24
17			2018 3 29
18			2018 3 29
19			2018 3 30
20	2017		2018 3 31
21			2018 4 18
22	2018 1		2018 4 20
23			2018 4 21
24			2018 5 7
25			2018 5 8
26			2018 5 17
27			2018 5 28

28			2018 5 31
29			2018 6 4
30			2018 6 7
31			2018 6 15
32			2018 6 20
33			2018 6 22
34			2018 6 28
35			2018 6 30
36	2018 6 30		2018 6 30
37			2018 7 4
38			2018 7 5
39			2018 7 11
40			2018 7 12

	2018 2		
41	2018 2		2018 7 20
42			2018 7 30
43			2018 8 2
44			2018 8 28
45	2018		2018 8 29
46			2018 8 31
47			2018 9 1
48			2018 9 22
49			2018 9 29
50			2018 10 9
51			2018 10 12
52			2018 10 13
53	2018 3		2018 10 25
54			2018 11 8

55			2018 12 21
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57			2018 12 28

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		20%					
1	2018 1 1 2018 12 31	289,546,375. 83	0.00	89,784,517.16	199,761,858.67	45.13%	
2	2018 1 1 2018 1 15 2018 1 19 2018 12 31	298,328,361. 18	8,931,095.54	199,560,965.88	107,698,490.84	24.33%	
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<http://www.cxfund.com.cn>

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