

2018

2018 12 31

2019 3 29

§ 1

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
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
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	47
8.4	.....	47
8.5	.....	49
8.6	.....	49
8.7	.....	49

8.8	.....	49
8.9	.....	49
8.10	.....	50
8.11	.....	50
8.12	.....	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	.....	56
§12	.....	61
12.1	20%	61
12.2	62
§13	63
13.1	63
13.2	63
13.3	63

§ 2**2.1**

	GGHL
	519971
	519971
	2014 8 6
	11, 855, 527. 47

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	300 × 60%+ × 40%

2.3

	021-61009999	010-66105798
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105799
	68 9	55
	68 9	55
	200120	100140

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	www.cxfund.com.cn
	68 9 55

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	222 30
	17

§ 3

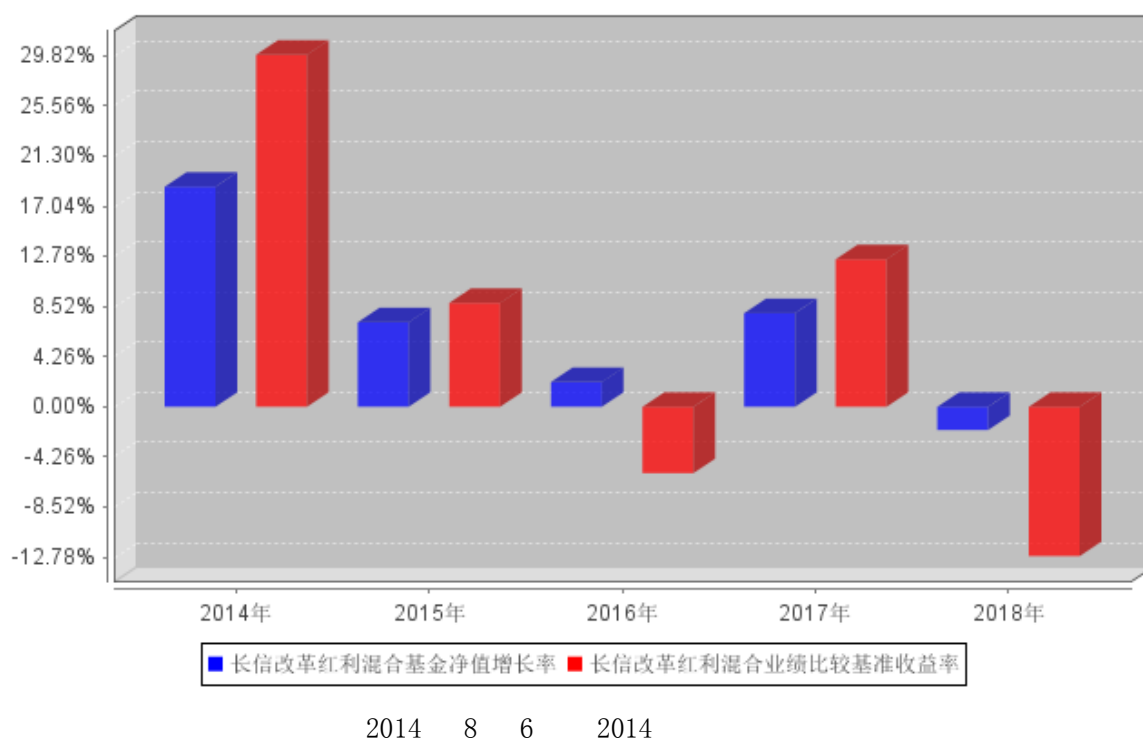
3.1

3.1.1	2018	2017	2016
	1, 804, 128. 92	40, 338, 786. 72	14, 821, 591. 85
	-31, 188. 91	37, 527, 116. 23	-958, 478. 61
	-0. 0013	0. 0781	-0. 0012
	-0. 11%	7. 39%	-0. 11%
	-1. 98%	7. 96%	2. 09%
3.1.2	2018	2017	2016
	1, 065, 037. 77	5, 864, 428. 63	23, 436, 991. 98
	0. 0898	0. 1115	0. 0299
	12, 920, 565. 24	58, 449, 970. 50	806, 012, 365. 65
	1. 090	1. 112	1. 030
3.1.3	2018	2017	2016
	37. 43%	40. 20%	29. 87%

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3.2.3



3.3

	10				
2018	-	-	-	-	
2017	-	-	-	-	
2016	2.100	146,813,768.47	847,626.68	147,661,395.15	
	2.100	146,813,768.47	847,626.68	147,661,395.15	

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4.1.2

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		2016 8 6	2018 2 6	8	
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4.3.1

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4.4.2

2018	12	31	1.090	1.353
		-1.98%	-12.69%	

4.5

2019

2018

2018

2018

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2018 1 24 2018 4 23

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6.2

	2018 12 31 2018 ()
	2018 12 31 2018
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	222 30
	2019 3 25

§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	42,325.57	
		28,255.15	
		3,992.12	
	7.4.7.2	11,012,976.06	
		1,584,556.06	
		-	
		9,428,420.00	
		-	
		-	
	7.4.7.3	-	
	7.4.7.4	2,000,000.00	
		-	
	7.4.7.5	271,896.97	
		-	
		936.36	
		-	
	7.4.7.6	-	
		13,360,382.23	
		2018 12 31	

		-	-
		-	-
	7.4.7.8	139,000.00	259,005.21
		439,816.99	651,461.74
	7.4.7.9	11,855,527.47	52,585,541.87
	7.4.7.10	1,065,037.77	5,864,428.63
		12,920,565.24	58,449,970.50
		13,360,382.23	59,101,432.24
2018	12	31	1.090
			11,855,527.47

7.2

2018 1 1 2018 12 31

		2018	1 1
		2018	12 31

	782,575,373.67	23,436,991.98	806,012,365.65
	-	37,527,116.23	37,527,116.23
-	-729,989,831.80	-55,099,679.58	-785,089,511.38
1.	47,277,697.67	5,490,452.96	52,768,150.63
2.	-777,267,529.47	-60,590,132.54	-837,857,662.01
-	-	-	-
	52,585,541.87	5,864,428.63	58,449,970.50

7.1 7.4

7.4**7.4.1**

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[2014]481

697,321,010.82

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0%-95%
80% 3%
5% (
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300 60%+ × 40%

7.4.2

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7.4.3

2018 12 31 2018

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

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7.4.4.4

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7.4.4.5

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7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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7.4.4.12

7.4.4.13

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[2017]13) (AMAC) ()
[2013]13)

3)

< 2015 1
> ([2014]24)
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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

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7.4.7

7.4.7.1

	2018 12 31	2017 12 31
	42,325.57	5,956,482.00
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	42,325.57	5,956,482.00

7.4.7.2

		2018 12 31		
		1,711,266.51	1,584,556.06	-126,710.45
-		-	-	-
		9,260,176.75	9,428,420.00	168,243.25
		-	-	-
		9,260,176.75	9,428,420.00	168,243.25
		-	-	-
		-	-	-
		-	-	-
		10,971,443.26	11,012,976.06	41,532.80
		2017 12 31		
		7,353,738.37	9,252,689.00	1,898,950.63
-		-	-	-
		-	-	-
		29,208,100.00	29,186,000.00	-22,100.00
		29,208,100.00	29,186,000.00	-22,100.00
		-	-	-
		-	-	-
		-	-	-

	36,561,838.37	38,438,689.00	1,876,850.63
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7.4.7.3 /

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7.4.7.4

7.4.7.4.1

	2018 12 31	
	2,000,000.00	-
	-	-
	2,000,000.00	-
	2017 12 31	
	4,000,000.00	-
	9,944,134.92	-
	13,944,134.92	-

7.4.7.4.2

7.4.7.5

	2018 12 31	2017 12 31
	98.91	2,049.57
	-	-
	-	-
	12.70	50.20
	269,101.23	569,741.15
	-	-
	2,682.33	20,833.80
	-	-
	-	-
	1.80	21.70
	271,896.97	592,696.42

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	248,227.43	289,530.94
	322.50	3,059.92
	248,549.93	292,590.86

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	5.21
	9,000.00	9,000.00
	30,000.00	50,000.00
	100,000.00	200,000.00
	-	-
	139,000.00	259,005.21

7.4.7.9

	2018 1 1	2018 12 31
		52,585,541.87	52,585,541.87
	41,214,806.89	41,214,806.89
-	-81,944,821.29	-81,944,821.29
- /	-	-
/	-	-
	-	-
-	-	-
	11,855,527.47	11,855,527.47

7.4.7.10

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	14,804,832.20	-8,940,403.57	5,864,428.63
	1,804,128.92	-1,835,317.83	-31,188.91
	-12,770,559.15	8,002,357.20	-4,768,201.95
	13,200,710.42	-8,083,501.01	5,117,209.41
	-25,971,269.57	16,085,858.21	-9,885,411.36
	-	-	-
	3,838,401.97	-2,773,364.20	1,065,037.77

7.4.7.11

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		57,622.38		246,216.08
		-		-
		-		-
		1,538.07		24,039.53
		1,158.59		1,563.27
		60,319.04		271,818.88
	257.98		900.61	

7.4.7.12**7.4.7.12.1**

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		17,104,738.71		256,698,473.41
		15,801,479.86		220,114,708.35
		1,303,258.85		36,583,765.06

7.4.7.13**7.4.7.13.1**

	2018 1 1 12 31	2018 12 31	2017 1 1 12 31	2017 12 31
---		22,496.75		-7,300,530.98
---		-		-
---		-		-

	22,496.75	-7,300,530.98
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7.4.7.13.2 —

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
				64,133,477.97				2,007,278,063.35
				62,627,477.25				1,995,497,170.95
				1,483,503.97				19,081,423.38
				22,496.75				-7,300,530.98

7.4.7.13.3 —**7.4.7.13.4** —**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**

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	39,873.53	583,012.01

7.4.7.20

	2018 1 1 31	2018 12	2017 1 1	2017 12 31
		30,000.00		50,000.00
		100,000.00		200,000.00
		37,200.00		46,200.00
		1,079.45		12,147.00
		168,279.45		308,347.00

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

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[2018]1905

15.15%

2018 12 21

7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2018 1 1 31	2018 12	2017 1 1	2017 12 31
		329,051.58		6,210,148.08
		53,930.63		64,253.02

7.4.10.6

7.4.10.7

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

7.4.13

7.4.13.1

7.4.13.2

7.4.13.2.4

	2018 12 31	2017 12 31
AAA	0.0	0.00
AAA	0.00	0.00
	9,428,420.00	0.00
	9,428,420.00	0.00

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

	29,186,000.00	-	-	-	9,252,689.00	38,438,689.00
	13,944,134.92	-	-	-	-	13,944,134.92
	-	-	-	-	8,410.96	8,410.96
	-	-	-	-	592,696.42	592,696.42
	-	-	-	-	1,013.49	1,013.49
	-	-	-	-	-	-
	49,246,622.37	-	-	-	9,854,809.87	59,101,432.24
	-	-	-	-	27,911.53	27,911.53
	-	-	-	-	59,548.24	59,548.24
	-	-	-	-	12,405.90	12,405.90
	-	-	-	-	292,590.86	292,590.86
	-	-	-	-	259,005.21	259,005.21
	-	-	-	-	651,461.74	651,461.74
	49,246,622.37	-	-	-	9,203,348.13	58,449,970.50

7.4.13.4.1.2

		2018 12 31	2017 12 31
	27	73,086.31	12,406.26
	27	-73,086.31	-12,406.26

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	
		%		%
-	1,584,556.06	12.26	9,252,689.00	15.83
	-	-	-	-
	9,428,420.00	72.97	29,186,000.00	49.93
	-	-	-	-
	-	-	-	-
	-	-	-	-
	11,012,976.06	85.24	38,438,689.00	65.76

7.4.13.4.3.2

		95%	
		2018 12 31	2017 12 31
VaR 0.51% 2017 12 31	VaR 0.45%	-65,889.38	-260,184.53

VaR

95%

2017

7.4.14

(1)

(a)

(b)

(i)

2018 12 31

1,584,556.06

9,428,420.00

(2017 12 31

8,371,887.80

30,066,801.20

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§ 8**8.1**

			%
1		1, 584, 556. 06	11. 86
		1, 584, 556. 06	11. 86
2		-	-
3		9, 428, 420. 00	70. 57
		9, 428, 420. 00	70. 57

N			
O			
P			
Q			
R			
S			
		1, 584, 556. 06	12. 26

8.2.2**8.3**

1	000568		10, 000	406, 600. 00	3. 15
2	603589		10, 000	350, 700. 00	2. 71
3	600104		10, 000	266, 700. 00	2. 06
4	600519		398	234, 823. 98	1. 82
5	601877		8, 017	194, 332. 08	1. 50
6	002258		10, 000	131, 400. 00	1. 02

8.4**8.4.1****2% 20**

1	000858		1, 157, 042. 00	1. 98
2	601877			

12	601689		416,036.00	0.71
13	600276		407,025.00	0.70
14	002382		403,292.00	0.69
15	603589		358,066.00	0.61
16	600104		252,614.00	0.43
17	000848		221,340.00	0.38
18	002258		150,081.00	0.26
19	002419		114,090.00	0.20

8.4.2**2% 20**

1	002304		3,056,919.44	5.23
2	600519		1,281,237.00	2.19
3	000596		1,221,142.18	2.09
4	603589		990,434.76	1.69
5	600036		897,116.93	1.53
6	000858		875,076.01	1.50
7	000651		843,924.30	1.44
8	601877		553,782.84	0.95
9	002859		553,517.00	0.95
10	603228		497,953.00	0.85
11	000002		445,214.95	0.76
12	600567		424,000.00	0.73
13	601318		419,610.00	0.72
14	000661		417,244.00	0.71
15	601689		399,940.58	0.68
16	002382		390,400.00	0.67
17	603808		377,828.94	0.65
18	600276		315,420.00	0.54
19	600315		309,789.76	0.53
20	002860		303,145.50	0.52

8.4.3

	10,159,008.00
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	17, 104, 738. 71
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8.5

1		-	-
2		-	-
3		9, 428, 420. 00	72. 97
		9, 428, 420. 00	72. 97
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		9, 428, 420. 00	72. 97

8.6

1	018006	1702	80, 000	8, 168, 000. 00	63. 22
2	018005	1701	9, 000	903, 960. 00	7. 00
3	018003	1401	3, 000	356, 460. 00	2. 76

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		3, 992. 12
2		-
3		-
4		271, 896. 97
5		936. 36
6		-
7		-
8		-
9		276, 825. 45

8.12.4

8.12.5

8.12.6

§ 9

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				61.46%	

§ 10

2014 8 6	616,049,891.85
	52,585,541.87
	41,214,806.89
:	81,944,821.29
"_"	-
	11,855,527.47

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30,000.00

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11.7.1

	1	14,001,763.92	51.36%	11,639.70	62.29%	-
	1	13,261,982.79	48.64%	7,046.22	37.71%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	-	-	-	-	-	-
	14,245,505.00	100.00%	213,900,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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3			2018 1 5
4			2018 1 16
5			2018 1 20

	2017	4		
6				2018 2 1
7				2018 2 2
8				2018 2 6
9				2018 2 6
10				2018 2 7
11				2018 2 10
12		2018	1	2018 3 22
13			53	2018 3 24
14				2018 3 24
15				2018 3 24
16				2018 3 29
17				2018 3 29
18				2018 3 30
19				2018 3 31

	2017		
20			2018 4 18
21	2018 1		2018 4 20
22			2018 4 21
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 7
30			2018 6 15
31			2018 6 20

34			2018 6 30
35	2018 6 30		2018 6 30
36			2018 7 4
37	2018 2		2018 7 20
38			2018 8 2
39			2018 8 28
40	2018		2018 8 29
41			2018 8 31
42			2018 9 1
43	2018 2		2018 9 19
44			2018 9 22
45			2018 9 29
46			2018 10 9
47			2018 10 12

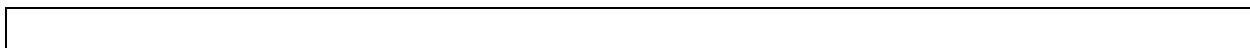
48			2018 10 13
49	2018 3		2018 10 25
50			2018 11 8
51			2018 12 5
52			2018 12 21
53			2018 12 27
54			2018 12 28

§ 12

12.1

20%

		20%					
1	2018 10 18 2018 12 31		0.00	4,569,469.84	0.00	4,569,469.84	38.54%
2	2018 1 16 2018 5 15		0.00	17,776,888.89	17,776,888.89	0.00	0.00%
3	2018 1 1 2018 1 23	44,681,858.80		0.00	44,681,858.80	0.00	0.00%
4	2018 5 15 2018 10 17		0.00	17,666,961.13	17,666,961.13	0.00	0.00%
-	-	-		-	-	-	-
1							
2							
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12.2

§ 13

13.1

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13.2

13.3

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