

LOF

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 26

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	.....	7
3.3	.....	9
§4	.....	10.....
4.1	.....	10
4.2	.....	12
4.3	.....	13
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
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	.....	45.....
8.1	.....	45
8.2	.....	45
8.3	.....	46
8.4	.....	47
8.5	.....	50
8.6	.....	50
8.7	.....	50

8.8	.....	50
8.9	.....	50
8.10	.....	51
8.11	.....	51
8.12	.....	51
§9	.....	53
9.1	.....	53
9.2	.....	53
9.3	.....	53
9.4	.....	53
§10	.....	54
§ 11	.....	55
11.1	.....	55
11.2	.....	55
11.3	.....	55
11.4	.....	55
11.5	.....	55
11.6	.....	55
11.7	.....	55
11.8	.....	56
§12	.....	61
12.1	.....	61
	20%	.....
12.2	.....	61
§13	.....	62
13.1	.....	62
13.2	.....	62
13.3	.....	62

§ 2

2.1

	LOF
	LOF
	163001
	163001
	2015 7 20
	95, 255, 008. 16
	2010 4 16

100

LOF

100

LOF

2.2

	60%+

2.3

	021-61009999	010-67595096
	zhouyg@cxfund. com. cn	tianqingl. zh@ccb. com
	4007005566	010-67595096
	021-61009800	010-66275853
	68 9	25
	68 9	1
	200120	100033

2.4

	www. cxfund. com. cn
	68 9
	1 1

2.5

		222 30
		17

§ 3

3.1

3.1.1	2018	2017	2016
	-7, 756, 759. 02	-11, 332, 184. 46	6, 466, 909. 86
	-17, 653, 916. 69	-6, 810, 619. 65	-14, 995, 132. 25
	-0. 1857	-0. 0541	-0. 1066
	-20. 33%	-5. 80%	-11. 23%
	-20. 90%	-5. 97%	-9. 75%
3.1.2	2018	2017	2016
	-26, 383, 727. 27	-18, 357, 211. 96	-14, 618, 960. 75
	-0. 2770	-0. 1802	-0. 0892
	68, 871, 280. 89	93, 156, 605. 56	159, 333, 386. 95
	0. 723	0. 914	0. 972
3.1.3	2018	2017	2016
	-29. 33%	-10. 65%	-4. 99%

1

2

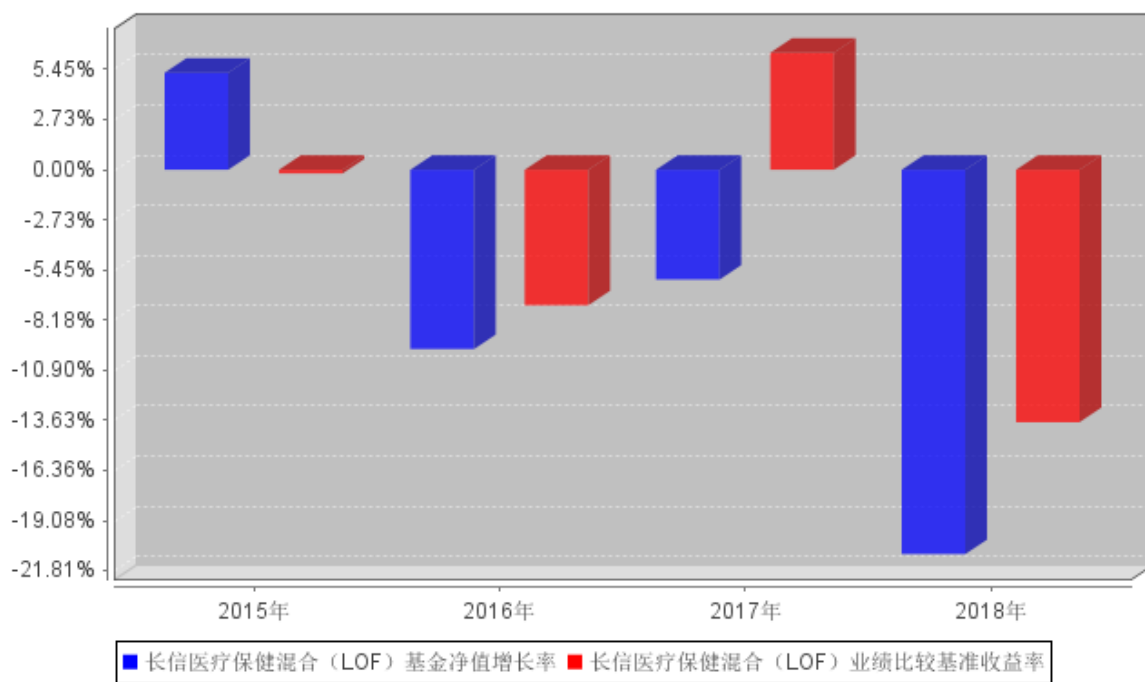
3

3.2

3.2.1

	-18. 31%	2. 17%	-11. 69%	1. 14%	-6. 62%	1. 03%
	-28. 98%	2. 18%	-18. 49%	1. 08%	-10. 49%	1. 10%
	-20. 90%	1. 90%	-13. 73%	1. 01%	-7. 17%	0. 89%
	-32. 87%	1. 52%	-15. 01%	0. 86%	-17. 86%	0. 66%
	-29. 33%	1. 74%	-15. 18%	0. 99%	-14. 15%	0. 75%

3.2.3



2015 7 20 2015

3.3

§ 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

	LOF	2015 7 20	-	8	2010 7 LOF LOF

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

10

25% 35%

50 20% 25% 300 25% 30% 500 33%

2018

2018

2018

4.4.2

2018 12 31 0.723 -20.90%

-13.73%

4.5

2019

A

2018

A

4.6

4.7

1/2

4.8

1

12

10%

3

2

3

4

5

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	19 P00125

6.2

	LOF
	(LOF) 2018 12 31 ()
	(LOF) 2018 12 31 2018
	(LOF)
	-
	-
	((LOF) 2018

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

§ 7

7.1

LOF

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	5,280,626.99	7,686,907.64
		269,963.48	683,810.75
		25,912.81	30,492.58
	7.4.7.2	63,339,616.92	85,340,816.54
		63,339,616.92	85,340,816.54
		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		597,060.04	-
	7.4.7.5	1,359.09	2,236.05
		-	-
		50,918.93	17,258.86
		-	-
	7.4.7.6	-	-
		69,565,458.26	93,761,522.42
		2018 12 31	2017 12 31

		-	-
		-	-
	7.4.7.8	140,036.20	220,118.76
		694,177.37	604,916.86

4	7.4.7.19	844,079.78	1,096,050.41
5		-	-
		-	-
6		-	-

	163,945,025.66	-4,611,638.71	159,333,386.95
	-	-6,810,619.65	-6,810,619.65
-	-62,065,323.95	2,699,162.21	-59,366,161.74
1.	19,695,716.83	-1,280,605.32	18,415,111.51
2.	-81,761,040.78	3,979,767.53	-77,781,273.25
	-	-	-
	101,879,701.71	-8,723,096.15	93,156,605.56

7.1 7.4



7.4

7.4.1

(LOF) (

100 (LOF) (100

100 (LOF)

100 (LOF)

([2009]1361

2010 3 26

743,255,611.35

(2010) 2413 100 (LOF)

100 (LOF) 2015 7 10 2015 7 16

100 (LOF)

2015 7 20

100 (LOF)

(LOF)

(

2015

7 20

(LOF)

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(

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(

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0%-95%

80%

3%

5%

(

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40%

7.4.2

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

1

2

7.4.4.4

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(

7.4.4.5

1)

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2)

3)

4)

7.4.4.6

7.4.4.7

7.4.4.8

7.4.4.9 / ()

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7.4.4.10

0.25%

7.4.4.11

1)

12

10%

3

2)

3)

4)

5)

7.4.4.12

7.4.4.13

(1)

[2013]13)

(3) < 2015 1
> ([2014]24)
()

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

1) ()

2018 1 1

3%

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

7.4.7

7.4.7.1

	2018 12 31	2017 12 31
	5,280,626.99	7,686,907.64
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	5,280,626.99	7,686,907.64

7.4.7.2

	2018 12 31		
	73,651,663.75	63,339,616.92	-10,312,046.83
-	-	-	-
	-	-	-
	-	-	-
	-	-	-

	1,359.09	2,236.05
--	----------	----------

7.4.7.6

7.4.7.7

	2018 12 31	2017 12 31
	87,011.31	174,998.08
	-	-
	87,011.31	174,998.08

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	36.20	118.76
	110,000.00	190,000.00
	30,000.00	30,000.00

	-18,357,211.96	9,634,115.81	-8,723,096.15
	-7,756,759.02	-9,897,157.67	-17,653,916.69
	937,470.63	-944,185.06	-6,714.43
	-6,206,634.54	3,402,304.35	-2,804,330.19
	7,144,105.17	-4,346,489.41	2,797,615.76
	-	-	-
	-25,176,500.35	-1,207,226.92	-26,383,727.27

7.4.7.11

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		53,615.01		132,772.37
		-		-
		-		-
		4,574.86		5,910.06
		414.12		1,555.50
		58,603.99		140,237.93

7.4.7.12

7.4.7.12.1

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		347,469,056.22		452,506,928.43
		353,537,300.47		461,301,229.08
		-6,068,244.25		-8,794,300.65

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
---		-3,000.00		-
---		-		-
---		-		-

	-3,000.00	-
--	-----------	---

7.4.7.13.2 —

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
				3,099,600.00				-
				3,003,000.00				-
				99,600.00				-
				-3,000.00				-

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

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
				660,135.55					515,185.73	
				-					-	

	660,135.55	515,185.73
--	------------	------------

7.4.7.17

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
1.		-9,897,157.67		4,521,564.81
---		-9,897,157.67		4,521,564.81
---		-		-
---		-		-
---		-		-
---		-		-
2.		-		-
---		-		-
3.		-		-
:		-		-
		-9,897,157.67		4,521,564.81

7.4.7.18

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		127,657.80		171,818.91
		14,136.60		442.76
		141,794.40		172,261.67

1 30 75%
 30 3 50%
 3 6 25%
 6 25%
 2 25%
 7

7.4.7.19

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		844,079.78		1,096,050.41

	-	-
	-	-
	-	-
	-	-
	844,079.78	1,096,050.41

7.4.7.20

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		30,000.00		30,000.00
		110,000.00		110,000.00
		3,054.59		4,736.08
		60,000.00		60,000.00
		203,054.59		204,736.08

7.4.8

7.4.8.1

7.4.8.2

7.4.9

(
(
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(
() (
() (
(

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

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	2018	12	2017	1	1	2017	12	31
			31								
				1,300,922.42					1,769,813.75		
				410,447.76					585,141.25		

1.50%

= 1.50%

7.4.10.2.2

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	216,820.42	294,968.90

0.25%

= 0.25%

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 1 1 2017 12 31
	5,280,626.99	53,615.01
		7,686,907.64
		132,772.37

2018 12 31

269,963.48 2017 12

31

683,810.75

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

10%

10%

7.4.13.2.1

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

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

	5,280,626.99	-	-	-	-	5,280,626.99
	269,963.48	-	-	-	-	269,963.48
	25,912.81	-	-	-	-	25,912.81
	-	-	-	-	-63,339,616.92	63,339,616.92
	-	-	-	-	-597,060.04	597,060.04
	-	-	-	-	-1,359.09	1,359.09
	-	-	-	-	-50,918.93	50,918.93
	-	-	-	-	-	-
	5,576,503.28	-	-	-	-63,988,954.98	69,565,458.26
	-	-	-	-	-314,661.73	314,661.73
	-	-	-	-	-46,427.25	46,427.25
	-	-	-	-	-90,892.19	90,892.19
	-	-	-	-	-15,148.69	15,148.69
	-	-	-	-	-87,011.31	87,011.31
	-	-	-	-	-140,036.20	140,036.20
	-	-	-	-	-694,177.37	694,177.37
	5,576,503.28	-	-	-	-63,294,777.61	68,871,280.89
2017 12 31	6	6	-1	1-5	5	
	7,686,907.64	-	-	-	-	7,686,907.64
	683,810.75	-	-	-	-	683,810.75
	30,492.58	-	-	-	-	30,492.58
	-	-	-	-	-85,340,816.54	85,340,816.54
	-	-	-	-	-2,236.05	2,236.05
	-	-	-	-	-17,258.86	17,258.86
	8,401,210.97	-	-	-	-85,360,311.45	93,761,522.42
	-	-	-	-	-73,253.34	73,253.34
	-	-	-	-	-117,040.03	117,040.03
	-	-	-	-	-19,506.65	19,506.65
	-	-	-	-	-174,998.08	174,998.08
	-	-	-	-	-220,118.76	220,118.76
	-	-	-	-	-604,916.86	604,916.86
	8,401,210.97	-	-	-	-84,755,394.59	93,156,605.56

7.4.13.4.1.2

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	
		%		%
-	63,339,616.92	91.97	85,340,816.54	91.61
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	63,339,616.92	91.97	85,340,816.54	91.61

7.4.13.4.3.2

	95%

		2018 12 31	2017 12 31
	VaR 4.48% 2017 12 31 VaR 2.55%)	-3,084,671.29	-2,379,377.12

VaR

95%

2017

7.4.14

(1)

(a)

(b)

(i)

2018 12 31

63,339,616.92

(2017 12

31

82,866,712.54

2,474,104.00

)

(ii)

(iii)

(2)

N		-	-
O		-	-
P		-	-
Q		9,459,825.00	13.74
R		-	-
S		-	-
		63,339,616.92	91.97

8.2.2

8.3

1	300122		95,400	3,697,704.00	5.37
2	300529		88,000	3,652,000.00	5.30
3	300015		133,500	3,511,050.00	5.10
4	300595		90,035	3,487,955.90	5.06
5	600332		93,962	3,360,081.12	4.88
6	300357		90,060	3,331,319.40	4.84
7	300009		240,070	3,207,335.20	4.66
8	600763		67,500	3,204,225.00	4.65
9	600276		57,610	3,038,927.50	4.41
10	600566		87,600	2,937,228.00	4.26
11	300347		64,200	2,744,550.00	3.99
12	603658		56,000	2,737,840.00	3.98
13	000661		15,000	2,625,000.00	3.81
14	601607		150,000	2,550,000.00	3.70
15	300003		121,700	2,532,577.00	3.68
16	000650		460,000	2,520,800.00	3.66
17	600771		86,000	2,482,820.00	3.61
18	600529		115,000	2,185,000.00	3.17
19	000538		25,000	1,849,000.00	2.68
20	002262		195,000	1,758,900.00	2.55
21	002020		200,089	1,720,765.40	2.50
22	002653		140,000	1,664,600.00	2.42
23	002007		30,000	984,000.00	1.43
24	600436		10,091	874,385.15	1.27
25	002821		10,045	681,553.25	0.99

8.4

8.4.1

2% 20

1	002020		12,484,479.69	13.40
2	002737		11,947,653.75	12.83
3	300009		11,905,775.18	12.78
4	300601		11,521,870.00	12.37
5	600332		10,956,339.00	11.76
6	300463		10,598,705.20	11.38
7	600436		10,120,720.86	10.86
8	002727		10,052,914.00	10.79
9	002262		9,610,313.10	10.32
10	300482		9,598,105.40	10.30
11	603658		9,270,577.73	9.95
12	300439		7,949,129.26	8.53
13	300347		7,661,188.53	8.22
14	000963		7,484,760.50	8.03
15	000661		7,454,703.00	8.00
16	000999		7,384,064.96	7.93
17	002422		7,244,125.00	7.78
18	002741		7,199,808.64	7.73
19	300357		7,099,046.80	7.62
20	600535		6,841,378.85	7.34
21	002773		6,611,066.00	7.10
22	002680	*ST	6,410,548.75	6.88
23	600867		6,337,379.10	6.80
24	000513		6,331,976.00	6.80
25	300595		5,979,028.80	6.42
26	000650		5,827,223.30	6.26
27	300015		5,743,873.00	6.17
28	600763		5,284,582.00	5.67
29	600276		5,157,659.86	5.54
30	600529		5,148,206.00	5.53

31	300298		4, 881, 494. 02	5. 24
32	603368		4, 843, 205. 12	5. 20
33	300122		4, 559, 847. 00	4. 89
34	300003		4, 462, 532. 00	4. 79
35	300529		4, 441, 670. 00	4. 77
36	300401		4, 185, 695. 00	300006

10	300482		9, 526, 801. 40	10. 23
11	600436		9, 452, 255. 76	10. 15
12	600332		8, 775, 828. 85	9. 42
13	300298		8, 600, 457. 58	9. 23
14	600535		8, 239, 572. 67	8. 84
15	300009		7, 985, 421. 84	8. 57
16	300439		7, 528, 723. 00	8. 08
17	300357		6, 916, 257. 97	7. 42
18	002741		6, 892, 274. 74	7. 40
19	000078		6, 408, 823. 50	6. 88
20	000513		6, 263, 074. 00	6. 72
21	002773		6, 219, 191. 86	6. 68
22	603658		5, 994, 610. 00	6. 43
23	002001		5, 732, 521. 15	6. 15
24	002294		5, 691, 255. 39	6. 11
25	002422		5, 572, 953. 00	5. 98
26	002223		5, 105, 650. 00	5. 48
27	600867		5, 067, 124. 20	5. 44
28	000915		4, 938, 138. 60	5. 30
29	000661		4, 725, 069. 00	5. 07
30	002019		4, 667, 846. 69	5. 01
31	600521		4, 650, 222. 40	4. 99
32	002589		4, 609, 071. 00	4. 95
33	603368		4, 388, 719. 84	4. 71
34	000538		4, 331, 473. 47	4. 65
35	300401		4, 289, 263. 47	4. 60
36	300347		4, 071, 185. 00	4. 37
37	000028		4, 040, 906. 00	4. 34
38	300003		3, 943, 098. 00	4. 23
39	300452		3, 884, 574. 00	4. 17
40	000423		3, 880, 006. 00	4. 17
41	002038		3, 130, 969. 15	3. 36
42	600529		3, 090, 438. 00	3. 32
43	000952		2, 957, 383. 00	3. 17
44	600056		2, 904, 412. 50	3. 12
45	603939		2, 870, 060. 00	3. 08
46	000650		2, 761, 140. 60	2. 96
47	300584		2, 735, 782. 50	2. 94

48	300595		2,601,660.00	2.79
49	600518		2,577,875.00	2.77
50	002365		2,477,128.24	2.66
51	600511		2,273,313.00	2.44
52	601607		2,253,851.00	2.42
53	600572		2,246,324.00	2.41
54	600062		2,037,211.30	2.19
55	002821		2,004,860.00	2.15
56	600750		1,985,245.08	2.13
57	600763		1,932,256.00	2.07

8.4.3

	341,433,258.52
	347,469,056.22

8.5

8.6

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		25,912.81
2		597,060.04
3		-
4		1,359.09
5		50,918.93
6		-
7		-
8		-
9		675,250.87

8.12.4

8.12.5

8.12.6

§ 9

9.1

()					
8,119	11,732.36	976.43	0.00%	95,254,031.73	100.00%

9.2

1		291,865.00	9.14%
2		203,345.00	6.37%
3		172,813.00	5.41%
4		110,200.00	3.45%
5		102,822.00	3.22%
6		90,634.00	2.84%
7		83,900.00	2.63%
8		79,700.00	2.50%
9		79,496.00	2.49%
10		73,500.00	2.30%

9.3

		2,065.80
		0.00%

9.4

	0
	0

§ 10

2015 7 20

206,772,718.31

101,879,701.71

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

30,000.00

2

11.6

11.7

11.7.1

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	1	513,779,372.75	74.64%	272,973.66	62.67%	-
	1	174,559,537.63	25.36%	162,567.20	37.33%	-

11.7.2

	-	-	-	-	-	-
	3,003,000.00	100.00%	-	-	-	-

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	2017 12 31		
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	LOF 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	LOF 1	2018	2018 3 5
12		53	2018 3 24
13	LOF		2018 3 24
14	LOF		2018 3 24
15			2018 3 29
16			2018 3 29
17			2018 3 30
18			2018 3 31

	LOF 2017		
19			2018 4 18
20	LOF 2018 1		2018 4 20
21			2018 4 21
22			2018 5 7
23			2018 5 8
24			2018 5 17
25			2018 5 28
26			2018 5 31
27			2018 6 7
28			2018 6 15
29			2018 6 20
30			2018 6 22
31			2018 6 28
32			2018 6 30
33	2018 6 30		2018 6 30
34			2018 7 4

35			2018 7 5
36	LOF 2018 2		2018 7 20
37			2018 7 30
38			2018 8 2
39			2018 8 28
40	LOF 2018		2018 8 29
41			2018 8 31
42			2018 9 1
43	LOF 2 2018		2018 9 1
44			2018 9 22
45			2018 9 29
46			2018 10 9
47			2018 10 12
48			2018 10 13
49	LOF 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%

12.2

§ 13

13.1

1

2

LOF

3

LOF

4

LOF

5

6

13.2

13.3

<http://www.cxfund.com.cn>

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