

**2018** **LOF**

2018 12 31

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2018 1 1      2018 12 31

































## § 7

## 7.1

LOF

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	2,884,552.19	504,389.72
		1,212.36	-
		490.37	2,715.04
	7.4.7.2	4,054,316.87	2,938,831.82
		4,054,316.87	2,938,831.82
		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	661.69	246.37
		-	-
		2,097.48	2,278.99
		-	-
	7.4.7.6	-	-
		6,943,330.96	3,448,461.94
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		1,788,417.59	-
		66,906.75	-
		1,412.25	1,650.85
		305.96	357.69
		-	-
	7.4.7.7	1,873.86	1,118.21
		-	-
		-	-

		-	-
		-	-
	7.4.7.8	130,250.35	195,000.00
		1,989,166.76	198,126.75
	7.4.7.9	8,066,040.49	3,290,884.47
	7.4.7.10	-3,111,876.29	-40,549.28
		4,954,164.20	3,250,335.19
		6,943,330.96	3,448,461.94
2018	12	31	0.614
			8,066,040.49

## 7.2

LOF

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		-963,383.01	104,402.38
1.		9,033.28	7,481.95
	7.4.7.11	3,937.28	7,262.51
		5,096.00	-
		-	-
		-	219.44
		-	-
2.	" -"	-165,146.16	508,246.55
	7.4.7.12	-189,334.98	467,749.86
		-	-
	7.4.7.13	-2,006.40	-
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	26,195.22	40,496.69
3.	7.4.7.17	-808,738.23	-418,083.94
	" -"		
4.	" -"	-	-
5.	" -"	7.4.7.18	1,468.10
		241,348.79	6,757.82
		440,163.66	
1	7.4.10.2.1	14,754.75	27,966.88

2	7.4.10.2.2	3,196.80	6,059.45
3		-	-
4	7.4.7.19	4,266.68	11,530.49
5		-	-
		-	-
6		-	-
7	7.4.7.20	219,130.56	394,606.84
	“ - ”	-1,204,731.80	-335,761.28
		-	-
	“ - ”	-1,204,731.80	-335,761.28

## 7.3

LOF

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	3,290,884.47	-40,549.28	3,250,335.19
	-	-1,204,731.80	-1,204,731.80
“ - ”	4,775,156.02	-1,866,595.21	2,908,560.81
1.	6,321,313.08	-2,235,456.10	4,085,856.98
2.	-1,546,157.06	368,860.89	-1,177,296.17
	-	-	-
“ - ”	8,066,040.49	-3,111,876.29	4,954,164.20
	2017 1 1 2017 12 31		

	6,204,855.38	284,184.42	6,489,039.80
	-	-335,761.28	-335,761.28
“ - ”	-2,913,970.91	11,027.58	-2,902,943.33
1.	2,639,370.91	143,817.49	2,783,188.40
2.	-5,553,341.82	-132,789.91	-5,686,131.73
	-	-	-
“ - ”			
	3,290,884.47	-40,549.28	3,250,335.19

7.1 7.4



**7.4**

**7.4.1**

(LOF) ( “ ” )

(LOF) ( “ ” )

( “ ” ) [2015]2703

242,530,801.91

( )

1600092

2016 1 21

(LOF)



2)

#### **7.4.4.4**

(

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#### **7.4.4.5**

1) ( )

2)

3)

4)

#### **7.4.4.6**

#### **7.4.4.7**

#### **7.4.4.8**

( )

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**7.4.4.9 / ( )**

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**7.4.4.10**

0.60%

0.13%

0.02%

**7.4.4.11**

1)

6

3

2)

3)

4)

5)

#### 7.4.4.12

#### 7.4.4.13

1)

( ) > ( [2017]6 )

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2)

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[2017]13 )

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[2013]13 )

(

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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

1) ( )

2018 1 1

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0.10%

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## 7.4.7

## 7.4.7.1

	2018 12 31	2017 12 31
	2,884,552.19	504,389.72
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	2,884,552.19	504,389.72

## 7.4.7.2

		2018 12 31		
		4,708,941.70	4,054,316.87	-654,624.83
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		4,708,941.70	4,054,316.87	-654,624.83
		2017 12 31		
		2,784,718.42	2,938,831.82	154,113.40
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-

	2,784,718.42	2,938,831.82	154,113.40
--	--------------	--------------	------------

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
	613.19	244.94
	-	-
	-	-
	0.55	-
	-	-
	-	-
	-	-
	47.62	-
	-	-
	0.33	1.43
	661.69	246.37

7.4.7.6

7.4.7.7

	2018 12 31	2017 12 31
	1,873.86	1,118.21
	-	-
	1,873.86	1,118.21

**7.4.7.8**

	2018 12 31	2017 12 31
	-	-
	250.35	-
	30,000.00	20,000.00
	50,000.00	125,000.00
-	50,000.00	50,000.00
	130,250.35	195,000.00

**7.4.7.9**

	2018 1 1	2018 12 31
	3,290,884.47	3,290,884.47
	6,321,313.08	6,321,313.08
( "-" )	-1,546,157.06	-1,546,157.06
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	8,066,040.49	8,066,040.49

( )

( )

**7.4.7.10**

	500,322.53	-540,871.81	-40,549.28
	-395,993.57	-808,738.23	-1,204,731.80
	159,080.25	-2,025,675.46	-1,866,595.21
	314,509.89	-2,549,965.99	-2,235,456.10
	-155,429.64	524,290.53	368,860.89
	-	-	-
	263,409.21	-3,375,285.50	-3,111,876.29

**7.4.7.11**

	2018 1 1	2018 12 31

	31	
	3,860.55	7,142.02
	-	-
	-	-
	12.45	26.55
	64.28	93.94
	3,937.28	7,262.51

16.66

47.62

**7.4.7.12**

**7.4.7.12.1**      —

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	870,616.87	5,302,904.33
	1,059,951.85	4,835,154.47
	-189,334.98	467,749.86

**7.4.7.13**

**7.4.7.13.1**

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
---	-2,006.40	-
---	-	-
---	-	-
	-2,006.40	-

**7.4.7.13.2**      —

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	137,103.20	-
	132,682.40	-

	6,427.20	-
	-2,006.40	-

**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		
				26,195.22					40,496.69	
				-					-	
				26,195.22					40,496.69	

**7.4.7.17**

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
1.				-808,738.23					-418,083.94	
---				-808,738.23					-418,083.94	

---	-	-
---	-	-
---	-	-
---	-	-
2.	-	-

	219,130.56	394,606.84
--	------------	------------

$$= \frac{0.02\%}{5} \times 0.02\%$$

**7.4.8**

**7.4.8.1**

**7.4.8.2**

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**7.4.9**

( “ ” )	
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	)

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( [2018]1905 )

15.15%

2018 12 31

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**7.4.10**

**7.4.10.1**

**7.4.10.1.1**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				2,349,382.27		60.95%				6,823,350.55	100.00%	

**7.4.10.1.2**

**7.4.10.1.3**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				-		-				400,000.00	100.00%	

**7.4.10.1.4**

**7.4.10.1.5**

	2018 1 1			2018 12 31		
				1,952.99	63.95%	1,165.06 62.17%

	2017 1 1		2017 12 31	
	5,626.62	100.00%	1,118.21	100.00%

1

2

**7.4.10.2**

**7.4.10.4**

**7.4.10.4.1**

**7.4.10.4.2**

	2018 12 31		2017 12 31	
	3,846,449.73	47.69%	-	-

**7.4.10.5**

**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		
	2,884,552.19	-	-	-	-	2,884,552.19
	1,212.36	-	-	-	-	1,212.36
	490.37	-	-	-	-	490.37
	-	-	-	-	-4,054,316.87	4,054,316.87
	-	-	-	-	661.69	661.69
	-	-	-	-	2,097.48	2,097.48
	-	-	-	-	-	-
	2,886,254.92	-	-	-	-4,057,076.04	6,943,330.96
	-	-	-	-	-1,788,417.59	1,788,417.59
	-	-	-	-	66,906.75	66,906.75
	-	-	-	-	1,412.25	1,412.25
	-	-	-	-	305.96	305.96
	-	-	-	-	1,873.86	1,873.86
	-	-	-	-	130,250.35	130,250.35
	-	-	-	-	-1,989,166.76	1,989,166.76
	2,886,254.92	-	-	-	-2,067,909.28	4,954,164.20
2017 12 31	6	6 -1	1-5	5		

	504,389.72	-	-	-	-	504,389.72
	2,715.04	-	-	-	-	2,715.04
	-	-	-	-	-2,938,831.82	2,938,831.82
	-	-	-	-	246.37	246.37
	-	-	-	-	2,278.99	2,278.99
	507,104.76	-	-	-	-2,941,357.18	3,448,461.94
	-	-	-	-	1,650.85	1,650.85
	-	-	-	-	357.69	357.69
	-	-	-	-	1,118.21	1,118.21
	-	-	-	-	195,000.00	195,000.00
	-	-	-	-	198,126.75	198,126.75
	507,104.76	-	-	-	-2,743,230.43	3,250,335.19

	2018 12 31		2017 12 31	
		%		%
-	4,054,316.87	81.84	2,938,831.82	90.42
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	4,054,316.87	81.84	2,938,831.82	90.42

**7.4.13.4.3.2**

95%				
		2018 12 31		2017 12 31
VaR	3.53%	2017 12 31		
	VaR	3.14%)	-174,668.85	-102,089.62

VaR

95%

2017

**7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

4,054,316.87

( 2017 12

31

2,778,721.22

160,110.60

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(ii)

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(iii)

(2)

## § 8

### 8.1

			%
1		4,054,316.87	58.39
		4,054,316.87	58.39
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,885,764.55	41.56
8		3,249.54	0.05
9		6,943,330.96	100.00

### 8.2

#### 8.2.1

A		-	-
B		-	-
C		3,630,884.93	73.29
D		52,657.39	1.06
E		-	-
F		-	-
G		-	-
H		-	-
I		370,774.55	7.48
J		-	-
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		4, 054, 316. 87	81. 84

**8.2.2****8.2.3****8.3****8.3.1**

					%
1	600406		12, 661	234, 608. 33	4. 74
2	600522		28, 198	229, 813. 70	4. 64
3	600089		32, 555	221, 048. 45	4. 46
4	601012		12, 655	220, 703. 20	4. 45
5	002202		20, 774	207, 532. 26	4. 19
6	002594		4, 042	206, 142. 00	4. 16
7	600703		16, 727	189, 182. 37	3. 82
8	300274		20, 300	181, 076. 00	3. 66
9	300001		9, 800	171, 794. 00	3. 47
10	002074		12, 698	146, 788. 88	2. 96
11	600312		17, 318	139, 929. 44	2. 82
12	300207		16, 256	139, 639. 04	2. 82
13	300014		8, 500	133, 620. 00	2. 70
14	300068		8, 946	127, 212. 12	2. 57
15	600525		28, 140	123, 253. 20	2. 49
16	601222		22, 600	109, 384. 00	2. 21
17	000400		12, 156	108, 066. 84	2. 18
18	002028		9, 013	88, 958. 31	1. 80
19	002364		7, 049	82, 896. 24	1. 67
20	002063		14, 860	80, 541. 20	1. 63
21	002665		26, 880	75, 532. 80	1. 52

22	002276		14,148	71,305.92	1.44
23	002256		24,000	70,800.00	1.43
24	600517		19,500	62,010.00	1.25
25	600590		10,878	58,632.42	1.18
26	300183		4,726	55,625.02	1.12
27	002121		11,825	54,395.00	1.10
28	300477		6,000	54,360.00	1.10
29	600405		11,753	48,069.77	0.97
30	002218		17,200	47,300.00	0.95
31	600995		7,000	46,270.00	0.93
32	002516		15,979	45,380.36	0.92
33	002339		7,297	44,657.64	0.90
34	002335		2,903	43,748.21	0.88
35	002322		4,447	40,378.76	0.82
36	300427		3,000	33,120.00	0.67
37	002580		6,100	30,866.00	0.62
38	300198		8,200	23,288.00	0.47
39	300332		1,731	6,387.39	0.13

### 8.3.2

### 8.4

#### 8.4.1

2% 20

1	600703		176,092.00	5.42
2	300274		162,883.00	5.01
3	300001		144,843.00	4.46
4	600522		139,510.00	4.29
5	600406		136,527.00	4.20
6	002202		131,910.00	4.06
7	002063		131,703.00	4.05
8	600089		129,923.73	4.00
9	002074		122,840.40	3.78
10	300207		120,687.00	3.71

11	002594		119,580.00	3.68
12	601012		110,560.00	3.40
13	601222		105,402.00	3.24
14	600312		100,761.00	3.10
15	600525		94,755.00	2.92
16	002256		74,165.00	2.28
17	300068		73,521.00	2.26
18	300014		71,771.00	2.21
19	002028		68,222.00	2.10
20	300183		64,806.00	1.99

“ ”

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

1	600703		99,249.00	3.05
2	601012		87,864.00	2.70
3	002594		78,552.00	2.42
4	002202		76,345.00	2.35
5	002074		71,768.00	2.21
6	300274		52,365.44	1.61
7	600406		46,143.00	1.42
8	600089		42,222.00	1.30
9	002063		39,430.20	1.21
10	002256		33,806.50	1.04
11	300183		31,116.00	0.96
12	002606		26,355.20	0.81
13	600525		25,500.00	0.78
14	300014		23,749.00	0.73
15	600995		18,822.00	0.58
16	300207		18,676.00	0.57
17	002169		18,360.32	0.56
18	600522		18,348.00	0.56
19	300477		17,425.00	0.54
20	600310		15,336.00	0.47

“ ”

**8.4.2**

	2,984,175.13
	870,616.87

“ ” “ ”

**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		490.37
2		-
3		-
4		661.69
5		2,097.48
6		-
7		-
8		-
9		3,249.54

**8.12.4**

**8.12.5**

**8.12.5.1**

**8.12.5.2**

**8.12.6**

§ 9

9.1

( )					
551	14,638.91	3,846,649.73	47.69%	4,219,390.76	52.31%

9.2

1		206,417.00	9.27%
2		122,538.00	5.50%
3		106,872.00	4.80%
4		91,319.00	4.10%
5		90,200.00	4.05%
6		67,000.00	3.01%
7		63,700.00	2.86%
8		63,400.00	2.85%
9		60,500.00	2.72%
10		56,666.00	2.55%

9.3

	109.09	0.00%

9.4

	0
	0

**§ 10**

2016 1 21	242,530,801.91
	3,290,884.47
	6,321,313.08
:	1,546,157.06
"_"	-
	8,066,040.49

**§ 11**

**11.1**

2019 1 2 0:00 2019 1 18 17 00

LOF

LOF

4,169,164.25

51.69%

100%

2019 1 21

2019 1 22

**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**

	2	2,349,382.27	60.95%	1,952.99	63.95%	-
	1	1,505,409.73	39.05%	1,100.96	36.05%	-

**11.7.2**

	-	-	-	-	-	-
	263,358.40	100.00%	-	-	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

**11.8**

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1	2017 12 31		2018 1 1
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 2018 1		2018 3 6
12	LOF		2018 3 17
13	53		2018 3 24
14	LOF		2018 3 24
15	LOF		2018 3 24

16			2018 3 29
17			2018 3 29
18	LOF 2017		2018 3 31
19			2018 4 18
20	LOF 2018 1		2018 4 20
21			2018 4 21
22	LOF		2018 4 23
23			2018 5 7
24			2018 5 8
25			2018 5 17
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	LOF 2018 2		2018 7 20
35			2018 8 2
36			2018 8 28
37	LOF 2018		2018 8 29
38			2018 8 31
39			2018 9 1
40	LOF 2	2018	2018 9 3
41			2018 9 22
42			2018 9 29

43			2018 10 9
44			2018 10 12
45			2018 10 13
46	LOF 2018 3		2018 10 25
47			2018 11 8
48			2018 12 5
49	LOF		2018 12 19
50	LOF		2018 12 20
51			2018 12 21

§ 12

12.1

20%

		20%					
	1	2018 12 27 2018 12 31	0.00	3,846,449.73	0.00	3,846,449.73	47.69%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

## § 13

### 13.1

1

2

LOF

3

LOF

4

LOF

5

6

### 13.2

### 13.3

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

2019 3 29