

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1 2018 12 31

§ 2

2.1

	002254	
	2016 1 27	
	175, 083, 212. 16	
	A	C
	002254	002255
	166, 034, 780. 28	9, 048, 431. 88

2.2

	1 1 2 3 4 5 6 7 8 2

2.3

	021-61009999	0755—83199084

		zhouyg@cxfund. com. cn	yan_zhang@cmbchi na. com
		4007005566	95555
		021-61009800	0755—83195201

2.4

	www. cxfund. com. cn
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68 9

7088

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§ 3

3.1

3.1.1	2018		2017		2016 1 27 ()-2016 12 31	
	A	C	A	C	A	C
	8,611,956.98	446,334.33	3,410,034.24	174,382.59	28,289,643.95	8,900,518.42
	14,986,051.04	819,945.58	4,774,836.82	728,488.72	25,301,569.70	7,871,228.46
	0.0873	0.0702	0.0189	0.0151	0.0357	0.0319
	8.96%	8.52%	1.66%	1.24%	3.57%	3.19%
3.1.2	2018		2017		2016	
	0.0516	0.0482	0.0133	0.0093	0.0357	0.0319
	180,619,729.41	9,812,936.57	212,701,611.78	29,667,716.65	734,043,146.02	254,853,720.05
	1.0878	1.0845	1.0133	1.0093	1.0357	1.0319

1

2

3.2

3.2.1

A

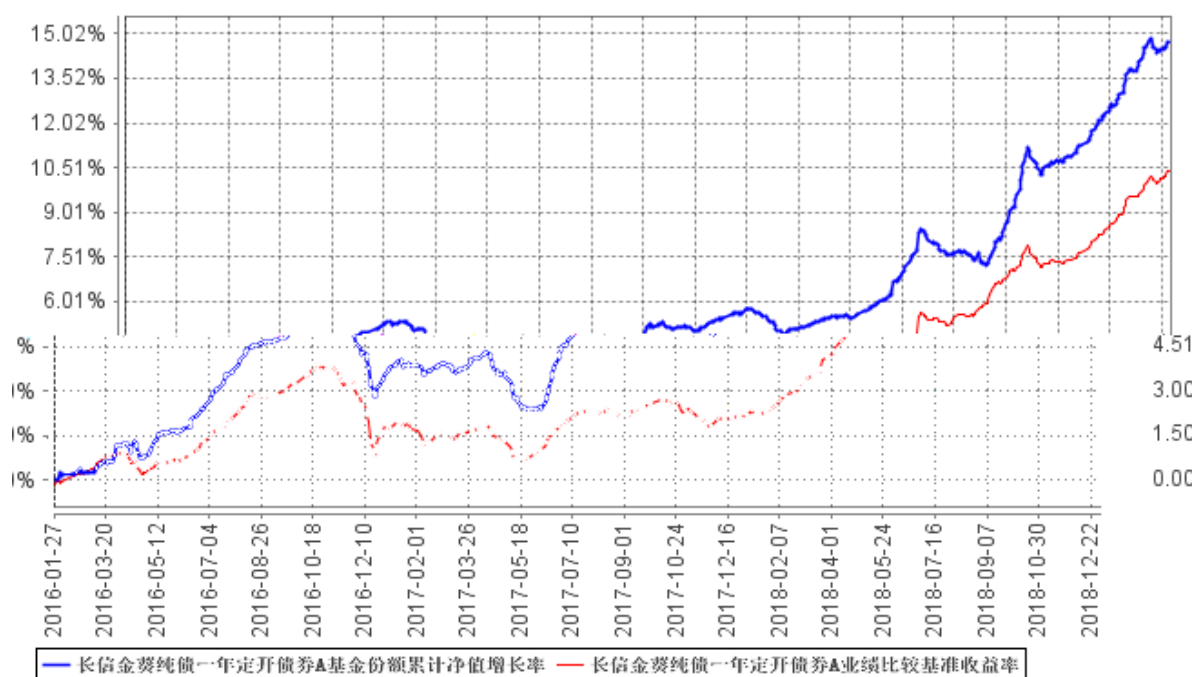
--	--	--	--	--	--	--

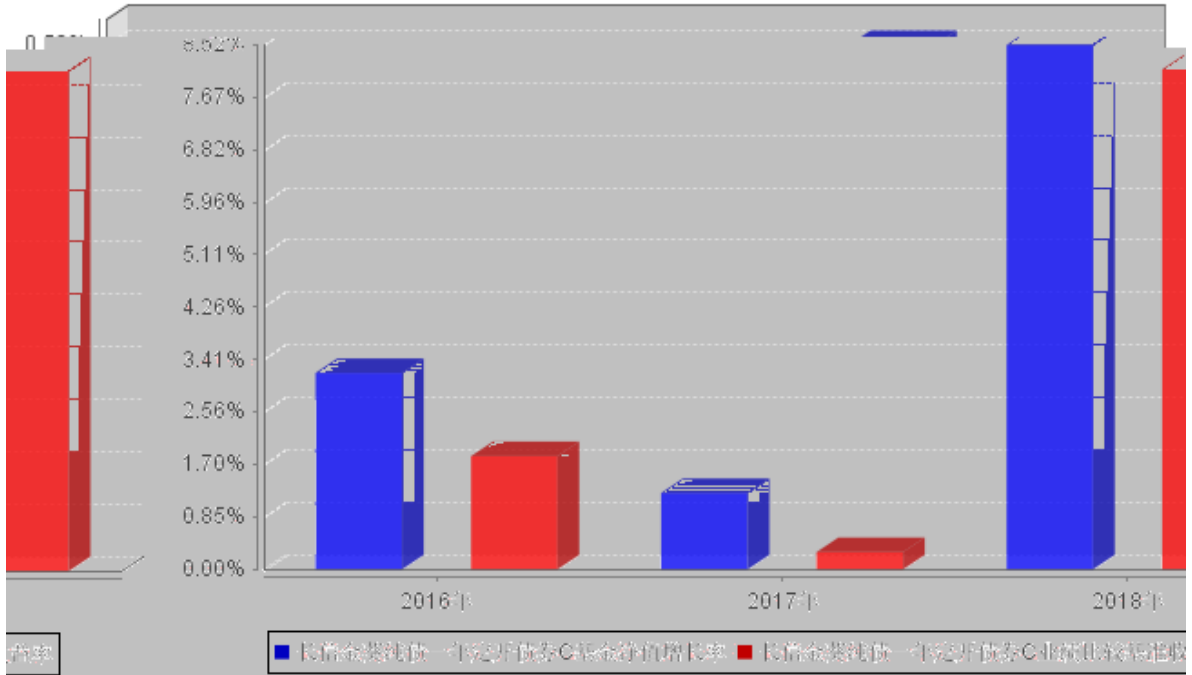
	3.13%	0.07%	2.57%	0.05%	0.56%	0.02%
	6.76%	0.08%	3.93%	0.05%	2.83%	0.03%
	8.96%	0.08%	8.12%	0.06%	0.84%	0.02%
	14.72%	0.08%	10.42%	0.07%	4.30%	0.01%

C

	3.03%	0.07%	2.57%	0.05%	0.46%	0.02%
	6.55%	0.08%	3.93%	0.05%	2.62%	0.03%
	8.52%	0.08%	8.12%	0.06%	0.40%	0.02%
	13.37%	0.08%	10.42%	0.07%	2.95%	0.01%

3.2.2





2016 1 27 2016

3.3

A					
	10				
2018	0.150	3,115,405.68	33,145.14	3,148,550.82	
2017	0.390	27,277,362.67	363,558.94	27,640,921.61	
2016	-	-	-	-	
	0.540	30,392,768.35	396,704.08	30,789,472.43	

C					
	10				
2018	0.100	281,785.59	12,172.18	293,957.77	
2017	0.350	8,450,939.93	193,448.05	8,644,387.98	
2016	-	-	-	-	
	0.450	8,732,725.52	205,620.23	8,938,345.75	

4.7

§ 4

4.1

4.1.1

				2003	63				
									1.65
				44.55%					
31.21%			15.15%				4.55%		
			4.54%						
	2018	12	31		64				
5214	104	10	10						
	100						(LOF)		
									(LOF)

FOF

4.1.2

					2013
	LOF	2018 6 4	-	6	LOF
		2016 1 27	2018 7 11	20	
		2016 12 12	2018 2 2	5	

		2017 7 28	2018 5 22	6	
--	--	-----------	--------------	---	--

1

/

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

2019

TMLF

4.4.2

			A	1.0878
1.1418			A	8.96%
	C	1.0845	1.1295	
	C	8.52%	8.12%	

4.5

2019 PMI

4.6

1/2

4.7

A

			10				
1	2018 2 7	2018 2 7	0.150	3,115,405.68	33,145.14	3,148,550.82	
	-	-	0.150	3,115,405.68	33,145.14	3,148,550.82	

C

			10				
1	2018 2 7	2018 2 7	0.100	281,785.59	12,172.18	293,957.77	
	-	-	0.100	281,785.59	12,172.18	293,957.77	

1

1

100%

2

A

C

3

4

5

4.8

§ 5

5.1

5.2

5.3

§ 6

2018

(2019)

61399737_B01

§ 7

7.1

2018 12 31

	2018 12 31	2017 12 31
	154,376.68	3,302,530.73
	4,811,763.50	3,445,070.51
	1,497.11	17,765.91
	290,799,400.00	130,580,373.60
	-	-
	-	-
	290,799,400.00	130,580,373.60
	-	-

	-	-
	-	-
	189,000.00	239,000.00
	111,610,676.18	438,301.34
	175,083,212.16	239,299,154.77
	15,349,453.82	3,070,173.66
	190,432,665.98	242,369,328.43
	302,043,342.16	242,807,629.77

2018 12 31

A

1.0878

C

1.0845

175,083,212.16

A

166,034,780.28

C

9,048,431.88

7.2

2018 1 1 2018 12 31

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	21,544,900.68	10,489,235.73
1.	13,584,035.02	21,373,805.07
	97,850.19	128,626.00
	12,740,518.03	18,658,111.81
	-	-
	745,666.80	2,587,067.26
	-	-
2.	-	1,213,138.07
	-	-12,865,846.44
	-	-
	-	-
	1,213,138.07	-12,701,896.44
	-	-

5.	-	22.28
		62,368.39
		5,738,904.06
1		4,985,910.19
		1,329,199.78
2		2,217,501.73
		379,771.37
3		633,571.87
		48,044.01
4		210,898.27
		10,264.29
5		14,285.97
		3,692,524.31
		1,613,779.90
		3,692,524.31
		1,613,779.90
6		-
		37,073.86
7		295,872.45
		242,026.44
	-	5,503,325.54
		15,805,996.62
		-
	-	5,503,325.54
		15,805,996.62

7.3

2018 1 1 2018 12 31

		2018	1	1	2018 12 31

-			
	175,083,212.16	15,349,453.82	190,432,665.98
	2017 1 1 2017 12 31		
	955,724,067.91	33,172,798.16	988,896,866.07
	-	5,503,325.54	5,503,325.54
-	-716,424,913.14	679,359.55	-715,745,553.59
1.	702,428.23	-539.35	701,888.88
2.	-717,127,341.37	679,898.90	-716,447,442.47
	-	-36,285,309.59	-36,285,309.59
-			
	239,299,154.77	3,070,173.66	242,369,328.43

7.1 7.4

7.4**7.4.1**

)

[2015]2773

2016 1 27

955,724,067.91

A

C

A

C

80%

5%

7.4.2

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2

3

XBRL

3 <

>

7.4.3

2018 12 31

2018

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.2

2011

2011

7.4.6.3

[2004]78

2004 1 1

[2008]1

7.4.6.4

[2008]132

2008 10 9

7.4.7

1



	5,680,015,000.00	100.00%	3,099,900,000.00	100.00%

	A	C				
	-	40,201.29	40,201.29			
	-	144.65	144.65			
	-	40,345.94	40,345.94			
	2017 1 1 2017 12 31					
	A	C				
	-	155,373.17	155,373.17			
	-	1,788.98	1,788.98			
	-	157,162.15	157,162.15			

A C 0.40%

C 0.40% H E× ÷

H C E C

7.4.8.3 ()

7.4.8.4

7.4.8.4.1

7.4.8.4.2

7.4.8.5

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	154,376.68			34,864.61			3,302,530.73			90,303.32		

2018 12 31

2017 12 31

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		290,799,400.00	96.28
		290,799,400.00	96.28
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,966,140.18	1.64
8		6,277,801.98	2.08
9		302,043,342.16	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		30,795,100.00	16.17
		30,795,100.00	16.17
4		188,530,300.00	99.00
5		-	-
6		71,474,000.00	37.53
7		-	-
8		-	-
9		-	-
10		290,799,400.00	152.70

8.6

1	180211	18	11	200,000	20,266,000.00	10.64
2	1580013	15		200,000	16,458,000.00	8.64
3	112328	16	01	150,000	14,986,500.00	7.87
4	136725	16	01	150,000	14,922,000.00	7.84
5	136283	16	01	150,000	14,803,500.00	7.77

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		1, 497. 11
2		-
3		-
4		6, 276, 304. 87
5		-
6		-
7		-
8		-
9		6, 277, 801. 98

8.11.4**8.11.5**

8.11.6

§ 9

9.1

	()					
A	115	1, 443, 780. 70	149, 977, 962. 48	90. 33%	16, 056, 817. 80	9. 67%
C	110	82, 258. 47	0. 00	0. 00%	9, 048, 431. 88	100. 00%
	225	778, 147. 61	149, 977, 962. 48	85. 66%	25, 105, 249. 68	14. 34%

9.2

	A	0. 00	0. 00%
	C	0. 00	0. 00%
		0. 00	0. 00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2016 1 27	708,741,576.32	246,982,491.59
	209,903,392.40	29,395,762.37
	33,298.04	12,775.64
:	43,901,910.16	20,360,106.13
"_"	-	-
	166,034,780.28	9,048,431.88

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

2

11.6

11.7

11.7.1

	2	-	-	-	-	-

11.7.2

	232, 874, 249. 90	100. 00%	5, 680, 015, 000. 00	100. 00%	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

§ 12

12.1

20%

		20%					
	1	2018 1 1 2018 12 31	149,977,962.48	0.00	0.00	149,977,962.48	85.66%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2019 3 29