

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 27

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	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2		

8.8	.....	53
8.9	.....	53
8.10	.....	53
8.11	.....	54
§9	.....	55
9.1	.....	55
9.2	.....	55
9.3	.....	55
§10	.....	56
§ 11	.....	57
11.1	.....	57
11.2	.....	57
11.3	.....	57
11.4	.....	57
11.5	.....	57
11.6	.....	57
11.7	.....	57
11.8	.....	60
§12	.....	64
12.1	20%	64
12.2	64
§13	65
13.1	65
13.2	65
13.3	65

§ 2**2.1**

	519933
	519933
	2016 6 28
	7,130,031.04

2.2

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1

2

3

	90%+ 800

2.3

	021-61009999	021-61618888
	zhouyg@cxfund. com. cn	hub5@spdb. com. cn
	4007005566	95528
	021-61009800	021-63602540
	68 9	12
	9 68	689
	200120	200001

2.4

	www. cxfund. com. cn
	12 68 9

2.5

		100 50
		17

§ 3

3.1

3.1.1	2018	2017	2016 6 28 ()-2016 12 31
	456.05	-10,353,657.41	10,916,697.83
	193,864.94	-96,453.08	484,458.58
	0.0237	-0.0004	0.0009
	2.36%	-0.04%	0.09%
	2.04%	-0.70%	0.57%
3.1.2	2018	2017	2016
	-38,264.20	-66,545.29	3,082,378.30
	-0.0054	-0.0052	0.0057
	7,266,252.06	12,837,365.07	539,329,974.75
	1.0191	0.9987	1.0057
3.1.3	2018	2017	2016
	1.91%	-0.13%	0.57%

1

2

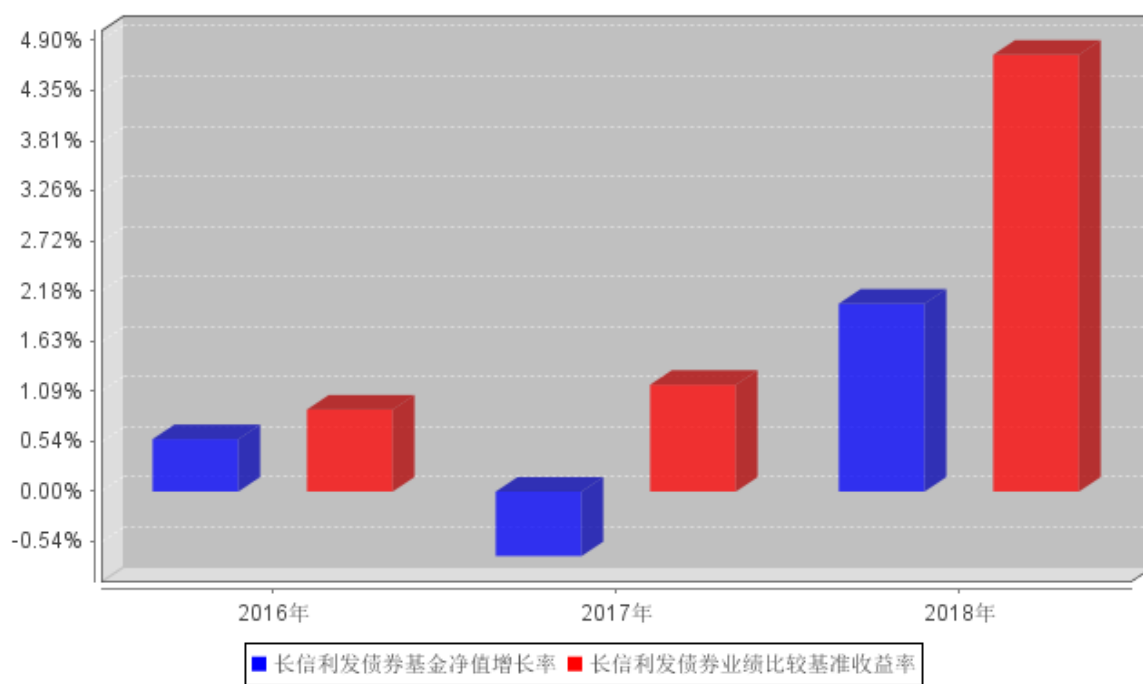
3

3.2

3.2.1

	1.04%	0.05%	1.32%	0.17%	-0.28%	-0.12%
	1.20%	0.04%	2.24%	0.15%	-1.04%	-0.11%
	2.04%	0.10%	4.74%	0.14%	-2.70%	-0.04%
	1.91%	0.09%	6.90%	0.12%	-4.99%	-0.03%

3.2.3



2016 6 28 2016

3.3

2016 6 28

§ 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				2010 7
		2016 7 15	-	8	LOF
					LOF

		2017 5 24	-	8	
		2018 3 24	-	12	2006

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3

2019 3 9

4.2

4.3

4.3.1

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2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018

2018

4.4.2

2018	12	31	1.0191	2.04%
				4.74%

4.5

2019			2018	2019
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2018

2018

4.6

4.7

1/2

§ 5

5.1

5.2

5.3

§ 6

6.1

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(2019)

(1)

(2)

(3) (4)

(4)

§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	43, 119. 07	600, 564. 64
		2, 272. 73	4, 625. 48
		19. 25	36, 909. 29
	7.4.7.2	6, 385, 398. 00	11, 929, 203. 50
		-	834, 942. 00
		-	-
		6, 385, 398. 00	11, 094, 261. 50
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	800, 000. 00	-
		-	248, 972. 33
	7.4.7.5	173, 943. 05	350, 936. 05
		-	-
		1, 034. 81	198. 73
		-	-
	7.4.7.6	-	-
		7, 405, 786. 91	13, 171, 410. 02
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	89, 886. 75
		1, 011. 07	-
		4, 352. 08	7, 780. 19
		1, 243. 44	2, 222. 93
		-	-
	7.4.7.7	3, 420. 00	5, 155. 08
		508. 26	-
		-	-

		-	-	
		-	-	
	7.4.7.8	129,000.00	229,000.00	
		139,534.85	334,044.95	
	7.4.7.9	7,130,031.04	12,854,149.21	
	7.4.7.10	136,221.02	-16,784.14	
		7,266,252.06	12,837,365.07	
		7,405,786.91	13,171,410.02	
2018	12	31	1.0191	7,130,031.04

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		427,508.73	3,135,819.22
1.		381,514.03	11,301,672.21
	7.4.7.11	12,109.00	407,788.37
		367,769.35	10,683,558.09
		-	-
		1,635.68	210,325.75
		-	-
2.	-	-147,566.17	-19,047,473.95
	7.4.7.12	-33,666.84	-88,919.77
		-	-
	7.4.7.13	-116,002.63	-19,052,137.75
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	2,103.30	93,583.57
3.	-	193,408.89	10,257,204.33
4.	-	-	-
5.	-	151.98	624,416.63
		233,643.79	3,232,272.30
1	7.4.10.2.1	57,936.54	1,906,869.80
2	7.4.10.2.2	16,553.32	544,819.91
3		-	-

4	7.4.7.19	2,707.45	137,395.56
5		-	365,985.33
		-	365,985.33
6		161.48	-
7	7.4.7.20	156,285.00	277,201.70
	-	193,864.94	-96,453.08
		-	-
	-	193,864.94	-96,453.08

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	12,854,149.21	-16,784.14	12,837,365.07
	-	193,864.94	193,864.94
	-5,724,118.17	-40,859.78	-5,764,977.95
-			
1.	3,155,959.03	23,931.77	3,179,890.80
2.	-8,880,077.20	-64,791.55	-8,944,868.75
	-	-	-
	7,130,031.04	136,221.02	7,266,252.06
	2017 1 1 2017 12 31		

	536,247,596.45	3,082,378.30	539,329,974.75
	-	-96,453.08	-96,453.08
-	-523,393,447.24	-3,002,709.36	-526,396,156.60
1.	319,034,347.20	1,458,551.08	320,492,898.28
2.	-842,427,794.44	-4,461,260.44	-846,889,054.88
-	-	-	-
	12,854,149.21	-16,784.14	12,837,365.07

7.1 7.4

7.4**7.4.1**

(

[2016]886

2016

6 28

345,062,697.59

20%

80%

5%

90%+ 800

7.4.2

—

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3

XBRL

3 <

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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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(2)

7.4.4.4

(1)

(2)

(3)

(2) (3)

(4)

7.4.4.5

(1)

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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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(4)

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(6) /

(7) / ()

(8)

(9) /

(10)

7.4.4.10

7.4.4.11

(1)

12

3

(2)

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

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

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

	11,249,819.78	11,094,261.50	-155,558.28
	-	-	-
	-	-	-
	-	-	-
	12,104,238.42	11,929,203.50	-175,034.92

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2018 12 31	
	800,000.00	-
	-	-
	800,000.00	-
	2017 12 31	
	-	-
	-	-

7.4.7.4.2

7.4.7.5

	2018 12 31	2017 12 31
	290.81	301.20
	-	-
	-	-
	1.00	2.10
	173,139.00	350,616.15
	-	-
	512.24	-
	-	-
	-	-
	-	16.60
	173,943.05	350,936.05

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	-	1,735.08
	3,420.00	3,420.00
	3,420.00	5,155.08

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	-
	80,000.00	180,000.00
	40,000.00	40,000.00
	9,000.00	9,000.00
	129,000.00	229,000.00

7.4.7.9

	2018 1 1	2018 12 31
	12,854,149.21	12,854,149.21
	3,155,959.03	3,155,959.03
-	-8,880,077.20	-8,880,077.20
- /	-	-
/	-	-
	-	-
-	-	-
	7,130,031.04	7,130,031.04

7.4.7.10

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	-66,545.29	49,761.15	-16,784.14
	456.05	193,408.89	193,864.94
	27,825.04	-68,684.82	-40,859.78
	-21,643.24	45,575.01	23,931.77
	49,468.28	-114,259.83	-64,791.55
	-	-	-
	-38,264.20	174,485.22	136,221.02

7.4.7.11

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		11,876.25		375,364.72
		-		-
		-		-
		43.30		23,223.67
		189.45		9,199.98
		12,109.00		407,788.37

7.4.7.12**7.4.7.12.1**

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		820,751.80		49,469,260.47
		854,418.64		49,558,180.24
		-33,666.84		-88,919.77

7.4.7.13**7.4.7.13.1**

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		-116,002.63		-19,052,137.75

---	-	-
---	-	-
	- 116, 002. 63	- 19, 052, 137. 75

7.4.7.13.2 ---

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	8, 786, 965. 81	2, 235, 876, 057. 94
	8, 636, 584. 35	2, 213, 154, 455. 38
	266, 384. 09	41, 773, 740. 31
	- 116, 002. 63	- 19, 052, 137. 75

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
	2, 103. 30	93, 583. 57
	-	-
	2, 103. 30	93, 583. 57

7.4.7.17

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
1.		193, 408. 89		10, 257, 204. 33
---		19, 476. 64		-1, 397, 910. 05
---		173, 932. 25		11, 655, 114. 38
---		-		-
---		-		-
---		-		-
2.		-		-
---		-		-
3.		-		-
:		-		-
		193, 408. 89		10, 257, 204. 33

7.4.7.18

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		151. 98		623, 859. 08
		-		557. 55
		151. 98		624, 416. 63

7

25%

7.4.7.19

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		1, 507. 45		114, 808. 06
		1, 200. 00		22, 587. 50
		-		-
		-		-

	-	-
	2,707.45	137,395.56

7.4.7.20

	2018 1 1 12 31	2018	2017 1 1 31	2017 12
		40,000.00		40,000.00
		80,000.00		180,000.00
		36,000.00		45,000.00
		-		-
		285.00		12,201.70
		156,285.00		277,201.70

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

1

2

[2018]1905

15.15%

2018 12 21

7.4.10**7.4.10.1****7.4.10.1.1**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				401,305.20		48.89%				32,875,608.73	44.98%	

7.4.10.1.2

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				10,649,340.89		96.37%				354,470,614.96	60.95%	

7.4.10.1.3

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				4,100,000.00		100.00%				2,154,300,000.00	81.82%	

7.4.10.1.4

7.4.10.1.5

	2018 1 1		2018 12 31	
	373.76	62.65%	-	-
	2017 1 1		2017 12 31	
	30,617.86	57.05%	905.17	52.17%

7.4.10.2**7.4.10.2.1**

	2018 1 1	2018 12 31	2017 1 1	2017 12 31
		57,936.54		1,906,869.80
		19,312.47		67,705.79

0.70%

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7.4.10.2.2

	2018 1 1	2018 12 31	2017 1 1	2017 12 31
		16,553.32		544,819.91

0.20%

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7.4.10.3

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7.4.10.4**7.4.10.4.1****7.4.10.4.2**

	2018 12 31		2017 12 31	
	2,967,085.76	41.61%	-	-

7.4.10.5

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	43,119.07			11,876.25			600,564.64				375,364.72	

2018 12 31

2017 12 31

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2018 12 31

7.4.12.1 /

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7.4.12.2

7.4.12.3

7.4.12.3.1

2018 12 31

7.4.12.3.2

2018 12 31

7.4.13

7.4.13.1

7.4.13.2

10%

10%

7.4.13.2.1

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	1,483,728.60
	0.00	1,483,728.60

7.4.13.2.2

7.4.13.2.3**7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	0.00	0.00
AAA	412,969.60	623,918.40
	5,972,428.40	8,986,614.50
	6,385,398.00	9,610,532.90

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 31	12 6	6 -1	1-5	5		
	43,119.07	-	-	-	-	43,119.07
	2,272.73	-	-	-	-	2,272.73
	19.25	-	-	-	-	19.25
	1,572,891.00	-	3,743,127.00	1,069,380.00	-	6,385,398.00
	800,000.00	-	-	-	-	800,000.00
	-	-	-	-	173,943.05	173,943.05
	-	-	-	-	1,034.81	1,034.81
	-	-	-	-	-	-
	2,418,302.05	-	3,743,127.00	1,069,380.00	174,977.86	7,405,786.91
	-	-	-	-	1,011.07	1,011.07
	-	-	-	-	4,352.08	4,352.08
	-	-	-	-	1,243.44	1,243.44
	-	-	-	-	3,420.00	3,420.00

		-	-	-	-	508.26
		-	-	-	-	129,000.00
		-	-	-	-	139,534.85
	2,418,302.05	-	3,743,127.00	1,069,380.00	35,443.01	7,266,252.06
2017	126	6	-1	1-5	5	
31						
	600,564.64	-	-	-	-	600,564.64
	4,625.48	-	-	-	-	4,625.48
	36,909.29	-	-	-	-	36,909.29
	1,483,728.60	1,140.80	8,787,957.60	821,434.50	834,942.00	11,929,203.50
	-	-	-	-	248,972.33	248,972.33
	-	-	-	-	350,936.05	350,936.05
	-	-	-	-	198.73	198.73
	-	-	-	-	-	-
	2,125,828.01	1,140.80	8,787,957.60	821,434.50	1,435,049.11	13,171,410.02
	-	-	-	-	89,886.75	89,886.75
	-	-	-	-	7,780.19	7,780.19
	-	-	-	-	2,222.93	2,222.93
	-	-	-	-	5,155.08	5,155.08
	-	-	-	-	229,000.00	229,000.00
	-	-	-	-	334,044.95	334,044.95
	2,125,828.01	1,140.80	8,787,957.60	821,434.50	1,101,004.16	12,837,365.07

7.4.13.4.1.2

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		2018			2017		
		12	31		12	31	
	27		49,989.15		60,574.67		
	27		-49,989.15		-60,574.67		

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2018		2017	
	12	31	12	31
		%		%
-	-	-	834,942.00	6.50
	6,385,398.00	87.88	11,094,261.50	86.42
	6,385,398.00	87.88	11,929,203.50	92.93

7.4.13.4.3.2

	95%					
				2018 12	2017 12	
				31	31	
	VaR	0.00%	2017 12	0.00		-28,634.73
	31	VaR 0.22%)				

VaR

95%

2017

7.4.14**7.4.14.1****7.4.14.1.1****7.4.14.1.2****7.4.14.1.2.1**

2018 12 31				
		0.00		6,385,398.00
	0.00		2017 12 31	
				796,262.80
11,132,940.70				0.00

7.4.14.1.2.2**7.4.14.1.2.3**

7.4.14.2

7.4.14.3

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		6, 385, 398. 00	86. 22
		6, 385, 398. 00	86. 22
		-	-
4		-	-
5		-	-
6		800, 000. 00	10. 80
		-	-
7		45, 391. 80	0. 61
8		174, 997. 11	2. 36
9		7, 405, 786. 91	100. 00

8.2

8.2.1

8.2.2

8.3

8.4

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

8.4.2 **2%** **20**

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1	300339		25,337.00	0.20
2	002279		24,272.00	0.19
3	603799		22,465.00	0.17
4	601012		22,050.00	0.17
5	300182		21,120.00	0.16
6	002460		20,691.00	0.16
7	300440		19,580.00	0.15
8	000830		18,698.00	0.15
9	600729		17,875.00	0.14
10	600487		17,400.00	0.14
11	300296			

6		-	-
7		-	-
8		-	-
9		-	-
10		6,385,398.00	87.88

8.6

1	010107	21	17,000	1,750,150.00	24.09
2	018003	1401	9,000	1,069,380.00	14.72
3	018002	1302	10,300	1,030,515.00	14.18
4	018006	1702	8,000	816,800.00	11.24
5	010303	03	7,570	763,207.40	10.50

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		19.25
2		-
3		-
4		173,943.05
5		1,034.81
6		-
7		-
8		-
9		174,997.11

8.11.4**8.11.5****8.11.6**

§ 9

9.1

()					
227	31,409.83	2,967,085.76	41.61%	4,162,945.28	58.39%

9.2

		0.00	0.00%

9.3

			0
			0

§ 10

2016 1 6 9—28 8t	345,062,697.59
	12,854,149.21
	3,155,959.03
:	8,880,077.20
"_"	-
	7,130,031.04

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

40,000.00

2

11.6

11.7

11.7.1

	1	419,446.60	51.11%	222.84	37.35%	-
	1	401,305.20	48.89%	373.76	62.65%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	400,902.10	3.63%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

a
b
c
d
2

11.8

1	12 31	2017	2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5		2017 4	2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 7
10	2018 1		2018 2 10
11			2018 2 10
12		53	2018 3 24

13			2018 3 24
14			2018 3 24
15			2018 3 24
16			2018 3 29
17			2018 3 29
18	2017		2018 3 31
19			2018 4 18
20	2018 1		2018 4 20
21			2018 4 21
22			2018 4 24
23			2018 5 7
24			2018 5 8
25			2018 5 17
26			2018 5 28
27			2018 5 31
28			2018 6 7

29			2018 6 15
30			2018 6 20
31			2018 6 22
32			2018 6 28
33			2018 6 30
34	6 30	2018	2018 6 30
35			2018 7 4
36		2018 2	2018 7 20
37			2018 8 2
38	2018 2		2018 8 11
39			2018 8 28
40		2018	2018 8 29
41			2018 8 31
42			2018 9 1
43			2018 9 22
44			2018 9 29

45			2018 10 9
46			2018 10 12
47			2018 10 13
48	2018 3		2018 10 25
49			2018 11 8
50			2018 12 5
51			2018 12 21
52			2018 12 27
53			2018 12 28

§

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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