

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1 2018 12 31

§ 2**2.1**

	519929
	519929
	2016 7 27
	539, 014, 046. 74

2.2

	1
	2
	3
	4

	TMF × 60%+ × 40%

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

2.4

	www.cxfund.com.cn
	18 68 9

§ 3

3.1

3.1.1	2018	2017	2016 7 27 ()-2016 12 31
	-148,537,992.61	-115,283,344.68	3,415,392.24
	-141,949,949.83	-82,419,369.62	-51,478,275.04
	-0.2558	-0.1040	-0.0567
	-30.22%	-11.65%	-5.60%
3.1.2	2018	2017	2016
	-0.4176	-0.1662	-0.0555
	313,944,113.15	465,500,431.01	844,413,943.05
	0.582	0.834	0.944

1

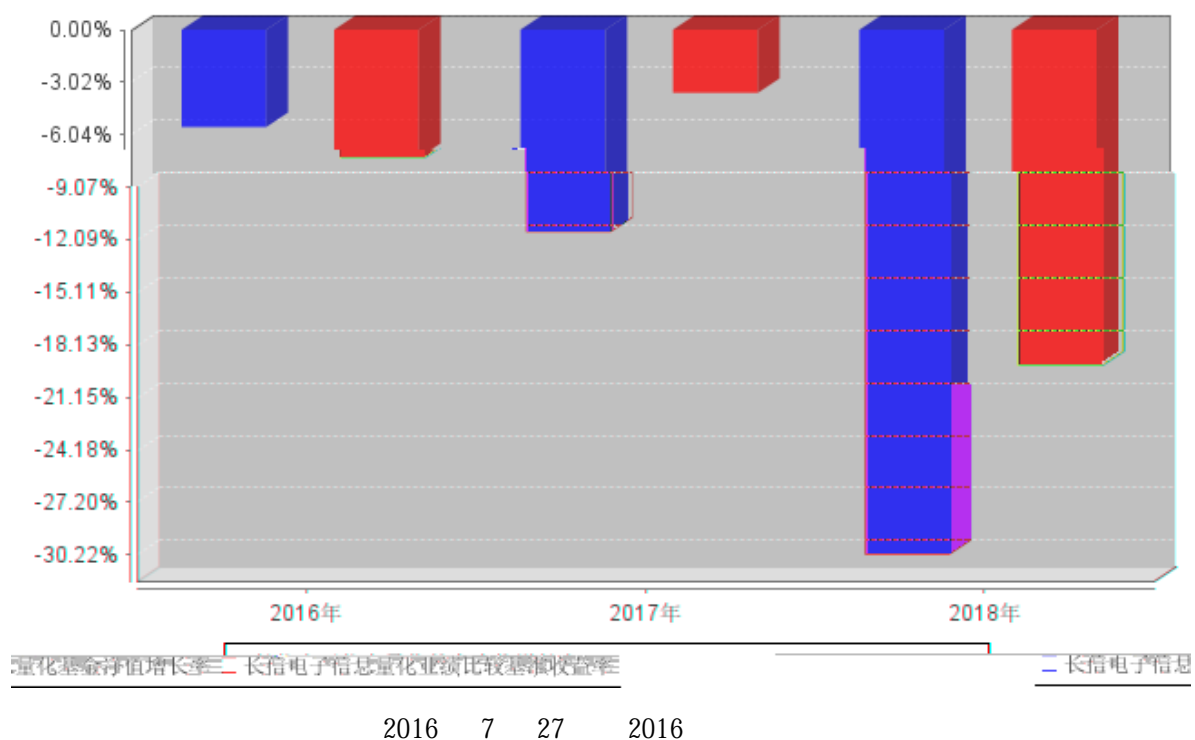
2

3.2

3.2.1

	-11.01%	2.01%	-7.25%	1.27%	-3.76%	0.74%
	-18.72%	1.89%	-11.93%	1.13%	-6.79%	0.76%
	-30.22%	1.83%	-19.33%	1.11%	-10.89%	0.72%
	-41.80%	1.37%	-28.00%	0.87%	-13.80%	0.50%

3.2.3



3.3

2016 7 27

§ 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

FOF

4.1.2

	LOF	2016 7 27	-	8	2010 7 LOF LOF

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1

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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

2018

10

25% 35%

50 20%

25%

300 25%

30%

500 33%

2018 TMF

2018

2018

4.4.2

2018 12 31

0.582

0.582

-30.22%

-19.33%

4.5

2019

A

2018

TMI

A

4.6

“ ”

4.7

1

3

2

12

13

42

3

4

5

4.8

§ 5

5.1

§ 6

2018

()

() (19) P00148

§ 7

7.1

2018 12 31

	2018 12 31	2017 12 31
	22, 192, 843. 42	23, 425, 649. 60
	2, 107, 085. 76	2, 934, 191. 73
	103, 213. 45	257, 602. 50
	291, 711, 226. 94	407, 866, 709. 34
	289, 138, 353. 14	404, 277, 155. 94
	-	-
	2, 572, 873. 80	3, 589, 553. 40
	-	-
	-	-
	-	-
	-	-
	567, 381. 78	35, 213, 986. 66
	7, 847. 80	-5, 775. 03
	-	-
	13, 200. 07	18, 603. 87
	-	-
	-	-
	316, 702, 799. 22	469, 710, 968. 67
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	-	-
	1, 304, 872. 12	1, 836, 041. 77
	226, 995. 88	471, 593. 94
	415, 305. 69	605, 768. 50
	69, 217. 61	100, 961. 41
	-	-
	483, 200. 25	925, 328. 32
	70. 13	-
	-	-

	-	-
	-	-
	259,024.39	270,843.72
	2,758,686.07	4,210,537.66
	539,014,046.74	558,292,769.23
	-225,069,933.59	-92,792,338.22
	313,944,113.15	465,500,431.01
	316,702,799.22	469,710,968.67
2018 12 31	0.582	539,014,046.74

7.2

2018 1 1 2018 12 31

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	-130,994,462.63	-64,204,175.03
1.	380,065.93	829,867.15
	272,971.48	779,070.20
	90,467.06	914.75
	-	-
	16,627.39	49,882.20
	-	-
2.	" - "	-138,058,376.28
	-141,505,418.05	-103,034,972.09
	-	-
	442,937.71	-
	-	-
	-	-
	-	-
	3,004,104.06	3,507,082.81
3.	" - "	6,588,042.78
		32,863,975.06
4.	" - "	-
5.	" - "	95,804.94
	10,955,487.20	1,629,872.04
1	6,000,647.97	18,215,194.59
2	1,000,107.98	10,734,511.10
3	-	1,789,085.17
	-	-

4	3,653,183.97	5,373,933.40
5	-	-
	-	-
6	27.86	-
7	301,519.42	317,664.92
“ - ”	-141,949,949.83	-82,419,369.62
	-	-
“ - ”	-141,949,949.83	-82,419,369.62

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	558,292,769.23	-92,792,338.22	465,500,431.01
	-	-141,949,949.83	-141,949,949.83
“ - ”	-19,278,722.49	9,672,354.46	-9,606,368.03
1.	115,036,441.39	-20,174,050.36	94,862,391.03
2.	-134,315,163.88	29,846,404.82	-104,468,759.06
“ - ”	-	-	-
	539,014,046.74	-225,069,933.59	313,944,113.15
	2017 1 1 2017 12 31		

	894,058,293.77	-49,644,350.72	844,413,943.05
	-	-82,419,369.62	-82,419,369.62
“ - ”	-335,765,524.54	39,271,382.12	-296,494,142.42
1.	329,215,786.75	-39,870,508.07	289,345,278.68
2.	-664,981,311.29	79,141,890.19	-585,839,421.10
“ - ”	-	-	-
	558,292,769.23	-92,792,338.22	465,500,431.01

7.1 7.4

) ()
()
0%-95% 80%
3% 5% ()
) TMI
× 60%+ × 40%

7.4.2

(“ ”)

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

[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

“ ”) (
”) (“	
”) (“	
“ ”) (
	()
(

7.4.8.1.2

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				376,029.10		2.35%			-		-	

7.4.8.1.3**7.4.8.1.4****7.4.8.1.5**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				205,092.30		10.95%			-		-	
	2017 1 1			2017 12 31			2017 1 1			2017 12 31		
				1,019,269.47		35.47%			112,025.01		12.11%	

1

2

7.4.8.2**7.4.8.2.1**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
						6,000,647.97					10,734,511.10	

	2,583,076.31	4,721,212.67
--	--------------	--------------

1.5%

= × 1.5%/

7.4.8.2.2

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
	1,000,107.98			1,789,085.17

0.25%

= × 0.25%/

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 31	2018 12 31	2017 1 1	2017 12 31
	22,192,843.42	249,074.26	23,425,649.60	647,229.42

“ ”

2018 12 31

7.4.8.6**7.4.8.7****7.4.9 2018 12 31****7.4.9.1 /**

7.4.9.1.1										
601138		2018 5 28	2019 6 10		13.77	10.97	17,576	242,021.52	192,808.72	-

7.4.9.2**7.4.9.3****7.4.9.3.1****7.4.9.3.2**

§ 8

8.1

			%
1		289,138,353.14	91.30
		289,138,353.14	91.30
2		-	-
3		2,572,873.80	0.81
		2,572,873.80	0.81
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		24,299,929.18	7.67
8		691,643.10	0.22
9		316,702,799.22	100.00

8.2

8.2.1

A		-	-
B		-	-
C		156,874,819.84	49.97
D		-	-
E		-	-
F		-	-
G		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		12, 255, 289. 90	3. 90
S		-	-
		289, 138, 353. 14	92. 10

8.2.2**8.3**

1	002396		716, 250	12, 333, 825. 00	3. 93
2	600373		941, 990	12, 255, 289. 90	3. 90
3	000049		382, 708	10, 976, 065. 44	3. 50
4	603444		74, 120	10, 969, 760. 00	3. 49
5	300271		700, 000	10, 507, 000. 00	3. 35
6	002815		705, 547	10, 308, 041. 67	3. 28
7	000948		1, 055, 492	10, 069, 393. 68	3. 21
8	002463		1, 383, 845	9, 922, 168. 65	3. 16
9	300458		489, 900	9, 798, 000. 00	3. 12
10	300170		997, 388	9, 754, 454. 64	3. 11

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

1	300219		41, 891, 008. 32	9. 00
2	300327		35, 762, 654. 92	7. 68
3	603660		34, 459, 737. 55	7. 40
4	300207		33, 818, 860. 14	7. 27
5	002139		30, 396, 411. 67	6. 53

6	002587		30,130,270.70	6.47
7	002402		27,718,219.53	5.95
8	300476		27,037,999.68	5.81
9	300170		26,427,576.24	5.68
10	600845		25,599,509.55	5.50
11	002635		24,103,331.73	5.18
12	300365		23,446,843.20	5.04
13	002236		23,027,331.22	4.95
14	300383		21,672,250.96	4.66
15	002475		21,551,622.79	4.63
16	002376		21,243,253.75	4.56
17	300433		21,108,431.29	4.53
18	002415		20,081,487.34	4.31
19	300571		19,953,542.00	4.29
20	600667		19,878,587.00	4.27
21	300323		19,647,556.16	4.22
22	603025		19,430,540.63	4.17
23	300115		19,412,253.01	4.17
24	300088		19,023,837.44	4.09
25	002624		18,884,612.96	4.06
26	002518		18,835,589.10	4.05
27	002056		18,458,119.21	3.97
28	002745		18,395,078.56	3.95
29	002371		17,908,466.55	3.85
30	002463		17,549,983.90	3.77
31	002341		17,459,273.00	3.75
32	600563		17,443,084.51	3.75
33	600183		16,917,721.87	3.63
34	002241		16,799,682.00	3.61
35	002217		16,551,992.60	3.56
36	002396		16,436,233.00	3.53
37	300523		16,033,060.24	3.44
38	002491		14,860,858.00	3.19
39	300251		14,839,088.00	3.19
40	300545		14,798,416.93	3.18
41	002815		14,558,794.02	3.13

42	600588		14, 192, 293. 70	3. 05
43	300395		14, 187, 676. 55	3. 05
44	000049		14, 092, 809. 28	3. 03
45	300271		13, 774, 485. 00	2. 96
46	600703		13, 431, 350. 00	2. 89
47	002138		13, 358, 370. 00	2. 87
48	300226		13, 161, 864. 84	2. 83
49	300458		13, 066, 308. 00	2. 81
50	603228		13, 059, 128. 75	2. 81
51	000636		12, 900, 826. 00	2. 77
52	300212		12, 898, 194. 00	2. 77
53	600570		12, 738, 291. 00	2. 74
54	600446		12, 589, 273. 00	2. 70
55	002555		12, 093, 631. 36	2. 60
56	002174		11, 925, 861. 52	2. 56
57	000555		11, 717, 515. 94	2. 52
58	600050		11, 498, 245. 00	2. 47
59	002456		11, 359, 135. 84	2. 44
60	002195		11, 308, 261. 20	2. 43
61	300438		11, 285, 477. 04	2. 42
62	603678		11, 239, 645. 58	2. 41
63	300113		10, 962, 799. 00	2. 36
64	300130		10, 734, 916. 82	2. 31
65	600373		10, 717, 526. 47	2. 30
66	002777		10, 569, 862. 00	2. 27
67	300136		10, 519, 955. 94	2. 26
68	300047		10, 519, 157. 00	2. 26
69	002027		10, 311, 027. 13	2. 22
70	300389		10, 300, 754. 32	2. 21
71	300232		10, 093, 004. 62	2. 17
72	002439		10, 061, 300. 00	2. 16
73	000948		9, 880, 348. 84	2. 12
74	300038		9, 777, 040. 00	2. 10
75	002383		9, 702, 025. 78	2. 08
76	600487		9, 358, 820. 98	2. 01

“ ”

8.4.2**2% 20**

1	300365		41,481,329.76	8.91
2	002236		36,992,111.65	7.95
3	300219		35,270,359.65	7.58
4	600183		31,986,179.66	6.87
5	002518		30,657,255.94	6.59
6	300115		30,603,110.68	6.57
7	603660		27,981,597.86	6.01
8	600563		27,937,994.18	6.00
9	002139		26,769,138.75	5.75
10	300327		26,629,029.73	5.72
11	002415		26,283,004.39	5.65
12	300323		25,451,328.82	5.47
13	002624		25,398,821.70	5.46
14	600845		24,643,801.01	5.29
15	002027		24,212,339.01	5.20
16	002635		23,095,832.00	4.96
17	300207		21,291,178.08	4.57
18	603025		21,150,400.21	4.54
19	600667		20,826,005.76	4.47
20	300476		20,776,063.03	4.46
21	300383		20,381,4578	55.92110.56

497.76 359.04 Tm1>11.4<18BO>]TJ

35	300088		16,655,217.76	3.58
36	000413		16,516,500.00	3.55
37	000050		16,181,820.77	3.48
38	002449		15,736,970.38	3.38
39	300438		15,711,301.96	3.38
40	002456		15,183,051.83	3.26
41	002217		14,508,476.40	3.12
42				
43	000636		14,350,976.18	3.08
44	002463		14,091,503.43	3.03

8.4.3

	1, 530, 849, 456. 63
	1, 511, 292, 563. 76

“ ” “ ”

8.5

1		-	-
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		2, 572, 873. 80	0. 82
8		-	-
9		-	-
10		2, 572, 873. 80	0. 82

8.6

1	110040		16, 420	1, 690, 603. 20	0. 54
2	128035		8, 870	866, 244. 20	0. 28
3	128018		184	16, 026. 40	0. 01

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		103, 213. 45
2		567, 381. 78
3		-
4		7, 847. 80
5		13, 200. 07
6		-

7		-
8		-
9		691,643.10

8.12.4

1	110040		1,690,603.20	0.54
2	128035		866,244.20	0.28
3	128018		16,026.40	0.01

8.12.5**8.12.6**

§ 9

9.1

()					
4, 113	131, 051. 31	94, 897, 983. 39	17. 61%	444, 116, 063. 35	82. 39%

9.2

		0. 00	0. 00%

9.3

		0
		0

§ 10

2016 7 27	891,999,358.96
	558,292,769.23
	115,036,441.39
:	134,315,163.88
"_"	-
	539,014,046.74

§ 11

11.1

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11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

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11.6

11.7

11.7.1

	1	819,071,579.57	26.98%	435,174.11	23.24%	-
	1	621,085,611.97	20.46%	329,986.43	17.62%	-
	1	420,051,970.53	13.83%	223,176.94	11.92%	-
	2	242,627,968.56	7.99%	205,092.30	10.95%	-
	2	228,873,849.17	7.54%	190,260.80	10.16%	-
	1	222,556,058.34	7.33%	118,246.24	6.32%	-
	1	135,951,912.09	4.48%	113,017.90	6.04%	-
	2	133,771,852.49	4.41%	71,070.91	3.80%	-
	1	115,962,760.60	3.82%	107,997.19	5.77%	-
	1	51,190,456.63	1.69%	42,554.51	2.27%	-
	1	39,507,679.36	1.30%	32,843.37	1.75%	-
	1	5,612,108.00	0.18%	2,981.73	0.16%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

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§ 12

12.1

20%

20%

12.2

2019 3 29