

2018

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§ 3	7
3.1	7
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3.3	11
§4	12
4.1	12
4.2	14
4.3	14
4.4	15
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4.7	17
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4.9	18
§5	19
5.1	19
5.2	19
5.3	19
§6	20
6.1	20
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§7	22
7.1	22
7.2	23
7.3	24
7.4	25
§8	52
8.1	52
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8.5	53
8.6	53
8.7	53

8.8	53
8.9	53
8.10	54
8.11	54
§ 9	56
9.1	56
9.2	56
9.3	56
§ 10	57
§ 11	58
11.1	58
11.2	58
11.3	.....	58
11.4	.....	58
11.5	.....	58
11.6	.....	58
11.7	.....	58
11.8	.....	59
§12	.....	63
12.1	20%	63
12.2	.....	63
§13	.....	64
13.1	.....	64
13.2	.....	64
13.3	.....	64

	021-61009999	0755-25878287
	zhouyg@cxfund. com. cn	LI SHUAI SHUAI 130@pi ngan. com. cn
	4007005566	95511-3
	021-61009800	0755-82080387
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	www. cxfund. com. cn
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3.1.1	2018		2017		2016 8 15 ()-2016 12 31	
	A	C	A	C	A	C
	9,161,066.63	201,872.91	-1,651,819.21	-401,454.11	18,495,772.05	853,876.68
	14,509,706.97	322,958.40	24,943,291.53	1,051,868.88	-12,341,514.76	-795,502.42
	0.0567	0.0512	0.0217	0.0180	-0.0074	-0.0089
	5.54%	5.01%	2.18%	1.81%	-0.73%	-0.88%
	5.91%	5.48%	1.88%	1.44%	-0.74%	-0.89%
3.1.2	2018		2017		2016	
	2,476,625.81	42,579.91	1,746,995.06	32,239.00	-12,341,514.76	-795,502.42

	0.0127	0.0110	0.0060	0.0042	-0.0074	-0.0089
	201,799,845.55	3,989,101.56	291,712,882.71	7,679,269.04	1,662,551,382.21	88,943,893.31
	1.0366	1.0349	1.0062	1.0044	0.9926	0.9911
3.1.3	2018		2017		2016	
	7.10%	6.05%	1.12%	0.54%	-0.74%	-0.89%

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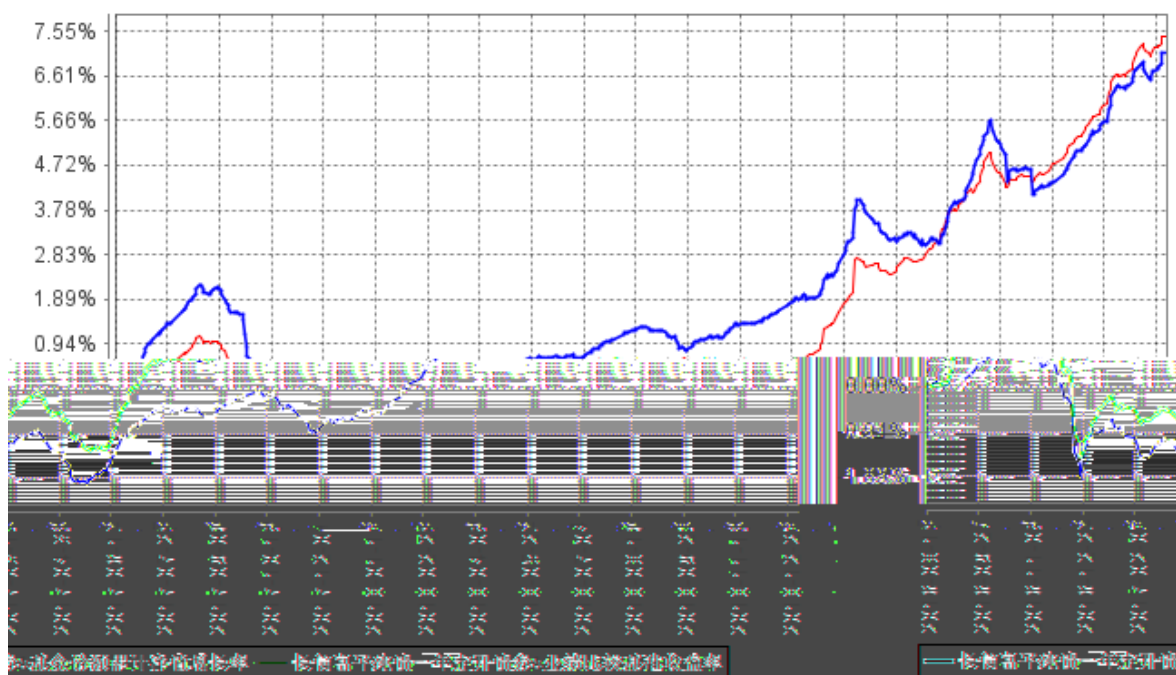
A

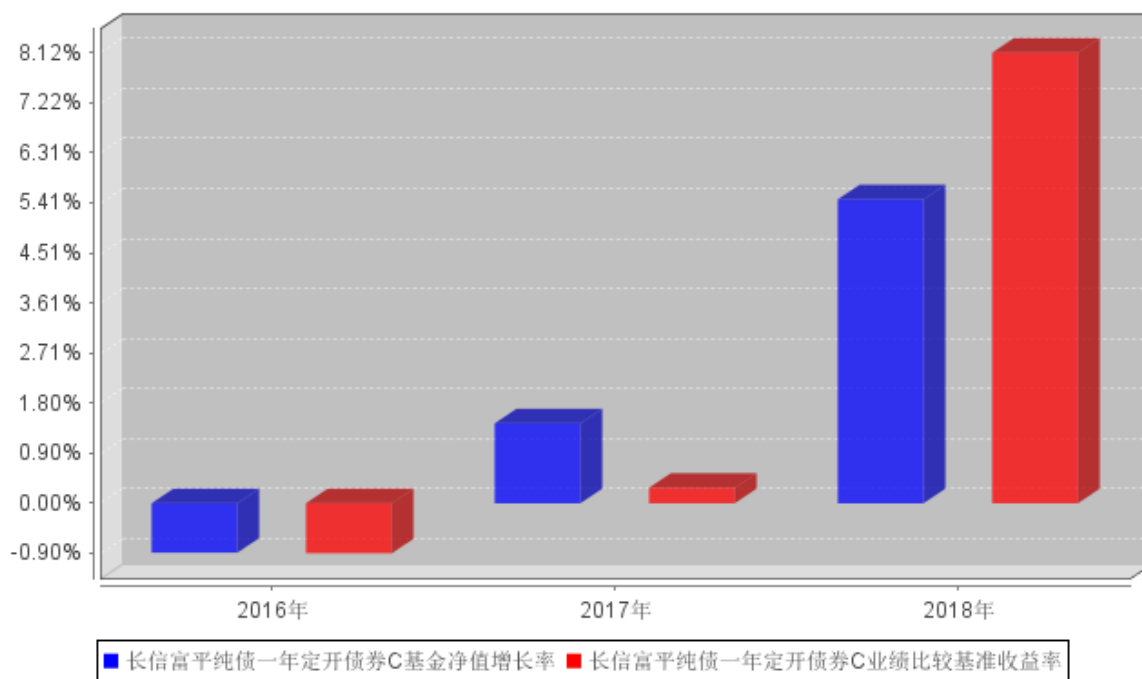
	2.59%	0.06%	2.57%	0.05%	0.02%	0.01%
	3.70%	0.10%	3.93%	0.05%	-0.23%	0.05%

	5.91%	0.09%	8.12%	0.06%	-2.21%	0.03%
	7.10%	0.08%	7.45%	0.07%	-0.35%	0.01%

C

	2.49%	0.06%	2.57%	0.05%	-0.08%	0.01%
	3.49%	0.10%	3.93%	0.05%	-0.44%	0.05%
	5.48%	0.08%	8.12%	0.06%	-2.64%	0.02%
	6.05%	0.08%	7.45%	0.07%	-1.40%	0.01%





2016 8 15 2016

A					
	10				
2018	0.285	8,137,894.74	124,550.08	8,262,444.82	
2017	0.050	8,269,674.47	104,790.74	8,374,465.21	
2016	-	-	-	-	
	0.335	16,407,569.21	229,340.82	16,636,910.03	
C					
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2003 63
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44.55%
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		A	1.0366
1.0701		A	5.91%
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C	5.48%		8.12%

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			10				
1	2018 8 20	2018 8 20	0.285	8,137,894.74	124,550.08	8,262,444.82	
	-	-	0.285	8,137,894.74	124,550.08	8,262,444.82	

C

			10				
1	2018 8 20	2018 8 20	0.241	174,721.18	9,536.32	184,257.50	
	-	-	0.241	174,721.18	9,536.32	184,257.50	

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		2018 12 31	2017 12 31
	7.4.7.1	909,221.97	5,853,993.44
		566,526.10	150,530.30
		30,628.05	46,646.03
	7.4.7.2	348,105,000.00	237,224,400.00
		-	-
		-	-
		348,105,000.00	237,224,400.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	52,140,315.21
		-	-
	7.4.7.5	8,775,839.37	4,457,362.23
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		358,387,215.49	299,873,247.21
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		151,923,173.61	-
		-	-
		-	-
		121,928.64	177,817.32
		34,836.76	50,804.92
		1,350.79	2,606.69
	7.4.7.7	10,692.25	10,866.53
		56,985.25	-
		210,301.08	-

		-	-
		-	-
	7.4.7.8	239,000.00	239,000.00
		152,598,268.38	481,095.46
	7.4.7.9	198,535,006.70	297,555,883.65
	7.4.7.10	7,253,940.41	1,836,268.10
		205,788,947.11	299,392,151.75
		358,387,215.49	299,873,247.21

2018 12 31 1.0365 198,535,006.70

: A 1.0366 194,680,285.76 C

1.0349 3,854,720.94

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	
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		6,352,652.65	16,458,259.52
1	7.4.10.2.1	1,875,176.11	8,484,734.05
2	7.4.10.2.2	535,764.72	2,424,209.72
3	7.4.10.2.3	25,680.94	235,086.83
4	7.4.7.19	19,777.15	46,655.10
5		3,582,176.78	4,975,103.82
		3,582,176.78	4,975,103.82
6		46,876.95	-
7	7.4.7.20	267,200.00	292,470.00
	“ - ”	14,832,665.37	25,995,160.41
		-	-
	“ - ”	14,832,665.37	25,995,160.41

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	297,555,883.65	1,836,268.10	299,392,151.75
	-	14,832,665.37	14,832,665.37
“ - ”	-99,020,876.95	-968,290.74	-99,989,167.69
1.	109,282,943.64	1,402,251.73	110,685,195.37
2.	-208,303,820.59	-2,370,542.47	-210,674,363.06
	-	-8,446,702.32	-8,446,702.32
“ - ”			
	198,535,006.70	7,253,940.41	205,788,947.11

	2017 1 1	2017 12 31	
	1,764,632,292.70	-13,137,017.18	1,751,495,275.52
	-	25,995,160.41	25,995,160.41
“ _ ”	-1,467,076,409.05	-2,557,670.44	-1,469,634,079.49
1.	140,026,593.84	228,048.65	140,254,642.49
2.	-1,607,103,002.89	-2,785,719.09	-1,609,888,721.98
	-	-8,464,204.69	-8,464,204.69
“ _ ”	297,555,883.65	1,836,268.10	299,392,151.75

7.1 7.4

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2016 8 15

1,764,632,292.70

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[2016]46

[2016]70

[2016]140

[2017]56

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2011

[2004]78

2004 1 1

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[2008]132

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	2018 12 31	2017 12 31
	909,221.97	5,853,993.44
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	909,221.97	5,853,993.44

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	2018 12 31	
-	-	-
	-	-
	2017 12 31	
-	50,140,315.21	-
	2,000,000.00	-
	52,140,315.21	-

	2018 12 31	2017 12 31
	981.20	1,010.98
	-	-
	-	-
	268.51	62.38
	8,774,574.48	4,275,731.28
	-	-
	-	180,534.49
	-	-
	-	-
	15.18	23.10
	8,775,839.37	4,457,362.23

/	-	-
	-	-
" - "	-	-
	3, 854, 720. 94	3, 854, 720. 94

A			
	1, 746, 995. 06	55, 543. 41	1, 802, 538. 47
	9, 161, 066. 63	5, 348, 640. 34	14, 509, 706. 97
	-168, 991. 06	-761, 249. 77	-930, 240. 83
	389, 722. 82	992, 969. 96	<u>1, 382, 692. 78</u>

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
---		-778,353.80		-51,547,140.91
---		-		-
---		-		-
		-778,353.80		-51,547,140.91

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		1,004,689,957.75		4,769,524,683.18
		990,055,968.01		4,724,519,946.77
		15,412,343.54		96,551,877.32
		-778,353.80		-51,547,140.91

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
					-			-420,850.00

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
1.				5,469,725.83					28,048,433.73	
---					-					-
---				5,469,725.83					28,048,433.73	
---					-					-
---					-					-
---					-					-
2.					-					-
---					-					-
3.					-					-
:					-					-
				5,469,725.83					28,048,433.73	

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
				12,066.62					191,070.53		
				12,066.62					191,070.53		

25%

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		1,137.23		3,009.94
		18,639.92		43,219.96
		-		-
		-		-
		-		-
		-		425.20
		19,777.15		46,655.10

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		50,000.00		50,000.00
		180,000.00		180,000.00
		36,000.00		43,500.00
		1,200.00		18,970.00
		267,200.00		292,470.00

“ ”	
“ ”	
“ ”	

	2,190,300,000.00	99.55%	3,296,100,000.00	76.24%
--	------------------	--------	------------------	--------

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		1,875,176.11		8,484,734.05
		335,637.34		2,730,296.45

0.70%

H=E× /

H

E

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		535,764.72		2,424,209.72

0.20%

H=E× /

H

E

	2018 1 1 2018 12 31		
	A	C	
	-	72.06	72.06
-	23,428.45	23,428.45	
-	23,500.51	23,500.51	
	2017 1 1 2017 12 31		
	A	C	
	-	196.04	196.04
-	228,248.55	228,248.55	
-	228,444.59	228,444.59	

A

C

0.40% C

C

0.40%

H=E× C

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E C

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	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
				909,221.97		55,262.82		5,853,993.44				180,095.74

2018 12 31

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2017 12 31

92,544.99 2017

91,439.39

2017

95,243,750.00

2017

425.20

2017

A

			10				
1	2018 8 20	2018 8 20	0.285	8,137,894.74	124,550.08	8,262,444.82	
	-	-	0.285	8,137,894.74	124,550.08		

2018 12 31

2018 12 31

70,923,173.61

180204	18 04	2019 1 4	104.72	200,000	20,944,000.00
160411	16 11	2019 1 4	99.69	34,000	3,389,460.00
1680037	16	2019 1 2	98.33	200,000	19,666,000.00
101800195	18 MFN001	2019 1 3	105.76	54,000	5,711,040.00
1680202	16 02	2019 1 2	94.79	15,000	1,421,850.00
101754014	17 MFN001	2019 1 2	102.64	90,000	9,237,600.00
101800638	18 MFN001B	2019 1 3	104.66	150,000	15,699,000.00
				743,000	76,068,950.00

2018 12 31

81,000,000.00 2019 1 2 2019 1 3 2019 1 7

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10%

	0.00	38,121,400.00
	0.00	68,089,400.00

	2018 12 31	2017 12 31
AAA	172,687,000.00	0.00
AAA	112,744,000.00	169,135,000.00
	62,674,000.00	0.00
	348,105,000.00	169,135,000.00

2018 12 31	6	6 -1	1-5	5		
	909,221.97	-	-	-	-	909,221.97
	566,526.10	-	-	-	-	566,526.10
	30,628.05	-	-	-	-	30,628.05
	-	-	326,313,000.00	21,792,000.00	-	348,105,000.00
	-	-	-	-	8,775,839.37	8,775,839.37
	1,506,376.12	-	326,313,000.00	21,792,000.00	8,775,839.37	358,387,215.49
	151,923,173.61	-	-	-	-	151,923,173.61
	-	-	-	-	121,928.64	121,928.64
	-	-	-	-	34,836.76	34,836.76
	-	-	-	-	1,350.79	1,350.79

	-	-	-	-	10,692.25	10,692.25
	-	-	-	-	210,301.08	210,301.08
	-	-	-	-	56,985.25	56,985.25
	-	-	-	-	239,000.00	239,000.00
	151,923,173.61	-	-	-	675,094.77	152,598,268.38
	-150,416,797.49	-	326,313,000.00	21,792,000.00	8,100,744.60	205,788,947.11
2017 12 31	6	6	-1	1-5	5	
	5,853,993.44	-	-	-	-	5,853,993.44
	150,530.30	-	-	-	-	150,530.30

		2018 12 31		2017 12 31	
		27	2,328,630.68	1,230,488.04	
27	-2,328,630.68	-1,230,488.04			

	2018 12 31		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	348,105,000.00	169.16	237,224,400.00	79.24
	-	-	-	-
	-	-	-	-
	-	-	-	-
	348,105,000.00	169.16	237,224,400.00	79.24

2018	12	31					
			0.00			348,105,000.00	
		0.00		2017	12	31	
						0.00	
237,224,400.00						0.00	

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			%
1		-	-
		-	-
2		-	-
3		348,105,000.00	97.13
		348,105,000.00	97.13
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,475,748.07	0.41
8		8,806,467.42	2.46
9		358,387,215.49	100.00

1		-	-
2		-	-
3		62,674,000.00	30.46
		62,674,000.00	30.46
4		233,367,000.00	113.40
5		-	-
6		52,064,000.00	25.30
7		-	-
8		-	-
9		-	-
10		348,105,000.00	169.16

1	180205	18 05	200,000	21,792,000.00	10.59
2	180204	18 04	200,000	20,944,000.00	10.18
3	160411	16 11	200,000	19,938,000.00	9.69
4	136344	16 01	200,000	19,804,000.00	9.62
5	136522	16	200,000	19,682,000.00	9.56

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	()					
A	333	584,625.48	157,072,617.45	80.68%	37,607,668.31	19.32%
C	72	53,537.79	0.00	0.00%	3,854,720.94	100.00%
	405	490,209.89	157,072,617.45	79.12%	41,462,389.25	20.88%

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

	A	0
	C	0
		0
	A	0
	C	0
		0

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	A	C
2016 8 15	1, 674, 892, 896. 97	89, 739, 395. 73
	289, 910, 344. 24	7, 645, 539. 41
	107, 732, 866. 27	1, 550, 077. 37
:	202, 962, 924. 75	5, 340, 895. 84
"_"	-	-
	194, 680, 285. 76	3, 854, 720. 94

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3			2018 1 5
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5	2017 4		2018 1 20
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9			2018 2 7
10			2018 2 10
11		53	2018 3 24
12			2018 3 24
13			2018 3 24
14			2018 3 29
15			2018 3 29
16	2017		2018 3 31
17		2018 1	2018 3 31
18			2018 4 18
19	2018 1		2018 4 20
20			2018 4 21
21			2018 5 7

22			2018 5 8
23			2018 5 17
24			2018 5 28
25			2018 5 30
26			2018 5 31
27			2018 6 7
28			2018 6 15

38			2018 8 17
39			2018 8 20
40			2018 8 28
41	2018		2018 8 29
42			2018 8 31
43			2018 9 1
44			2018 9 22
45		2018 2	2018 9 28
46			2018 9 29
47			2018 10 9
48			2018 10 12
49			2018 10 13
50	2018 3		2018 10 25
51			2018 11 8
52			2018 12 21
53			2018 12 27
54			2018 12 28

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		20%					
	1	2018 1 1 2018 12 31	99,839,257.19	0.00	49,392,472.59	50,446,784.60	25.41%
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