

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	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	16
4.8	.....	16
4.9	.....	17
§5	.....	18
5.1	.....	18
5.2	.....	18
5.3	.....	18
§6	.....	19
6.1	.....	19
6.2	.....	19
§7	.....	21
7.1	.....	21
7.2	.....	22
7.3	.....	23
7.4	.....	24
§8	.....	52
8.1	.....	52
8.2	.....	52
8.3	.....	53
8.4	.....	53
8.5	.....	55
8.6	.....	55
8.7	.....	55

8.8	.....	56
8.9	.....	56
8.10	.....	56
8.11	.....	56
8.12	.....	56
§9	.....	58
9.1	.....	58
9.2	.....	58
9.3	.....	58
§10	.....	59
§ 11	.....	60
11.1	.....	60
11.2	.....	60
11.3	.....	60
11.4	.....	60
11.5	.....	60
11.6	.....	60
11.7	.....	60
11.8	.....	61
§12	.....	65
12.1	20%	65
12.2	.....	65
§13	.....	66
13.1	.....	66
13.2	.....	66
13.3	.....	66

§ 2

2.1

	003059
	003059
	2016 9 7
	166,769,895.55

2.2

	*80%+ 500 *20%

2.3

	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201
		7088
	68 9	
	68	7088

	9	
	200120	518040

2.4

	www.cxfund.com.cn
	68 9
	7088

2.5

		100 50
		68 9

§ 3

3.1

3.1.1	2018	2017	2016 9 7 ()-2016 12 31
	-3,069,775.56	-29,604,713.37	3,299,643.59
	197,259.89	-9,594,894.63	-19,936,504.92
	0.0006	-0.0105	-0.0176
	0.07%	-1.07%	-1.76%
	-1.09%	-1.31%	-1.76%
3.1.2	2018	2017	2016
	-8,469,552.29	-17,830,396.29	-19,936,504.92
	-0.0508	-0.0305	-0.0176
	159,916,393.00	566,805,119.34	1,111,310,946.14
	0.9589	0.9695	0.9824
3.1.3	2018	2017	2016
	-4.11%	-3.05%	-1.76%

1

2

3

3.2

3.2.1

	-1.00%	0.24%	-0.62%	0.36%	-0.38%	-0.12%
	-0.79%	0.21%	-1.15%	0.31%	0.36%	-0.10%
	-1.09%	0.18%	-1.38%	0.30%	0.29%	-0.12%
	-4.11%	0.14%	-2.46%	0.25%	-1.65%	-0.11%

3.2.2

1	2016	9	7	2018	12	31
2						6

3.2.3

2016 9 7 2016

3.3

2016 9 7

§ 4

4.1

4.1.1

FOF

4.1.2

	LOF				2010 7
		2016 9 7	-	8	LOF
					LOF

		2017 5 24	-	8	
		2018 12 26	-	13	

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018

		GDP	6.6%	2017	0.2%		
GDP	2017	2		7	2018	2.9%	
				GDP		5.0%	2.1% -0.6%
							M2
8.1%		9.8%		16.17			

4.4.2

2018	12	31		0.9589	0.9589
				-1.09%	-1.38%

4.5

2019

2019

4.6

4.7

1/2

4.8

1

3

2

3

4

5

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	(2019) 61399737_B04

6.2

	2018 12 31 2018
	2018 2018 12 31
	2018

	(1)	
	(2)	
	(3)	
	(4)	
	(5)	
	1	17
	2019 3 25	

§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	5,542,460.54	5,816,114.81
		120,883.68	402,114.76
		7,184.44	53,947.67
	7.4.7.2	156,923,857.70	518,173,666.25
		31,902,400.20	31,725,876.25
		-	-
		125,021,457.50	486,447,790.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	9,000,000.00
		355,038.04	27,518,238.10
	7.4.7.5	2,212,827.41	6,881,727.22
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		165,162,251.81	567,845,808.81
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		4,681,797.73	-
		-	-
		164,256.77	577,179.06
		27,376.11	96,196.48
		-	-
	7.4.7.7	93,417.26	88,313.93
		10.94	-
		-	-

		-	-	
		-	-	
	7.4.7.8	279,000.00	279,000.00	
		5,245,858.81	1,040,689.47	
	7.4.7.9	166,769,895.55	584,635,515.63	
	7.4.7.10	-6,853,502.55	-17,830,396.29	
		159,916,393.00	566,805,119.34	
		165,162,251.81	567,845,808.81	
2018	12	31	0.9589	166,769,895.55

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31	
		5,582,816.93	5,942,035.76	
1.		11,577,925.07	39,552,512.33	
	7.4.7.11	320,361.92	721,666.19	
		10,676,912.43	32,961,774.79	
		-	-	
		580,650.72	5,869,071.35	
		-	-	
2.	-	-9,342,225.57	-54,553,155.08	
	7.4.7.12	-9,272,058.17	-9,131,099.45	
		-	-	
	7.4.7.13	-841,208.05	-45,936,423.31	
	7.4.7.13.5	-	-	
	7.4.7.14	-	-	
	7.4.7.15	-	-	
	7.4.7.16	771,040.65	514,367.68	
3.	-	7.4.7.17	3,267,035.45	20,009,818.74
4.	-		-	-
5.	-	7.4.7.18	80,081.98	932,859.77
			5,385,557.04	15,536,930.39
1		7.4.10.2.1	3,619,531.54	10,755,030.51

2	7.4.10.2.2	603,255.23	1,792,505.02
3		-	-
4	7.4.7.19	358,607.12	506,976.87
5		476,454.10	2,126,636.81
		476,454.10	2,126,636.81
6		4,272.26	-
7	7.4.7.20	323,436.79	355,781.18
	-	197,259.89	-9,594,894.63
		-	-
	-	197,259.89	-9,594,894.63

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	584,635,515.63	-17,830,396.29	566,805,119.34
	-	197,259.89	197,259.89
	-417,865,620.08	10,779,633.85	-407,085,986.23
-			
1.	5,615.72	-178.81	5,436.91
2.	-417,871,235.80	10,779,812.66	-407,091,423.14
-	-	-	-
	166,769,895.55	-6,853,502.55	159,916,393.00
	2017 1 1 2017 12 31		

	1,131,247,451.06	-19,936,504.92	1,111,310,946.14
	-	-9,594,894.63	-9,594,894.63
	-546,611,935.43	11,701,003.26	-534,910,932.17
1.	35,088.57	-690.35	34,398.22
2.	-546,647,024.00	11,701,693.61	-534,945,330.39
	-	-	-
	584,635,515.63	-17,830,396.29	566,805,119.34

7.1 7.4

7.4**7.4.1**

(

[2016]1575

2016 9 7

1,131,247,451.06

0%-30%
3%
5%
*80%+ 500 *20%

7.4.2

—

2
3
XBRL 3 < >

7.4.3

2018 2018 12 31

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

(1)

(2)

7.4.4.4

(1)

(2)

(3)

(4)

(5)

(2) (3)

(6)

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 / ()

(1)

(2)

(3)

(4)

-
- (6) /
- (7) / ()
- (8) / ()
- (9) /
- (10)
- (11) /
- (12)

7.4.4.10

7.4.4.11

- (1) X3N<@70f>f, İ

(1)

(2)

(3)

7.4.4.13

()

[2008]38

(AMAC)

[2007]21

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< >

2015 1

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%

[2015]101

2015 9 8

1

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	5,542,460.54	5,816,114.81
	-	-

	27,419,622.32	27,076,790.00	-342,832.32
	461,550,643.20	459,371,000.00	-2,179,643.20
	488,970,265.52	486,447,790.00	-2,522,475.52
	-	-	-
	-	-	-
	-	-	-
	521,399,996.02	518,173,666.25	-3,226,329.77

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2018 12 31	
	-	-
	-	-
	2017 12 31	
	9,000,000.00	-
	-	-
	9,000,000.00	-

7.4.7.4.2

7.4.7.5

	2018 12 31	2017 12 31
	1,119.48	4,492.01
	-	-
	-	-
	59.84	199.10
	2,211,644.57	6,888,653.21
	-	-
	-	-11,643.83
	-	-
	-	-

	3.52	26.73
	2,212,827.41	6,881,727.22

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	89,187.83	76,543.02
	4,229.43	11,770.91
	93,417.26	88,313.93

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	9,000.00	9,000.00
	70,000.00	70,000.00
	200,000.00	200,000.00
	279,000.00	279,000.00

7.4.7.9

	2018 1 1	2018 12 31
	584,635,515.63	584,635,515.63
	5,615.72	5,615.72
-	-417,871,235.80	-417,871,235.80
- /	-	-
/	-	-
	-	-
-	-	-
	166,769,895.55	166,769,895.55

7.4.7.10

	-15,310,141.01	-2,520,255.28	-17,830,396.29
	-3,069,775.56	3,267,035.45	197,259.89
	9,910,364.28	869,269.57	

	2018	1	1	2018	12	2017	1	1	2017	12
					31					31

-841,208.05

-45,936,423.31

7.4.7.16

	2018	1	1	2018	12
	31				
	771,040.65				
	-				
	771,040.65				

7.4.7.17

	2018	1	1	2018	12
	31				
1.	3,267,035.45				
---	-655,672.19				
---	3,922,707.64				
---	-				
---	-				
---	-				
---	-				

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		
	246,538,760.39			100.00%			310,048,854.83			100.00%		

7.4.10.1.2

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	85,589,532.73			100.00%			397,874,559.53			100.00%		

7.4.10.1.3

	2018 1 1			2018 12 31		

7.4.10.1.5

	2018 1 1		2018 12 31	
	204,948.30	100.00%	89,187.83	100.00%
	2017 1 1		2017 12 31	
	257,743.30	100.00%	76,543.02	100.00%

7.4.10.2**7.4.10.2.1**

	2018 1 1	2018 12 31	2017 1 1	2017 12 31
		3,619,531.54		10,755,030.51
		2,225,703.76		6,664,814.18

1.20%

H=E× /

H

E

7.4.10.2.2

	2018 1 1	2018 12 31	2017 1 1	2017 12 31
		603,255.23		1,792,505.02

0.20%

H=E× /

H

E

7.4.10.3

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.12 2018 12 31

7.4.12.1 /

/

7.4.12.2

■

■

7.4.13.2

10%

10%

7.4.13.2.1

		2018	12	31

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	390,400,000.00
	0.00	390,400,000.00

AA+

7.4.13.2.4

	2018 12 31	2017 12 31
AAA	0.00	11,102,500.00
AAA	13,183,457.50	45,143,440.00
	111,838,000.00	9,555,000.00
	125,021,457.50	65,800,940.00

7.4.13.2.5**7.4.13.2.6****7.4.13.3****7.4.13.3.1**

	-	-	-	-	93,417.26	93,417.26
	-	-	-	-	10.94	10.94
	-	-	-	-	279,000.00	279,000.00
	-	-	-	-	5,245,858.81	5,245,858.81
	5,670,528.66	13,183,457.50	101,525,000.00	10,313,000.00	29,224,406.84	159,916,393.00
2017 12 31	6	6 -1	1-5	5		
	5,816,114.81	-	-	-	-	5,816,114.81
	402,114.76	-	-	-	-	402,114.76
	53,947.67	-	-	-	-	53,947.67
	434,510,790.00	-	22,425,500.00	29,511,500.00	31,725,876.25	518,173,666.25
	9,000,000.00	-	-	-	-	9,000,000.00
	-	-	-	-	27,518,238.10	27,518,238.10
	-	-	-	-	6,881,727.22	6,881,727.22
	-	-	-	-	-	-
	449,782,967.24	-	22,425,500.00	29,511,500.00	66,125,841.57	567,845,808.81
	-	-	-	-	577,179.06	577,179.06
	-	-	-	-	96,196.48	96,196.48
	-	-	-	-	88,313.93	88,313.93
	-	-	-	-	279,000.00	279,000.00
	-	-	-	-	1,040,689.47	1,040,689.47
	449,782,967.24	-	22,425,500.00	29,511,500.00	65,085,152.10	566,805,119.34

7.4.13.4.1.2

	2018 12 31	2017 12 31

	27	1, 148, 089. 69	779, 377. 16
	27	- 1, 148, 089. 69	- 779, 377. 16

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2018 12 31		2017 12 31	
		%		%
-	31, 902, 400. 20	19. 95	31, 725, 876. 25	5. 60
	-	-	-	-
	125, 021, 457. 50	78. 18	486, 447, 790. 00	85. 82
	-	-	-	-
	-	-	-	-
	-	-	-	-
	156, 923, 857. 70	98. 13	518, 173, 666. 25	91. 42

7.4.13.4.3.2

	95%

		2018 12 31	2017 12 31
	VaR 1.07% 2017 12 31 VaR 0.17%)	-1,713,018.42	-947,714.19

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

44,816,889.70

112,106,968.00

0.00 2017 12 31

29,745,966.25

488,427,700.00

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		31,902,400.20	19.32
		31,902,400.20	19.32
2		-	-
3		125,021,457.50	75.70
		125,021,457.50	75.70
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,663,344.22	3.43
8		2,575,049.89	1.56
9		165,162,251.81	100.00

8.2

8.2.1

A		-	-
B		-	-
C		23,848,832.20	14.91
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		7,784,600.00	4.87
J		268,968.00	0.17
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		31,902,400.20	19.95

8.2.2**8.3**

1	002008		180,000	5,464,800.00	3.42
2	300348		300,000	4,929,000.00	3.08
3	000977		300,000	4,776,000.00	2.99
4	300373		249,923	3,608,888.12	2.26
5	000852		499,938	3,579,556.08	2.24
6	600967		300,000	3,120,000.00	1.95
7	002153		110,000	2,855,600.00	1.79
8	300482		86,800	2,205,588.00	1.38
9	000733		100,000	1,094,000.00	0.68
10	600030		16,800	268,968.00	0.17

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

1	002008		5,407,314.00	0.95
2	000977		5,373,928.00	0.95
3	300348		5,073,705.00	0.90
4	300373		3,865,059.58	0.68
5	000852		3,794,980.66	0.67
6	601166		3,361,253.00	0.59
7	600967		3,102,262.00	0.55
8	002153		2,907,724.00	0.51

9	002415		2, 603, 298. 18	0. 46
10	601288		2, 534, 648. 00	0. 45
11	300482		2, 282, 179. 00	0. 40
12	601006		2, 013, 464. 00	0. 36
13	601988		1, 840, 569. 00	0. 32
14	600030		1, 803, 349. 00	0. 32
15	002142		1, 714, 094. 00	0. 30
16	600028		1, 623, 031. 00	0. 29
17	601012		1, 534, 493. 00	0. 27
18	000725		1, 454, 621. 00	0. 26
19	601318		1, 440, 371. 00	0. 25
20	601998		1, 318, 000. 00	0. 23

8.4.2**2% 20**

1	601318		4, 377, 982. 00	0. 77
2	601166		2, 893, 657. 80	0. 51
3	002415		2, 720, 562. 12	0. 48
4	601288		2, 228, 618. 00	0. 39
5	000001		2, 083, 430. 00	0. 37
6	000333		2, 072, 913. 00	0. 37
7	000651		2, 033, 000. 00	0. 36
8	601006		1, 876, 172. 00	0. 33
9	601988		1, 672, 165. 00	0. 30
10	601328		1, 653, 834. 00	0. 29
11	002142		1, 644, 507. 00	0. 29
12	600519		1, 587, 262. 00	0. 28
13	000002		1, 561, 981. 00	0. 28
14	601169		1, 502, 043. 00	0. 27
15	600028		1, 453, 001. 00	0. 26
16	600690		1, 416, 184. 00	0. 25
17	600886		1, 407, 257. 00	0. 25
18	600606		1, 368, 967. 00	0. 24
19	601012		1, 357, 729. 20	0. 24
20	601211		1, 338, 153. 00	0. 24

8.4.3

	128,321,507.35
	118,217,253.04

8.5

1		-	-
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3		111,838,000.00	69.94
		111,838,000.00	69.94
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7		13,183,457.50	8.24
8		-	-
9		-	-
10		125,021,457.50	78.18

8.6

1	170206	17 06	500,000	50,975,000.00	31.88
2	180212	18 12	500,000	50,550,000.00	31.61
3	180210	18 10	100,000	10,313,000.00	6.45
4	123006		80,000	9,279,200.00	5.80
5	128047		30,000	3,185,400.00	1.99

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15			2018 3 29
16			2018 3 29
17			2018 3 30
18	2017		2018 3 31
19			2018 4 18
20	2018 1		2018 4 20

21	2018 1		2018 4 20
22			2018 4 21
23			2018 5 7
24			2018 5 8
25			2018 5 17
26			2018 5 28
27			2018 5 30
28			2018 5 31
29			2018 6 7
30			2018 6 15
31			2018 6 20
32			2018 6 22
33			2018 6 28
34			2018 6 30
35	2018 6 30		2018 6 30
36			2018 7 11
37	2018 2		2018 7 20

38			2018 8 2
39			2018 8 28
40	2018		2018 8 29
41			2018 8 31
42			2018 9 1
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48			2018 10 13
49		2018 2	2018 10 20
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