

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1 2018 12 31

§ 2

2.1

	005134	
	2017 9 8	
	4,609,279,880.99	
	A	B
	005134	005135
	2,877,435,127.08	1,731,844,753.91

2.2

2.3

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

2.4

	www.cxfund.com.cn
	68 9
	18

§ 3

3.1

3.1.1	2018		2017 9 8 ()-2017 12 31	
	A	B	A	B
	258,644,227.73	57,756,238.37	6,528,517.64	-
	258,644,227.73	57,756,238.37	6,528,517.64	-
	3.9001%	3.8995%	1.1865%	0.0000%
3.1.2	2018		2017	
	2,877,435,127.08	1,731,844,753.91	4,027,040,881.27	-
	1.0000	1.0000	1.0000	1.0000

1

2

3

3.2

3.2.1

A

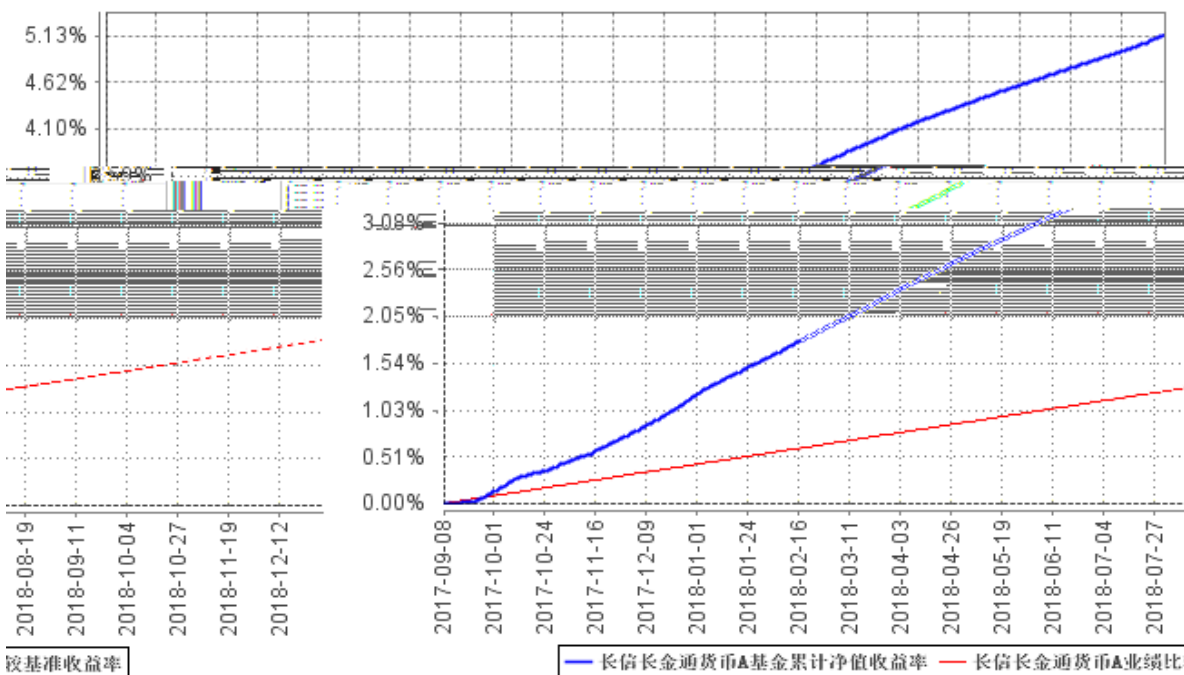
	0.7433%	0.0009%	0.3456%	0.0000%	0.3977%	0.0009%
	1.6985%	0.0016%	0.6924%	0.0000%	1.0061%	0.0016%
	3.9001%	0.0019%	1.3781%	0.0000%	2.5220%	0.0019%

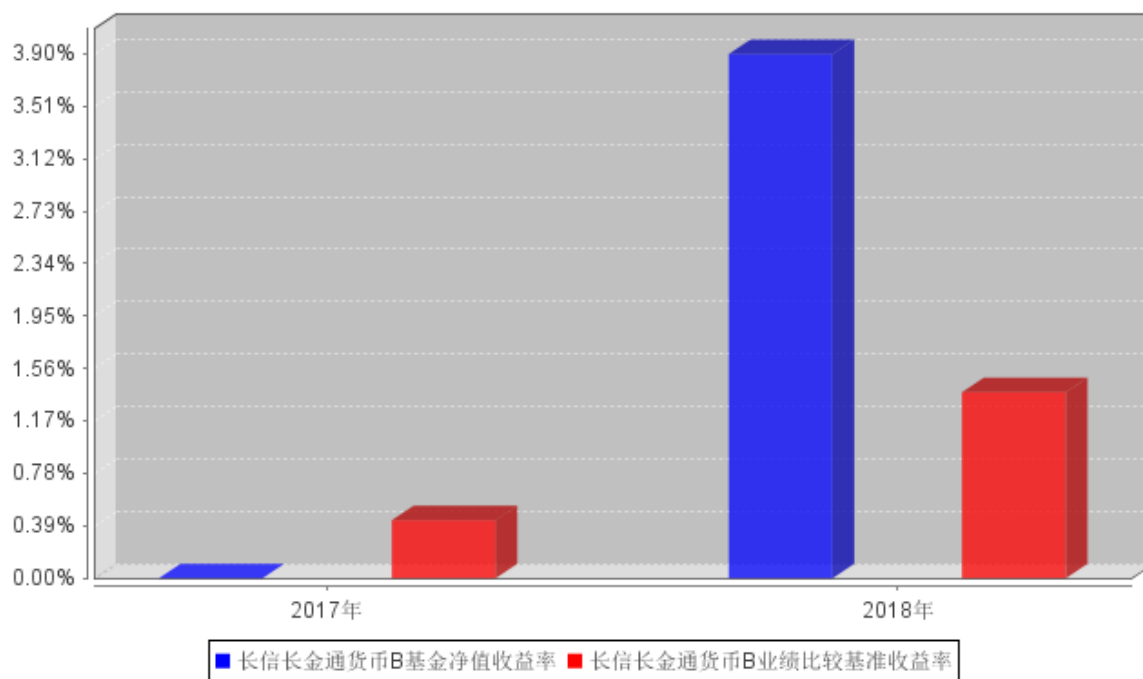
	5.1329%	0.0028%	1.8163%	0.0000%	3.3166%	0.0028%
--	---------	---------	---------	---------	---------	---------

B

	0.7791%	0.0009%	0.3456%	0.0000%	0.4335%	0.0009%
	1.7706%	0.0016%	0.6924%	0.0000%	1.0782%	0.0016%
	3.8995%	0.0025%	1.3781%	0.0000%	2.5214%	0.0025%
	3.8995%	0.0050%	1.8163%	0.0000%	2.0832%	0.0050%

3.2.2





2017 9 8 2017

3.3

A					
2018	253,412,682.25	6,175,404.18	-943,858.70	258,644,227.73	
2017	4,312,053.36	214,070.40	2,002,393.88	6,528,517.64	
	257,724,735.61	6,389,474.58	1,058,535.18	265,172,745.37	

B					
2018	56,700,357.91	392,195.34	663,685.12	57,756,238.37	
	56,700,357.91	392,195.34	663,685.12	57,756,238.37	

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

100

(LOF)

(LOF)

LOF

LOF

500

FOF

4.1.2

		2017 9 8	-	8	2010 7
		2017 11 4	-	24	EMBA

	(LOF)				2004 9
					(LOF)

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

	2018		2017					
			10bp					
					QT		2018	
		5bp			3			
			2017		7		2017	3.35%
2018	3.03%		33bp					
		2017						
						145bp	86bp	3
								AAA
		142bp	9				129bp	

4.4.2

	2018	12	31		A	3.9001%
B	3.8995%					1.3781%

4.5

2019

TMLF

4.6

“ ”

4.7

100%

316,400,466.10

316,400,466.10

4.8

§ 5

5.1

2018

5.2

2018

	A	258, 644, 227. 73	B
57, 756, 238. 37			

5.3

2018

§ 6

2018

() (19) P00150

§ 7

7.1

2018 12 31

	2018 12 31	2017 12 31
	804,474,180.29	204,589,749.56
	-	2,727.27
	-	-
	2,737,919,638.77	2,544,058,016.06
	-	-
	-	-
	2,737,919,638.77	2,544,058,016.06
	-	-
	-	-
	-	-
	1,178,854,008.28	1,467,560,825.35
	-	200,660.49
	26,804,557.49	6,848,747.01
	-	-
	-	69,000.00
	-	-
	-	10,999.16
	4,748,052,384.83	4,223,340,724.90
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	134,965,557.55	193,757,338.12
	-	-
	-	-
	897,488.03	153,014.20
	299,162.66	51,004.74
	456,487.37	127,121.21
	118,107.26	24,624.94
	1,424.55	-
	73,056.12	89,346.54

	1, 722, 220. 30	2, 002, 393. 88
	-	-
	239, 000. 00	95, 000. 00
	138, 772, 503. 84	196, 299, 843. 63
	4, 609, 279, 880. 99	4, 027, 040, 881. 27
	-	-
	4, 609, 279, 880. 99	4, 027, 040, 881. 27
	4, 748, 052, 384. 83	4, 223, 340, 724. 90

1	2018	12	31	A	1. 0000					
B	1. 0000			4, 609, 279, 880. 99	A					
				2, 877, 435, 127. 08	B					
				1, 731, 844, 753. 91						
2		2018	1	1	2018	12	31	2017	9	
8					2017	9	8	2017	12	31

7.2

2018 1 1 2018 12 31

	2018 1 1	2018 12 31	2017 9 8 ()	2017 12 31
		352, 490, 255. 04		6, 991, 673. 62
1.		347, 275, 618. 54		6, 909, 648. 82
		92, 231, 877. 11		165, 093. 47
		191, 904, 796. 35		3, 125, 077. 17
		1, 009, 564. 96		-
		62, 129, 380. 12		3, 619, 478. 18
		-		-
2.	" -"	5, 214, 636. 50		82, 024. 80
		-		-
		-		-
		5, 214, 636. 50		82, 024. 80
		-		-
		-		-
		-		-
		-		-
3.	" -"	-		-

4.	“ - ”	-	-
5.	“ - ”	-	-
		36,089,788.94	463,155.98
1		12,359,397.89	163,128.23
2		4,119,799.26	55,557.06
3		9,953,882.38	140,778.46
4		747.04	-
5		9,343,928.67	90,401.53
		9,343,928.67	90,401.53
6		3,385.03	-
7		308,648.67	13,290.70
	“ - ”	316,400,466.10	6,528,517.64
		-	-
	“ - ”	316,400,466.10	6,528,517.64

2018 1 1 2018 12 31

2017 9 8

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	4,027,040,881.27	-	4,027,040,881.27
	-	316,400,466.10	316,400,466.10
“ - ”	582,238,999.72	-	582,238,999.72
1.	58,767,593,691.66	-	58,767,593,691.66
2.	-58,185,354,691.94	-	-58,185,354,691.94
	-	-316,400,466.10	-316,400,466.10

“ _”			
	4,609,279,880.99	-	4,609,279,880.99
	2017 9 8 () 2017 12 31		
	251,016,200.45	-	251,016,200.45
	-	6,528,517.64	6,528,517.64
“ _”	3,776,024,680.82	-	3,776,024,680.82
1.	5,278,803,364.21	-	5,278,803,364.21
2.	-1,502,778,683.39	-	-1,502,778,683.39
	-	-6,528,517.64	-6,528,517.64
“ _”			
	4,027,040,881.27	-	4,027,040,881.27

2018 1 1 2018 12 31

2017 9 8

7.1 7.4

“ ” 2013 11 7
 [2013]1411 2017 8 17 [2017]1517
)

A B
 251,016,200.45
 1700025 2017
 9 8

1) 1 2 1 (3 397 (397)
 4

()

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

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

20%

7.4.7

(“)	
(“ ”)	B
(“ ”)	
(“)	
	()
() (“)	

”)	
() (“	
”)	
(“	
”)	()

1

2

([2018]1905)

15.15%

2018 12 21

()

()

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

7.4.8.1.3

	2018 1 1 2018 12 31		2017 9 8 () 2017 12 31	
	1,047,700,000.00	100.00%	936,600,000.00	100.00%

7.4.8.1.4

7.4.8.1.5

7.4.8.2

7.4.8.2.1

	2018 1 1 31	2018 12 31	2017 9 8 2017 12 31	()
		12,359,397.89		163,128.23
		4,339,934.74		739.35

× 0.15%

= × 0.15%

7.4.8.2.2

	2018 1 1 31	2018 12 31	2017 9 8 2017 12 31	()
		4,119,799.26		55,557.06

× 0.05%

= × 0.05%

7.4.8.2.3

	2018 1 1 2018 12 31		
	A	B	
	1,088,186.79	171,822.69	1,260,009.48
	25,985.78	-	25,985.78
	1,114,172.57	171,822.69	1,285,995.26
	2017 9 8 () 2017 12 31		

	A	B	
	139,218.09	-	139,218.09
	171.28	-	171.28
	139,389.37	-	139,389.37

A

A

A

/	-	-
	57,561,759.09	-
	1.43%	-

1

2

7.4.8.4.2**7.4.8.5**

	2018 1 1 2018 12 31			2017 9 8 () 2017 12 31		
		4,474,180.29	6,249,247.78	4,589,749.56		64,480.30

“

”

2018 12 31

(2017 12 31

2,727.27

)

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

/

7.4.9.2**7.4.9.3****7.4.9.3.1**

2018 12 31

134,965,557.55

180201	18 01	2019 1 4	100.11	420,000	42,046,200.00
160208	16 08	2019 1 4	99.99	989,000	98,890,110.00
				1,409,000	140,936,310.00

7.4.9.3.2

§ 8

8.1

:

			%
1		2, 737, 919, 638. 77	57. 66
		2, 737, 919, 638. 77	57. 66
		-	-
2		1, 178, 854, 008. 28	24. 83
		-	-
3		804, 474, 180. 29	
4		26, 804, 557. 49	0. 56
5		4, 748, 052, 384. 83	100. 00

120

8.3.2

		%	%
1	30	28.71	2.93
	397	-	-
2	30 ()—60	12.10	-
	397	-	-
3	60 ()—90	21.84	-
	397	-	-
4	90 ()—120	9.25	-
	397	-	-
5	120 ()—397	30.53	-
	397	-	-
		102.43	2.93

8.4**240**

240

8.5

			%
1		-	-
2		-	-
3		550,699,639.00	11.95
		550,699,639.00	11.95
4		-	-
5		100,002,966.24	2.17
6		-	-
7		2,087,217,033.53	45.28
8		-	-
9		2,737,919,638.77	59.40
10	397	-	-

8.6

				()		%
1	111821304	18	CD304	3,000,000	298,011,305.49	6.47
2	160208	16	08	1,500,000	149,954,829.21	3.25
3	180201	18	01	1,300,000	130,026,090.77	2.82
4	180407	18	07	1,000,000	100,337,277.90	2.18
5	180209	18	09	1,000,000	100,248,864.96	2.17
6	071800049	18	CP011	1,000,000	100,002,966.24	2.17
7	111883269	18	CD113	1,000,000	99,516,394.21	2.16
8	111820227	18	CD227	1,000,000	99,494,759.72	2.16
9	111803141	18	CD141	1,000,000	99,473,650.53	2.16
10	111884102	18	CD119	1,000,000	99,450,126.48	2.16

8.7 “ ” “ ”

0.25()-0.5%	0
	0.2135%
	-0.0254%
	0.0601%

0.25%

0.25%

0.5%

0.5%

8.8**8.9****8.9.1**

§ 9

9.1

	()					
A	51,857	55,487.88	818,047,527.31	28.43%	2,059,387,599.77	71.57%
B	7	247,406,393.42	1,731,844,753.91	100.00%	0.00	0.00%
	51,864	88,872.43	2,549,892,281.22	55.32%	2,059,387,599.77	44.68%

9.2

1		320,925,860.11	6.96%
2		304,916,688.63	6.62%
3		302,427,763.98	6.56%
4		201,756,768.66	4.38%
5		201,674,889.98	4.38%
6		200,142,782.55	4.34%
7		200,000,000.00	4.34%
8		101,883,834.23	2.21%
9		100,998,667.84	2.19%
10		100,912,580.86	2.19%

9.3

	A	6,216,275.48	0.22%
	B	0.00	0.00%
		6,216,275.48	0.13%

9.4

	A	>100
	B	0
		>100
	A	0~10
	B	0
		0~10

§ 10

	A	B
2017 9 8	251,016,200.45	-
	4,027,040,881.27	-
	50,853,294,278.50	7,914,299,413.16
:	52,002,900,032.69	6,182,454,659.25
"_"	-	-
	2,877,435,127.08	1,731,844,753.91

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

70,000.00

2

11.6

11.7

11.7.1

11.8

0.5%

0.5%

§ 12

12.1

20%

20%

12.2

2019 3 29