



§ 1

2019 3 27

2018 1 1      2018 12 31

## § 2

### 2.1

	004608	
	2017 12 7	
	100, 100, 485. 92	
	A	C
	004608	004609
	100, 045, 223. 52	55, 262. 40

### 2.2

		GDP	CPI	M2
		*70%+	300	*30%

### 2.3

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

### 2.4

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	18
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## § 3

## 3.1

3.1.1	2018		2017 12 7 ( )-2017 12 31	
	A	C	A	C
	2,368,557.06	201,606.73	190,316.22	449,852.16
	1,701,375.37	424,124.52	158,827.97	391,773.11
	0.0170	0.0320	0.0016	0.0044
	1.70%	2.21%	0.16%	0.80%
3.1.2	2018		2017	
	0.0006	0.0122	0.0016	0.0080
	100,104,289.80	55,938.18	100,243,615.63	40,637,778.65
	1.0006	1.0122	1.0016	1.0080

1

2

## 3.2

## 3.2.1

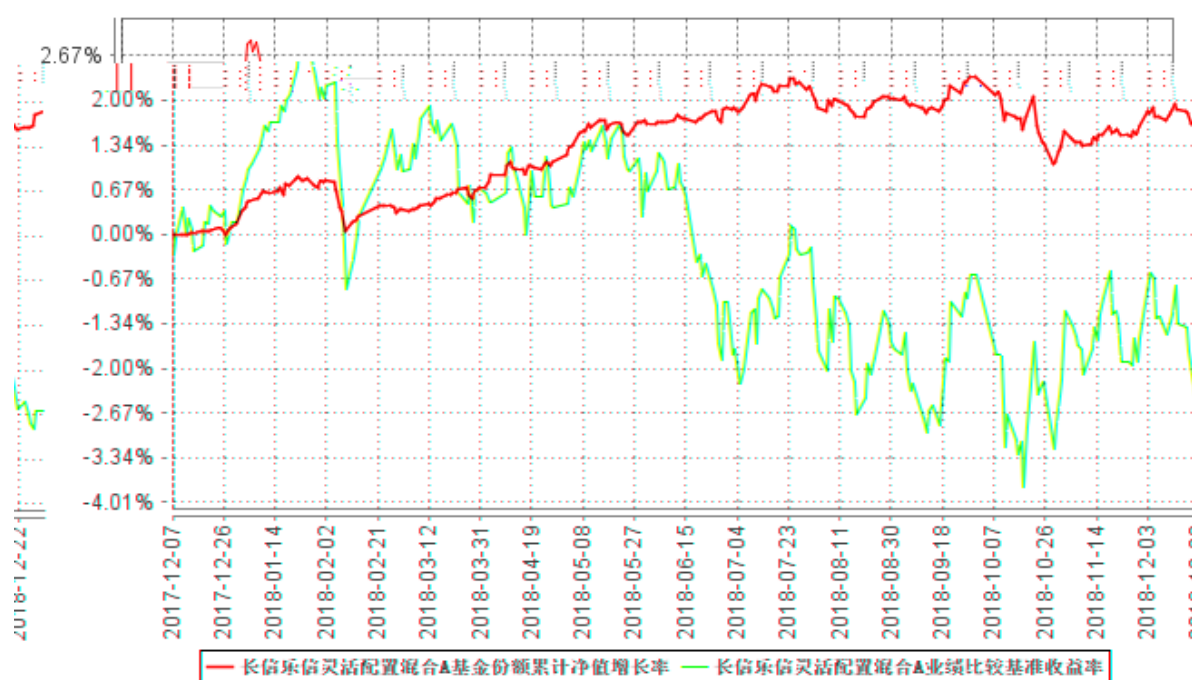
A

	-0.48%	0.13%	-2.01%	0.49%	1.53%	-0.36%
	-0.02%	0.10%	-1.60%	0.44%	1.58%	-0.34%
	1.70%	0.09%	-2.77%	0.40%	4.47%	-0.31%
	1.86%	0.09%	-2.60%	0.39%	4.46%	-0.30%

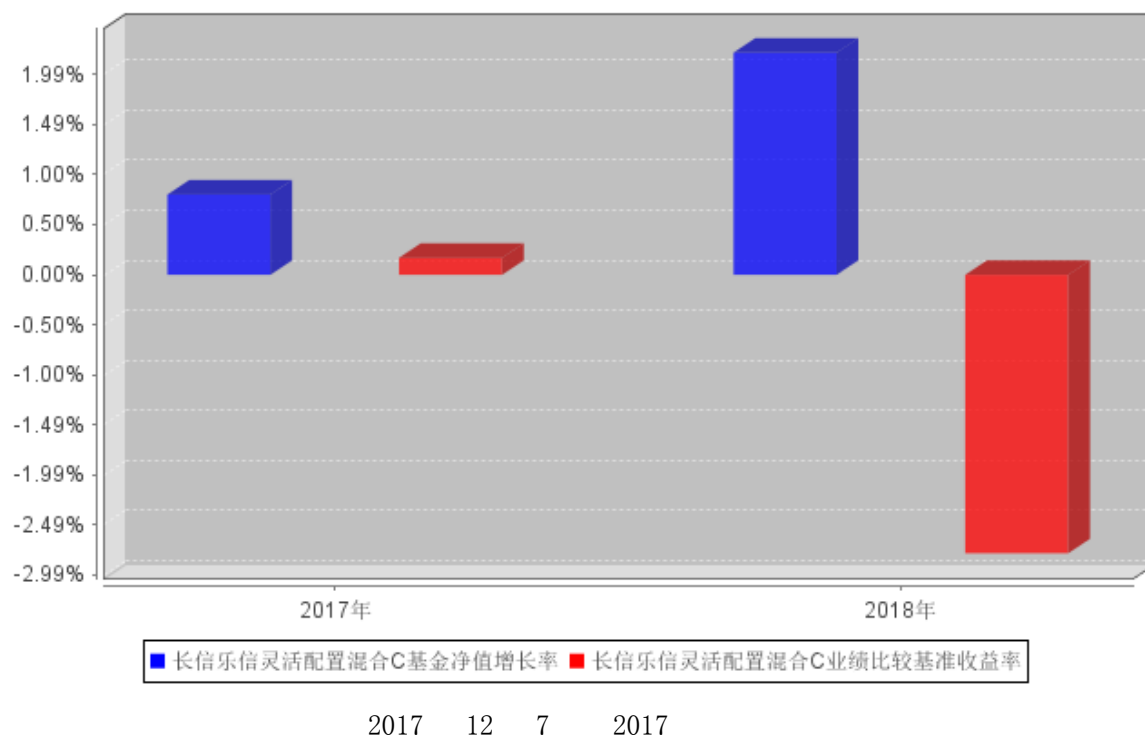
C

	-0.55%	0.13%	-2.01%	0.49%	1.46%	-0.36%
	-0.14%	0.10%	-1.60%	0.44%	1.46%	-0.34%
	2.21%	0.10%	-2.77%	0.40%	4.98%	-0.30%
	3.02%	0.11%	-2.60%	0.39%	5.62%	-0.28%

## 3.2.2







## 3.3

A					
	10				
2018	0.180	1,800,812.47	1.98	1,800,814.45	
2017	-	-	-	-	

**§ 4**

**4.1**

**4.1.1**

2003

FOF

**4.1.2**

		2017 12 7	-	22	2011 3
		2017 12 26	-	12	

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					2006
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2

**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

	A	1.0006		1.0186
A	1.70%		C 1.0122	1.0302
	C	2.21%		-2.77%

### 4.5

2019

2019

2018

2018



1

3

2

3

4

A

C

5

## 4.8

**§ 5**

**5.1**

2018

**5.2**

2018

1

1, 801, 806. 02

**5.3**

2018

**§ 6**

2018

( ) (19) P00146

## § 7

## 7.1

2018 12 31

	2018 12 31	2017 12 31
	248,096.18	9,246,127.55
	120,151.09	-
	5,030.92	-
	95,680,103.38	70,674,664.00
	4,604,072.58	3,692,664.00
	-	-
	91,076,030.80	66,982,000.00
	-	-
	-	-
	-	-
	4,000,000.00	60,000,000.00
	-	40,086,740.83
	1,399,719.33	921,257.82
	-	-
	-	-
	-	-
	-	-
	101,453,100.90	180,928,790.20
	2018 12 31	2017 12 31
	-	-
	-	-
	-	-
	1,055,878.42	-
	-	-
	9.74	39,860,329.05
	51,723.30	74,568.64
	9,482.61	13,670.91
	12.03	14,611.09
	5,933.52	4,216.23
	-	-
	833.28	-

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4.	-	-	-
5.	-	308.18	332,905.63
		1,140,210.52	189,965.82
1		692,011.53	74,568.64
2		126,868.74	13,670.91
3		34,744.98	14,611.09
4		79,315.82	4,810.40
5		1,650.56	-
		1,650.56	-
6		-	-
7		205,618.89	82,304.78
	-	2,125,499.89	550,601.08
		-	-
	-	2,125,499.89	550,601.08
	2018 1 1	2018 12 31	2017 12

7

## 7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	140,399,749.86	481,644.42	140,881,394.28
	-	2,125,499.89	2,125,499.89
-	-40,299,263.94	-745,596.23	-41,044,860.17
1.	58,241.19	806.64	59,047.83
2.	-40,357,505.13	-746,402.87	-41,103,908.00
	-	-1,801,806.02	-1,801,806.02

-			
	100,100,485.92	59,742.06	100,160,227.98
	<b>2017 12 7 ( ) 2017 12 31</b>		
	206,904,871.45	-	206,904,871.45
	-	550,601.08	550,601.08
-	-66,505,121.59	-68,956.66	-66,574,078.25
1.	6,788.96	9.92	6,798.88
2.	-66,511,910.55	-68,966.58	-66,580,877.13
	-	-	-
	140,399,749.86	481,644.42	140,881,394.28
	2018 1 1 2018 12 31		2017 12

7

7.1 7.4

**7.4****7.4.1**

(

( ) ( )

[2017]467

A C 206,904,871.45  
( ) ( ) (17) 00490  
2017 12 7

( ) ( )  
( ) ( )  
( ) ( )  
0%-95% 3%  
5% ( )

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2017 12 31 2018 12 31  
2017 12 7 ( ) 2017 12 31 2018

#### 7.4.4

##### 7.4.4.1

1 1 12 31 2017  
12 7 ( ) 2017 12 31

##### 7.4.4.2

##### 7.4.4.3

1)

2)

##### 7.4.4.4

)

(

#### 7.4.4.5

1)

(

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2)

3)

4)

**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

( )

( )

**7.4.4.9** / ( )

-

-

( )

-

**7.4.4.10**

0.60%

0.11%

A C C

0.25%

**7.4.4.11**

- 1)
  - 2)
  - 3)
  - 4) A C
  - 5)
- 3

**7.4.4.12**

**7.4.4.13**

- 1)

<

( )> ( [2017]6 )

2)

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(

[2017]13 )

(AMAC)

(

[2013]13 )

3)

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2015 1

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( [2014]24 )

(

)

**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



2

( [2018]1905 )

15.15%

2018 12 21

( )

( )

**7.4.8****7.4.8.1****7.4.8.1.1**

	2018 1 1 2018 12 31		2017 12 7 ( ) 2017 12 31	
	41,479,538.68	74.72%	3,093,802.30	74.59%

**7.4.8.1.2**

	2018 1 1 2018 12 31		2017 12 7 ( ) 2017 12 31	
	17,561,402.81	100.00%	-	-

**7.4.8.1.3**

	2018 1 1 2018 12 31		2017 12 7 ( ) 2017 12 31	
	635,000,000.00	100.00%	383,000,000.00	100.00%

7.4.8.1.4

7.4.8.1.5

	2018 1 1 2018 12 31			
	38,630.05	83.82%	3,333.57	65.02%
	2017 12 7 ( ) 2017 12 31			
	2,881.31	83.73%	2,881.31	83.73%

1

2

7.4.8.2

7.4.8.2.1

	2018 1 1 2018 12 31	2017 12 7 ( ) 2017 12 31
	692,011.53	74,568.64
	558.66	73.56

0.60%

= ×0.60%÷

7.4.8.2.2

	2018 1 1 2018 12 30	2017 12 7 ( ) 2017 12 44
--	---------------------	--------------------------

	31	2017 12 31
	126,868.74	13,670.91

×0.11%

=

×0.11%÷

### 7.4.8.2.3

	2018 1 1 2018 12 31		
	A	C	
	-	34,403.84	34,403.84
	-	34,403.84	34,403.84
	2017 12 7 ( ) 2017 12 31		
	A	C	
	-	14,560.26	14,560.26
	-	14,560.26	14,560.26

A

C

×0.25%

C

=

C

×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		2018 12 31		2017 12 31 ( )	
		248,096.18		81,383.14	9,246,127.55	47,586.49

2018 12 31

120,151.09 (2017 12 31

)

**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

1,055,878.42

111815374	18 CD374	2019 1 3	96.62	11,000	1,062,820.00
				11,000	1,062,820.00

**7.4.9.3.2**

## § 8

## 8.1

			%
1		4,604,072.58	4.54
		4,604,072.58	4.54
2		-	-
3		91,076,030.80	89.77
		91,076,030.80	89.77
		-	-
4		-	-
5		-	-
6		4,000,000.00	3.94
		-	-

7

N			-	
O			-	
P			-	
Q			-	
R			-	
S			-	
			4, 604, 072. 58	4. 60

**8.2.2****8.3**

1	000568		30, 000	1, 219, 800. 00	1. 22
2	600519		1, 900	1, 121, 019. 00	1. 12
3	603589		23, 330	818, 183. 10	0. 82
4	601877		20, 900	506, 616. 00	0. 51
5	000002		20, 000	476, 400. 00	0. 48
6	000651		5, 000	178, 450. 00	0. 18
7	601689		10, 000	147, 800. 00	0. 15
8	603708		5, 000	100, 450. 00	0. 10
9	603808		2, 177	35, 354. 48	0. 04

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

1	600519		3, 932, 665. 00	2. 79
2	601398		3, 721, 000. 00	2. 64
3	603589		3, 347, 388. 30	2. 38
4	000568		2, 894, 291. 00	2. 05
5	600036		1, 515, 500. 00	1. 08
6	000596		1, 487, 973. 87	1. 06
7	601336		1, 198, 600. 00	0. 85
8	600028		1, 171, 800. 00	0. 83
9	603228		1, 154, 897. 00	0. 82

10	601877		1,051,609.00	0.75
11	000002		1,012,835.00	0.72
12	603808		864,381.55	0.61
13	601939		771,000.00	0.55
14	601689		687,069.00	0.49
15	300373		685,984.00	0.49
16	600352		629,500.00	0.45
17	601998		607,500.00	0.43
18	000651		487,500.00	0.35
19	000661		423,759.00	0.30
20	002382		403,379.00	0.29

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

1	601398		3,645,933.00	2.59
2	600519		3,272,127.00	2.32
3	603589		3,134,092.00	2.22
4	000596		1,725,705.39	1.22
5	600036		1,457,568.00	1.03
6	000568		1,388,159.00	0.99
7	603808		1,234,896.48	0.88
8	600352		1,082,601.68	0.77
9	002304		1,081,200.00	0.77
10	601336		1,029,099.00	0.73
11	600028		1,006,300.00	0.71
12	603228		942,320.83	0.67
13	601877		767,837.84	0.55
14	601939		732,343.00	0.52
15	300373		684,510.00	0.49
16	601998		603,650.00	0.43
17	601689			

**8.4.3**

	29,024,323.72
	26,487,941.22

**8.5**

1		3,088,500.00	3.08
2		-	-
3		10,442,530.80	10.43
		10,442,530.80	10.43
4		-	-
5		-	-
6		-	-
7		-	-
8		77,545,000.00	77.42
9		-	-
10		91,076,030.80	90.93

**8.6**

1	111815374	18	CD374	200,000	19,324,000.00	19.29
2	111881440	18	CD093	200,000	19,300,000.00	19.27
3	111813133	18	CD133	100,000	9,930,000.00	9.91
4	111810377	18	CD377	100,000	9,666,000.00	9.65
5	111813158	18	CD158	100,000	9,663,000.00	9.65

**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**

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7		-
8		-
9		1, 404, 750. 25

**8.12.4**

**8.12.5**

**8.12.6**

## § 9

## 9.1

	( )					
A	91	1,099,398.06	100,017,000.00	99.97%	28,223.52	0.03%
C	174	317.60	0.00	0.00%	55,262.40	100.00%
	265	377,737.68	100,017,000.00	99.92%	83,485.92	0.08%

## § 10

	A	C
2017 12 7	100,083,888.78	106,820,982.67
	100,084,786.88	40,314,962.98
	3,951.68	54,289.51
:	43,515.04	40,313,990.09
"_"	-	-
	100,045,223.52	55,262.40

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

1

11.6

11.7

11.7.1






**§ 12**

**12.1**

**20%**



20%