

2018

2018 12 31

2019 3 29

**§ 1**

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>5</b>
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
<b>§3</b>	.....	<b>7</b>
3.1	.....	7
3.2	.....	7
3.3	.....	9
<b>§4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	13
4.3	.....	14
4.4	.....	15
4.5	.....	20
4.6	.....	21
4.7	.....	22
4.8	.....	22
4.9	.....	23
<b>§5</b>	.....	<b>24</b>
5.1	.....	24
5.2	.....	24
5.3	.....	24
<b>§6</b>	.....	<b>25</b>
6.1	.....	25
6.2	.....	25
<b>§7</b>	.....	<b>27</b>
7.1	.....	27
7.2	.....	28
7.3	.....	29
7.4	.....	30
<b>§8</b>	.....	<b>51</b>
8.1	.....	51
8.2	.....	51
8.3	.....	52
8.4	.....	52
8.5	.....	54
8.6	.....	54
8.7	.....	54

8.8	.....	54
8.9	.....	54
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8.11	.....	54
8.12	.....	55
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9.1	.....	56
9.2	.....	56
9.3	.....	56
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<b>§ 11</b>	.....	<b>58</b>
11.1	.....	58
11.2	.....	58
11.3	.....	58
11.4	.....	58
11.5	.....	59
11.6	.....	59
11.7	.....	59
11.8	.....	61
<b>§12</b>	.....	<b>65</b>
12.1	20% .....	65
12.2	.....	65
<b>§13</b>	.....	<b>66</b>
13.1	.....	66
13.2	.....	66
13.3	.....	66

## § 2

## 2.1

	004806
	004806
	2018 2 6
	204, 585, 835. 57

## 2.2

	*70%+ 500 *30%

## 2.3

	021-61009999	010-66105799
	zhouyg@xcfund. com. cn	custody@icbc. com. cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	68	55
	9	
	200120	100140

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**2.4**

	www.cxfund.com.cn
	68 9
	55

**2.5**

		222 30
		17

## § 3

## 3.1

3.1.1	2018 2 6 ( )-2018 12 31
	-5,912,085.39
	-10,754,981.23
	-0.0526
	-5.37%
	-5.26%
3.1.2	2018
	-10,754,981.23
	-0.0526
	193,830,854.34
	0.9474
3.1.3	2018
	-5.26%

1 2018 2 6

2

3

4

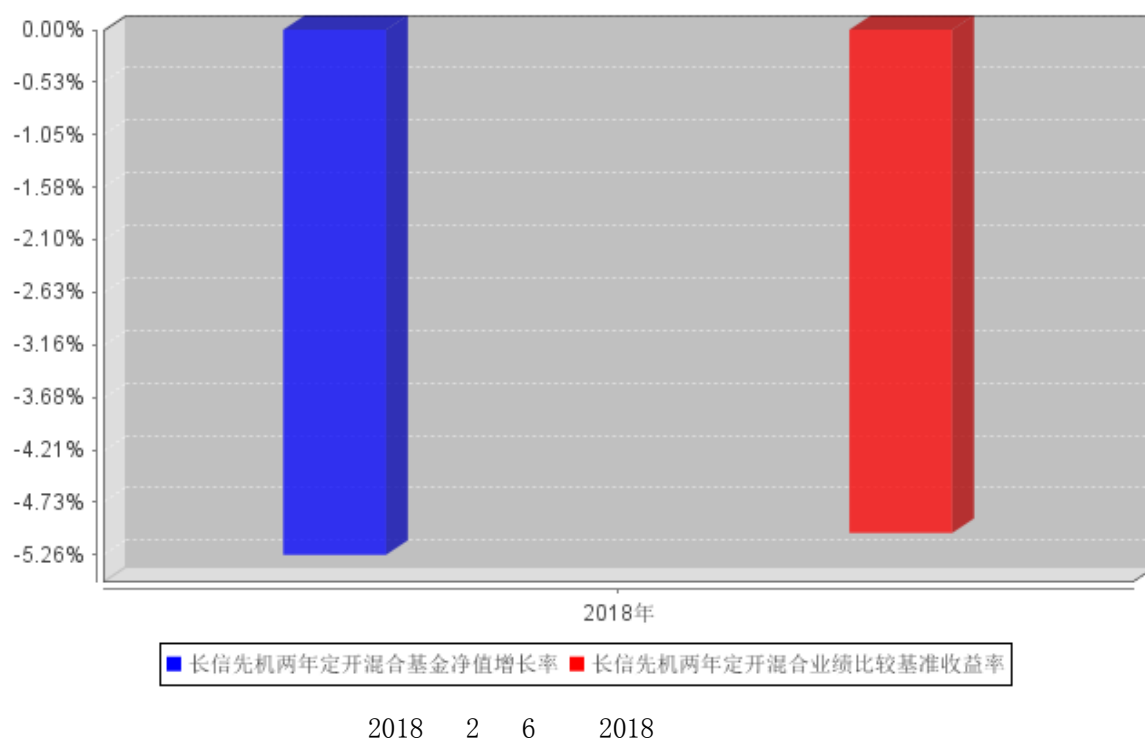
## 3.2

## 3.2.1

	-4.16%	0.68%	-2.21%	0.55%	-1.95%	0.13%
	-3.89%	0.56%	-3.64%	0.47%	-0.25%	0.09%
	-5.26%	0.46%	-5.04%	0.46%	-0.22%	0.00%



### 3.2.3



### 3.3

2018 2 6

§ 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**

	LOF	2018 2 6	-	8	2010 7  LOF  LOF

		2018 2 24	-	12	<p>2008 11</p> <p>2015 5</p> <p>6 2016 9 6</p> <p>2016 9</p> <p>8</p>

--	--	--	--	--	--

2018 3 9 - 7 2016

9

### 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**

**4.4.1.1**

ROE

- 1
- 2
- 3
- 4

5

6

7

8

20%

15%

10%

**4.4.1.2**

2018

2017

/

2

3-5

18





---

50%-100%	A						
2005	998	2008			1664	2013	
	1849		A		13.9	12.6	11.0
	1.62	1.96	1.53	2018	13.5		1.4
	2018			23.4	2.2		
33.3	2.8						

## 4.6

**4.7**

1/2

**4.8**

1

1

100%

2

3

4

5

## **4.9**

**§ 5**

**5.1**

**5.2**

---

**5.3**

2018

**§ 6****6.1**

	( ) (19) P00133

( )

(1)

(2)

(3)

(4)





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4.	-		-
5.	-	7.4.7.18	-
			5,352,541.45
1		7.4.10.2.1	2,702,090.48
2		7.4.10.2.2	360,278.75
3		7.4.10.2.3	1,801,393.68
4		7.4.7.19	192,233.54
5			-
			-

6

-			
	204,585,835.57	-10,754,981.23	193,830,854.34
2018 2 6	2018 12 31		2018 2 6

7.1 7.4

## 7.4

### 7.4.1

(

(

(

[2017]643

204,585,835.57

( )

( ) (18) 00013

2018 2 6

(

) (

)

(

)

(

)

30%-80%

5%

( )

×70%+ 500 ×30%

### 7.4.2

(

### 7.4.3

) 2018 12 31 2018 2 6 (

### 7.4.4

#### 7.4.4.1

1 1 12 31  
2018 2 6 ( ) 2018 12 31

#### 7.4.4.2

#### 7.4.4.3

1)

2)

#### **7.4.4.4**

(

)

#### **7.4.4.5**

1)

(

)

2)

3)

4)

**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

( )

( )

**7.4.4.9 / ( )**

-

-

( )

-

#### 7.4.4.10

1.50%

0.20%

1.0%

#### 7.4.4.11

1)

1

( )

100%

2)

3)

4)

5)

#### 7.4.4.12

#### 7.4.4.13

1)

( ) > ( [2017]6 )

<

2)

) ( )  
[2017]13 ) (AMAC) ( )  
[2013]13 )

3)

< 2015 1  
> ( [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

[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

## 7.4.7.1

	2018 12 31
	31, 203, 366. 97
	-
1	-
1-3	-
3	-
	-
	31, 203, 366. 97

## 7.4.7.2

	2018 12 31		
	77, 490, 243. 20	72, 647, 347. 36	-4, 842, 895. 84
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-

	-	-
	90,000,000.00	-

**7.4.7.4.2****7.4.7.5**

	2018	12	31
			6,240.70
			-
			-
			203.40
			-
			-
			222,767.74
			-
			-
			9.80
			229,221.64

**7.4.7.6****7.4.7.7**

	2018	12	31
			24,422.47
			-
			24,422.47

**7.4.7.8**

	2018	12	31
			-
			-
			50,000.00
			200,000.00

	250,000.00
--	------------

**7.4.7.9**

	2018 2 6 ( ) 2018 12 31	
	204,585,835.57	204,585,835.57
	-	-
-	-	-
/	-	-
/	-	-
	-	-
-	-	-
	204,585,835.57	204,585,835.57

1 ( ) ( )

2 2017 11 3 2018 1 30

204,430,031.37

155,804.20

155,804.20

**7.4.7.10**

	-	-	-
	-5,912,085.39	-4,842,895.84	-10,754,981.23
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-5,912,085.39	-4,842,895.84	-10,754,981.23

**7.4.7.11**

	2018 2 6 ( ) 2018 12 31
	263,249.72
	-
	-

	14,808.57
	222.65
	278,280.94

**7.4.7.12****7.4.7.12.1**      ——

	2018 2 6 ( ) 2018 12 31
	40,475,083.76
	46,233,903.49
	-5,758,819.73

**7.4.7.13****7.4.7.13.1****7.4.7.13.2**      ——**7.4.7.13.3**      ——**7.4.7.13.4**      ——**7.4.7.13.5****7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1**      ——

## 7.4.7.15.2

## 7.4.7.16

	2018 2 6 ( ) 2018 12 31
	1,490,994.46
	-
	1,490,994.46

## 7.4.7.17

	2018 2 6 ( ) 2018 12 31
1.	-4,842,895.84
---	-4,842,895.84
---	-
---	-
---	-
---	-
2.	-
---	-
3.	-
:	-
	-4,842,895.84

## 7.4.7.18

## 7.4.7.19

	2018 2 6 ( ) 2018 12 31
	192,233.54
	-
	-
	-
	-



2018 12 21

( )

( )

**7.4.10**

**7.4.10.1**

**7.4.10.1.1**

**7.4.10.1.2**

**7.4.10.1.3**

**7.4.10.1.4**

**7.4.10.1.5**

**7.4.10.2**

**7.4.10.2.1**

	2018 2 6 ( ) 2018 12 31
	2,702,090.48
	743,638.40

1

2018 2 6

2

1.50%

=

1.50%

**7.4.10.2.2**

	2018 2 6 ( ) 2018 12 31
	360,278.75

1

2018 2 6

2

0.20%

=

0.20%

**7.4.10.2.3**

	2018 2 6 ( ) 2018 12 31
	896,800.62
	627,707.49
	249,363.30
	1,773,871.41

1

2018 2 6

2

1.0%

=

1.0%

**7.4.10.3**

( )

( )

**7.4.10.4****7.4.10.4.1****7.4.10.4.2****7.4.10.5**

	2018 2 6 ( ) 2018 12 31	
	31, 203, 366. 97	263, 249. 72

1 2018 2 6

2

2018 12 31

451, 990. 07

**7.4.10.6****7.4.10.7****7.4.11****7.4.12 2018 12 31****7.4.12.1 /**

/

**7.4.12.2****7.4.12.3****7.4.12.3.1****7.4.12.3.2**

**7.4.13**

**7.4.13.1**

**7.4.13.2**

10%

10%

**7.4.13.2.1**

**7.4.13.2.2**

**7.4.13.2.3**

**7.4.13.2.4**

**7.4.13.2.5**

**7.4.13.2.6**

**7.4.13.3**

**7.4.13.3.1**

## 7.4.13.4

## 7.4.13.4.1

## 7.4.13.4.1.1

2018	12	31	6	6 -1	1-5	5		
			31,203,366.97	-	-	-	-	31,203,366.97
			451,990.07	-	-	-	-	451,990.07
			21,811.36	-	-	-	-	21,811.36
			-	-	-	-	-72,647,347.36	72,647,347.36
			90,000,000.00	-	-	-	-	90,000,000.00
			-	-	-	-	229,221.64	229,221.64
			-	-	-	-	-	-
			121,677,168.40	-	-	-	-72,876,569.00	194,553,737.40
			-	-	-	-	-	-
			-	-	-	-	249,144.75	249,144.75
			-	-	-	-	33,219.33	33,219.33
			-	-	-	-	166,096.51	166,096.51
			-	-	-	-	24,422.47	24,422.47
			-	-	-	-	250,000.00	250,000.00
			-	-	-	-	722,883.06	722,883.06
			121,677,168.40	-	-	-	-72,153,685.94	193,830,854.34

1 2018 2 6

2

## 7.4.13.4.1.2

**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	%

**7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

72,647,347.36

(ii)

( )

(iii)

(2)

## § 8

## 8.1

			%
1		72,647,347.36	37.34
		72,647,347.36	37.34
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		90,000,000.00	46.26
		-	-
7		31,655,357.04	16.27
8		251,033.00	0.13
9		194,553,737.40	100.00

## 8.2

## 8.2.1

A		-	-
B		-	-
C		26,584,765.24	13.72
D		-	-
E		-	-
F		-	-
G		17,422,323.12	8.99
H		-	-
I		-	-
J		16,610,391.00	8.57
K		12,029,868.00	6.21
L		-	-
M		-	-
N		-	-
O		-	-

P			
Q			
R			
S			
		72,647,347.36	37.48

**8.2.2****8.3**

1	600377		1,106,700	10,845,660.00	5.60
2	601939		1,473,300	9,384,921.00	4.84
3	600036		286,725	7,225,470.00	3.73
4	600660		294,943	6,718,801.54	3.47
5	600548		732,300	6,576,054.00	3.39
6	600048		549,400	6,477,426.00	3.34
7	000002		233,100	5,552,442.00	2.86
8	600987		611,450	5,001,661.00	2.58
9	600566		140,500	4,710,965.00	2.43
10	300196		484,100	4,274,603.00	2.21
11	000333		108,000	3,980,880.00	2.05
12	002311		81,910	1,897,854.70	0.98
13	600009		12	609.12	0.00

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

1	601939		11,139,133.66	5.75
2	600377		10,574,931.00	5.46
3	000910		8,726,565.05	4.50
4	600036		8,284,934.00	4.27
5	600519		8,189,277.00	4.22
6	600660		7,383,942.61	3.81
7	603589		6,845,885.46	3.53

8	600048		6,547,671.00	3.38
9	600548		5,945,739.50	3.07
10	600987		5,940,171.00	3.06
11	600566		5,733,393.11	2.96
12	000333		5,525,016.00	2.85
13	000651		5,379,119.00	2.78
14	000002		4,888,857.00	2.52
15	002311		3,981,340.90	2.05
16	002372		3,973,346.00	2.05
17	300196		3,872,937.00	2.00
18	600009		3,549,235.73	1.83
19	002304		3,003,673.00	1.55
20	600887		2,196,681.00	1.13

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

1	603589		7,964,996.18	4.11
2	600519		6,369,444.00	3.29
3	000910			

**8.5**

**8.6**

**8.7**

**8.8**

**8.12****8.12.1****8.12.2****8.12.3**

1		21, 811. 36
2		-
3		-
4		229, 221. 64
5		-
6		-
7		-
8		-
9		251, 033. 00

**8.12.4****8.12.5****8.12.6**

## § 9

### 9.1

( )					
2,474	82,694.36	15,010.80	0.01%	204,570,824.77	99.99%

### 9.2

		126,063.76	0.06%

### 9.3

		0
		0

### § 10

2018 2 6	204, 585, 835. 57
	-
:	-
"-"	-
	204, 585, 835. 57

2018 2 6

2018 2 6 2018 12

## § 11

### 11.1

2018 8 21 0:00      2018 9 14 17 00

104,109,503.80

50.89%

99.999999%

2018 9 17

2018 9 19

### 11.2

#### 11.2.1

2018 8 28

#### 11.2.2

### 11.3

### 11.4

2018 9 19

**11.5**

50,000.00

1

**11.6****11.7****11.7.1**

	2	107,459,541.87	65.44%	100,077.29	72.95%	-
	2	33,515,158.68	20.41%	17,805.54	12.98%	-
	1	23,224,529.90	14.14%	19,306.74	14.07%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1 - -1- - -	-	-	-	-	-

	-	-	1,217,000,000.00	62.19%	-	-
	-	-	740,000,000.00	37.81%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

**11.8 343 w 0.507 0 Td 0 1r 76.56 722.7104j ET11.8**

15			2018 4 18
16			2018 4 21
17			2018 5 8
18			2018 5 17
19			2018 5 31
20			2018 6 7
21			2018 6 15
22			2018 6 20
23			2018 6 22
24			2018 6 28
25			2018 6 30
26	2018 6 30		2018 6 30
27			2018 7 4
28	2018 2		2018 7 20
29			2018 8 2
30			2018 8 15

32			2018 8 17
33			2018 8 28
34	2018		2018 8 29
35			2018 8 31
36			2018 9 1
37			2018 9 19
38			2018 9 19
39			2018 9 19
40			2018 9 19
41	1	2018	2018 9 19
42			2018 9 22
43			2018 9 29
44			2018 10 9
45			2018 10 12
46			2018 10 13
47	2018	3	2018 10 25

---

48			2018 11 8
49			2018 12 19
50			2018 12 21
51			2018 12 27
52			2018 12 28

## § 12

### 12.1

**20%**

		20%						
	-	-		-	-	-	-	-
	1	2018 12	2018 6 31	100,022,500.00	0.00	0.00	100,022,500.00	48.89%
1								
2								
3								

### 12.2

## § 13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

<http://www.cxfund.com.cn>

2019 3 29