

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 27

2018 3 7

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	.....	12
4.3	.....	12
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	45
8.4	.....	46
8.5	.....	48
8.6	.....	48
8.7	.....	48

8.8	.....	48
8.9	.....	48
8.10	.....	48
8.11	.....	49
8.12	.....	49
§9	.....	50
9.1	.....	50
9.2	.....	50
9.3	.....	50
§10	.....	51
§ 11	.....	52
11.1	.....	52
11.2	.....	52
11.3	.....	52
11.4	.....	52
11.5	.....	52
11.6	.....	52
11.7	.....	52
11.8	.....	54
§12	.....	58
12.1	20%	58
12.2	.....	58
§13	.....	59
13.1	.....	59
13.2	.....	59
13.3	.....	59

§ 2

2.1

	004805
	004805
	2018 3 7
	121, 553, 595. 89

2.2

	× 20%
	× 80%+

2.3

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

	200120	100140

2.4

	www.cxfund.com.cn
	68 9
	55

2.5

		222 30
		17
		68 9

§ 3

3.1

3.1.1	2018 3 7 ()-2018 12 31
-------	-------------------------

3.2.2

1		2018	3	7			
		2018	3	7	2018	12	31
2						6	

3.2.3

§ 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

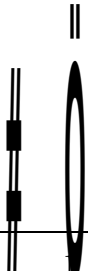
LOF

500

FOF

4.1.2

	LOF	2018 7	3	-	8
					2010 7
					LOF
					LOF

 <p>The diagram shows a vertical assembly. On the left, there are two small rectangular blocks stacked vertically. To their right is a larger circular component, possibly a lens or a disk, with a vertical line passing through its center. The entire assembly is positioned within the first cell of a table.</p>					
--	--	--	--	--	--

2

4.2

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018

10
25% 35%
50 20% 25% 300 25% 30% 500 33%

2018

2018

2018

4.4.2

0.8532 0.8532
-14.68% -15.61%

4.5

2019

A

2018

A

4.6

4.7

“ ”

1/2

4.8

1

2

3

4

5

4.9

§ 5

5.1

5.2

5.3

2018

	()
	(1)
	(2)
	(3)
	(4)
	(5) ()
	()
	222 30
	2019 3 25

§ 7

7.1

2018 12 31

		2018 12 31
	7.4.7.1	12, 586, 950. 71
		164, 763. 27
		26, 351. 34
	7.4.7.2	91, 534, 479. 75
		91, 534, 479. 75
		-
		-
		-
	7.4.7.3	-
	7.4.7.4	-
		393, 838. 40
	7.4.7.5	3, 017. 73
		-
		-
		-
	7.4.7.6	-
		104, 709, 401. 20
		2018 12 31
		-
		-
	7.4.7.3	-
		-
		466, 478. 36
		101, 518. 06
		135, 046. 25
		22, 507. 72
		-
	7.4.7.7	34, 283. 80
		-
		-

“ - ”			
	121, 553, 595. 89	-17, 844, 411. 48	103, 709, 184. 41
2018 3 7	2018 12 31		2018 3 7

7.1 7.4

7.4

7.4.1

(“ ”)

(“ ”)

(“ ”) [2017]828

229, 561, 960. 30

() () (18) 00014

2018 3 7

(

) (

)

(

)

(

)

80%-95%

80% 3% 5%

× 80% × 20%

2019 3 25

7.4.2

(“ ”)

7.4.3

2018 12 31 2018 3 7 () 2018 12 31

7.4.4

7.4.4.1

1 1 12 31
2018 3 7 () 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%

0.25%

7.4.4.11

1)

3

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
	12,586,950.71
	-
1	-
1-3	-
3	-
	-
	12,586,950.71

7.4.7.2

	2018 12 31		
	100,298,876.76	91,534,479.75	-8,764,397.01
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	100,298,876.76	91,534,479.75	-8,764,397.01

7.4.7.3

/

/

7.4.7.4**7.4.7.4.1****7.4.7.4.2**

7.4.7.5

	2018	12	31	2,931.83
--	------	----	----	----------

	229,561,960.30	229,561,960.30
	2,032,372.79	2,032,372.79
“ - ”	-110,040,737.20	-110,040,737.20
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	121,553,595.89	121,553,595.89

1

2 2017 12 4 2018 3 2

229,490,154.05

71,806.25

71,806.25

7.4.7.10

	-	-	-
	-9,378,439.49	-8,764,397.01	-18,142,836.50
	44,702.32	253,722.70	298,425.02
	-45,387.37	-59,369.92	-104,757.29
	90,089.69	313,092.62	403,182.31
	-	-	-
	-9,333,737.17	-8,510,674.31	-17,844,411.48

7.4.7.11

	2018 3 7 () 2018 12 31
	378,350.49
	-
	-
	6,838.35
	216.04
	385,404.88

7.4.7.12**7.4.7.12.1**

--	--

	2018 3 7 ()	2018 12 31
		100,744,145.53
		110,067,735.56
		-9,323,590.03

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 3 7 ()	2018 12 31
		1,131,750.38
		-
		1,131,750.38

7.4.7.20

	2018 3 7 () 2018 12 31
	50,000.00
	190,000.00
	764.00
	240,764.00

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

“ ”	
“ ”	

1

2

[2018]1905

15.15%

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 3 7 () 2018 12 31
	1, 576, 466. 43
	1, 109, 360. 33

1 2018 3 7

2 × 1. 50%

=

× 1. 50%

7.4.10.2.2

	2018 3 7 () 2018 12 31
	262, 744. 44

--	--

1 2018 3 7

2 × 0.25%

= × 0.25%

7.4.10.3 ()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

	2018 3 7 ()	2018 12 31
	12,586,950.71	378,350.49

1 2018 3 7

2 “ ”

2018 12 31 164,763.27

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2018 12 31

7.4.12.1 /

7.4.12.1.1										
601860		2018 12	2019 20 1 3		3.14	3.14	15,970	50,145.80	50,145.80	-

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		
	12, 586, 950. 71	-	-	-	-	12, 586, 950. 71
	164, 763. 27	-	-	-	-	164, 763. 27
	26, 351. 34	-	-	-	-	26, 351. 34
	-	-	-	-	-91, 534, 479. 75	91, 534, 479. 75
	-	-	-	-	393, 838. 40	393, 838. 40

	-	-	-	-	3,017.73	3,017.73
	12,778,065.32	-	-	-	91,931,335.88	104,709,401.20
	-	-	-	-	466,478.36	466,478.36
	-	-	-	-	101,518.06	101,518.06
	-	-	-	-	135,046.25	135,046.25
	-	-	-	-	22,507.72	22,507.72
	-	-	-	-	34,283.80	34,283.80
	-	-	-	-	240,382.60	240,382.60
	-	-	-	-	1,000,216.79	1,000,216.79
	12,778,065.32	-	-	-	90,931,119.09	103,709,184.41

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
-			%
	91,534,479.75		88.26

	91,534,479.75	88.26

7.4.13.4.3.2

	95%		
		2018	12 31
	VaR 3.40%		-3,530,363.50

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2018 12 31

91,484,333.95

50,145.80

(ii)

()

(iii)

(2)

§ 8

8.1

			%
1		91,534,479.75	87.42
		91,534,479.75	87.42
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		12,751,713.98	12.18
8		423,207.47	0.40
9		104,709,401.20	100.00

8.2

8.2.1

A		-	-
B		-	-
C		61,199,097.51	59.01
D		-	-
E		-	-
F		2,720,000.00	2.62
G		-	-
H		-	-
I		3,857,686.58	3.72
J		15,377,761.20	14.83
K		-	-
L		-	-
M		-	-

N			
O			
P			
Q			
R		8,379,934.46	8.08
S			
		91,534,479.75	88.26

8.2.2

8.3

1	600373		380,038	4,944,294.38	4.77
2	000333		130,100	4,795,486.00	4.62
3	600438		500,080	4,140,662.40	3.99
4	000568		100,470	4,085,110.20	3.94
5	002304		41,435	3,924,723.20	3.78
6	600660		170,201	3,877,178.78	3.74
7	600406		208,186	3,857,686.58	3.72
8	601318		68,200	3,826,020.00	3.69
9	600741		207,600	3,819,840.00	3.68
10	000100	TCL	1,550,000	3,797,500.00	3.66
11	600332		106,000	3,790,560.00	3.65
12	000858		74,400	3,785,472.00	3.65
13	000895		160,037	3,775,272.83	3.64
14	600809		106,000	3,715,300.00	3.58
15	600535		192,040	3,687,168.00	3.56
16	600566		109,200	3,661,476.00	3.53
17	000651		102,500	3,658,225.00	3.53
18	601288		978,000	3,520,800.00	3.39
19	601601		123,100	3,499,733.00	3.37
20	600977		239,919	3,435,640.08	3.31
21	601818		800,000	2,960,000.00	2.85
22	600690		200,000	2,770,000.00	2.67
23	601607		160,000	2,720,000.00	2.62
24	601238		150,000	1,543,500.00	1.49
25	601336		36,010	1,521,062.40	1.47

26	600519		2,000	1,180,020.00	1.14
27	603868		30,000	1,145,400.00	1.10
28	601860		15,970	50,145.80	0.05
29	603185		941	46,203.10	0.04

8.4

8.4.1

2% 20

1	000100	TCL	7,775,657.78	7.50
2	600809		7,433,630.72	7.17
3	600519		6,979,888.95	6.73
4	600535		6,529,205.40	6.30
5	300251		6,500,825.20	6.27
6	000333		6,113,644.00	5.89
7	600373		5,907,667.37	5.70
8	601601		5,779,482.21	5.57
9	000568		5,499,396.82	5.30
10	600867		5,469,728.95	5.27
11	000651		5,235,251.00	5.05
12	600332		5,228,529.00	5.04
13	600741		5,169,461.00	4.98

01 ef17052EM

27	002640		4, 141, 305. 00	3. 99
28	600438		4, 112, 206. 24	3. 97
29	600406		3, 992, 244. 76	3. 85
30	601888		3, 753, 751. 08	3. 62
31	601288		3, 640, 938. 00	3. 51
32	002027		3, 550, 356. 98	3. 42
33	300182		3, 389, 752. 00	3. 27
34	600977		3, 224, 866. 20	3. 11
35	601607		3, 185, 486. 00	3. 07
36	300122		3, 184, 700. 00	3. 07
37	601818		3, 087, 000. 00	2. 98
38	002311		2, 825, 353. 45	2. 72
39	601336		2, 697, 574. 10	2. 60
40	002572		2, 312, 513. 00	2. 23
41	601628		2, 196, 700. 00	2. 12

“ ”

8.4.2**2% 20**

1	300251		5, 545, 788. 17	5. 35
2	600519		5, 025, 639. 50	4. 85
3	603288		4, 728, 993. 25	4. 56
4	600036		4, 627, 871. 00	4. 46
5	000963		4, 573, 318. 73	4. 41
6	600104		4, 331, 543. 75	4. 18
7	600867		4, 091, 393. 38	3. 95
8	002024		4, 079, 203. 00	3. 93
9	600398		3, 844, 043. 41	3. 71
10	601888		3, 779, 591. 00	3. 64
11	000100	TCL	3, 566, 783. 64	3. 44
12	002027		3, 503, 885. 00	3. 38
13	002640		3, 232, 503. 00	3. 12
14	600809		3, 066, 245. 99	2. 96
15	300122		2, 904, 331. 00	2. 80
16	300182		2, 565, 308. 00	2. 47
17	002311		2, 472, 490. 20	2. 38

18	600276		2,325,950.40	2.24
19	002572		2,298,041.52	2.22
20	601628		2,072,882.00	2.00

“ ”

8.4.3

	210,366,612.32
	100,744,145.53

“ ” “ ”

8.5

8.6

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****8.12.3**

1		26,351.34
2		393,838.40
3		-
4		3,017.73
5		-
6		-
7		-

8

§ 9

9.1

()					
1,318	92,225.79	0.00	0.00%	121,553,595.89	100.00%

9.2

	0.00	0.00%

9.3

	0

0

§ 10

2018 1 3 9—7 8t	229, 561, 960. 30
	2, 032, 372. 79
:	110, 040, 737. 20
"_"	-
	121, 553, 595. 89

2018 3 7

2018 3 7 2018 12

§ 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

	2	134,694,312.57	43.37%	125,440.70	52.81%	-
	2	113,850,742.96	36.66%	60,489.55	25.47%	-
	1	62,051,694.06	19.98%	51,583.79	21.72%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	-	-	614,800,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

1

2

2

<1998>29

[2007]48

1

a

b

c

d

2

11.8

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1

5			2018 1 23
6			2018 2 1
7			2018 2 6
8			2018 2 7
9			2018 2 10
10			2018 3 8
11			2018 3 15
12			2018 3 29
13			2018 3 29
14			2018 3 30
15			2018 4 18
16			2018 4 21
17			2018 5 7
18			2018 5 8

21			2018 5 31
22			2018 6 7
23			2018 6 15
24			2018 6 20
25			2018 6 22
26			2018 6 28

27

2018 6 30 27

40			2018 9 22
41			2018 9 29
42			2018 10 9
43			2018 10 12
44			2018 10 13
45	2018 1		2018 10 20
46	2018 3		2018 10 25
47	“ ”		2018 10 29
48			2018 11 8
49			2018 12 21
50			2018 12 27
51			2018 12 28

§ 12

12.1

20%

20%

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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2019 3 29