

2018

2018 12 31

2019 3 29

§ 1

2019 3 26

2018 8 31

2018 12 31

**1.1**

## § 2

### 2.1

	006174
	006174
	2018 8 31
	507,005,516.15

### 2.2


### 2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798

### 2.4

	www.cxfund.com.cn
	68 9

---

	2
--	---

## § 3

## 3.1

3.1.1	2018 8 31 ( )-2018 12 31
	2,974,744.16
	4,833,326.48
	0.0139
	1.54%
3.1.2	2018
	0.0092
	514,833,326.48
	1.0154

1 2018 8 31

2

3

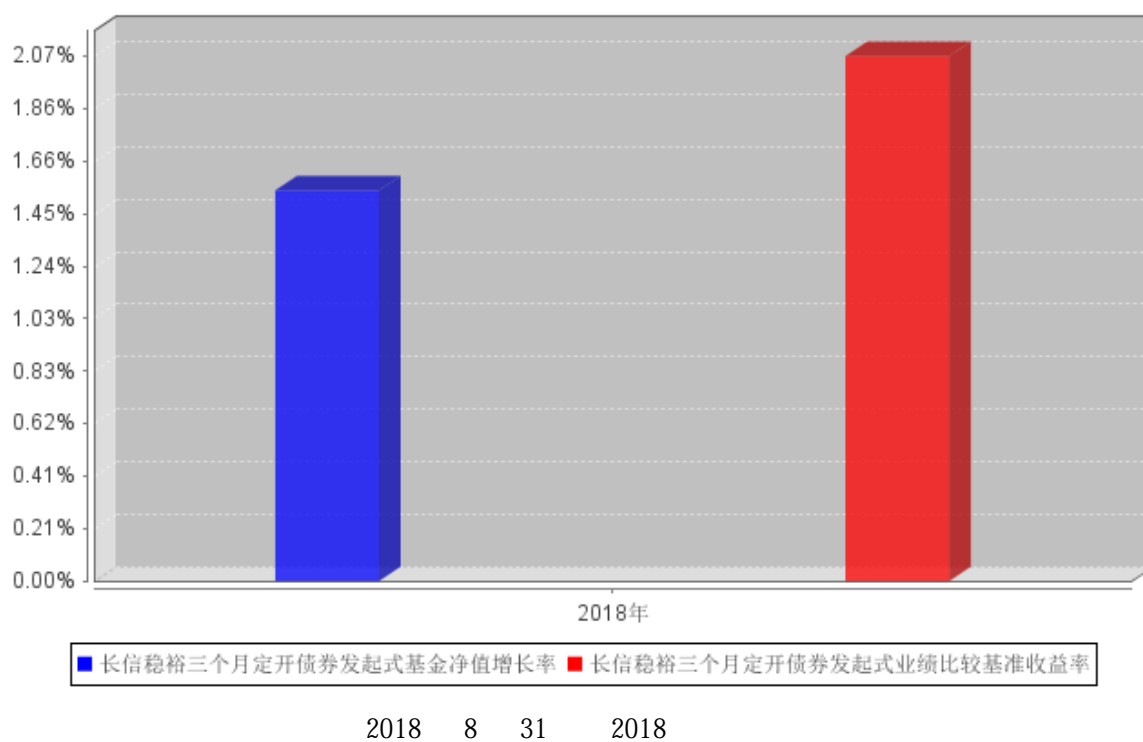
## 3.2

## 3.2.1

	1.36%	0.04%	1.99%	0.05%	-0.63%	-0.01%
	1.54%	0.04%	2.07%	0.05%	-0.53%	-0.01%



### 3.2.3



### 3.3

2018 8 31

§ 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

		2018 8 31	-	8	2010 7
		2018 12 5	-	6	2013

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	LOF				LOF
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1

/

2

**4.2**

2

5 1

3

4

5

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2018 10  
65bp 118bp  
AAA

**4.4.2**

2018 12 31 1.0154 1.54%  
2.07%

**4.5**

2019 PMI

**4.6**

1/2

§ 5

5.1

5.2

5.3

**§ 6**

2018

19 P00123

## § 7

## 7.1

2018 12 31

	2018 12 31
	473,091.70
	-
	1,897.46
	581,781,000.00
	-
	-
	581,781,000.00
	-
	-
	-
	-
	8,934,878.01
	-
	-
	-
	-
	591,190,867.17
	2018 12 31
	-
	-
	-
	75,900,000.00
	51,302.71
	-
	119,554.09
	39,851.34
	-
	13,833.89
	81,915.73
	11,082.93

2018

-
-
140,000.00
76,357,540.69
507,005,516.15
7,827,810.33
514,833,326.48
591,190,867.17

1.0154 507,005,516.15

12 31 2018 8

8 12 31

31 ( ) 2018 12
31
6,032,602.70

Íp"\$%Ñwn ŒF C^H 3=½Ct C,,x CŒ Ísf d c1 ÀT



	507,005,516.15	7,827,810.33	514,833,326.48
	2018 8 31	2018 12 31	2018 8 31

31

7.1 7.4

\_\_\_\_\_

**7.4**

**7.4.1**

(

(

(

[2018]1038

310,000,000.00

( )

( )

(18) 00019

2018 8 31

(

)

10

80%

10

10

( )

5%

( )

### 7.4.2

(

### 7.4.3

2018 12 31 2018 8 31 ( ) 2018 12 31

### 7.4.4

#### 7.4.4.1

1 1 12 31 2018 8 31 ( ) 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**

0.30%

0.10%

#### **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**

(	
(	
(	
(	
( ) (	
( ) (	
(	

1

2

[2018]1905

15.15%



×0.10%÷

**7.4.8.3 ( )**

2018 8 31 ( ) 2018 12 31						
	-	-	-	-	146,980,000.00	55,241.89

**7.4.8.4****7.4.8.4.1**

		2018 8 31 ( ) 2018 12 31			
	2018 8 31				
31		10,000,000.00			
		-			
/		-			
		-			
/		-			
		10,000,000.00			
		1.97%			

**7.4.8.4.2****7.4.8.5**

		2018 8 31 ( ) 2018 12 31			
		473,091.70		47,357.95	

1 2018 8 31

2

2018 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**

**7.4.9.3.2**

	2018	12	31					
	75,900,000.00			2019	1	2	2019	1    3
								/

## § 8

### 8.1

			%
1		-	-
		-	-
2		-	-
3		581,781,000.00	98.41
		581,781,000.00	98.41
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		473,091.70	0.08
8		8,936,775.47	1.51
9		591,190,867.17	100.00

### 8.2

#### 8.2.1

#### 8.2.2

### 8.3

### 8.4

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

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

**8.4.3****8.5**

1		-	-
2		-	-
3		20,266,000.00	3.94
		20,266,000.00	3.94
4		196,385,000.00	38.15
5		80,240,000.00	15.59
6		284,890,000.00	55.34
7		-	-
8		-	-
9		-	-
10		581,781,000.00	113.00

**8.6**

1	101800247	18	MFN001	200,000	20,820,000.00	4.04
2	101800295	18	MFN002	200,000	20,786,000.00	4.04
3	101800498	18	MFN004	200,000	20,568,000.00	4.00
4	101800371	18	MFN002	200,000	20,548,000.00	3.99
5	101800653	18	MFN001	200,000	20,490,000.00	3.98

**8.7****8.8****8.9**

**8.10****8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		1, 897. 46
2		-
3		-
4		8, 934, 878. 01
5		-
6		-
7		-
8		-
9		8, 936, 775. 47

**8.11.4****8.11.5**

## 8.11.6

§ 9

9.1

( )					
2	253,502,758.08	507,005,516.15	100.00%	0.00	0.00%

9.2

				0.00	0.00%
--	--	--	--	------	-------

9.3

					0
					0

9.4

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

## § 10

2018 8 31	310,000,000.00
	197,005,516.15
:	-
"-"	-
	507,005,516.15

2018 8 31

2018 8 31 2018 12

31

§ 11

2018 8 28

2018 4 19

,000.00

1






2

§ 12

12.1

20%

		20%					
		2018 8					
1	2018 31 2018 12 31	300,000,000.00	197,005,516.15	0.00	497,005,516.15	98.03%	
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2019 3 29