

FOF

2018

2018 12 31

2019 3 29

§ 1

2019 3 26

2018 9 5

2018 12 31

	35%* +65%*
	FOF

2.3

	021-61009999	0755-83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755-83195201

2.4

	www.cxfund.com.cn
	7088 68 9

§ 3

3.1

3.1.1	2018 9 5 ()-2018 12 31
	3,050,825.50
	2,864,402.97
	0.0377
	1.90%
3.1.2	2018
	0.0190
	18,674,567.05
	1.0190

1 2018 9 5

2

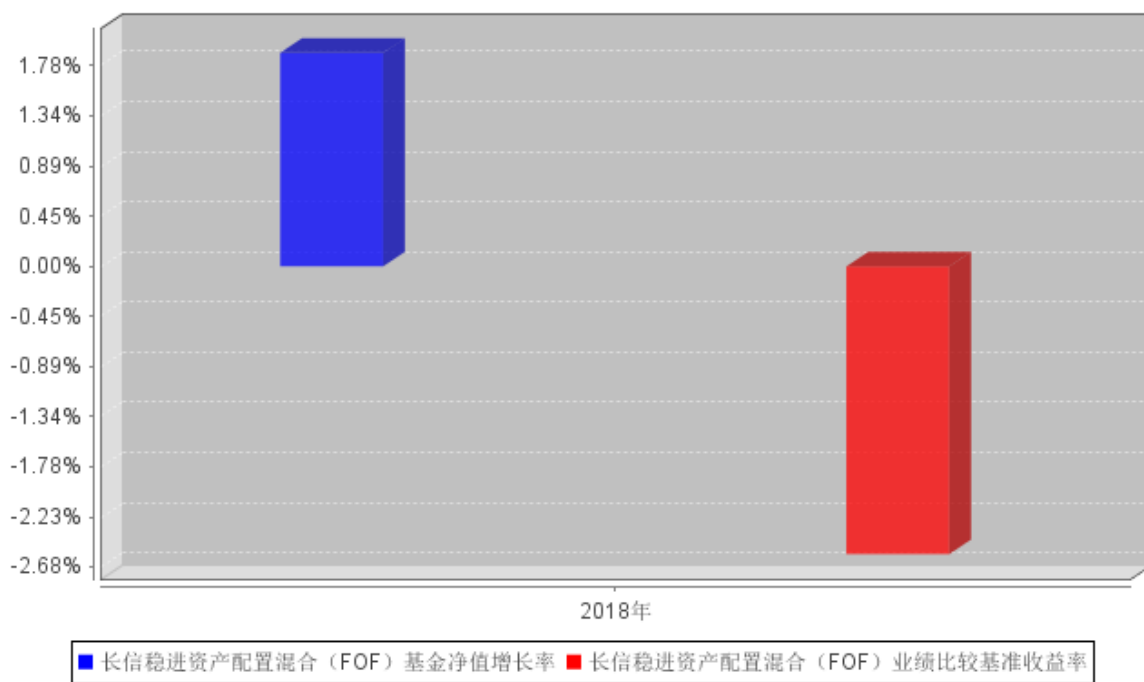
3

3.2

3.2.1

	-0.08%	0.11%	-2.85%	0.58%	2.77%	-0.47%
	1.90%	0.16%	-2.56%	0.55%	4.46%	-0.39%

3.2.3



2018 9 5 2018

3.3

2018 9 5

FOF

4.1.2

	FOF	2018 9 5	-	6	2012 FOF/MOM 2016 FOF
					10 FOF

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

A

2018 4

4

4.4.2

2018	12	31	1.0190	1.0190
		1.90%	-2.56%	

4.5

2019

4.6

1/2

4.7

1

3

2

3

4

5

4.8

2018 10 9 2018 12 29

§ 5

5.1

5.2

5.3

§ 6

2018

2019

61399737_B09

§ 7

7.1

FOF

2018 12 31

	2018 12 31
	1, 536, 964. 04
	22, 223. 13
	13, 034. 16
	14, 775, 218. 95
	-
	14, 775, 218. 95
	-
	-
	-
	-
	-
	2, 603, 160. 96
	-0. 88
	-
	29, 256. 23
	-
	285. 10
	18, 980, 141. 69
	2018 12 31
	-
	-
	-
	-
	-
	-
	154, 000. 04
	7, 126. 79
	3, 137. 58
	-
	930. 38
	-
	-

5.	-	2,974,399.38
		362,498.74
1		167,057.77
2		45,091.03
3		-
4		6,839.72
5		-
		-
6		-
7		143,510.22
	-	2,864,402.97
		-
	-	2,864,402.97
	2018 9 5	2018 12 31
		2018 9 5

7.3

FOF

2018 9 5 () 2018 12 31

	2018 9 5 () 2018 12 31		
	439,524,968.38	-	439,524,968.38
	-	2,864,402.97	2,864,402.97
	-421,198,641.68	-2,516,162.62	-423,714,804.30
-			
1.	4,204,549.47	84,000.12	4,288,549.59
2.	-425,403,191.15	-2,600,162.74	-428,003,353.89
	-	-	-
	18,326,326.70	348,240.35	18,674,567.05

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2018 9 5 2018 12 31

2018 9 5

7.1 7.4

7.4

7.4.1

FOF (

[2018]706

FOF

2018 7

16 2018 8 31

(

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18 00020

2018 9 5

439,417,396.22

107,572.16

439,524,968.38

439,524,968.38

QDII

80%

QDII

20%-50%

5%

35%*

+65%*

7.4.2

—

2

3

XBRL

3 <

>

7.4.3

2018 12 31

2018 9 5

2018 12 31

7.4.4

7.4.4.1

1 1 12 31

2018 9 5

2018 12 31

7.4.4.2

7.4.4.3

(1)

(2)

7.4.4.4

7.4.4.5

7.4.4.7

7.4.4.8

/

/

/

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / () / /

(8) / ()

(9) /

(10)

(11) /

(12)

7.4.4.10

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

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3‰

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.7

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 9 5 () 2018 12 31

7.4.8.1.4

	2018 9 5 () 2018 12 31	
	54,440,046.82	100.00%

7.4.8.1.5**7.4.8.1.6****7.4.8.2****7.4.8.2.1**

	2018 9 5 () 2018 12 31	
		167,057.77
		30,612.72

0 0.8%

H E×0.8%÷

H

E

E 0

7.4.8.2.2

	2018 9 5 () 2018 12 31	
		45,091.03

0 0.2%

H E×0.2%÷

H

E

E 0

7.4.8.3

()

()

7.4.8.4

7.4.8.4.1

7.4.8.4.2

7.4.8.5

	2018 9 5 () 2018 12 31	
	1,536,964.04	143,924.08

2018 12 31

7.4.8.6

7.4.8.7

7.4.8.7.1

7,923,482.87

42.43%

7.4.8.7.2

	2018 9 5 () 2018 12
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	31
	0.00
	205.29
	288.41
	7,907.73
	2,374.26

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

§ 8

8.1

			%
1		-	-
		-	-
2		14,775,218.95	77.85
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,559,187.17	8.21
8		2,645,735.57	13.94
9		18,980,141.69	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

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**

FOF

A

QDII

20~50%

8.12.2

1	004614	A		3,482,312.73	3,584,692.72	19.20	
2	519985	A		3,010,493.72	3,570,445.55	19.12	
3	003869			3,165,842.38	3,547,326.39	19.00	
4	519152	A		1,575,735.29	1,900,336.76	10.18	
5	005134	A		805,710.93	805,710.93	4.31	
6	510500	500ETF		141,100.00	628,036.10	3.36	
7	510300	300ETF		161,500.00	494,028.50	2.65	
8	510900	(QDII-ETF)		130,000.00	141,700.00	0.76	
9	512000	ETF		150,500.00	102,942.00	0.55	

8.13**8.13.1****8.13.2****8.13.3**

1		13,034.16
2		2,603,160.96
3		-
4		-0.88
5		29,256.23
6		285.10
7		-
8		-
9		2,645,735.57

8.13.4**8.13.5****8.13.6**

§ 9

9.1

()					
1,498	12,233.86	0.00	0.00%	18,326,326.70	100.00%

9.2

		0.00	0.00%

9.3

		0
		0

§ 10

2018 9 5	439,524,968.38
	4,204,549.47
:	425,403,191.15
"_"	-
	18,326,326.70

2018 9 5

2018 9 5

2018 12

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

11.6

() 40,000.00

1

11.7

§ 12

12.1

20%

20%

12.2

2019 3 29