

2018

2018 12 31

2019 3 29

§ 1

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	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
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	.....	47.....
8.1	.....	47
8.2	.....	47
8.3	.....	47
8.4	.....	47
8.5	.....	48
8.6	.....	48
8.7	.....	48

8.8	.....	48
8.9	.....	48
8.10	.....	49
8.11	.....	49
§9	.....	51.....
9.1	.....	51
9.2	.....	51
9.3	.....	51
9.4	.....	51
§10	.....	52.....
§ 11	.....	53.....
11.1	.....	53
11.2	.....	53
11.3	.....	53
11.4	.....	53
11.5	.....	53
11.6	.....	53
11.7	.....	53
11.8	.....	56
§12	.....	60.....
12.1	.....	20% ..... 60
12.2	.....	60
§13	.....	61.....
13.1	.....	61
13.2	.....	61
13.3	.....	61

## § 2

## 2.1

	004887
	004887
	2017 11 3
	2,110,000,000.00

## 2.2


## 2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	9	68 18

	200120	200336

## 2.4

	www.cxfund.com.cn
	68 9
	18

## 2.5

		222 30
		68 9

## § 3

## 3.1

3.1.1	2018	2017 11 3 ( )-2017 12 31
	81,320,314.59	14,223,625.34
	98,144,154.34	14,145,530.34
	0.0465	0.0067
	4.56%	0.67%
	4.67%	0.67%
3.1.2	2018	2017
	51,233,939.93	14,145,530.34
	0.0243	0.0067
	2,177,979,684.68	2,124,145,530.34
	1.0322	1.0067
3.1.3	2018	2017
	5.37%	0.67%

1

2

3

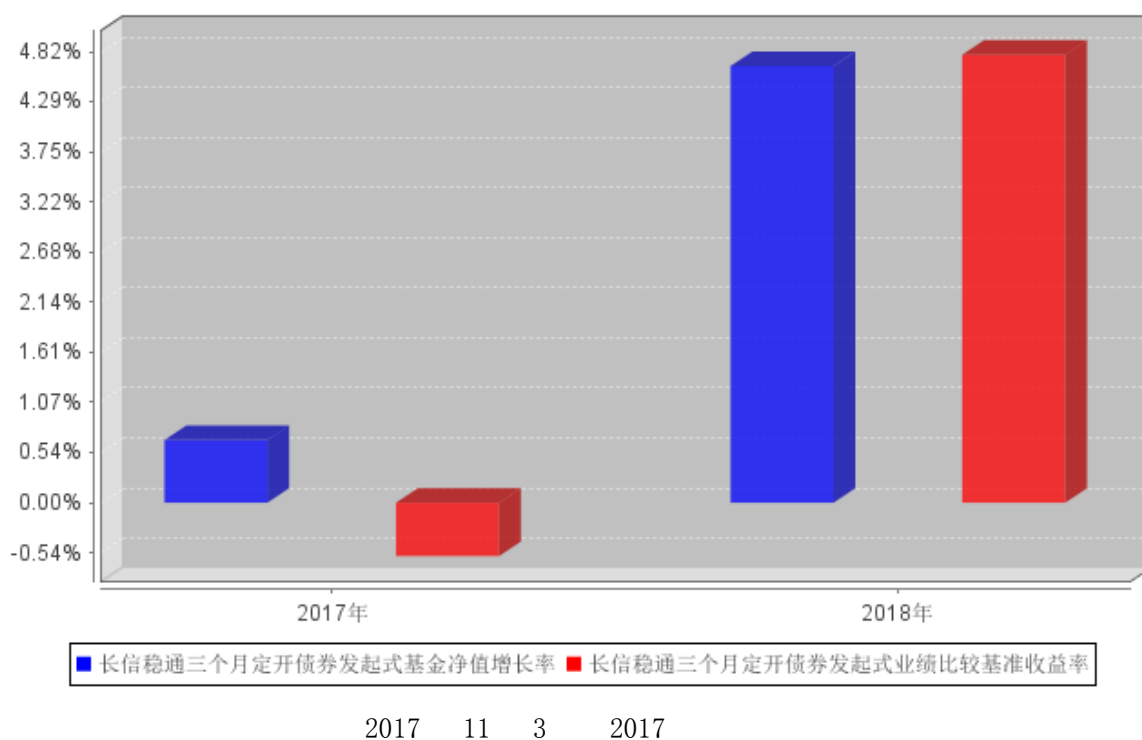
## 3.2

## 3.2.1

	0.96%	0.03%	1.99%	0.05%	-1.03%	-0.02%
	2.26%	0.03%	2.57%	0.06%	-0.31%	-0.03%
	4.67%	0.03%	4.79%	0.07%	-0.12%	-0.04%
	5.37%	0.02%	4.19%	0.07%	1.18%	-0.05%



## 3.2.3



## 3.3

	10				
2018	0.210	44,310,000.00	-	44,310,000.00	
2017	-	-	-	-	
	0.210	44,310,000.00	-	44,310,000.00	

4.8

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

64

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LOF

500

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## 4.1.2

		2017 11 3	-	8	2010 7

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142bp 9

129bp

#### 4.4.2

2018 12 31

1.0322

1.0532

4.67%

4.79%

#### 4.5

2019

TMLF

#### 4.6

4.7

4.8

			10				
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15 61

1	2018 6 21	2018 6 21	0.210	44,310,000.00	-	44,310,000.00	
	-	-	0.210	44,310,000.00	-	44,310,000.00	

1

3

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3

4

5

4.9

§ 5

5.1

2018

5.2

2018

1

44,310,000.00

5.3

2018



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## § 7

## 7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	5,780,151.06	1,990,497,711.21
		-	854,872.66
		-	4,011.18
	7.4.7.2	2,051,293,500.00	116,742,600.00
		-	-
		-	-
		2,051,293,500.00	116,742,600.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	79,200,358.80	-
		-	-
	7.4.7.5	43,008,538.75	17,837,716.97
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		2,179,282,548.61	2,125,936,912.02
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	1,000,000.00
		-	1,271.42
		-	-
		553,916.86	540,201.86
		184,638.96	180,067.31
		-	-
	7.4.7.7	24,073.30	-
		291,234.81	-
		-	-158.91





-			
	2,110,000,000.00	67,979,684.68	2,177,979,684.68
	2017 11 3 ( ) 2017 12 31		
	2,110,000,000.00	-	2,110,000,000.00
		14,145,530.34	14,145,530.34
		-	-
-		-	-
1.		-	-
2.		-	-
		-	-
	2,110,000,000.00	14,145,530.34	2,124,145,530.34
	2018 1 1	2018 12 31	2017 11

3

7.1 7.4

7.4

7.4.1

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2,110,000,000.00 ( ) ( )

(17) 00487 2017 11 3

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### 7.4.2

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### 7.4.3

2017 12 31 2018 12 31

24 61

2017 11 3 ( ) 2017 12 31 2018

#### 7.4.4

##### 7.4.4.1

1 1 12 31 2017  
11 3 ( ) 2017 12 31

##### 7.4.4.2

##### 7.4.4.3

1)

2)

##### 7.4.4.4

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#### 7.4.4.5

1)

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2)

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#### 7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ( )

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7.4.4.10

0.30%

0.10%

7.4.4.11

1)

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3)

4)

5)

7.4.4.12

7.4.4.13

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2015 1

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( [2014]24 )

(

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7.4.5

7.4.5.1

7.4.5.2

## 7.4.5.3

## 7.4.6

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

20%

## 7.4.7

## 7.4.7.1

	2018 12 31	2017 12 31
	5,780,151.06	497,711.21
	-	1,990,000,000.00
1	-	-
1-3	-	1,190,000,000.00
3	-	800,000,000.00
	-	-
	5,780,151.06	1,990,497,711.21

## 7.4.7.2

	2018 12 31

		-	-	-	-
	-	-	-	-	-
		-	-	-	-
		2,034,547,755.25	2,051,293,500.00	16,745,744.75	
		2,034,547,755.25	2,051,293,500.00	16,745,744.75	
		-	-	-	-
		-	-	-	-
		-	-	-	-
		2,034,547,755.25	2,051,293,500.00	16,745,744.75	
		2017 12 31			
		-	-	-	-
	-	-	-	-	-
		116,820,695.00	116,742,600.00	-78,095.00	
		-	-	-	-
		116,820,695.00	116,742,600.00	-78,095.00	
		-	-	-	-
		-	-	-	-
		-	-	-	-
		116,820,695.00	116,742,600.00	-78,095.00	

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

		2018 12 31	
		-	-
		79,200,358.80	-
		79,200,358.80	-
		2017 12 31	
		-	-
		-	-

	-	-
--	---	---

## 7.4.7.4.2

## 7.4.7.5

	2018 12 31	2017 12 31
	817.36	99.68
	-	14,984,033.53
	-	-
	-	384.70
	42,910,817.54	2,853,197.26
	-	-
	96,903.85	-
	-	-
	-	-
	-	1.80
	43,008,538.75	17,837,716.97

## 7.4.7.6

## 7.4.7.7

	2018 12 31	2017 12 31
	-	-
	24,073.30	-
	24,073.30	-

## 7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	-
	180,000.00	70,000.00
	60,000.00	-
	9,000.00	-

	249,000.00	70,000.00
--	------------	-----------

## 7.4.7.9

	2018 1 1		2018 12 31	
	2,110,000,000.00		2,110,000,000.00	
			-	-
-			-	-
/			-	-
/			-	-
			-	-
-			-	-
	2,110,000,000.00		2,110,000,000.00	

## 7.4.7.10

	14,223,625.34	-78,095.00	14,145,530.34
	81,320,314.59	16,823,839.75	98,144,154.34
	-	-	-
	-	-	-
	-	-	-
	-44,310,000.00	-	-44,310,000.00
	51,233,939.93	16,745,744.75	67,979,684.68

## 7.4.7.11

	2018 1 1		2018 12		2017 11 3 ( )		
	31				2017 12 31		
			78,036.07				52,550.80
			12,179,166.46				14,984,033.53
			-				-
			172.97				1,038.68
			28.23				4.87
			12,257,403.73				15,037,627.88

7.4.7.12

7.4.7.12.1

7.4.7.13

7.4.7.13.1

	2018 1 1 31	2018 12 31	2017 11 3 ( ) 2017 12 31
---		-861,506.98	-

7.4.7.15

7.4.7.15.1

---

7.4.7.15.2

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7.4.7.16

7.4.7.17

	2018 1 1 2018 12 31	2017 11 3 ( ) 2017 12 31
1.	16,823,839.75	-78,095.00
---	-	-
---	16,823,839.75	-78,095.00
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	16,823,839.75	-78,095.00

7.4.7.18

7.4.7.19

	2018 1 1 2018 12 31	2017 11 3 ( ) 2017 12 31
	-	2,018.15
	16,262.50	-
	-	-
	-	-
	-	-

	16,262.50	2,018.15
--	-----------	----------

## 7.4.7.20

	2018	1	1	2018	12	2017	11	3	(	)
			31				2017	12	31	
				60,000.00						-

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

	2018 1 1			2018 12 31			2017 11 3 ( ) 2017	
							12 31	
	-			-			69,000,000.00	
							94.52%	

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2018 1 1			2018 12			2017 11 3 ( )	
--	----------	--	--	---------	--	--	---------------	--

	31	2017 12 31
	6,456,309.00	1,009,175.95
	-	-

0.30%

=

## 7.4.10.2.2

	2018 1 1 31	2018 12 31	2017 11 3 ( ) 2017 12 31
	2,152,103.03		336,392.00

0.10%

=

## 7.4.10.3

( )

( )

## 7.4.10.4

## 7.4.10.4.1

	2018 1 1 31	2018 12 31	2017 11 3 ( ) 2017 12 31
2017 11 3		-	10,000,000.00
	10,000,000.00		-
/		-	-
		-	-
/		-	-
	10,000,000.00		10,000,000.00
		0.47%	0.47%

## 7.4.10.4.2

## 7.4.10.5

	2018 1 1		2018 12 31		2017 11 3 ( ) 2017	
					12 31	
	5,780,151.06		78,036.07		497,711.21	52,550.80

2018 12 31 (2017 12 31

854,872.66 )

## 7.4.10.6

## 7.4.10.7

## 7.4.11

			10				
1	2018 6 21	2018 6 21	0.210	44,310,000.00	-	44,310,000.00	
	-	-	0.210	44,310,000.00	-	44,310,000.00	

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

	2018 12 31	2017 12 31
A-1	202,040,000.00	0.00
A-1	0.00	0.00
	211,061,000.00	116,742,600.00
	413,101,000.00	116,742,600.00

## 7.4.13.2.2

## 7.4.13.2.3

## 7.4.13.2.4

	2018 12 31	2017 12 31
AAA	1,638,192,500.00	0.00
AAA	0.00	0.00
	0.00	0.00
	1,638,192,500.00	0.00

## 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	6	6 -1	1-5	5		
------------	---	------	-----	---	--	--

31						
	5,780,151.06	-	-	-	-	5,780,151.06
	736,250,000.00	307,694,000.00	1,007,349,500.00	-	-	-2,051,293,500.00
	79,200,358.80	-	-	-	-	79,200,358.80
	-	-	-	-	43,008,538.75	43,008,538.75
	-	-	-	-	-	-
	821,230,509.86	307,694,000.00	1,007,349,500.00	-43,008,538.75	-	2,179,282,548.61
	-	-	-	-	553,916.86	553,916.86
	-	-	-	-	184,638.96	184,638.96
	-	-	-	-	24,073.30	24,073.30
	-	-	-	-	291,234.81	291,234.81
	-	-	-	-	249,000.00	249,000.00
	-	-	-	-	1,302,863.93	1,302,863.93
	821,230,509.86	307,694,000.00	1,007,349,500.00	-41,705,674.82	-	2,177,979,684.68
2017 12	6	6 -1	1-5	5		

31						
	1,990,497,711.21	-	-	-	-	1,990,497,711.21
	854,872.66	-	-	-	-	854,872.66
	4,011.18	-	-	-	-	4,011.18
	116,742,600.00	-	-	-	-	116,742,600.00
	-	-	-	-	-	-
	-	-	-	-	17,837,716.97	17,837,716.97
	-	-	-	-	-	-
	2,108,099,195.05	-	-	-	17,837,716.97	2,125,936,912.02
	-	-	-	-	-	-
	1,000,000.00	-	-	-	-	1,000,000.00
	-	-	-	-	1,271.42	1,271.42
	-	-	-	-	540,201.86	540,201.86
	-	-	-	-	180,067.31	180,067.31
	-	-	-	-	-158.91	-158.91

					70,000.00	70,000.00
	1,000,000.00				791,381.68	1,791,381.68
	2,107,099,195.05				17,046,335.29	2,124,145,530.34

## 7.4.13.4.1.2

		2018 12 31			2017 12 31		
	27	4,667,134.53			92,165.95		
	27	-4,667,134.53			-92,165.95		

## 7.4.13.4.2

## 7.4.13.4.3

VaR (Value at Risk)

12 31

## 7.4.13.4.3.1

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	2018 12 31		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	2,051,293,500.00	94.18	116,742,600.00	5.50
	-	-	-	-
	-	-	-	-
	-	-	-	-
	2,051,293,500.00	94.18	116,742,600.00	5.50

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(2)

## § 8

## 8.1

			%
1		-	-
		-	-
2		-	-
3		2,051,293,500.00	94.13
		2,051,293,500.00	94.13
		-	-
4		-	-
5		-	-
6		79,200,358.80	3.63
		-	-
7		5,780,151.06	0.27
8		43,008,538.75	1.97
9		2,179,282,548.61	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		1, 042, 493, 000. 00	47. 87
		110, 421, 000. 00	5. 07
4		6, 057, 000. 00	0. 28
5		302, 680, 000. 00	13. 90
6		700, 063, 500. 00	32. 14
7		-	-
8		-	-
9		-	-
10		2, 051, 293, 500. 00	94. 18

## 8.6

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8.10

8.10.1

8.10.2

8.10.3

8.11

8.11.1

8.11.2

8.11.3

1		-
2		-
3		-
4		43,008,538.75
5		-
6		-
7		-
8		-
9		43,008,538.75

8.11.4

8.11.5

8.11.6

## § 9

## 9.1

( )					
2	1,055,000,000.00	2,110,000,000.00	100.00%	0.00	0.00%

## 9.2

	0.00	0.00%

## 9.3

	0
	0

## 9.4

		%		%	
	10,000,000.00	0.47	10,000,000.00	0.47	3
	-	-	-	-	-
	-	-	-	-	-

## § 10

2017 11 3	2, 110, 000, 000. 00
	2, 110, 000, 000. 00
	-
:	-
"_"	-
	2, 110, 000, 000. 00

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

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60,000.00

1

11.6

11.7

11.7.1


	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

## 11.7.2



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## 11.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5			2018 2 1
6			2018 2 1
7			2018 2 6
8			2018 2 7

9

2018 2

56 61

10			2018 3 29
11			2018 4 18
12	2018 1		2018 4 20
13			2018 4 21
14			2018 5 8
15			2018 5 8
16			2018 5 17
17			2018 5 31
18			2018 6 7
19			2018 6 15
20	2018 1		2018 6 16
21			2018 6 19
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 2		2018 7 20
28			2018 8 2
29			2018 8 15
30			2018 8 28
31	2018		2018 8 29
32			2018 8 31
33			2018 9 1
34			2018 9 22
35			2018 9 29
36			2018 10 9
37			2018 10 12
38			2018 10 13
39	2018 3		2018 10 25
40			2018 11 8
41			2018 11 22
42	2018 2		2018 12 17
43			2018 12 21

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44			2018 12 27
45			2018 12 28

## § 12

12.1

20%

		20%					
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12.2

## § 13

### 13.1

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### 13.2

### 13.3

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