

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

1.2

§1 **2**

 1.1 2

 1.2 3

§2 **6**

 2.1 6

 2.2 6

 2.3 7

 2.4 7

 2.5 7

§3 **8**

 3.1 8

 3.2 8

§4 **11**

 4.1 11

 4.2 13

 4.3 14

 4.4 14

 4.5 15

 4.6 15

 4.7 15

 4.8 16

§5 **17**

 5.1 17

 5.2 17

 5.3 17

§6 **18**

 6.1 18

 6.2 19

 6.3 20

6.4	.....	21
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	42
7.4	240	43
7.5	.....	43
7.6	.....	44
7.7	.....	44
7.8	.....	44
7.9	.....	45
§8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	46
8.4	.....	47
§9	.....	48
§10	.....	49
10.1	.....	49
10.2	.....	49
10.3	.....	49
10.4	.....	49
10.5	.....	49
10.6	.....	49
10.7	.....	49
10.8	0.5%	50
10.9	.....	50
§11	.....	53
11.1	20%	53
11.2	.....	53

§12	.....	54
12.1	.....	54
12.2	.....	54
12.3	.....	54

§ 2

2.1

	519999	
	2004 3 19	
	15, 592, 620, 427. 49	
	A	B
:	A	B
	519999	519998
	13, 792, 279, 071. 37	1, 800, 341, 356. 12

1 2010 11 25

A B

2010 11 20

< > < >

2 2011 12 19

A B

519599 519598

2.2

--	--

1

2

2.3

	021-61009999	010-66060069
	zhouyg@cxfund. com. cn	tgxxpl@abchi na. com
	4007005566	95599
	021-61009800	010-68121816
	68 9	69
	9 68	28
	200120	100031

2.4

	www. cxfund. com. cn
	68 9 28 F9

2.5

	17 68 9

§ 3

3.1

	A	B
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	86, 186, 890. 82	73, 171, 696. 06
	86, 186, 890. 82	73, 171, 696. 06
	1. 2287%	1. 3239%
3.1.2	(2019 6 30)	
	13, 792, 279, 071. 37	1, 800, 341, 356. 12
	1. 0000	1. 0000
3.1.3	(2019 6 30)	
	59. 6403%	37. 6333%

1 2016 1 1

2

3 2010 11 25

A B

B

2010 11 25

B

4

A

A

B

2010 11 25

3.2

3.2.1

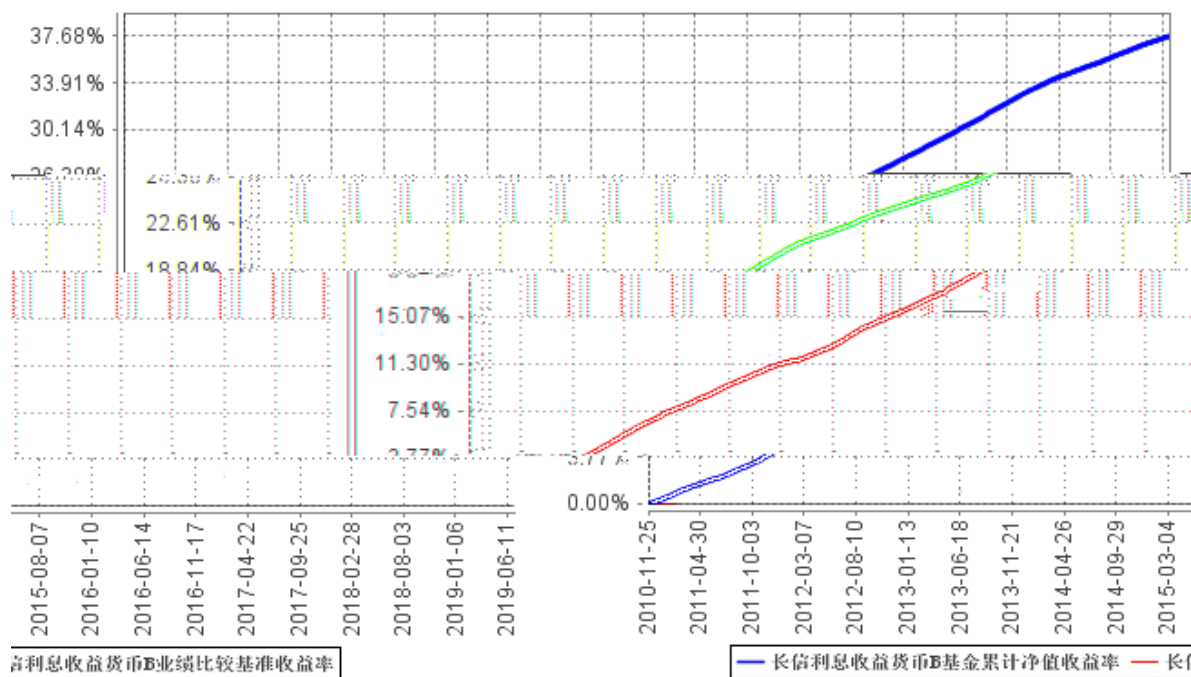
A

	0. 1848%	0. 0012%	0. 0292%	0. 0000%	0. 1556%	0. 0012%
	0. 5519%	0. 0011%	0. 0885%	0. 0000%	0. 4634%	0. 0011%
	1. 2287%	0. 0015%	0. 1761%	0. 0000%	1. 0526%	0. 0015%

	2.5685%	0.0014%	0.3555%	0.0000%	2.2130%	0.0014%
	9.8426%	0.0023%	1.0703%	0.0000%	8.7723%	0.0023%
	59.6403%	0.0064%	19.5500%	0.0034%	40.0903%	0.0030%

B

	0.2046%	0.0012%	0.0292%	0.0000%	0.1754%	0.0012%
	0.6116%	0.0011%	0.0885%	0.0000%	0.5231%	0.0011%
	1.3239%	0.0014%	0.1761%	0.0000%	1.1478%	0.0014%
	2.7546%	0.0014%	0.3555%	0.0000%	2.3991%	0.0014%



1 A 2004 3 19 2019 6 30

B 2010 11 25 (2019 6 30

2 3

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500

FOF

300

4.1.2

					2010 7
		2016 12 30	-	9	

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019	GDP	6.3%	6.4%	6.2%				
			5.8%		8.4%	6		
								2%
							CPI	
		2.7%					10.7%	
			1	5				

4.4.2

2019	6		A	1.2287%
B	1.3239%		0.1761%	

4.5

V

CPI

3%

4.6

1/2

4.7

100%

159,358,586.88

159,358,586.88

4.8

§ 5

5.1

2019 1 1 2019 6 30

—

5.2

,

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	2, 610, 177, 030. 92	625, 668, 438. 70
		300, 000. 00	300, 000. 00
		300, 000. 00	300, 000. 00
	6.4.6.2	11, 908, 911, 234. 10	5, 507, 861, 598. 64
		-	-
		-	-
		11, 908, 911, 234. 10	5, 507, 861, 598. 64
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	1, 033, 767, 018. 52	1, 247, 876, 431. 81
		-	-
	6.4.6.5	51, 178, 299. 52	45, 892, 606. 10
		-	-
		5, 901. 00	1, 200. 00
		-	-
	6.4.6.6	-	-
		15, 604, 639, 484. 06	7, 427, 900, 275. 25
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	763, 748, 294. 37
		-	-
		3, 864. 38	57, 676. 46
		4, 449, 547. 81	1, 829, 953. 32
		1, 348, 347. 82	554, 531. 31
		2, 878, 952. 39	76, 591. 11
	6.4.6.7	145, 094. 70	78, 455. 32
		50, 375. 44	81, 330. 62

		-	615,072.52
		2,753,221.53	1,986,654.00
		-	-
	6.4.6.8	389,652.50	644,000.00
		12,019,056.57	769,672,559.03
	6.4.6.9	15,592,620,427.49	6,658,227,716.22
	6.4.6.10	-	-
		15,592,620,427.49	6,658,227,716.22
		15,604,639,484.06	7,427,900,275.25

2019 6 30 A 1.0000

B 1.0000 15,592,620,427.49 A
13,792,279,071.37 B 1,800,341,356.12

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		202,089,099.12	312,007,113.57
1.		196,724,284.87	310,989,946.59
	6.4.6.11	35,714,563.46	71,490,479.50
		136,954,914.97	141,824,204.83
		-	-
		24,054,806.44	97,675,262.26
		-	-
2.	-	5,364,814.25	1,017,166.98
	6.4.6.12	-	-
		-	-
	6.4.6.13	5,364,814.25	1,017,166.98
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	-	-
-			
4.	-	-	-

5.	-	6.4.6.18	-	-
			42,730,512.24	38,746,873.58
1		6.4.9.2.1	21,519,164.05	23,168,340.40
2		6.4.9.2.2	6,520,958.89	7,020,709.23
3		6.4.9.2.3	9,768,339.82	1,130,308.77
4		6.4.6.19	44,095.86	71,904.06
5			4,712,631.35	7,166,075.29
			4,712,631.35	7,166,075.29
6			13,094.79	-
7		6.4.6.20	152,227.48	189,535.83

-

-			
	15, 592, 620, 427. 49	-	15, 592, 620, 427. 49
	2018 1 1 2018 6 30		
	15, 194, 853, 225. 23	-	15, 194, 853, 225. 23
	-	273, 260, 239. 99	273, 260, 239. 99
-	-3, 165, 073, 035. 45	-	-3, 165, 073, 035. 45
1.	46, 931, 668, 031. 18	-	46, 931, 668, 031. 18
2.	-50, 096, 741, 066. 63	-	-50, 096, 741, 066. 63
	-	-273, 260, 239. 99	-273, 260, 239. 99
	12, 029, 780, 189. 78	-	12, 029, 780, 189. 78

6.1 6.4

6.4**6.4.1**

)

[2003]149

2004 3 19

7, 042, 630, 886. 94

2010 11 25
500 A 500
B

6.4.2

—
2
3
5
XBRL 3 < >

6.4.3

6 30 2019 6 30 2019 1 1 2019

6.4.4

6.4.4.1

6.4.4.2

6.4.5

6.4.5.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.2

2011

2011

6.4.5.3

[2004]78

2004 1 1

[2008]1

6.4.5.4

[2008]132

2008 10 9

6.4.6**6.4.6.1**

	2019 6 30
	10,177,030.92
	2,600,000,000.00
1	-
1-3	-
3	-
	-
	2,610,177,030.92

6.4.6.2

	2019 6 30

		-	-	-	-
		11,908,911,234.10	11,918,747,000.00	9,835,765.90	0.0631%
		11,908,911,234.10	11,918,747,000.00	9,835,765.90	0.0631%
		-	-	-	-
		11,908,911,234.10	11,918,747,000.00	9,835,765.90	0.0631%

1. = -

2. = /

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

:

	2019 6 30	
	-	-
	1,033,767,018.52	-
	1,033,767,018.52	-

6.4.6.4.2

6.4.6.5

	2019 6 30
	1,567.51
	13,753,110.93
	-
	135.00
	36,293,116.31
	-
	1,130,234.77
	-

	-
	135.00
	51,178,299.52

6.4.6.6**6.4.6.7**

	2019 6 30
	-
	145,094.70
	145,094.70

6.4.6.8

	2019 6 30
	-
	-
	301,844.46
	34,712.18
	9,000.00
	44,095.86
	389,652.50

6.4.6.9

A		
	2019 1 1	2019 6 30
	317,144,422.57	317,144,422.57
	54,746,911,377.25	54,746,911,377.25
("-")	-41,271,776,728.45	-41,271,776,728.45
- /	-	-
/	-	-
	-	-
("-")	-	-

	13, 792, 279, 071. 37	13, 792, 279, 071. 37
--	-----------------------	-----------------------

B					
	2019	1	1	2019	6 30

6.4.6.11

	2019 1 1	2019 6 30
		44,760.00
		35,664,916.46
		-
		4,887.00
		-
		35,714,563.46

6.4.6.12**6.4.6.13****6.4.6.13.1**

	2019 1 1	2019 6 30
---		5,364,814.25
---		-
---		-
		5,364,814.25

6.4.6.13.2

	2019 1 1	2019 6 30
		13,700,008,532.54
		13,609,834,786.68
		84,808,931.61
		5,364,814.25

6.4.6.13.3

6.4.6.13.4

6.4.6.13.5

6.4.6.14

6.4.6.14.1

6.4.6.15

6.4.6.15.1

6.4.6.15.2

6.4.6.16

6.4.6.17

6.4.6.18

6.4.6.19

6.4.6.20

	2019	1	1	2019	6	30
						34, 712. 18
						61, 844. 46
						18, 000. 00
						37, 670. 84
						-

	-
	152,227.48

6.4.7

6.4.7.1

6.4.7.2

2019 7 18

0.1%

0.08%

6.4.8

6.4.8.1

6.4.8.2

(
(
(

6.4.9

6.4.9.1

6.4.9.1.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30

	-	-	5,470,000,000.00	100.00%
--	---	---	------------------	---------

6.4.9.1.2

	2019 1 1		2019 6 30	
	44,095.86	100.00%	44,095.86	100.00%
	2018 1 1		2018 6 30	
	71,904.06	100.00%	71,904.06	100.00%

6.4.9.2**6.4.9.2.1**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		21,519,164.05		23,168,340.40
		8,908,398.97		232,342.30

0.33%

= × 0.33%/

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
--	----------	-----------	----------	-----------

	30	
	6, 520, 958. 89	7, 020, 709. 23

0. 1%

= $\times 0. 1\%$ **6.4.9.2.3**

	2019 1 1 2019 6 30		
	A	B	
	62, 495. 98	228, 724. 01	291, 219. 99
96, 891. 50	461. 87	97, 353. 37	
4, 054. 90	11, 327. 91	15, 382. 81	
163, 442. 38	240, 513. 79	403, 956. 17	
	2018 1 1 2018 6 30		
	A	B	
	149, 874. 86	951. 83	150, 826. 69
115, 989. 33	639, 994. 76	755, 984. 09	
7, 352. 32	12, 651. 48	20, 003. 80	
273, 216. 51	653, 598. 07	926, 814. 58	

2010 11 25

A B

0. 25%

A

B

0. 01%

A

=

 $\times 0. 25\%$

B

=

 $\times 0. 01\%$

2018 10 11

2018 10 11

A

32

54

0.10%

2019 2 23

2019 2 25

A

0.25%

6.4.9.3

()

		2019 1 1		2019 6 30			
		-	98,275,453.42	-	-	4,563,947,000.00	333,678.47
		2018 1 1		2018 6 30			
		1,346,740,279.24	-	-	-	1,101,835,000.00	190,262.66

6.4.9.4**6.4.9.4.1**

		2019 1 1		2019 6 30	
		A		B	
			-		343,642,865.30
/			-		4,002,520.09
			-		-
/			-		60,000,000.00
			-		287,645,385.39
			-		1.84%

--	--	--

	2018 1 1	2018 6 30
	A	B
	-	377,066,307.63
/	-	6,811,437.19
	-	-
/	-	45,000,000.00
	-	338,877,744.82
	-	2.82%

1

2

183,342,299.41

3

6.4.9.4.2

A

	2019 6 30		2018 12 31	
	1,007.02	0.00%	994.47	0.00%

6.4.9.5

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	10,177,030.92	44,760.00	3,862,279.56	109,497.98

2019 6 30

2018 12 31

6.4.9.6**6.4.9.7****6.4.10**

A

83,855,767.61	18,870.80	2,312,252.41	86,186,890.82	-

B

73,532,446.73	1,184,934.21	-1,545,684.88	73,171,696.06	-

6.4.11 2019 6 30**6.4.11.1 /**

/

6.4.11.2**6.4.11.3****6.4.11.3.1****6.4.11.3.2****6.4.12****6.4.12.1**

6.4.12.2

10%

10%

6.4.12.2.1

	2019 6 30	2018 12 31
A-1	920,042,268.36	1,440,175,941.32
A-1	0.00	0.00

	1, 170, 105, 552. 26	901, 200, 643. 00
	2, 090, 147, 820. 62	2, 341, 376, 584. 32

6.4.12.2.2**6.4.12.2.3**

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	9, 440, 553, 765. 30	2, 656, 035, 326. 58
	9, 440, 553, 765. 30	2, 656, 035, 326. 58

AA+

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	231, 609, 891. 89	0.00
AAA	0.00	0.00
	0.00	510, 449, 687. 74
	231, 609, 891. 89	510, 449, 687. 74

6.4.12.2.5**6.4.12.2.6**

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	146, 599, 756. 29	0.00
	146, 599, 756. 29	0.00

AA+

6.4.12.3**6.4.12.3.1****6.4.12.4****6.4.12.4.1****6.4.12.4.1.1**

2019 6 30	6	6 -1	1-5	5		
	2,410,177,030.92	200,000,000.00	-	-	-	2,610,177,030.92

	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	10,473,330,797.03	1,435,580,437.07	-	-	-	11,908,911,234.10
	1,033,767,018.52	-	-	-	-	1,033,767,018.52
	-	-	-	-	-51,178,299.52	51,178,299.52
	-	-	-	-	5,901.00	5,901.00
	-	-	-	-	-	-
	13,917,874,846.47	1,635,580,437.07	-	-	-51,184,200.52	15,604,639,484.06
	-	-	-	-	3,864.38	3,864.38
	-	-	-	-	4,449,547.81	4,449,547.81
	-	-	-	-	1,348,347.82	1,348,347.82
	-	-	-	-	2,878,952.39	2,878,952.39
	-	-	-	-	145,094.70	145,094.70
	-	-	-	-	50,375.44	50,375.44
	-	-	-	-	2,753,221.53	2,753,221.53
	-	-	-	-	389,652.50	389,652.50
	-	-	-	-	-12,019,056.57	12,019,056.57
	13,917,874,846.47	1,635,580,437.07	-	-	-39,165,143.95	15,592,620,427.49
2018 12 31	6	6 -1	1-5	5		
	625,668,438.70	-	-	-	-	625,668,438.70
	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	4,428,492,956.62	1,079,368,642.02	-	-	-	5,507,861,598.64
	1,247,876,431.81	-	-	-	-	1,247,876,431.81
	-	-	-	-	-45,892,606.10	45,892,606.10
	-	-	-	-	1,200.00	1,200.00
	6,302,637,827.13	1,079,368,642.02	-	-	-45,893,806.10	7,427,900,275.25
	763,748,294.37	-	-	-	-	763,748,294.37
	-	-	-	-	57,676.46	57,676.46
	-	-	-	-	1,829,953.32	1,829,953.32
	-	-	-	-	554,531.31	554,531.31
	-	-	-	-	76,591.11	76,591.11
	-	-	-	-	78,455.32	78,455.32
	-	-	-	-	615,072.52	615,072.52
	-	-	-	-	81,330.62	81,330.62
	-	-	-	-	1,986,654.00	1,986,654.00
	-	-	-	-	644,000.00	644,000.00
	763,748,294.37	-	-	-	-5,924,264.66	769,672,559.03

	5, 538, 889, 532. 76	1, 079, 368, 642. 02	-	-39, 969, 541. 44	6, 658, 227, 716. 22
--	----------------------	----------------------	---	-------------------	----------------------

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	7, 449, 510. 60	4, 079, 024. 93
	27	-7, 449, 510. 60	-4, 079, 024. 93

6.4.12.4.2**6.4.12.4.3****6.4.13**

6.4.13.1

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2019 6 30

0.00

11, 908, 911, 234. 10

0.00

6.4.13.2

6. 4. 13. 3

6. 4. 13. 4

§ 7

7.1

:

			%
1		11,908,911,234.10	76.32
		11,908,911,234.10	76.32
		-	-
2		1,033,767,018.52	6.62
		-	-
3		2,610,477,030.92	16.73
4		51,484,200.52	0.33
5		15,604,639,484.06	100.00

7.2

:

1			3.54
			-
2		-	-
		-	-

20%

20%

7.3

7.3.1

	82
	102
	70

120

120

7.3.2

		%	%
1	30	23.31	-
	397	-	-
2	30 ()—60	31.10	-
	397	-	-

3 60 ()908 Tm (60)Tj EMC /Span 7</MCID 52 >>BDC /C2_0 1 Tf 2.239 0 Td <OF59>Tj EMC /Sp

9		11,908,911,234.10	76.38
10	397	-	-

7.6

			()			
1	111887241	18	CD116	8,200,000	812,635,429.60	5.21
2	180209	18	09	5,000,000	500,120,661.29	3.21
3	111810491	18	CD491	5,000,000	499,341,207.54	3.20
4	111811221	18	CD221	4,500,000	448,738,377.69	2.88
5	111809357	18	CD357	3,500,000	349,030,192.25	2.24
6	111811308	18	CD308	3,000,000	299,288,286.23	1.92
7	111812220	18	CD220	2,700,000	266,745,082.88	1.71
8	190201	19	01	2,300,000	229,987,653.00	1.47
9	111870300	18	CD080	2,300,000	227,190,288.81	1.46
10	071900042	19	CP002	2,000,000	200,018,625.43	1.28

7.7

0.25()-0.5%	-
	0.1428%
	-0.0395%
	0.0546%

0.25%

0.25%

0.5%

0.5%

7.8

7.9

§ 8

8.1

	()					
A	1,493,057	9,237.61	42,422,673.98	0.31%	13,749,856,397.39	99.69%
B	28	64,297,905.58	1,790,967,854.19	99.48%	9,373,501.93	0.52%
	1,493,085	10,443.22	1,833,390,528.17	11.76%	13,759,229,899.32	88.24%

8.2

1		305,613,586.18	1.96%
2		221,701,067.82	1.42%
3		202,129,754.37	1.30%
4		152,786,704.30	0.98%
5		103,977,324.05	0.67%
6		101,415,265.88	0.65%
7		100,900,736.97	0.65%
8		74,710,034.67	0.48%
9		42,990,305.47	0.28%
10		35,492,244.50	0.23%

8.3

	A	8,160,396.49	0.06%
	B	-	-

		8,160,396.49	0.05%
--	--	--------------	-------

8.4

	A	50~100
	B	0
		50~100
	A	0~10
	B	0
		0~10

§ 9

	A	B
2004 1 3 9—19 8t	7,042,630,886.94	-
	317,144,422.57	6,341,083,293.65
	54,746,911,377.25	6,412,623,652.35
:	41,271,776,728.45	10,953,365,589.88
"_"	-	-
	13,792,279,071.37	1,800,341,356.12

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

2019 1

2019 4

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	-	-	44,095.86	100.00%	-

10.7.2

	-	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.8

0.5%

0.5%

10.9

1	2018	12	31	2019 1 1

2	()		2019 1 10
3			2019 1 16
4	4 2018		2019 1 19
5			2019 1 22
6			2019 1 29
7			2019 2 21
8			2019 2 23
9	A		2019 2 23
10			2019 2 23
11			2019 2 25
12			2019 3 1
13			2019 3 2
14			2019 3 25
15			2019 3 28

16	2018		2019 3 29
17			2019 4 1
18			2019 4 8
19			2019 4 15
20	1 2019		2019 4 22
21			2019 4 25
22			2019 4 26
23	2019 1		2019 4 30
24		14	2019 5 7
25		5	2019 5 14

26

5

26 190 ESC 062 065 068 070 071 072 073 074 075

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2

3

4

5

6

7

12.2

12.3

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

2019 8 27