2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

6.4 19
§7 37
7.1 37
7.2 37
7.3 38
7.4 39
7.5 42
7.6 42
7.7 42
7.8 42
7.9 42
7.10 43
7.11 43
7.12 43
§8 45
8.1 45
8.2 45
8.3 45
§9 46
§10 47
10.1 47
10.2 47
10.3 47
10.4 47
10.5 47
10.6 47
10.7 47
10.8 49
§11 51
11.1 20% 51

11.2 51

§12 52

12.1 52

12.2 52

12.3 52

§ 2

2.1

	519987
	519987
	2009 7 30
	27,989,423.45

2.2

	300 *70%+ *30%

2.3

		021-61009999	010-67595096
		zhouyg@cxfund.com.cn	tianqing1.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853
		68 9	25
		68 9	1 1
		200120	100033

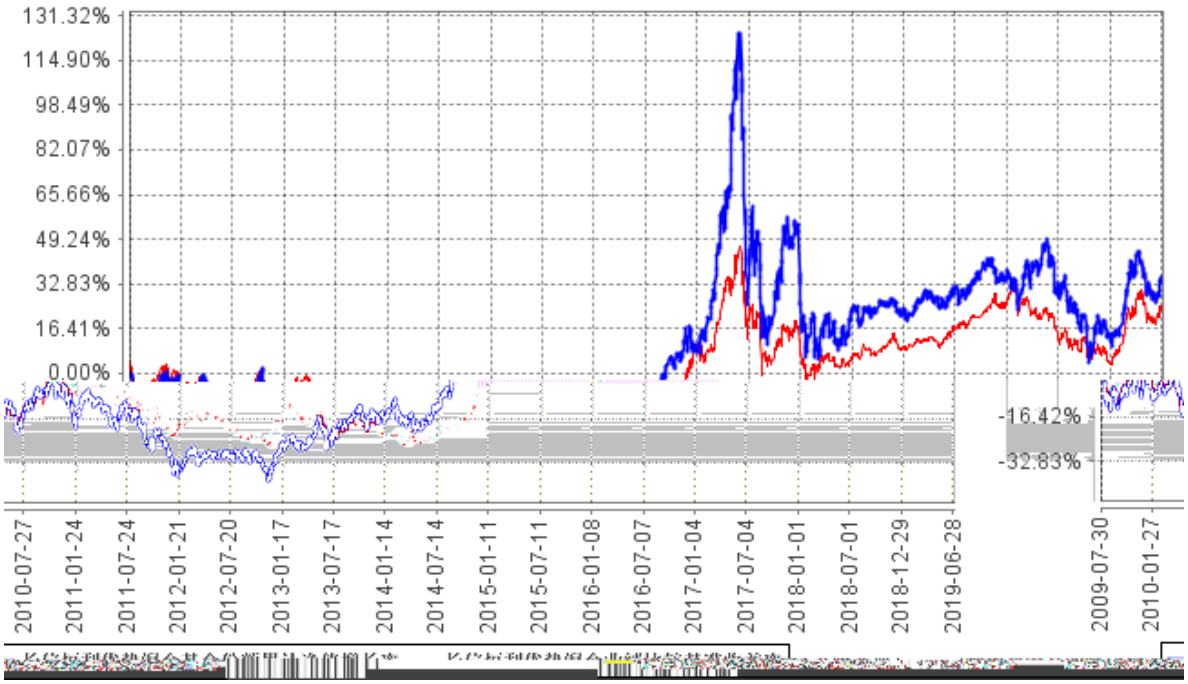
2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

		17

3.2.2



1 2009 7 30 2019 6 30

2 6

§ 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

		2011 3 30	-	12	2007 7

1 /

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

18

4.4.2

1.006 18.49%

1.322 19.33%

4.5

4.6

1/2

4.7

§ 5

5.1

5.2

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	6,570,854.39	6,408,441.56
		41,243.22	38,312.04
		17,388.96	57,586.59
	6.4.6.2	21,604,663.28	20,006,171.76
		20,125,847.28	18,647,218.56
		-	-
		1,478,816.00	1,358,953.20
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	233,697.26
	6.4.6.5	16,679.91	39,305.93
		-	-
		1,614.70	1,973.84
		-	-
	6.4.6.6	-	-
		28,252,444.46	26,785,488.98
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		9,175.70	21,704.99
		33,568.91	34,319.89
		5,594.81	5,719.98
		-	-
	6.4.6.7	26,952.65	22,441.25
		-	-

		-	-
		-	-
		-	

	2018 1 1 2018 6 30		
	600,645,394.75	1,969,483.95	602,614,878.70
	-	12,879,727.28	12,879,727.28
-	-439,172,930.13	-15,670,128.65	-454,843,058.78
1.	9,164,248.41	383,904.80	9,548,153.21
2.	-448,337,178.54	-16,054,033.45	-464,391,211.99
-	-	-	-
	161,472,464.62	-820,917.42	160,651,547.20

6.1 6.4

6.4

6.4.1

(,

(

([2009]439

984,485,380.44

(2009) 3646

2009 7 30

6.4.5

[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% ( )

6.4.6

6.4.6.1

	2019 6 30
	6,570,854.39
	-
1	-
1-3	-
3	-
	-
	6,570,854.39

6.4.6.2

		2019 6 30		
		18,817,884.78	20,125,847.28	1,307,962.50
-		-	-	-
		1,477,336.00	1,478,816.00	1,480.00
		-	-	-
		1,477,336.00	1,478,816.00	1,480.00
		-	-	-
		-	-	-
		-	-	-
		20,295,220.78	21,604,663.28	1,309,442.50

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

6.4.6.5

	2019 6 30

	1,198.56
	-
	-
	18.60
	15,454.85
	-
	-
	-
	-
	7.90
	16,679.91

6.4.6.6

- /	-	-
/	-	-
	-	-
("-")	-	-
	27,989,423.45	27,989,423.45

6.4.6.10

	4,262,817.14	-8,978,962.79	-4,716,145.65

6.4.6.13

6.4.6.13.1

	2019 1 1 2019 6 30
——	-6,396.40
——	-
——	-
	-6,396.40

6.4.6.13.2 ——

	2019 1 1 2019 6 30
	1,404,143.40
	1,359,396.40
	51,143.40
	-6,396.40

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 ——

6.4.6.19

	2019 1 1 2019 6 30
	120,918.66
	-
	-
	-
	-
	120,918.66

6.4.6.20

	2019 1 1 2019 6 30
	14,876.39
	-
	1,180.73
	16,057.12

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

6.4.9.1.3

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	208,079.75	2,418,941.90
	53,279.11	55,933.72

1.5%

= ×1.5%/

6.4.9.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	34,679.92	403,156.95

0.25%

= ×0.25%/

6.4.9.3 ( )

( )

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	6,570,854.39	17,987.47	16,902,122.66	176,030.16

2019 6 30

2018 12 31

6.4.9.6

6.4.9.7

6.4.10

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	0.00	0.00
A-1	0.00	0.00
	1,478,816.00	0.00
	1,478,816.00	0.00

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	0.00	1,358,953.20

	0.00	1,358,953.20

6.4.12.2.5

6.4.12.2.6

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		
	6,570,854.39	-	-	-	-	6,570,854.39
	41,243.22	-	-	-	-	41,243.22
	17,388.96	-	-	-	-	17,388.96
	-	1,478,816.00	-	-	20,125,847.28	21,604,663.28
	-	-	-	-	16,679.91	16,679.91
	-	-	-	-	1,614.70	1,614.70
	6,629,486.57	1,478,816.00	-	-	20,144,141.89	28,252,444.46
	-	-	-	-	9,175.70	9,175.70
	-	-	-	-	33,568.91	33,568.91
	-	-	-	-	5,594.81	5,594.81
	-	-	-	-	26,952.65	26,952.65
	-	-	-	-	14,884.44	14,884.44
	-	-	-	-	90,176.51	90,176.51
	6,629,486.57	1,478,816.00	-	-	20,053,965.38	28,162,267.95
2018 12 31	6	6 -1	1-5	5		
	6,408,441.56	-	-	-	-	6,408,441.56
	38,312.04	-	-	-	-	38,312.04
	57,586.59	-	-	-	-	57,586.59
	1,358,953.20	-	-	-	18,647,218.56	20,006,171.76
	-	-	-	-	233,697.26	233,697.26
	-	-	-	-	39,305.93	39,305.93
	-	-	-	-	1,973.84	1,973.84
	-	-	-	-	-	-
	7,863,293.39	-	-	-	18,922,195.59	26,785,488.98
	-	-	-	-	21,704.99	21,704.99
	-	-	-	-	34,319.89	34,319.89
	-	-	-	-	5,719.98	5,719.98
	-	-	-	-	22,441.25	22,441.25
	-	-	-	-	150,080.09	150,080.09
	-	-	-	-	234,266.20	234,266.20
	7,863,293.39	-	-	-	18,687,929.39	26,551,222.78

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	2,190.85	958.76
	27	-2,190.85	-958.76

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2019 6 30		2018 12 31	
		%		%
-	20,125,847.28	71.46	18,647,218.56	70.23
	-	-	-	-
	1,478,816.00	5.25	1,358,953.20	5.12
	-	-	-	-
	-	-	-	-

	-	-	-	-
	21,604,663.28	76.71	20,006,171.76	75.35

6.4.12.4.3.2

	95%		
		2019 6 30	2018 12 31
	VaR 3.11% 2018 12 31 VaR 3.18%)	-876,770.98	-844,181.71

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

20,125,847.28 1,478,816.00

(ii)

(iii)

192,808.72 192,808.72

0

(2)

§ 7

7.1

			%
1		20,125,847.28	71.24
		20,125,847.28	71.24
2		-	-
3		1,478,816.00	5.23
		1,478,816.00	5.23
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,612,097.61	23.40
8		35,683.57	0.13
9		28,252,444.46	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		12,709,357.12	45.13
D		-	-
E		-	-
F		1,732,700.00	6.15
G		1,642,500.00	5.83
H		-	-
I		2,516,270.16	8.93
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		933,900.00	3.32
R		591,120.00	2.10
S		-	-
		20,125,847.28	71.46

7.2.2

7.3

1	601021		36,500	1,642,500.00	5.83
2	601689		84,900	1,300,668.00	4.62
3	002690		39,500	1,287,700.00	4.57
4	300196		119,911	1,093,588.32	3.88
5	600104		41,000	1,045,500.00	3.71
6	601933		100,000	1,021,000.00	3.63
7	300285		60,000	1,020,600.00	3.62
8	603160		7,000	971,600.00	3.45
9	300567		18,000	945,360.00	3.36
10	300244		55,000	933,900.00	3.32
11	300630		15,000	864,300.00	3.07
12	002340		175,000	824,250.00	2.93
13	002643		80,000	808,000.00	2.87
14	002697		110,000	711,700.00	2.53
15	000661		2,100	709,800.00	2.52
16	603345		12,922	664,190.80	2.36
17	002912		7,000	657,090.00	2.33
18	300525		30,000	649,500.00	2.31
19	300308		17,500	594,825.00	2.11
20	300413		14,400	591,120.00	2.10
21	300188		33,000	588,390.00	2.09
22	600600		11,500	574,195.00	2.04
23	300349		30,000	533,400.00	1.89
24	300454		1,004	87,890.16	0.31
25	300203		200	4,780.00	0.02

7.4

7.4.1 2% 20

1	002912		2,173,303.00	8.19
2	002643		1,695,522.00	6.39
3	300188		1,654,547.00	6.23
4	300413		1,442,584.00	5.43
5	601933		1,327,706.06	5.00
6	300203		1,239,724.00	4.67
7	601128		1,235,575.00	4.65
8	601021		1,229,014.00	4.63
9	002352		1,228,898.00	4.63
10	300567		1,213,562.00	4.57
11	002690		1,188,896.62	4.48
12	600104		1,172,978.00	4.42
13	600703		1,142,834.00	4.30
14	600352		1,016,250.00	3.83
15	300285		1,003,666.00	3.78
16	603799		960,860.00	3.62
17	300496		937,784.00	3.53
18	000961		933,500.00	3.52
19	002709		924,448.00	3.48
20	002340		919,600.00	3.46
21	603160		886,281.00	3.34
22	000852		882,952.00	3.33
23	002640		873,662.00	3.29
24	300244		864,255.00	3.26
25	601689		781,318.00	2.94
26	603978		780,875.00	2.94
27	603730		735,822.00	2.77
28	002562		684,039.00	2.58
29	300630		660,527.00	2.49
30	300144		639,229.00	2.41

31	603711		635,457.00	2.39
32	300205		618,200.00	2.33
33	002468		616,004.00	2.32
34	600480		612,182.98	2.31
35	000821		608,400.00	2.29
36	600466		606,275.00	2.28
37	002594		596,750.00	2.25
38	300316		596,600.00	2.25
39	002697		595,269.00	2.24
40	300525		594,351.00	2.24
41	000661		583,472.00	2.20
42	603345		573,941.02	2.16
43	300308		570,198.00	2.15
44	600600		569,138.00	2.14
45	300349		540,248.00	2.03

7.4.2 2% 20

1	002640		1,998,789.80	7.53
2	002643		1,963,112.00	7.39
3	600703		1,665,876.98	6.27
4	300203		1,645,295.00	6.20
5	601877		1,582,988.52	5.96
6	002912		1,508,722.44	5.68
7	603808		1,496,765.50	5.64
8	300496		1,257,009.00	4.73
9	002352		1,169,354.00	4.40
10	000961		1,126,979.00	4.24
11	002821		1,117,685.00	4.21
12	601128		1,108,087.56	4.17
13	300188		1,082,030.00	4.08
14	600352		1,078,500.00	4.06
15	300138		998,898.00	3.76
16	603799		933,417.00	3.52
17	601689		928,637.00	3.50

18	002562		867,688.40	3.27
19	002810		860,144.60	3.24
20	300413		854,867.00	3.22
21	300349		839,525.00	3.16
22	000852		831,450.00	3.13
23	300054		822,531.00	3.10
24	002078		803,320.00	3.03
25	300205		782,955.00	2.95
26	603978		763,280.00	2.87
27	603711		743,372.00	2.80
28	300595		733,516.00	2.76
29	600167		718,184.00	2.70
30	300196		712,270.00	2.68
31	603730		710,816.00	2.68
32	600480		710,760.00	2.68
33	002709		698,900.00	2.63
34	002050		685,220.00	2.58
35	300098		670,403.04	2.52
36	600491		651,912.00	2.46
37	300567		628,271.00	2.37
38	603816		607,983.00	2.29
39	300144		607,969.00	2.29
40	000821		591,029.00	2.23
41	300316		586,544.00	2.21
42	002382		584,200.00	2.20
43	603328		581,966.00	2.19
44	002317		579,861.00	2.18
45	002025		570,226.00	2.15
46	002230		566,200.00	2.13
47	002468		561,472.00	2.11
48	600466		543,100.00	2.05

7.4.3

	45,621,910.68
	49,052,259.14

7.5

1		1,478,816.00	5.25
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-

10

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

7.12.3

1		17,388.96
2		-
3		-
4		16,679.91
5		1,614.70
6		-
7		-
8		-
9		35,683.57

7.12.4

7.12.5

7.12.6

§ 8

8.1

( )					
2,208	12,676.37	0.00	0.00%	27,989,423.45	100.00%

8.2

	143,061.32	0.51%

8.3

	10~50
	10~50

§ 9

2009 7 30	984,485,380.44
	31,267,368.43
	1,859,887.04
:	5,137,832.02
"-"	-
	27,989,423.45

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

2019 6 4

10.3

10.4

10.5

10.6

10.7

10.7.1

.

	1	61,762,770.70	65.24%	32,814.76	51.71%	-
	1	32,911,399.12	34.76%	30,649.15	48.29%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	-	-	-	-	-	-
	1,485,953.25	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

1

[redacted]

10.8

1 2019

2018 12 31

13	2019 1		2019 4 22
14			2019 4 26
15			2019 5 7
16			2019 5 14
17			2019 5 22
18			2019 6 22
19			2019 6 26

20

§ 11

11.1 **20%**

20%

11.2

§ 12

12.1

1

2

3

4