2019

2019 6 30

2019 8 27

§

2019 8 23

2019 1 1 2019 6 30

§1 2
1.1 2
1.2 3
§2 6
2.1 6
2.2 6
2.3 6
2.4 7
2.5 7
§3 8
3.1 8
3.2 8
§4 11
4.1 11
4.2 13
4.3 13
4.4 13
4.5 14
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 43
7.4 44
7.5 46
7.6 46
7.7 46
7.8 46
7.9 46
7.10 46
7.11 47
7.12 47
§8 49
8.1 49
8.2 49
8.3 49
§ 9 50
§10 51
10.1 51
10.2 51
10.3 51
10.4 51
10.5 51
10.6 51
10.7 51
10.8 54
§11 56
11.1 20% 56

11.2 56

§12 57

12.1 57

12.2 57

12.3 57

§

	519979	
	2011 10 20	
	1,262,980,331.33	
	A	E
:	CXNXA	-
	519979	006397
	1,259,930,898.90	3,049,432.43

	300 *80%+ *20%

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

	200120	100031

	www.cxfund.com.cn
	68 9 28 F9

	A E	A 17 E 68 9

§

	A	E
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	239,865,919.74	330,247.40
	662,946,460.07	372,377.99
	0.4416	0.2596
	31.41%	17.13%
	36.64%	37.29%
3.1.2	(2019 6 30)	
	-28,410,482.31	1,078,927.42
	-0.0225	0.3538
	1,996,405,144.65	4,871,527.40
	1.585	1.598
3.1.3	(2019 6 30)	
	174.64%	21.61%

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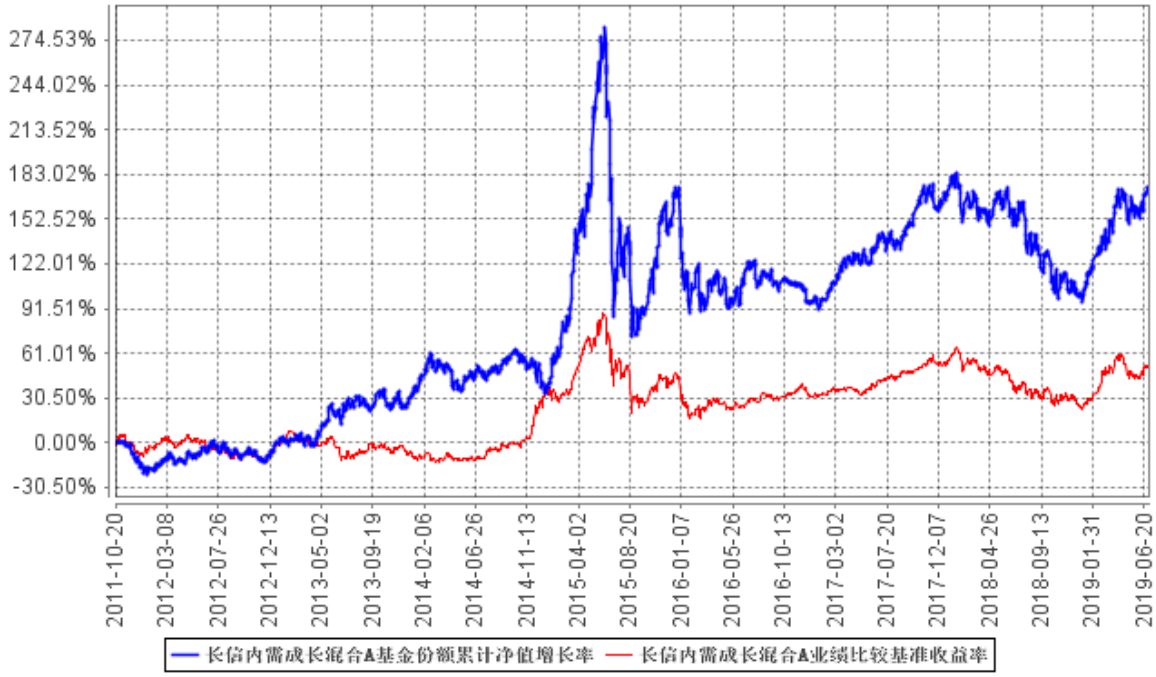
A

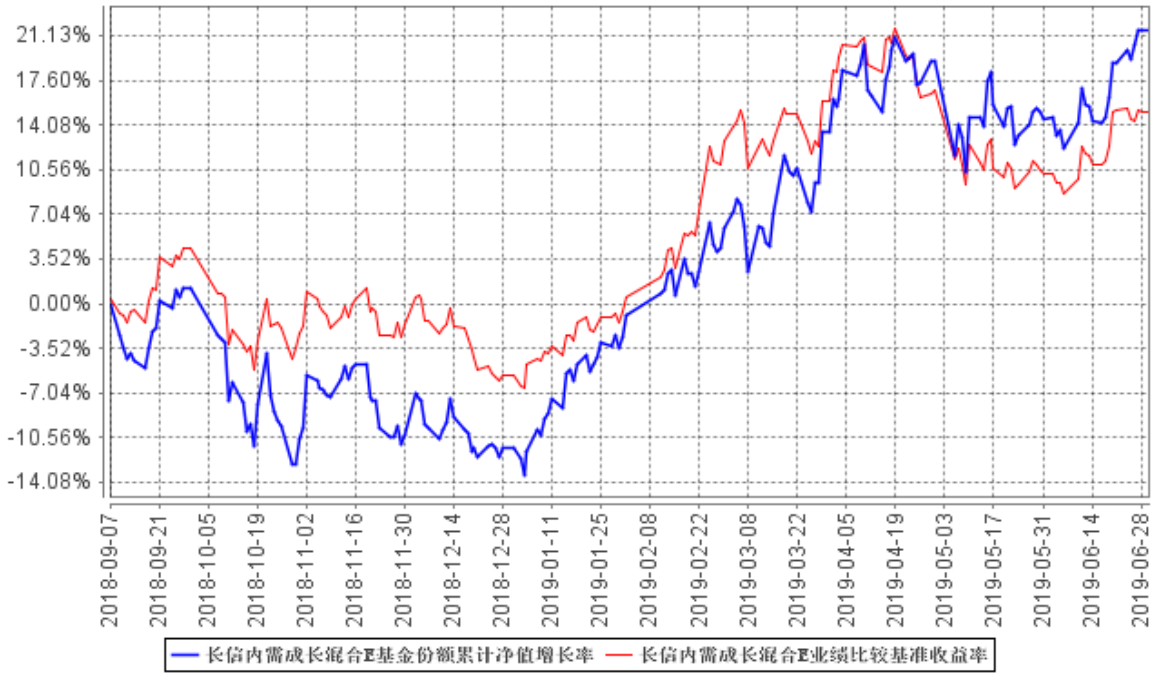
	6.09%	1.10%	4.42%	0.93%	1.67%	0.17%
	7.02%	1.62%	-0.72%	1.22%	7.74%	0.40%
	36.64%	1.60%	21.89%	1.24%	14.75%	0.36%
	6.02%	1.63%	8.87%	1.22%	-2.85%	0.41%
	25.48%	1.29%	20.08%	0.89%	5.40%	0.40%

	174.64%	1.80%	51.88%	1.19%	122.76%	0.61%

E

	6.11%	1.10%	4.42%	0.93%	1.69%	0.17%
	7.10%	1.62%	-0.72%	1.22%	7.82%	0.40%
	37.29%	1.60%	21.89%	1.24%	15.40%	0.36%
	21.61%	1.64%	15.11%	1.25%	6.50%	0.39%





1 2018 9 7

A E

2 A 2011 10 20 2019 6 30

E 2018 9 7 2019 6 30

3 6

§

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

		2017 11 2	-	13	2008 11 2015 5 6 2016 9 6 2016 9 8

1 /

2

5%

A 1.585 2.280

A 36.64% E 1.598

1.598 E 37.29%

21.89%

45%

80%

“ ”

1/2

1

2 6

30% 3

3

4

5 15

6

7

§

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2019 1 1 2019 6 30

§

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	87,620,873.84	76,009,006.58
		3,272,212.81	2,061,182.78
		892,912.31	942,247.84
	6.4.6.2	1,901,958,594.42	1,982,858,889.60
		1,801,888,594.42	1,877,233,040.10
		-	-
		100,070,000.00	105,625,849.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		13,934,155.74	2,491,632.35
	6.4.6.5	1,656,251.49	1,249,994.45
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	235,072.61	414,970.86
		8,205,060.39	4,510,995.41
	6.4.6.9	1,262,980,331.33	1,777,454,364.02
	6.4.6.10	738,296,340.72	283,696,417.40
		2,001,276,672.05	2,061,150,781.42
		2,009,481,732.44	2,065,661,776.83

2019 6 30 A 1.585

E 1.598 1,262,980,331.33 A

1,259,930,898.90 E 3,049,432.43

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		690,930,685.31	-108,650,682.23
1.		1,549,109.24	3,766,192.87
	6.4.6.11	249,175.98	456,549.34
		1,299,933.26	3,309,643.53
		-	-
		-	-
		-	-
2. “-”		265,696,474.82	-30,313,679.24
	6.4.6.12	243,841,597.36	-77,064,122.88
		-	-
	6.4.6.13	-281,255.80	152,070.00
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	22,136,133.26	46,598,373.64
3. “-”	6.4.6.17	423,122,670.92	-83,040,392.76
4. “-”		-	-

5. “-”	6.4.6.18	562,430.33	937,196.90
		27,611,847.25	42,290,732.30
1	6.4.9.2.1	15,760,572.91	25,152,942.84
2	6.4.9.2.2	2,626,762.15	4,192,157.14
3		-	-
4	6.4.6.19	9,098,081.27	12,779,698.39
5		4,868.41	3,810.08
		4,868.41	3,810.08
6		-	-
7	6.4.6.20	121,562.51	162,123.85
“-”		663,318,838.06	-150,941,414.53
		-	-
“-”		663,318,838.06	-150,941,414.53

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	1,777,454,364.02	283,696,417.40	2,061,150,781.42
	-	663,318,838.06	663,318,838.06
“-”	-514,474,032.69	-208,718,914.74	-723,192,947.43
1.	193,295,731.46	79,231,506.88	272,527,238.34
2.	-707,769,764.15	-287,950,421.62	-995,720,185.77
	-	-	-

“-”			
	1,262,980,331.33	738,296,340.72	2,001,276,672.05
	2018 1 1 2018 6 30		
	2,158,730,780.16	1,188,745,648.40	3,347,476,428.56
	-	-150,941,414.53	-150,941,414.53
“-”	44,695,766.10	52,145,860.22	96,841,626.32
1.	620,419,738.23	350,422,475.11	970,842,213.34
2.	-575,723,972.13	-298,276,614.89	-874,000,587.02
“-”	-	-	-
	2,203,426,546.26	1,089,950,094.09	3,293,376,640.35

6.1 6.4

“ ”)

“ ” [2011]439

2011

10 20 355,399,768.39

2014 8 8

2015 8 7

2018 9 7

A

E

60%-95%

5%-40%

5% 0%-3%

80%

300 *80%+ *20%

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“ ”

2

3

XBRL 3 < >

2019 6 30 2019 1 1

2019 6 30

6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3% 2018 1 1

6.4.5.3

2011

2011

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[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

	2019 6 30
	87,620,873.84
	-
1	-
1-3	-
3	-
	-
	87,620,873.84

	2019 6 30		
	1,592,134,259.61	1,801,888,594.42	209,754,334.81
-	-	-	-

		-	-	-
		99,788,100.00	100,070,000.00	281,900.00
		99,788,100.00	100,070,000.00	281,900.00
		-	-	-
		-	-	-
		-	-	-
		1,691,922,359.61	1,901,958,594.42	210,036,234.81

/

	2019 6 30
	8,697.75
	-
	-
	1,472.50
	1,645,479.45
	-
	-
	199.99
	-
	401.80
	1,656,251.49

	2019 6 30
	2,271,590.23
	272.37
	2,271,862.60

	2019 6 30
	-
	4,097.17
	181,844.46
	44,630.98
	4,500.00
	235,072.61

A		
	2019 1 1	2019 6 30
	1,777,453,546.91	1,777,453,546.91
	189,721,901.65	189,721,901.65
("-")	-707,244,549.66	-707,244,549.66

-

- /	-	-
/	-	-
	-	-
("-")	-	-
	3,049,432.43	3,049,432.43

A			
	-342,717,157.12	626,413,440.17	283,696,283.05
	239,865,919.74	423,080,540.33	662,946,460.07
	74,440,755.07	-284,609,252.44	-210,168,497.37
	-27,923,326.93	105,458,647.41	77,535,320.48
	102,364,082.00	-390,067,899.85	-287,703,817.85
	-	-	-
	-28,410,482.31	764,884,728.06	736,474,245.75

E			
	144.41	-10.06	134.35
	330,247.40	42,130.59	372,377.99
	748,535.61	701,047.02	1,449,582.63
	890,080.19	806,106.21	1,696,186.40
	-141,544.58	-105,059.19	-246,603.77
	-	-	-
	1,078,927.42	743,167.55	1,822,094.97

	2019 1 1 2019 6 30
	202,333.81
	-
	-
	33,552.50
	13,289.67
	249,175.98

——

	2019 1 1 2019 6 30
	3,326,742,321.91
	3,082,900,724.55
	243,841,597.36

	2019 1 1 2019 6 30
——	-281,255.80
——	-
——	-
	-281,255.80

——

	2019 1 1 2019 6 30
	30,809,975.02
	29,982,655.80
	1,108,575.02
	-281,255.80

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	2019 1 1 2019 6 30
	22,136,133.26
	-
	22,136,133.26

	2019 1 1 2019 6 30
1.	423,122,670.92
——	422,725,504.62
——	397,166.30
——	-
——	-
——	-
2.	-
——	-
3.	-
	-
	423,122,670.92

	2019 1 1 2019 6 30
	500,755.58
006397	289.99
519979	61,384.76
	562,430.33

A 7

25% E 30

30 3 75%

3 6 50%

6 25%

	2019 1 1 2019 6 30
	9,097,706.27
	375.00
	-
	-
	-
	9,098,081.27

	2019 1 1 2019 6 30
	44,630.98
	61,844.46
	9,000.00
	6,087.07
	121,562.51

	E
(“ ”)	
“ ”	

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	3,356,971,589.54	56.81%	3,949,526,746.27	44.46%

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	-	-	14,999,085.10	93.75%

	2019 1 1 2019 6 30			
	3,027,683.70	57.71%	1,887,631.77	83.10%
	2018 1 1 2018 6 30			
	3,559,596.37	46.96%	1,284,530.52	50.29%

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	15,760,572.91	25,152,942.84
	2,275,003.25	2,728,757.60

1.5%

=

×1.5%/

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	2,626,762.15	4,192,157.14

0.25%

= ×0.25%/

( )

6.4.11.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-
300788		2019 6 27	2019 7 5		14.85	14.85	1,556	23,106.60	23,106.60	-

“ ”

10%

10%

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	100,070,000.00	89,919,000.00
	100,070,000.00	89,919,000.00

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	0.00	15,706,849.50
	0.00	15,706,849.50

2019 6 30	6	6 -1	1-5	5		
	87,620,873.84	-	-	-	-	87,620,873.84
	3,272,212.81	-	-	-	-	

	942,247.84	-	-	-	-	942,247.84
	15,706,849.50	89,919,000.00	-	-	1,877,233,040.10	1,982,858,889.60
	-	-	-	-	2,491,632.35	2,491,632.35
	-	-	-	-	1,249,994.45	1,249,994.45
	4,940.71	-	-	-	43,882.52	48,823.23
	94,724,227.41	89,919,000.00	-	-	1,881,018,549.42	2,065,661,776.83
	-	-	-	-	231,782.72	231,782.72
	-	-	-	-	2,655,150.65	2,655,150.65
	-	-	-	-	442,525.08	442,525.08
	-	-	-	-	766,566.10	766,566.10
	-	-	-	-	414,970.86	414,970.86
	-	-	-	-	4,510,995.41	4,510,995.41
	94,724,227.41	89,919,000.00	-	-	1,876,507,554.01	2,061,150,781.42

		2019 6 30	2018 12 31
	27	100,510.31	205,740.73
	27	-100,510.31	-205,740.73

VaR (Value at Risk)

6 30

	2019 6 30		2018 12 31	
		%		%
-	1,801,888,594.42	90.04	1,877,233,040.10	91.08
	-	-	-	-
	100,070,000.00	5.00	105,625,849.50	5.12
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,901,958,594.42	95.04	1,982,858,889.60	96.20

	95%		
		2019 6 30	2018 12 31
	VaR 3.83% 2018 12 31 VaR 3.90%)	-76,677,645.77	-80,340,248.20

VaR

95%

2018

6.4.13.1

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2019 6 30

1,801,831,617.88 100,126,976.54

0.00

6.4.13.1.2.2

6.4.13.1.2.3

192,808.72 192,808.72

0

6.4.13.2

6.4.13.3

§

			%
1		1,801,888,594.42	89.67
		1,801,888,594.42	89.67
2		-	-
3		100,070,000.00	4.98
		100,070,000.00	4.98
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		90,893,086.65	4.52
8		16,630,051.37	0.83
9		2,009,481,732.44	100.00

			(%)
A		-	-
B		363,431.25	0.02
C		1,289,666,787.31	64.44
D		-	-
E		-	-
F		276,337,406.91	13.81
G		-	-
H		-	-
I		116,796,385.33	5.84
J		33,869.94	0.00
K		-	-

L		-	-
M		118,667,607.08	5.93
N		-	-
O		-	-
P		-	-
Q		-	-
R		23,106.60	0.00
S		-	-
		1,801,888,594.42	90.04

1	603589		1,873,534	120,693,060.28	6.03
2	603259		1,369,031	118,667,607.08	5.93
3	300383		6,962,241	116,756,781.57	5.83
4	000333		2,154,559	111,735,429.74	5.58
5	601633		13,341,144	110,331,260.88	5.51
6	000651		1,902,056	104,613,080.00	5.23
7	603866		2,482,110	103,379,881.50	5.17
8	601933		9,709,048	99,129,380.08	4.95
9	600309		2,180,769	93,315,105.51	4.66
10	000661		274,940	92,929,720.00	4.64
11	603708		4,013,747	91,593,706.54	4.58
12	600872		2,020,522	86,538,957.26	4.32
13	002697		13,232,507	85,614,320.29	4.28
14	600104		3,347,029	85,349,239.50	4.26
15	603816		2,628,523	83,902,454.16	4.19
16	603345		1,572,673	80,835,392.20	4.04
17	600519		82,128	80,813,952.00	4.04
18	600132		1,712,276	80,750,936.16	4.03
19	603960		1,990,980	54,333,844.20	2.71
20	600968		102,375	363,431.25	0.02
21	603317		1,156	48,494.20	0.00
22	601698		10,103	39,603.76	0.00

23	603863		1,612	37,204.96	0.00
24	601236		9,789	33,869.94	0.00
25	300594		721	31,803.31	0.00
26	603867		1,045	26,971.45	0.00
27	300788		1,556	23,106.60	0.00

2% 20

1	600309		247,129,058.42	11.99
2	601633		174,940,032.43	8.49
3	601933		156,985,746.38	7.62
4	603589		154,891,029.70	7.51
5	600340		147,979,191.96	7.18
6	603259		147,650,237.05	7.16
7	603369		124,607,245.04	6.05
8	601318		120,056,430.29	5.82
9	000596		90,931,851.84	4.41
10	603816		89,769,645.89	4.36
11	600872		89,724,464.28	4.35
12	600600		86,664,886.50	4.20
13	000661		83,086,251.66	4.03
14	000858		80,982,097.34	3.93
15	603345		80,748,265.27	3.92
16	002697		79,989,700.98	3.88
17	600104		79,988,629.68	3.88
18	000625		79,898,155.99	3.88
19	601689		79,472,138.42	3.86
20	600132		77,402,454.71	3.76
21	603960		50,847,784.81	2.47
22	600622		49,994,934.60	2.43
23	600519		49,886,613.94	2.42

“ ”

2% **20**

1		-	-
2		-	-
3		100,070,000.00	5.00
		100,070,000.00	5.00
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		100,070,000.00	5.00

1	180410	18 10	1,000,000	100,070,000.00	5.00

1		892,912.31
2		13,934,155.74
3		-
4		1,656,251.49
5		146,731.83
6		-
7		-
8		-
9		16,630,051.37

§

	( )					
A	25,565	49,283.43	874,861,276.96	69.44%	385,069,621.94	30.56%
E	36	84,706.46	0.00	0.00%	3,049,432.43	100.00%
	25,601	49,333.24	874,861,276.96	69.27%	388,119,054.37	30.73%

§ 9

	A	E
2011 10 20	355,399,768.39	-
	1,777,453,546.91	817.11
	189,721,901.65	3,573,829.81
:	707,244,549.66	525,214.49
"-"	-	-
	1,259,930,898.90	3,049,432.43

§

2019 3 2

2019 1

2019 4

	2	3,356,971,589.54	56.81%	3,027,683.70	57.71%	-
	1	932,505,184.69	15.78%	868,446.33	16.55%	-
	1	623,132,547.30	10.54%	455,690.18	8.69%	-
	1	433,410,153.48	7.33%	403,635.03	7.69%	-
	1	290,388,650.85	4.91%	270,438.92	5.15%	-
	1	111,796,035.22	1.89%	70,576.83	1.35%	-
	1	81,976,417.87	1.39%	76,344.57	1.46%	-
	1	60,488,617.71	1.02%	56,333.39	1.07%	-
	1	18,873,323.02	0.32%	17,576.74	0.34%	-
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11	2018		2019 3 29
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15	2019 1		2019 4 22
16			2019 4 26
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