	68 9	3
	68 9	3 A
	200120	100808

2.4

	www.cxfund.com.cn
	68 9 3 A

2.5

A		17
C		68 9

§ 3

3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	15,805,831.87	16,739,452.34
	8,233,196.91	8,422,042.15
	0.0213	0.0187
	1.77%	1.68%
	1.93%	1.61%
3.1.2	(2019 6 30)	
	42,854,290.32	35,161,549.52
	0.1260	0.0869
	411,001,285.12	451,320,715.91
	1.2089	1.1156
3.1.3	(2019 6 30)	
	33.39%	8.59%

1

2

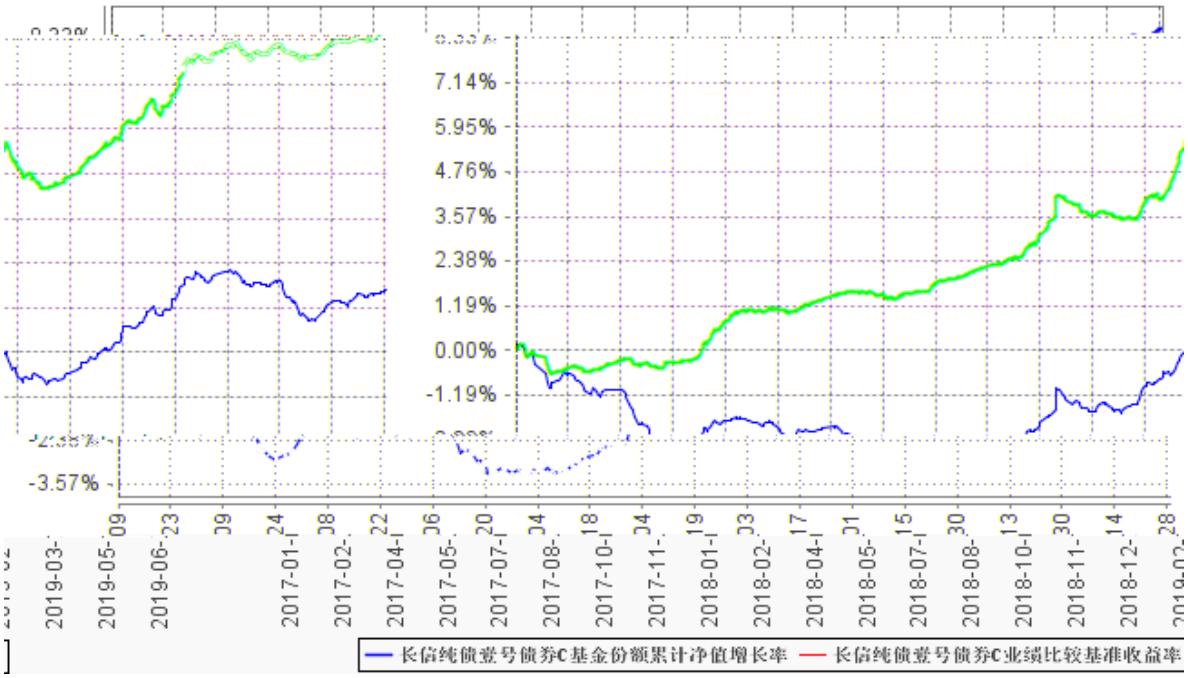
3

3.2

3.2.1

A

	0.32%	0.02%	0.28%	0.03%	0.04%	-0.01%
	0.51%	0.03%	-0.24%	0.06%	0.75%	-0.03%
	1.93%	0.05%	0.24%	0.06%	1.69%	-0.01%
	5.34%	0.06%	2.82%	0.06%	2.52%	0.00%
	9.60%	0.07%	0.03%	0.08%	9.57%	-0.01%



1 2017 1 9

A C

2 A 2014 7 1 2019 6 30

C 2017 1 9 2019 6 30

3 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

	(LOF)	2014 7 1	-	25	EMBA 2004 9 (LOF)

1 /

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019 4

“ ”

5 5

4.4.2

2019 6 30 A 1.2089 1.4589

C 1.1156 1.4356 A

1.93% 0.24% C 1.61%

0.24%

4.5

“

”

4.6

“ ”

1/2

4.7

1

2

3

4 12

50% 3

5

6

7

15

8

4.8

§ 5

5.1

“ ”

5.2

5.3

“ ”

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	1, 501, 959. 78	9, 136, 127. 51
		32, 375. 28	227, 506. 35
		38, 061. 38	3, 294. 24
	6.4.6.2	1, 027, 261, 070. 00	1, 292, 729, 990. 00
		–	–
		–	–
		1, 027, 261, 070. 00	1, 292, 729, 990. 00
		–	–
		–	–
	6.4.6.3	–	–
	6.4.6.4	–	–
		–	–
	6.4.6.5	14, 845, 842. 63	27, 768, 555. 64
		–	–
		283, 434. 40	505, 782. 41

		102, 979. 92	360, 369. 92
		–	–
		–	–
	6.4.6.8	202, 032. 25	351, 044. 88
		181, 640, 742. 44	270, 724, 867. 71
	6.4.6.9	744, 554, 784. 52	931, 954, 663. 45
	6.4.6.10	117, 767, 216. 51	127, 691, 724. 99
		862, 322, 001. 03	1, 059, 646, 388. 44
		1, 043, 962, 743. 47	1, 330, 371, 256. 15

2019

5. “-”	6.4.6.18	503,168.23	281,468.40
		7,735,114.26	11,358,187.66
1	6.4.9.2.1	3,349,205.25	4,355,887.34
2	6.4.9.2.2	956,915.78	1,244,539.28
3	6.4.9.2.3	996,218.57	1,328,754.54
4	6.4.6.19	17,997.73	28,242.97
5		2,239,875.50	4,150,058.65
		2,239,875.50	4,150,058.65
6		65,288.01	113,091.95
7	6.4.6.20	109,613.42	137,612.93
“-”		16,655,239.06	24,976,947.21
		-	-
“-”		16,655,239.06	24,976,947.21

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	931,954,663.45	127,691,724.99	1,059,646,388.44
	-	16,655,239.06	16,655,239.06
“-”	-187,399,878.93	-26,579,747.54	-213,979,626.47
1.	449,768,670.38	80,981,721.69	530,750,392.07
2.	-637,168,549.31	-107,561,469.23	-744,730,018.54
	-	0.00	-

“-”			
	744,554,784.52	117,767,216.51	862,322,001.03
	2018 1 1 2018 6 30		
	1,108,275,826.71	82,678,505.62	1,190,954,332.33
	-	24,976,947.21	24,976,947.21
“-”	50,326,931.15	19,148,193.94	69,475,125.09
1.	659,644,932.26	73,748,138.21	733,393,070.47
2.	-609,318,001.11	-54,599,944.27	-663,917,945.38
“-”	-	0.00	-
	1,158,602,757.86	126,803,646.77	1,285,406,404.63

6.1 6.4

6.4

6.4.1

(“ ”) (

“ ”)

(“ ”)

[2010]481 2010 6 28

2,234,260,528.19

2014 5 23 2014 6 2

2014 7 1

“ ”

(“ ”) 2014 7 1

2017 1 4

C 2017 1 9 C (

“ C”) C 0.40%

A (“ A”)

A

(

)

80%

1 5%

6.4.2

(“ ”)

6.4.3

2019 6 30 2019 1 1

2019 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2008]1

[2016]36 [2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

Ь ω

6.4.6

6.4.6.1

	2019 6 30
	1,501,959.78
	–
1	–
1-3	–
3	–
	–
	1,501,959.78

6.4.6.2

	2019 6 30		
	–	–	–
–	=	–	–

6.4.6.5

	2019 6 30
	1,220.29
	-
	-
	16.74
	14,844,590.21
	-
	-
	-
	-
	15.39
	14,845,842.63

6.4.6.6

6.4.6.7

	2019 6 30
	-
	19,127.61
	19,127.61

6.4.6.8

	2019 6 30
	-
	-
	-
	2,018.83
-	161,260.64
	9,000.00
	29,752.78
	202,032.25

6.4.6.9

A		
	2019 1 1	2019 6 30
	413,307,480.63	413,307,480.63
	348,526,505.21	348,526,505.21
("-")	-421,849,535.27	-421,849,535.27
- /	-	-
/	-	-
	-	-
("-")	-	-
	339,984,450.57	339,984,450.57

C		
	2019 1 1	2019 6 30
	518,647,182.82	518,647,182.82
	101,242,165.17	101,242,165.17
("-")	-215,319,014.04	-215,319,014.04
- /	-	-
/	-	-
	-	-
("-")	-	-
	404,570,333.95	404,570,333.95

6.4.6.10

A			
	34,265,241.07	42,626,439.57	76,891,680.64
	15,805,831.87	-7,572,634.96	8,233,196.91
	-7,216,782.62	-6,891,260.38	-14,108,043.00
	38,764,182.45	31,051,813.73	69,815,996.18
	-45,980,965.07	-37,943,074.11	-83,924,039.18
	-	-	-
	42,854,290.32	28,162,544.23	71,016,834.55

C			
	26,211,413.89	24,588,630.46	50,800,044.35
	16,739,452.34	-8,317,410.19	8,422,042.15
	-7,789,316.71	-4,682,387.83	-12,471,704.54
	7,544,319.62	3,621,405.89	11,165,725.51
	-15,333,636.33	-8,303,793.72	-23,637,430.05
	-	-	-
	35,161,549.52	11,588,832.44	46,750,381.96

6.4.6.11

	2019 1 1 2019 6 30
	41,789.07
	-
	-
	13,923.37
	8,233.13
	63,945.57

6.4.6.12

6.4.6.12.1 ——

6.4.6.13

6.4.6.13.1

	2019 1 1 2019 6 30

6.4.6.13.2 ——

	29,752.78
	61,260.64
	9,000.00
_	9,000.00
	600.00
	109,613.42

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

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	956,915.78	1,244,539.28

0.20%

= ×0.20%/

6.4.9.2.3

	2019 1 1 2019 6 30		
	A	C	
	-	129,197.95	129,197.95
	-	129,197.95	129,197.95
	2018 1 1 2018 6 30		
	A	C	
	-	53,824.54	53,824.54
	-	53,824.54	53,824.54

A , C

×0.40%

C = C ×0.40%÷

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
	1, 501, 959. 78	41, 789. 07	27, 062, 333. 28	94, 809. 21

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

2019 6 30

150, 229, 054. 65

101759023	17 MTN001	2019 7 5	101.44	100,000	10,144,000.00
101764045	17 MTN002	2019 7 5	102.31	17,000	1,739,270.00
011901146	19 SCP006	2019 7 1	100.15	200,000	20,030,000.00
011901162	19 SCP001	2019 7 1	100.23	300,000	30,069,000.00
101772011	17 MTN001	2019 7 1	102.18	100,000	10,218,000.00
011900414	19 SCP002	2019 7 8	100.07	268,000	26,818,760.00
011900401	19 SCP001	2019 7 11	100.13	200,000	20,026,000.00
101800385	18 MTN001	2019 7 11	104.03	200,000	20,806,000.00
101800177	18 MTN001	2019 7 1	103.58	200,000	20,716,000.00
				1,585,000	160,567,030.00

6.4.11.3.2

2019 6 30

29,000,000.00 2019 7 15

/

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
	260,253,000.00	60,149,000.00
	260,253,000.00	60,149,000.00

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	206,372,300.00	519,885,300.00
AAA	418,738,770.00	392,680,690.00
	141,897,000.00	320,015,000.00
	767,008,070.00	1,232,580,990.00

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		
	1,501,959.78	-	-	-	-	1,501,959.78
	32,375.28	-	-	-	-	32,375.28
	38,061.38	-	-	-	-	38,061.38
	132,020,770.00	291,622,000.00	593,689,300.00	9,929,000.00	-	1,027,261,070.00
	-	-	-	-	14,845,842.63	14,845,842.63
	-	-	-	-	283,434.40	283,434.40
	133,593,166.44	291,622,000.00	593,689,300.00	9,929,000.00	15,129,277.03	1,043,962,743.47
	179,229,054.65	-	-	-	-	179,229,054.65
	-	-	-	-	990,722.63	990,722.63
	-	-	-	-	557,811.79	557,811.79
	-	-	-	-	159,374.78	159,374.78
	-	-	-	-	151,924.72	151,924.72
	-	-	-	-	19,127.61	19,127.61
	-	-	-	-	102,979.92	102,979.92
	-	-	-	-	227,714.09	227,714.09
	-	-	-	-	202,032.25	202,032.25
	179,229,054.65	-	-	-	2,411,687.79	181,640,742.44
	-45,635,888.21	291,622,000.00	593,689,300.00	9,929,000.00	12,717,589.24	862,322,001.03
2018 12 31	6	6 -1	1-5	5		

	9,136,127.51	-	-	-	-	9,136,127.51
	227,506.35	-	-	-	-	227,506.35
	3,294.24	-	-	-	-	3,294.24
	72,890,200.00	121,737,990.00	920,423,800.00	177,678,000.00	-	1,292,729,990.00
	-	-	-	-	27,768,555.64	27,768,555.64
	-	-	-	-	505,782.41	505,782.41
	82,257,128.10	121,737,990.00	920,423,800.00	177,678,000.00	28,274,338.05	1,330,371,256.15
	267,965,660.55	-	-	-	-	267,965,660.55
	-	-	-	-	671,467.38	671,467.38
	-	-	-	-	615,829.02	615,829.02
	-	-	-	-	175,951.14	175,951.14
	-	-	-	-	192,258.03	192,258.03
	-	-	-	-	18,773.61	18,773.61
	-	-	-	-	360,369.92	360,369.92
	-	-	-	-	373,513.18	373,513.18
	-	-	-	-	351,044.88	351,044.88
	267,965,660.55	-	-	-	2,759,207.16	270,724,867.71
	-185,708,532.45	121,737,990.00	920,423,800.00	177,678,000.00	25,515,130.89	1,059,646,388.44

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	3,680,790.51	9,421,559.20
	27	-3,680,790.51	-9,421,559.20

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	
		%		%
–	–	–	–	–
	–	–	–	–
	1,027,261,070.00	119.13	1,292,729,990.00	

(b)

(i)

2019 6 30

1,027,261,070.00

(ii)

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(iii)

(2)

§ 7

7.1

			%
1		–	–
		–	–
2		–	–
3		1, 027, 261, 070. 00	98. 40
		1, 027, 261, 070. 00	98. 40
		–	–
4		–	–
5		–	–
6		–	–
		–	–
7		1, 534, 335. 06	0. 15
8		15, 167, 338. 41	1. 45
9		1, 043, 962, 743. 47	100. 00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

1		-	-
2		-	-
3		141,897,000.00	16.46
		141,897,000.00	16.46
4		302,253,070.00	35.05
5		260,253,000.00	30.18
6		322,858,000.00	37.44
7		-	-
8		-	-
9		-	-
10		1,027,261,070.00	119.13

7.6

1	180208	18	08	800,000	81,408,000.00	9.44
2	143623	18	01	500,000	51,030,000.00	5.92
3	1380032	13		500,000	50,865,000.00	5.90
4	180202	18	02	500,000	50,560,000.00	5.86
5	011901153	19	SCP002	400,000	40,044,000.00	4.64

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

7.11.2

7.11.3

1		38, 061. 38
2		–
3		–
4		14, 845, 842. 63
5		283, 434. 40
6		–
7		–
8		–
9		15, 167, 338. 41

7.11.4

7.11.5

7.11.6

§ 8

8.1

	( )					
A	13, 473	25, 234. 50	297, 926, 949. 22	87. 63%	42, 057, 501. 35	12. 37%
C	50, 507	8, 010. 18	69, 558, 308. 11	17. 19%	335, 012, 025. 84	82. 81%
	63, 980	11, 637. 31	367, 485, 257. 33	49. 36%	377, 069, 527. 19	50. 64%

8.2

	A	–	–
	C	2, 495. 42	0. 00%
		2, 495. 42	0. 00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2014 7 1	59,708,694.30	-
	413,307,480.63	518,647,182.82
	348,526,505.21	101,242,165.17
:	421,849,535.27	215,319,014.04
″_″	-	-
	339,984,450.57	404,570,333.95

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	268,550,010.96	93.02%	1,260,000,000.00	100.00%	-	-
	20,158,666.16	6.98%	-	-	-	-

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1998 29

2007 48

1

1

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2

10.8

1	2018 12 31		2019 1 1
2	( )		2019 1 10

3	2018 4		2019 1 19
4			2019 1 22
5	2019 1		2019 2 14
6			2019 3 1
7			2019 3 2
8			2019 3 28
9	2018		2019 3 29
10			2019 3 30
11			2019 4 8
12			2019 4 15
13			2019 4 16
14	2019 1		2019 4 22
15			2019 4 26
16			2019 5 7
17			2019 5 14

18			2019 5 22
19			2019 6 26
20			2019 6 27

§ 11

11.1 **20%**

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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