

2019

2019 6 30

2019 8 27

§ 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	.....	10.....
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	12
4.5	.....	13
4.6	.....	13
4.7	.....	14
4.8	.....	14
§5	.....	15.....
5.1	.....	15
5.2	.....	15
5.3	.....	15
§6	.....	16.....
6.1	.....	16
6.2	.....	17
6.3	.....	18

6.4	.....	19
§7	.....	37.....
7.1	.....	37
7.2	.....	37
7.3	.....	38
7.4	.....	38
7.5	.....	40
7.6	.....	40
7.7	.....	40
7.8	.....	40
7.9	.....	40
7.10	.....	41
7.11	.....	41
§8	.....	43.....
8.1	.....	43
8.2	.....	43
8.3	.....	43
§9	.....	44.....
§10	.....	45.....
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	45
10.8	.....	47
§11		

§12	.....	51.....
12.1	.....	51
12.2	.....	51
12.3	.....	51

§ 2

2.1

	519967
	519967
	2015 5 6
	122, 565, 876. 37

2.2

	1
	2
	3
	1
	“ ”
	2
	4

	()+ 1.5%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	68 9	55
	200120	100140

2.4

	www.cxfund.com.cn
	68 9
	55

2.5

	17

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	8,012,319.49
	11,510,983.45
	0.0650
	6.58%
	6.65%
3.1.2	(2019 6 30)
	-4,027,658.55
	-0.0329
	122,834,593.97
	1.0022
3.1.3	(2019 6 30)
	0.22%

1

2

3

3.2

3.2.1

	1.63%	0.69%	0.35%	0.01%	1.28%	0.68%
	-0.25%	0.48%	1.07%	0.01%	-1.32%	0.47%
	6.65%	0.45%	2.13%	0.01%	4.52%	0.44%
	4.85%	0.63%	4.34%	0.01%	0.51%	0.62%
	-2.06%	0.50%	13.60%	0.01%	-15.66%	0.49%
	0.22%	0.57%	19.59%	0.01%	-19.37%	0.56%

§ 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

		2018 5	2019 2	9	
		29	27		
		2018 12	-	14	2017 9
		26			

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

1

4.4.2

2019	6	30	1.0022	1.0022
		6.65%	2.13%	

4.5

2019

4.6

“ ”

1/2

4.7

1

12

3

2

3

4

5

4.8

§ 5

5.1

5.2

5.3

2019

§ 6

6.1

2019 6 30



		-	28,093.94	
		-	-	
		-	-	
	6.4.6.8	90,099.19	229,000.00	
		657,042.36	23,195,615.63	
	6.4.6.9	122,565,876.37	179,817,929.09	
	6.4.6.10	268,717.60	-10,834,702.15	
		122,834,593.97	168,983,226.94	
		123,491,636.33	192,178,842.57	
2019	6	30	1.0022	122,565,876.37

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		13,011,652.83	11,755,908.97
1.		3,163,206.52	4,404,946.00
	6.4.6.11	44,727.08	101,408.31
		3,036,471.60	4,303,537.69
		-	-
		82,007.84	-
		-	-
2.	" - "	6,293,203.48	-15,805,617.37
	6.4.6.12	5,567,228.88	-5,732,397.74
		-	-

1	6.4.9.2.1	609,323.93	1,014,151.71
2	6.4.9.2.2	174,092.53	289,757.64
3		-	-
4	6.4.6.19	320,234.00	2,028,337.71
5		290,474.06	888,708.59
		290,474.06	888,708.59

	2018 1 1 2018 6 30		
	713,191,641.43	-18,575,328.51	694,616,312.92
	-	7,391,107.67	7,391,107.67
“ - ”	-522,828,396.20	2,772,236.57	-520,056,159.63
1.	63,024,869.40	686,001.70	63,710,871.10
2.	-585,853,265.60	2,086,234.87	-583,767,030.73
	-	-	-
“ - ”			
	190,363,245.23	-8,411,984.27	181,951,260.96

6.1 6.4

6.4**6.4.1**

(“ ”)

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“ ”)

(“

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568,039,225.55

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1500369

2015 5 6

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
	8,908,602.71
	-
1	-
1-3	-
3	-
	-
	8,908,602.71

6.4.6.2

		2019 6 30		
		8,696,863.47	8,037,982.41	-658,881.06
-		-	-	-
		91,956,154.98	91,517,006.36	-439,148.62
		10,332,525.21	10,250,000.00	-82,525.21
		102,288,680.19	101,767,006.36	-521,673.83
		-	-	-
		-	-	-
		-	-	-
		110,985,543.66	109,804,988.77	-1,180,554.89

6.4.6.3

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6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2019 6 30

	31,680,832.63	31,680,832.63
("-")	-88,932,885.35	-88,932,885.35
- /	-	-
/	-	-
	-	-
("-")	-	-
	122,565,876.37	122,565,876.37

6.4.6.10

	-12,809,163.67	1,974,461.52	-10,834,702.15
	8,012,319.49	3,498,663.96	11,510,983.45
	769,185.63	-1,176,749.33	-407,563.70
	-2,108,115.30	1,241,639.40	-866,475.90
	2,877,300.93	-2,418,388.73	458,912.20
	-	-	-
	-4,027,658.55	4,296,376.15	268,717.60

6.4.6.11

	2019	1	1	2019	6	30
						22,212.92
						-
						-
						17,489.94
						5,024.22
						44,727.08

824.22

4,200.00

6.4.6.12**6.4.6.12.1**

	2019	1	1	2019	6	30
						149,998,567.65
						144,431,338.77

	5, 567, 228. 88
--	-----------------

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
---		655, 646. 05
---		-
---		-
		655, 646. 05

6.4.6.13.2

	2019 1 1	2019 6 30
		309, 311, 795. 10
		304, 030, 390. 73
		4, 625, 758. 32
		655, 646. 05

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**

	2019	1	1	2019	6	30
						70,328.55
						-
						70,328.55

6.4.6.17

	2019	1	1	2019	6	30
1.						3,498,663.96
———						1,950,586.57
———						1,548,077.39
———						-
———						-
———						-
2.						-
———						-
3.						-
						-
						3,498,663.96

6.4.6.18

	2019	1	1	2019	6	30
						51,804.30
						4,774.57
						56,578.87

25%

6.4.6.19

	2019 1 1	2019 6 30
		317,909.00
		2,325.00
		-
		-
		-
		320,234.00

6.4.6.20

	2019 1 1	2019 6 30
		19,835.79
		61,260.64
		18,600.00
		1,728.00
		101,424.43

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
	609,323.93	1,014,151.71
	65,417.31	88,332.55

0.70%

=

×0.70%/

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		174,092.53		289,757.64

0.20%

=

×0.20%/

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
	8,908,602.71	22,212.92	958,442.59	68,728.04

“

”

2019 6 30

3,955,820.57

2018 12

31

1,270,072.66

6.4.9.6

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
	14,988,000.00	0.00
	14,988,000.00	0.00

6.4.12.2.2**6.4.12.2.3**

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	41,810,856.60	21,422,869.20
AAA	22,199,849.76	27,614,973.68
	22,768,300.00	91,827,600.00
	86,779,006.36	140,865,442.88

6.4.12.2.5**6.4.12.2.6****6.4.12.3**

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2019 30	6	6 -1	1-5	5		
	8,908,602.71	-	-	-	-	8,908,602.71
	3,955,820.57	-	-	-	-	3,955,820.57
	71,032.10	-	-	-	-	71,032.10
	8,059,079.36	49,998,327.00	43,709,600.00	-	8,037,982.41	109,804,988.77
	-	-	-	-	751,174.19	751,174.19
	-	-	-	-	17.99	17.99
	-	-	-	-	-	-
	20,994,534.74	49,998,327.00	43,709,600.00	-	8,789,174.59	123,491,636.33
	-	-	-	-	410,114.34	410,114.34

	1,270,072.66	-	-	-	-	1,270,072.66
	112,433.73	-	-	-	-	112,433.73
	20,088,000.00	315,972.00	77,961,811.10	42,499,659.78	33,338,646.09	174,204,088.97
	-	-	-	-	2,873,552.75	2,873,552.75
	-	-	-	-	2,306,694.22	2,306,694.22
	-	-	-	-	4,996.00	4,996.00
	-	-	-	-	-	-
	32,877,510.63	315,972.00	77,961,811.10	42,499,659.78	38,523,889.06	192,178,842.57
	19,000,000.00	-	-	-	-	19,000,000.00
	-	-	-	-	3,635,843.60	3,635,843.60
	-	-	-	-	101,906.20	101,906.20
	-	-	-	-	29,116.06	29,116.06
	-	-	-	-	169,872.59	169,872.59
	-	-	-	-	28,093.94	28,093.94
	-	-	-	-	1,783.24	1,783.24
	-	-	-	-	229,000.00	229,000.00
	19,000,000.00	-	-	-	4,195,615.63	23,195,615.63
	13,877,510.63	315,972.00	77,961,811.10	42,499,659.78	34,328,273.43	168,983,226.94

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	659,411.94	1,446,269.71
	27	-659,411.94	-1,446,269.71

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	
		%		%
-	8,037,982.41	6.54	33,338,646.09	19.73
	-	-	-	-
	101,767,006.36	82.85	140,865,442.88	83.36
	-	-	-	-
	-	-	-	-
	-	-	-	-
	109,804,988.77	89.39	174,204,088.97	103.09

6.4.12.4.3.2

		95%	
		2019 6 30	2018 12 31
VaR 0.35% 2018 12 31 VaR 1.10%)		-431,353.44	-1,853,927.21

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

30,223,259.57

79,581,729.20

(ii)

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(iii)

§ 7

7.1

			%
1		8,037,982.41	6.51
		8,037,982.41	6.51
2		-	-
3		101,767,006.36	82.41
		101,767,006.36	82.41
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		12,864,423.28	10.42
8		822,224.28	0.67
9		123,491,636.33	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		8,037,982.41	6.54
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-

15	002343		3,165,721.00	1.87
16	601688		2,766,534.00	1.64
17	300673		2,709,248.72	1.60
18	600478		2,560,848.66	1.52
19	002153		1,828,244.00	1.08
20	002415		1,345,334.00	0.80

“ ”

7.4.2**2% 20**

1	603986		24,023,665.17	14.22
2	300373		21,610,093.00	12.79
3	600703		11,071,588.00	6.55
4	600584		9,335,178.00	5.52
5	000977		6,758,137.73	4.00
6	300059		5,244,807.08	3.10
7	002258		4,954,921.00	2.93
8	002876		4,812,721.00	2.85
9	300747		4,370,954.00	2.59
10	002236		3,849,220.09	2.28
11	300569		3,613,687.00	2.14
12	300348		3,584,659.00	2.12
13	300253		3,552,680.00	2.10
14	600837		3,507,846.00	2.08
15	002074		3,492,901.12	2.07
16	600685		3,416,488.98	2.02
17	002153		3,275,897.95	1.94
18	601688		3,214,278.80	1.90
19	600967		3,170,805.68	1.88
20	300482		3,148,727.80	1.86

“ ”

7.4.3

	117,180,088.52
	149,998,567.65

“ ” “ ”

7.5

1		14,988,000.00	12.20
2		-	-
3		22,768,300.00	18.54
		22,768,300.00	18.54
4		41,825,429.20	34.05
5		-	-
6		-	-
7		22,185,277.16	18.06
8		-	-
9		-	-
10		101,767,006.36	82.85

7.6

1	018006	1702	223,000	22,768,300.00	18.54
2	019611	19 01	150,000	14,988,000.00	12.20
3	143496	16	100,000	10,335,000.00	8.41
4	143507	18 02	100,000	10,298,000.00	8.38
5	1822018	18 01	100,000	10,250,000.00	8.34

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		71,032.10
2		-
3		-
4		751,174.19
5		17.99
6		-
7		-
8		-
9		822,224.28

7.11.4

1	110048		6,852,097.60	5.58
2	113504		5,243,500.00	4.27
3	113508		5,031,500.00	4.10
4	128035		3,726,128.00	3.03

5	110047		543,050.00	0.44
6	113013		253,657.60	0.21
7	128028		94,144.96	0.08

7.11.5**7.11.6**

§ 8

8.1

()					
998	122,811.50	90,935,758.24	74.19%	31,630,118.13	25.81%

8.2

		0.00	0.00%

8.3

		0
		0

§ 9

2015 5 6	568,039,225.55
	179,817,929.09
(00LHk+cC]kDJ4BF 2c0HL	31,680,832.63
:	88,932,885.35

§ 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

	2	267, 178, 656. 17	100. 00%	141, 951. 98	100. 00%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	361,920,874.13	87.66%	2,265,800,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	50,941,988.77	12.34%	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

1

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3

4

2

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	2018 4		2019 1 19
4			2019 2 27
5			2019 3 1
6			2019 3 2
7			2019 3 28
8	2018		2019 3 29
9			2019 3 30
10			2019 4 8
11			2019 4 15
12	2019 1		2019 4 22

15			2019 5 14
16			2019 5 22
17	2019 1		2019 6 19
18			2019 6 22
19			2019 6 26
20			2019 6 27

§ 11

11.1

20%

		20%					
1	2019 1 1 2019 6 30	76,117,540.50	0.00	0.00	76,117,540.50	62.10%	
2	2019 2 1 2019 2 12 2019 2 28 2019 5 28	20,910,706.82	20,754,462.43	41,665,169.25	0.00	0.00%	
-	-	-	-	-	-	-	
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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2019 8 27