

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1      2019 6 30

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>11</b>
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
<b>§5</b>	.....	<b>16</b>
5.1	.....	16
5.2	.....	16
5.3	.....	16
<b>§6</b>	.....	<b>17</b>
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
<b>§7</b>	.....	<b>41</b>
7.1	.....	41
7.2	.....	41
7.3	.....	42
7.4	.....	42
7.5	.....	45
7.6	.....	45
7.7	.....	45
7.8	.....	45
7.9	.....	45
7.10	.....	45
7.11	.....	46
7.12	.....	46
<b>§ 8</b>	.....	<b>47</b>
8.1	.....	47
8.2	.....	47
8.3	.....	47
<b>§ 9</b>	.....	<b>48</b>
<b>§10</b>	.....	<b>49</b>
10.1	.....	49
10.2	.....	49
10.3	.....	49
10.4	.....	49
10.5	.....	49
10.6	.....	50
10.7	.....	50
10.8	.....	52
<b>§11</b>	.....	<b>54</b>
11.1	..... 20%	54

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11.2	.....	54
<b>§12</b>	.....	<b>55</b>
12.1	.....	55
12.2	.....	55
12.3	.....	55

## § 2

## 2.1

	519957	
	2015 7 6	
	717,968,333.15	
	A	C
:	A	C
	519957	519956
	4,886,561.17	713,081,771.98

## 2.2

	1
	2
	1 " "
	2
	3

	4
	300 × 60%+ × 40%

## 2.3

	021-61009999	020-66338888
	zhouyg@cxfund.com.cn	cui rj@gf.com.cn
	4007005566	95575
	021-61009800	020-87555129
	68 9	2 618
	68 9	26 34
	200120	510627

## 2.4

	www.cxfund.com.cn
	68 9 26 34

## 2.5

	17

## § 3

### 3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30 )	(2019 1 1 - 2019 6 30 )
	627,329.57	44,147,394.19
	664,460.22	48,293,727.53
	0.1317	0.1043
	15.68%	12.95%
	17.02%	16.46%
3.1.2	( 2019 6 30 )	
	-749,666.48	-140,618,453.92
	-0.1534	-0.1972
	4,334,819.82	599,776,975.29
	0.8871	0.8411
3.1.3	( 2019 6 30 )	
	-11.29%	-15.89%

1

2

3

### 3.2

#### 3.2.1

A

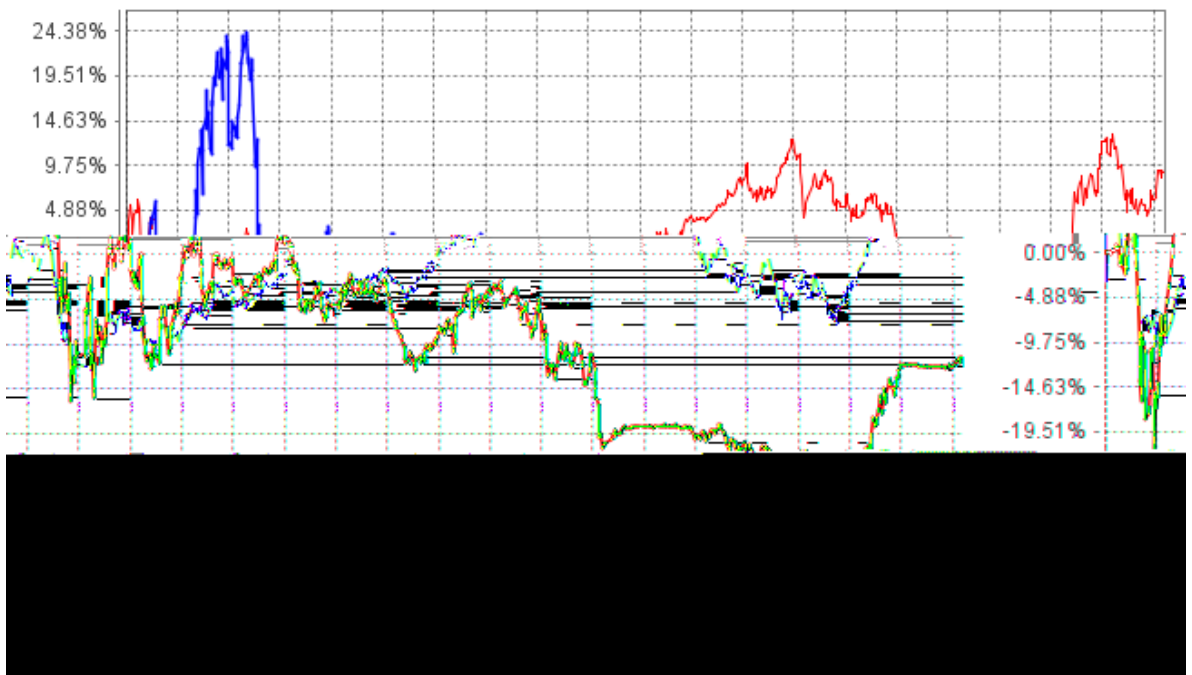
	1.04%	0.18%	3.47%	0.69%	-2.43%	-0.51%
	2.39%	0.16%	-0.30%	0.91%	2.69%	-0.75%
	17.02%	0.57%	16.82%	0.92%	0.20%	-0.35%
	10.02%	0.55%	8.72%	0.91%	1.30%	-0.36%
	-9.02%	0.75%	18.43%	0.66%	-27.45%	0.09%

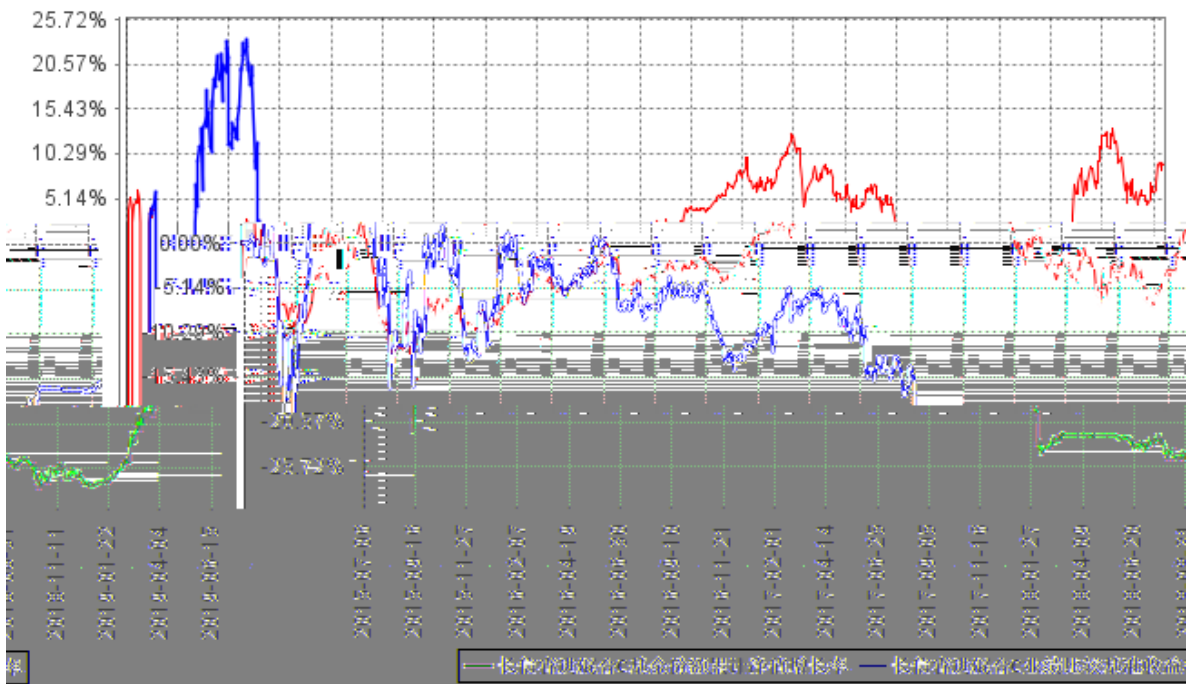
	-11.29%	1.47%	9.03%	0.89%	-20.32%	0.58%
--	---------	-------	-------	-------	---------	-------

C

	0.97%	0.18%	3.47%	0.69%	-2.50%	-0.51%
	2.11%	0.16%	-0.30%	0.91%	2.41%	-0.75%
	16.46%	0.57%	16.82%	0.92%	-0.36%	-0.35%
	9.06%	0.55%	8.72%	0.91%	0.34%	-0.36%
	-12.66%	0.74%	18.43%	0.66%	-31.09%	0.08%
	-15.89%	1.47%	9.03%	0.89%	-24.92%	0.58%

**3.2.2**





1 2015 7 6 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

L

FOF  
300

4.1.2

		2019 4 12	-	12	2007 7

---

		2018 3 17	2019 4 12	9	

1

/

2

**4.2****4.3****4.3.1**

---

## 4.4

### 4.4.1

18

### 4.4.2

	A	0.8871		0.8871
	A	17.02%	C	0.8411
0.8411			C	16.46%
16.82%				

## 4.5

## 4.6

1/2

**4.7**

1

12

3

2

A

C

3

4

5

**4.8**

§ 5

5.1

5.2

---

5.3

2019

**§ 6****6.1**

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	226, 448, 519. 74	5, 293, 562. 95

		-	159,944.94
		-	-
		-	-
	6.4.6.8	102,634.85	179,000.00
		14,978,227.07	81,512,473.11
	6.4.6.9	717,968,333.15	389,325,614.46
	6.4.6.10	-113,856,538.04	-107,957,199.76
		604,111,795.11	281,368,414.70
		619,090,022.18	362,880,887.81

2019 6 30

A

0.8871

C

0.8411

717,968,333.15

A

4,886,561.17

C

713,081,771.98

**6.2**

5.	-	6.4.6.18	249.22	10,791.82
			5,991,707.96	2,125,012.23
1		6.4.9.2.1	2,802,295.55	1,093,316.17
2		6.4.9.2.2	467,049.28	182,219.41
3		6.4.9.2.3	1,477,773.14	563,536.58
4		6.4.6.19	1,079,658.65	193,554.50
5			48,763.05	-
			48,763.05	-
6			3,934.37	-
7		6.4.6.20	112,233.92	92,385.57
	-		48,958,187.75	-5,780,164.52
			-	-
	-		48,958,187.75	-5,780,164.52

### 6.3

2019 1 1      2019 6 30

	2019 1 1      2019 6 30		
	389,325,614.46	-107,957,199.76	281,368,414.70
	-	48,958,187.75	48,958,187.75
-	328,642,718.69	-54,857,526.03	273,785,192.66
1.	687,648,331.04	-114,023,128.81	573,625,202.23
2.	-359,005,612.35	59,165,602.78	-299,840,009.57
	-	-	-

-			
	717,968,333.15	-113,856,538.04	604,111,795.11
	<b>2018 1 1 2018 6 30</b>		
	47,490,728.70	-7,023,768.29	40,466,960.41
	-	-5,780,164.52	-5,780,164.52
-	344,479,157.10	-76,676,759.65	267,802,397.45
1.	359,095,783.98	-79,637,558.06	279,458,225.92
2.	-14,616,626.88	2,960,798.41	-11,655,828.47
-	-	-	-
	391,969,885.80	-89,480,692.46	302,489,193.34

6.1 6.4

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**6.4****6.4.1**

[2015]1164

2015

7 6

308, 604, 154. 67

A

C

A

C

0%-95%

5%-100%

3%

5%

300

× 60%+

× 40%

### 6.4.2

—

2

3

XBRL

3

<

>

### 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

#### 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

[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

**6.4.6****6.4.6.1**

	2019 6 30
	226,448,519.74
	-
1	-
1-3	-
3	-
	-
	226,448,519.74

**6.4.6.2**

	2019 6 30		
	149,198,800.54	153,943,786.20	4,744,985.66
-	-	-	-
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	149,198,800.54	153,943,786.20	4,744,985.66

**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
	46,100.77
	-
	-
	1,258.29
	-
	-
	-
	-
	-
	192.87
	47,551.93

**6.4.6.6**

**6.4.6.7**

--	--

	2019 6 30
	215,240.70
	1,916.42
	217,157.12

**6.4.6.8**

	2019 6 30
	-
	0.93
	58,921.74
	34,712.18
	9,000.00
	102,634.85

**6.4.6.9**

A		
	2019 1 1	2019 6 30
	5,265,169.10	5,265,169.10
	152,903.83	152,903.83
( "-" )	-531,511.76	-531,511.76
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	4,886,561.17	4,886,561.17

C		
	2019 1 1	2019 6 30
	384,060,445.36	384,060,445.36
	687,495,427.21	687,495,427.21
( "-" )	-358,474,100.59	-358,474,100.59
- /	-	-
/	-	-
	-	-

( "-" )	-	-
	713,081,771.98	713,081,771.98

**6.4.6.10**

A			
	-1,458,756.14	185,210.94	-1,273,545.20
	627,329.57	37,130.65	664,460.22
	81,760.09	-24,416.46	57,343.63
	-24,732.69	5,727.87	-19,004.82
	106,492.78	-30,144.33	76,348.45
	-	-	-
	-749,666.48	197,925.13	-551,741.35

C			
	-119,442,104.19	12,758,449.63	-106,683,654.56
	44,147,394.19	4,146,333.34	48,293,727.53
	-65,323,743.92	10,408,874.26	-54,914,869.66
	-135,799,568.41	21,795,444.42	-114,004,123.99
	70,475,824.49	-11,386,570.16	59,089,254.33
	-	-	-
	-140,618,453.92	27,313,657.23	-113,304,796.69

**6.4.6.11**

	2019 1 1	2019 6 30
		697,288.95
		-
		-
		13,265.44
		58,154.91
		768,709.30

**6.4.6.12****6.4.6.12.1**      —

	2019 1 1	2019 6 30
		355, 143, 565. 69
		309, 216, 043. 59
		45, 927, 522. 10

**6.4.6.13****6.4.6.13.1**

	2019 1 1	2019 6 30
---		1, 322, 153. 71
---		-
---		-
		1, 322, 153. 71

**6.4.6.13.2**      —

	2019 1 1	2019 6 30
		607, 152, 764. 45
		590, 909, 046. 71
		14, 921, 564. 03
		1, 322, 153. 71

**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
		389,445.50
		-
		389,445.50

**6.4.6.17**

	2019 1 1	2019 6 30
1.		4,183,463.99
—		4,859,520.84
—		-676,056.85
—		-
—		-
—		-
2.		-
—		-
3.		-
		-
		4,183,463.99

**6.4.6.18**

--	--



**6.4.8**

**6.4.8.1**

**6.4.8.2**



**6.4.9.1.4****6.4.9.1.5**

	2019 1 1		2019 6 30	
	245,633.33	37.96%	-	-
	2018 1 1		2018 6 30	
	130,177.47	100.00%	80,787.33	100.00%

**6.4.9.2****6.4.9.2.1**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		2,802,295.55		1,093,316.17
		1,098,441.74		125,210.20

1.50%

H E×

÷

H

E

## 6.4.9.2.2

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		467,049.28		182,219.41

0.25%

$$H \ E \times \quad \div \quad H \quad E$$

## 6.4.9.2.3

	2019 1 1 2019 6 30		
	A	C	
	-	15,279.27	15,279.27
	-	73,995.19	73,995.19
	-	89,274.46	89,274.46
	2018 1 1 2018 6 30		
	A	C	
	-	133.63	133.63
	-	91,516.49	91,516.49
	-	83.22	83.22
	-	91,733.34	91,733.34

$$A \quad C \quad 0.80\%$$

$$C \quad 0.80\%$$

$$H \ E \times \quad \div$$

$$H \ C$$

$$E \ C$$

## 6.4.9.3

( )

( )



## **6.4.12**

### **6.4.12.1**

### **6.4.12.2**

10%

10%

**6.4.12.2.1****6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2019 6 30	2018 12 31
AAA	0.00	81,370,000.00
AAA	0.00	20,826,000.00
	0.00	139,374,000.00
	0.00	241,570,000.00

**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**

2018 12 31	6	6 -1	1-5	5		
	5,293,562.95	-	-	-	-	5,293,562.95
	139,354.51	-	-	-	-	139,354.51
	15,066,000.00	-	-226,504,000.00	-	754,180.65	242,324,180.65
	-	-	-	-	-109,232,426.60	109,232,426.60
	-	-	-	-	-5,890,063.10	5,890,063.10
	-	-	-	-	-1,300.00	1,300.00
	-	-	-	-	-	-
	20,498,917.46	-	-226,504,000.00	-	-115,877,970.35	362,880,887.81
	80,399,159.40	-	-	-	-	80,399,159.40
	-	-	-	-	-5,657.74	5,657.74
	-	-	-	-	-362,815.65	362,815.65
	-	-	-	-	-60,469.30	60,469.30
	-	-	-	-	-190,745.12	190,745.12
	-	-	-	-	-143,754.57	143,754.57
	-	-	-	-	-159,944.94	159,944.94
	-	-	-	-	-10,926.39	10,926.39
	-	-	-	-	-179,000.00	179,000.00
	80,399,159.40	-	-	-	-1,113,313.71	81,512,473.11
	-59,900,241.94	-	-226,504,000.00	-	-114,764,656.64	281,368,414.70

#### 6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	0.00	1,929,395.92
	27	0.00	-1,929,395.92

#### 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	
		%		%
-	153,943,786.20	25.48	754,180.65	0.27
	-	-	-	-
	-	-	241,570,000.00	85.86
	-	-	-	-
	-	-	-	-
	-	-	-	-
	153,943,786.20	25.48	242,324,180.65	86.12

**6.4.12.4.3.2**

		95%	
		2019 6 30	2018 12 31
VaR	1.22%	-7,384,215.32	-24,975.42
31 VaR	0.01%		

VaR

95%

2018

**6.4.13**

(1)

(a)

(b)

(i)

2019 6 30

153,943,786.20

0.00

0.00

(ii)

(iii)

(2)

## § 7

## 7.1

			%
1		153,943,786.20	24.87
		153,943,786.20	24.87
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		229,555,357.26	37.08
8		235,590,878.72	38.05
9		619,090,022.18	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		-	-
C		110,766,316.20	18.34
D		-	-
E		11,940,000.00	1.98
F		-	-
G		-	-
H		-	-
I		19,365,381.00	3.21
J		-	-
K		11,872,089.00	1.97
L		-	-

M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		153, 943, 786. 20	25. 48

**7.2.2****7.3**

1	000063		737, 500	23, 990, 875. 00	3. 97
2	300203		837, 800	20, 023, 420. 00	3. 31
3	002912		206, 300	19, 365, 381. 00	3. 21
4	000651		300, 000	16, 500, 000. 00	2. 73
5	600352		800, 000	12, 616, 000. 00	2. 09
6	603986		141, 600	12, 276, 720. 00	2. 03
7	601186		1, 200, 000	11, 940, 000. 00	1. 98
8	600507		1, 214, 500	11, 877, 810. 00	1. 97
9	000002		426, 900	11, 872, 089. 00	1. 97
10	002508		249, 930	6, 783, 100. 20	1. 12
11	002035		549, 950	6, 698, 391. 00	1. 11

**7.4****7.4.1****2% 20**

1	000063		29, 714, 839. 88	10. 56
2	000651		25, 119, 942. 94	8. 93
3	600352		23, 289, 272. 00	8. 28
4	300203		18, 603, 624. 96	6. 61
5	002912		17, 952, 037. 00	6. 38

6	300316		13,805,683.00	4.91
7	300408		13,423,908.00	4.77
8	300244		13,308,362.00	4.73
9	603986		12,038,142.20	4.28
10	000002		12,036,849.00	4.28
11	601186		11,922,000.00	4.24
12	600507		11,565,924.00	4.11
13	002024		11,097,100.00	3.94
14	600018		10,766,579.00	3.83
15	300007		10,660,077.00	3.79
16	000401		10,589,223.48	3.76
17	600466		10,197,205.70	3.62
18	300604		10,150,786.00	3.61
19	600104		10,110,519.00	3.59
20	000661		9,683,117.28	3.44
21	002562		9,570,068.40	3.40
22	601633		9,419,728.00	3.35
23	002786		9,387,898.52	3.34
24	600048		9,168,077.00	3.26
25	002396		8,565,571.00	3.04
26	002092		8,144,988.30	2.89
27	000066		7,949,850.00	2.83
28	600297		7,779,490.33	2.76
29	300595		7,731,275.00	2.75
30	300568		7,579,600.40	2.69
31	300188		7,495,086.00	2.66
32	600681		7,294,570.00	2.59
33	002712		7,271,501.89	2.58
34	300073		7,031,649.00	2.50
35	300502		6,962,026.00	2.47
36	002341		6,939,802.00	2.47
37	300118		6,883,635.75	2.45
38	002508		6,713,698.00	2.39
39	002035		6,673,359.50	2.37
40	002304		6,461,252.48	2.30
41	603985		6,412,873.29	2.28

42	600583		6,324,939.00	2.25
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**7.4.2****2% 20**

1	300244		17,676,661.00	6.28
2	300408		15,307,641.00	5.44
3	300316		14,801,742.00	5.26
4	300604		13,765,411.14	4.89
5	600352		13,725,895.00	4.88
6	300007		13,677,675.00	4.86
7	000401		13,473,879.30	4.79
8	600466		11,673,130.60	4.15
9	002562		11,647,917.00	4.14
10	002024		11,593,739.00	4.12
11	000661		11,157,228.96	3.97
12	600018		10,912,767.00	3.88
13	300595		10,469,894.15	3.72
14	600104		10,460,410.49	3.72
15	300188		10,356,043.20	3.68
16	600048		10,248,766.65	3.64
17	601633		10,214,905.00	3.63
18	000651		9,769,408.00	3.47
19	002786		9,586,785.00	3.41
20	000066		9,091,196.00	3.23
21	000063		8,943,239.00	3.18
22	002092		8,927,977.10	3.17
23	300502		8,657,073.00	3.08
24	300118		8,422,091.45	2.99
25	002396		8,344,216.00	2.97
26	300568		8,079,292.00	2.87
27	603985		7,782,949.55	2.77
28	002304		7,750,839.00	2.75
29	002341		7,689,492.00	2.73
30	600297		7,492,885.69	2.66
31	300073		7,488,424.12	2.66
32	002712		7,298,633.17	2.59

33	600583		7,003,215.00	2.49
34	600681		6,653,662.00	2.36

**7.4.3**

			457,546,128.30
			355,143,565.69

**7.5****7.6****7.7****7.8****7.9****7.10****7.10.1****7.10.2**

**7.11**

**7.11.1**

**7.11.2**

**7.11.3**

**7.12**

**7.12.1**

## § 8

## 8.1

	( )					
A	406	12,035.86	0.00	0.00%	4,886,561.17	100.00%
C	4,169	171,043.84	0.00	0.00%	713,081,771.98	100.00%
	4,575	156,932.97	0.00	0.00%	717,968,333.15	100.00%

## 8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

## 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## § 9

	A	C
2015 7 6	34,971,320.32	273,632,834.35
	5,265,169.10	384,060,445.36
	152,903.83	687,495,427.21
:	531,511.76	358,474,100.59
"_ "	-	-
	4,886,561.17	713,081,771.98

## § 10

**10.1**

**10.2**

**10.2.1**

2019 3 2

**10.2.2**

**10.3**

**10.4**

**10.5**

## 10.6

### 10.6.1

### 10.6.2

1 2019 3 25

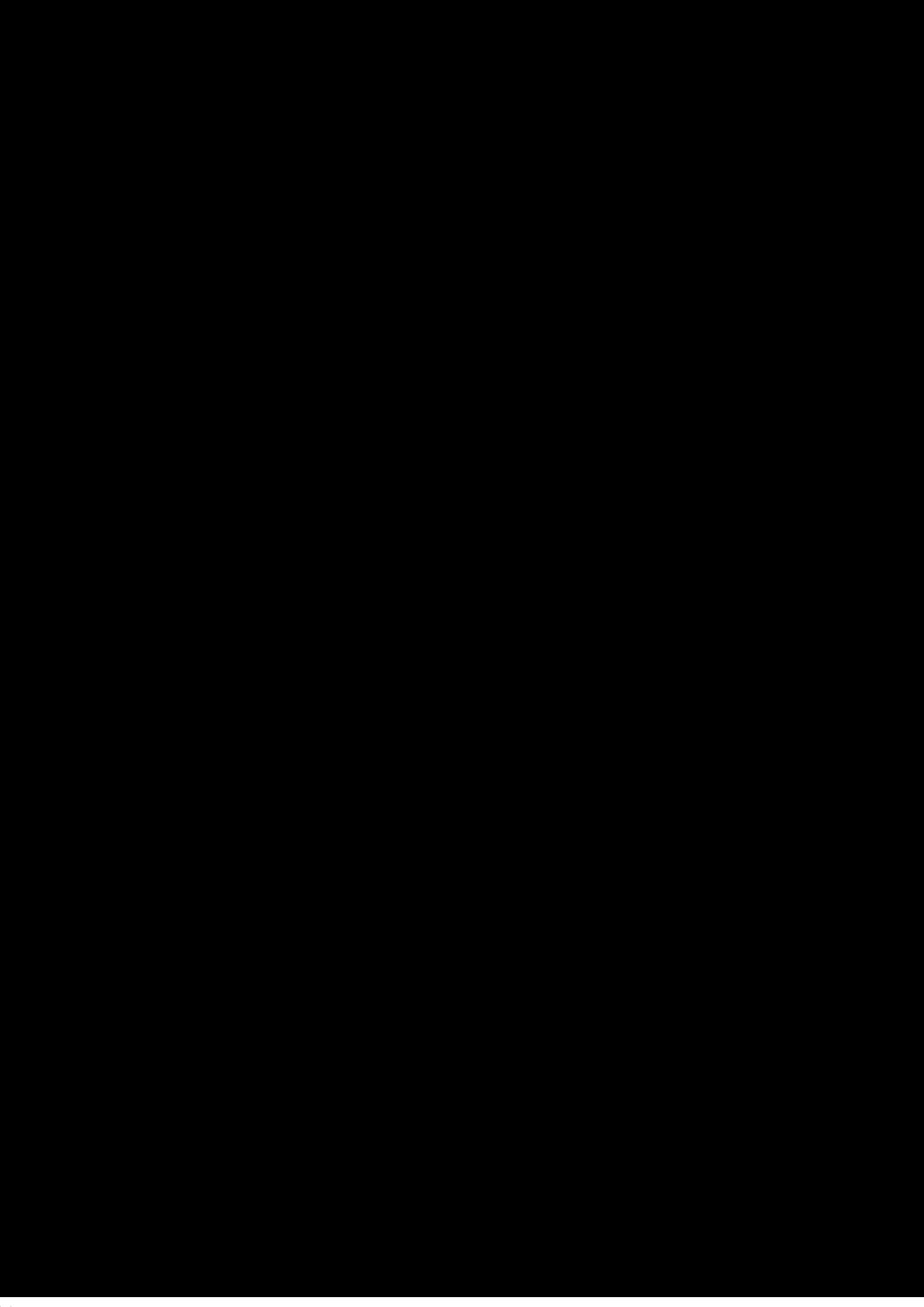
[2019]20

2019 6 30

2 2019 4 19

2019 28

3 2019 8 5



**10.8**

1	2018 12 31		2019 1 1
2			2019 1 4
3	( )		2019 1 10
4	4	2018	2019 1 19
5			2019 2 2
6	2019 1		2019 2 19
7			2019 3 1
8			2019 3 2
9			2019 3 4
10			2019 3 28
11		2018	2019 3 29
12			2019 4 4
13			2019 4 8
14			2019 4 8

15			2019 4 12
16			2019 4 15
17	1	2019	2019 4 22
18			2019 4 26
19			2019 5 7
20			2019 5 22
21			2019 6 22
22			2019 6 26
23			2019 6 27

**§ 11**

**11.1**

**20%**

20%

**11.2**

## § 12

### 12.1

1

2

3

4

5