

§ 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 6

2.4 7

2.5 7

§3 **8**

3.1 8

3.1

1. T3310.Td w(3)Π13638CTj6/Sp1131/MGD €

3.1

6.4	.....	20
§7	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	39
7.4	.....	39
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	.....	46
§11	.....	48
11.1	20%	48
11.2	.....	48

§12	.....	49
12.1	.....	49
12.2	.....	49
12.3	.....	49

§ 2

2.1

	519953	
	2015 9 30	
	204, 909, 461. 29	
	A	C
	005068	519953
	51, 133, 710. 54	153, 775, 750. 75

2.2

	1 1 2 3 4 5 6 7 2
	7%

2.3

	021-61009999	010-65110109
	zhouyg@cxfund. com. cn	j. s. ruan@cbhb. com. cn
	4007005566	400-888-8811/95541
	021-61009800	022-58314791
	68 9	218
	68 9	218
	200120	300012

2.4

	www. cxfund. com. cn
	68 9 218 57

2.5

		17

§ 3

3.1

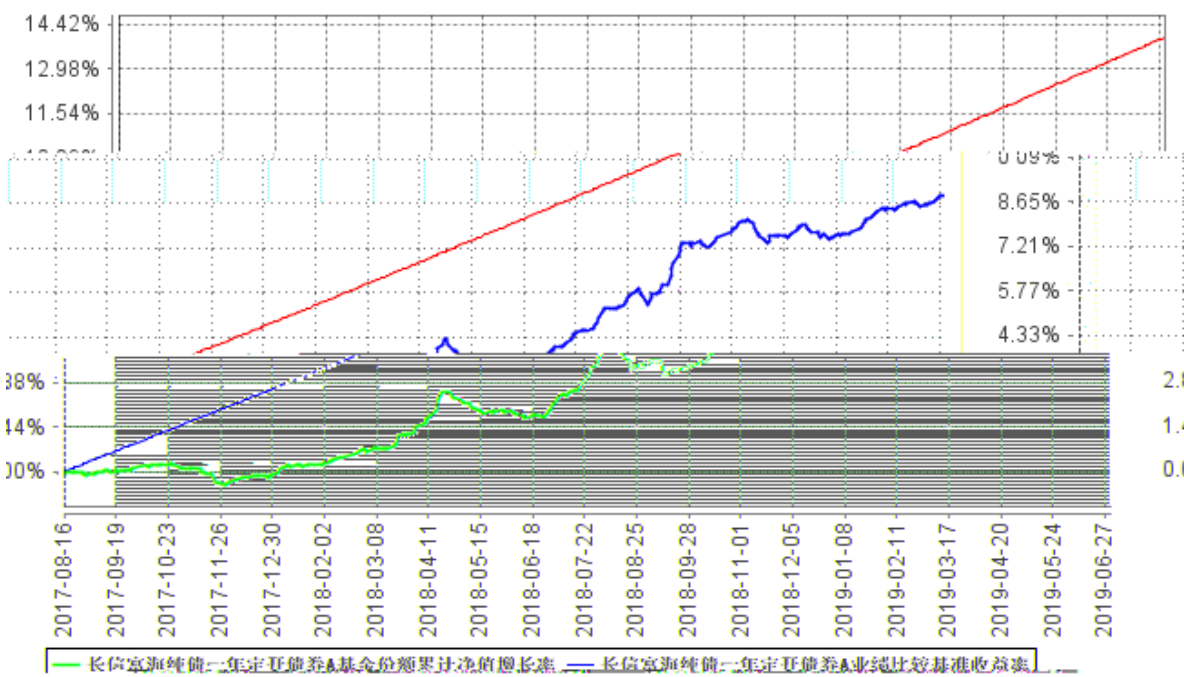
	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	1,020,615.51	2,988,464.31
	1,432,910.46	4,228,269.43
	0.0280	0.0275
	2.66%	2.61%

--	--	--	--	--	--	--

C

	0.32%	0.03%	0.58%	0.02%	-0.26%	0.01%
	0.85%	0.05%	1.76%	0.02%	-0.91%	0.03%
	2.66%	0.07%	3.53%	0.02%	-0.87%	0.05%
	6.58%	0.08%	7.25%	0.02%	-0.67%	0.06%
	9.13%	0.07%	23.36%	0.02%	-14.23%	0.05%
	15.80%	0.10%	30.04%	0.02%	-14.24%	0.08%

3.2.2



§ 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

FOF

300

4.1.2

	(LOF)	2016 12 13	-	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	1.0625
1.0862				A	2.71%
	C		1.0620		1.1518
	C		2.66%		3.53%

4.5

“

”

4.6

“ ”

1/2

4.7

1

1

100%

2

3

4

A

C

5

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	302, 575. 96	666, 077. 35
		-	572, 568. 22
		38, 662. 94	45, 346. 75
	6.4.6.2	264, 397, 068. 40	373, 097, 716. 30
		-	-
		-	-
		264, 397, 068. 40	373, 097, 716. 30
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	3, 828, 697. 25	7, 155, 466. 32
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		268, 567, 004. 55	381, 537, 174. 94
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		50, 585, 524. 12	168, 857, 120. 96
		-	-
		-	-
		124, 948. 84	125, 604. 41
		35, 699. 67	35, 886. 97
		13, 394. 05	13, 466. 02
	6.4.6.7	8, 190. 73	8, 770. 93
		23, 261. 36	67, 999. 03

		39,313.98	213,931.14
		-	-
		-	-
	6.4.6.8	90,096.43	229,000.00
		50,920,429.18	169,551,779.46
	6.4.6.9	204,909,461.29	204,909,461.29
	6.4.6.10	12,737,114.08	7,075,934.19
		217,646,575.37	211,985,395.48
		268,567,004.55	381,537,174.94

2019 6 30

A

1.0625

C

1.0620

204,909,461.29

A

51,133,710.54

C

153,775,750.75

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		8,088,311.99	9,438,734.59
1.		6,354,458.81	9,235,031.76
	6.4.6.11	14,925.66	29,640.25
		6,277,799.84	8,977,088.61
		-	-
		61,733.31	228,302.90
		-	-
2.	" -"	81,753.11	-655,494.47
	6.4.6.12	-	-
		-	-
	6.4.6.13	81,753.11	-655,494.47
	6.4.6.13.5	-	-
	6.4.6.14	-	-

4.	" - "		-	-
5.	" - "	6.4.6.18	-	-4.

	-	-	-
“ - ”			
	204,909,461.29	12,737,114.08	217,646,575.37
	2018 1 1 2018 6 30		
	279,921,807.44	-911,242.99	279,010,564.45
	-	5,301,943.75	5,301,943.75
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
“ - ”	-	-	-
	279,921,807.44	4,390,700.76	284,312,508.20

6.1 6.4

6.4**6.4.1**

(“ ”)

(“ ”)
 (“ ”) [2015]1395
 1, 182, 700, 474. 41
 () 1500949
 2015 9 30

2017 8 14
 A 2017 8 16 A
 (“ A”) A
 C (“
 C”) C 0. 40%

()

80%

5%

7%

6.4.2

(“ ”)

	2019 6 30
	302, 575. 96
	-
1	-
1-3	-
3	-
	-
	302, 575. 96

6.4.6.2

		2019 6 30		
		-	-	-
	-	-	-	-
		41, 393, 423. 12	41, 638, 068. 40	244, 645. 28
		226, 042, 944. 76	222, 759, 000. 00	-3, 283, 944. 76
		267, 436, 367. 88	264, 397, 068. 40	-3, 039, 299. 48
		-	-	-
		-	-	-
		-	-	-
		267, 436, 367. 88	264, 397, 068. 40	-3, 039, 299. 48

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
	68. 85

	-
	-
	-
	3, 828, 611. 00
	-
	-
	-
	-
	17. 40
	3, 828, 697. 25

6.4.6.6

6.4.6.7

	2019 6 30
	-
	8, 190. 73
	8, 190. 73

	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	51, 133, 710. 54	51, 133, 710. 54

C		
	2019 1 1	2019 6 30
	153, 775, 750. 75	153, 775, 750. 75
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	153, 775, 750. 75	153, 775, 750. 75

6.4.6.10

A			
	877, 071. 72	888, 358. 42	1, 765, 430. 14
	1, 020, 615. 51	412, 294. 95	1, 432, 910. 46
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	1, 897, 687. 23	1, 300, 653. 37	3, 198, 340. 60

C			
	2, 537, 633. 90	2, 772, 870. 15	5, 310, 504. 05
	2, 988, 464. 31	1, 239, 805. 12	4, 228, 269. 43
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	5, 526, 098. 21	4, 012, 675. 27	9, 538, 773. 48

6.4.6.11

	2019 1 1	2019 6 30
		8, 578. 11
		-
		-
		5, 867. 08
		480. 47
		14, 925. 66

6.4.6.12**6.4.6.12.1** —**6.4.6.13****6.4.6.13.1**

	2019 1 1	2019 6 30
—		81, 753. 11
—		-
—		-
		81, 753. 11

6.4.6.13.2 —

	2019 1 1	2019 6 30
		345, 098, 353. 11
		334, 881, 090. 68

	10,135,509.32
	81,753.11

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

6.4.6.17

	2019 1 1	2019 6 30
1.		1,652,100.07
—		-
—		1,652,100.07
—		-
—		-
—		-
2.		-
—		-
3.		-

	-
	1,652,100.07

6.4.6.18**6.4.6.19**

	2019 1 1	2019 6 30
		633.61
		5,762.50
		-
		-
		-
		6,396.11

6.4.6.20

	2019 1 1	2019 6 30
		19,835.79
		61,260.64
		18,000.00
		6,654.03
		105,750.46

6.4.7**6.4.7.1****6.4.7.2**

6.4.8

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0.70%

$$= \quad \times 0.70\%$$

6.4.9.2.2

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		213,789.03		280,170.07

0.20%

$$= \quad \times 0.20\%$$

6.4.9.2.3

	2019 1 1			2019 6 30		
	A	C		A	C	
	-	59,018.97		59,018.97		
	-	2,644.13		2,644.13		
	-	1,040.18		1,040.18		
	-	62,703.28		62,703.28		
	2018 1 1			2018 6 30		
	A	C		A	C	
	-	233,601.61		233,601.61		
	-	44,046.55		44,046.55		
	-	63.84		63.84		
	-	277,712.00		277,712.00		

1

A

$$C \times 0.40\% = C$$

$$C \times 0.40\% \div$$

2 C

2018 11 23 2019 11 3 C

0.40% 0.10%

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		
			302,575.96			8,578.11			597,922.56		25,022.08	

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

50, 585, 524. 12

011901146	19 SCP006	2019 7 8	100. 15	88, 000	8, 813, 200. 00
101900284	19 MTN001	2019 7 8	100. 48	26, 000	2, 612, 480. 00
011901105	19 SCP002	2019 7 8	100. 04	200, 000	20, 008, 000. 00
101900436	19 MTN001	2019 7 3	99. 94	100, 000	9, 994, 000. 00
011901146	19 SCP006	2019 7 3	100. 15	112, 000	11, 216, 800. 00
				526, 000	52, 644, 480. 00

6.4.11.3.2**6.4.12****6.4.12.1**

“ ”

Tf 1595.32 .12 518.56 15.48 /CS0 CSf 1 SCN /T343

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2019 6 30	2018 12 31
AAA	71, 271, 000. 00	223, 683, 500. 00
AAA	123, 090, 068. 40	128, 028, 216. 30
	0. 00	21, 386, 000. 00
	194, 361, 068. 40	373, 097, 716. 30

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						
			666,077.35	-	-	-	-	666,077.35
			572,568.22	-	-	-	-	572,568.22
			45,346.75	-	-	-	-	45,346.75
			8,172,000.00	39,831,000.00	303,708,716.30	21,386,000.00	-	373,097,716.30
			-	-	-	-	-	

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2019 6 30		2018 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	264,397,068.40	121.48	373,097,716.30	176.00
	-	-	-	-
	-	-	-	-
	-	-	-	-
	264,397,068.40	121.48	373,097,716.30	176.00

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

264,397,068.4

(ii)

()

(iii)

(2)

7.4.3**7.5**

1		-	-
2		-	-
3		-	-
		-	-
4		143,667,068.40	66.01
5		70,036,000.00	32.18
6		50,694,000.00	23.29
7		-	-
8		-	-
9		-	-
10		264,397,068.40	121.48

7.6

1	101800434	18	MTN002	200,000	20,340,000.00	9.35
2	155351	19	01	200,000	20,216,000.00	9.29
3	011901146	19	SCP006	200,000	20,030,000.00	9.20
4	011901105	19	SCP002	200,000	20,008,000.00	9.19
5	011900863	19	SCP001	200,000	19,988,000.00	9.18

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		38,662.94
2		-
3		-
4		3,828,697.25
5		-
6		-
7		-
8		-
9		3,867,360.19

7.11.4**7.11.5**

7.11.6

§ 8

8.1

	()					
A	37	1,381,992.18	39,267,627.15	76.79%	11,866,083.39	23.21%
C	696	220,942.17	112,598,206.32	73.22%	41,177,544.43	26.78%
	733	279,549.06	151,865,833.47	74.11%	53,043,627.82	25.89%

8.2

	A	0.00	0.00%
	C	1,099.38	0.00%
		1,099.38	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 9

	A	C
2015 9 30	-	1, 182, 700, 474. 41
	51, 133, 710. 54	153, 775, 750. 75
	-	-
:	-	-
"_"	-	-
	51, 133, 710. 54	153, 775, 750. 75

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

	2	-	-	-	-	-
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10.7.2

	150,077,518.17	100.00%	530,000,000.00	100.00%	-	-

1

2 1

5			2019 3 2
6			2019 3 28
7	2018		2019 3 29
8			2019 3 30
9			2019 4 8
10			2019 4 15
11	2019 1		2019 4 22
12			2019 4 26
13			2019 5 7
14	2019 1		2019 5 13
15			2019 6 26
16			2019 6 27

§

§ 12

12.1

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12.3

<http://www.cxfund.com.cn>

2019 8 27