

2019

2019 6 30

2019 8 27

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2019 8 23

2019 8 23

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	002254	
	2016 1 27	
	244, 789, 419. 41	
	A	C
	002254	002255
	232, 886, 731. 78	11, 902, 687. 63

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7	
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2	

	021-61009999	0755—83199084

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		zhouyg@xfund. com. cn	yan_zhang@cmbchi na. com
		4007005566	95555
		021-61009800	0755—83195201

	www. cxfund. com. cn
	68 9 7088

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	A	C
3.1.1	(2019 1 1 - 2019 6 30 )	(2019 1 1 - 2019 6 30 )
	6,161,073.73	302,022.34
	4,101,753.64	199,026.72
	0.0193	0.0181
	2.10%	1.90%
3.1.2	( 2019 6 30 )	
	0.0176	0.0160
	243,215,623.97	12,412,848.58
	1.0444	1.0429

1

2

A

	0.24%	0.04%	0.52%	0.03%	-0.28%	0.01%
	0.21%	0.06%	0.64%	0.06%	-0.43%	0.00%
	2.10%	0.06%	2.00%	0.06%	0.10%	0.00%
	9.01%	0.08%	6.00%	0.06%	3.01%	0.02%
	14.27%	0.07%	11.18%	0.07%	3.09%	0.00%
	17.13%	0.07%	12.63%	0.06%	4.50%	0.01%

C

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	0.20%	0.04%	0.52%	0.03%	-0.32%	0.01%
	0.12%	0.06%	0.64%	0.06%	-0.52%	0.00%
	1.90%	0.06%	2.00%	0.06%	-0.10%	0.00%

1	2016	1	27	2019	6	30
2					6	

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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

		2018	6 4	-	7
	LOF				2013
					LOF

1

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2

2019

10

40BP

3

10.7%

4

10

34

5%

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			A	1.0444
1.1644			A	2.10%
	C	1.0429	1.1499	
	C	1.90%		2.00%

AAA

+ +

1/2

A

				10				
	2019		2019					
1	2 19	-	2 19	0.660	10,937,233.37	21,062.09	10,958,295.46	
	-	-		0.660	10,937,233.37	21,062.09	10,958,295.46	

10

4

5

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2019 6 30

	2019 6 30	2018 12 31
	448,229.94	154,376.68
	4,178,662.87	4,811,763.50
	7,472.83	1,497.11
	378,355,100.00	290,799,400.00
	-	-
	-	-
	378,355,100.00	290,799,400.00
	-	-
	-	-
	-	-
	-	-
	-	-
	6,412,031.95	6,276,304.87
	-	-
	-	-
	-	-
	-	-
	389,401,497.59	302,043,342.16
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	133,362,972.56	111,099,722.50
	14,264.87	17,757.58
	-	-
	146,852.28	113,029.61
	41,957.79	32,294.16
	4,075.43	3,328.77
	12,387.60	12,221.04
	57,038.88	51,853.06

	38,419.80	91,469.46
	-	-
	-	-
	95,055.83	189,000.00
	133,773,025.04	111,610,676.18
	244,789,419.41	175,083,212.16
	10,839,053.14	15,349,453.82
	255,628,472.55	190,432,665.98
	389,401,497.59	302,043,342.16

2019 6 30

A

1.0444

C

1.0429

244,789,419.41

A

232,886,731.78

C

11,902,687.63

2019 1 1 2019 6 30

	2019 1 1 6 30	2019 1 1 6 30	2018 1 1 6 30	2018 6 30
		6,913,970.50		6,495,292.49
1.		7,945,346.86		6,909,614.24
		45,458.53		50,409.17
		7,883,589.01		6,113,538.27
		-		-
		16,299.32		745,666.80
		-		-
2.	-	1,130,843.94		-1,078,178.76
		-		-
		-		-
		1,130,843.94		-1,078,178.76
		-		-
		-		-
		-		-
3.		-2,162,315.71		663,834.73
-				

4.	-	-	-
5.	-	95. 41	22. 28
		2, 613, 190. 14	2, 738, 213. 21
1		811, 040. 28	675, 386. 04
2		231, 725. 82	192, 967. 47
3		22, 803. 74	28, 773. 83
4		6, 093. 47	5, 457. 14
5		1, 400, 089. 55	1, 696, 624. 95
		1, 400, 089. 55	1, 696, 624. 95
6		23, 057. 22	18, 022. 64
7		118, 380. 06	120, 981. 14
	-	4, 300, 780. 36	3, 757, 079. 28
		-	-
	-	4, 300, 780. 36	3, 757, 079. 28

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	175, 083, 212. 16	15, 349, 453. 82	190, 432, 665. 98
	-	4, 300, 780. 36	4, 300, 780. 36
-	69, 706, 207. 25	2, 708, 117. 21	72, 414, 324. 46
1.	84, 343, 948. 39	3, 283, 788. 59	87, 627, 736. 98
2.	-14, 637, 741. 14	-575, 671. 38	-15, 213, 412. 52

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-	-	-11,519,298.25	-11,519,298.25
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2016 1 27

27

2019 6 30

2019 6 30

2019 1 1

**6.4.5.1**

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.2

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	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	60,047,502.20		100.00%		157,588,982.91		100.00%	

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	2,562,495,000.00		100.00%		2,452,483,000.00		100.00%	

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
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	30	
	811,040.28	675,386.04
	162,883.32	85,439.98

0.7%

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× 0.7%/

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**6.4.7.4.2**

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		448,229.94		14,274.19		704,973.63		22,991.50

2019 6 30

2018 12 31

2,291,657.19 2018

2,278,006.21

2018

2018

2018

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2019 6 30

71,622,972.56

101800280	18	MFN001	2019 7 1	103.97	43,000	4,470,710.00
101900336	19	MFN001	2019 7 3	100.62	79,000	7,948,980.00
101800830	18	MFN002	2019 7 1	102.11	200,000	20,422,000.00
1380032	13		2019 7 4	101.73	42,000	4,272,660.00
101800716	18	MFN001	2019 7 2	103.88	83,000	8,622,040.00
101660026	16	MFN001	2019 7 2	99.70	100,000	9,970,000.00
1580130	15		2019 7 4	72.19	100,000	7,219,000.00
101800295	18	MFN002	2019 7 3	103.28	100,000	10,328,000.00
101800491	18	MFN002	2019 7 4	104.12	30,000	3,123,600.00
					777,000	76,376,990.00

2019 6 30

61,740,000.00 2019 7 1

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			%
1		-	-
		-	-
2		-	-
3		378,355,100.00	97.16
		378,355,100.00	97.16
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,626,892.81	1.19
8		6,419,504.78	1.65
9		389,401,497.59	100.00

2% 20

2% 20

1		-	-
2		-	-
3		-	-
		-	-
4		163,287,900.00	63.88
5		62,122,200.00	24.30
6		152,945,000.00	59.83
7		-	-
8		-	-
9		-	-
10		378,355,100.00	148.01

1	101800830	18	MTN002	200,000	20,422,000.00	7.99
2	1380032	13		200,000	20,346,000.00	7.96
3	101761021	17	MTN001	200,000	20,248,000.00	7.92
4	011901167	19	SCP001	200,000	20,016,000.00	7.83
5	011901130	19	SCP002	200,000	20,012,000.00	7.83





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	( )					
A	622	374,415.97	149,977,962.48	64.40%	82,908,769.30	35.60%
C	159	74,859.67	0.00	0.00%	11,902,687.63	100.00%
	781	313,430.75	149,977,962.48	61.27%	94,811,456.93	38.73%

	A	0.95	0.00%
	C	0.00	0.00%
		0.95	0.00%

	A	0
	C	0
		0

A

## § 9

	A	C
2016 1 27	708,741,576.32	246,982,491.59
	166,034,780.28	9,048,431.88
	77,248,664.58	7,095,283.81
:	10,396,713.08	4,241,028.06
"_"	-	-
	232,886,731.78	11,902,687.63

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2019 3 2


	2	-	-	-	-	-

	60,047,502.20	100.00%	2,562,495,000.00	100.00%	-	-

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		20%					
	1	2019 1 1 2019 6 30	149,977,962.48	0.00	0.00	149,977,962.48	61.27%
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1							
2							
3							

2019 8 27