

2019

2019 6 30

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2019 8 23

2019 1 1 2019 6 30

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§2 **6**

2.1 6

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2.4 7

2.5 7

§3 **8**

3.1 8

30>Tj 35.58 0 Td <36>Tj EMC /Span <</MCID 24 >>BDC.MCID 2 Tfm(w)Tj 13638 Tj 5 Em B3ID 12 Spa >Tj

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		

§12	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

	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

	www.cxfund.com.cn
	68 9 55

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	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	1,067,204.75	840,194.07
	586,514.48	458,924.85
	0.0271	0.0242
	2.54%	2.28%
	2.48%	2.25%
3.1.2	(2019 6 30)	
	199,883.37	178,613.72
	0.0107	0.0097
	19,255,718.75	19,044,301.97
	1.0335	1.0324
3.1.3	(2019 6 30)	
	13.34%	11.76%

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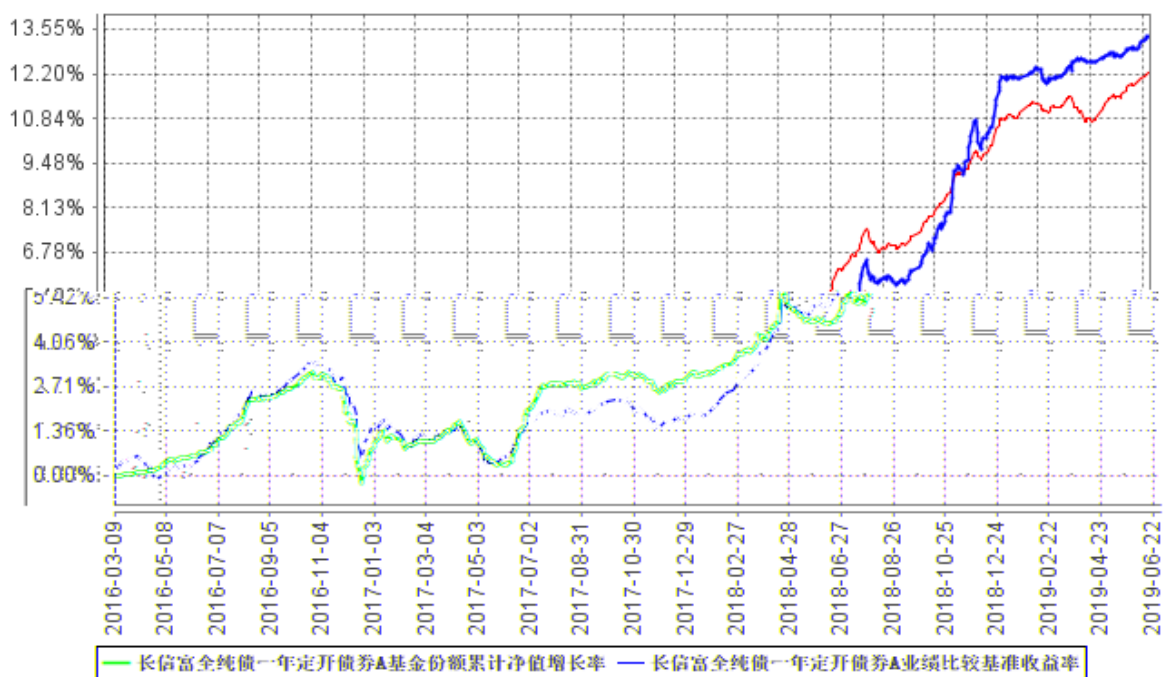
A

	0.51%	0.04%	0.52%	0.03%	-0.01%	0.01%
	0.81%	0.05%	0.64%	0.06%	0.17%	-0.01%
	2.48%	0.07%	2.00%	0.06%	0.48%	0.01%
	7.71%	0.10%	6.00%	0.06%	1.71%	0.04%
	12.39%	0.09%	11.18%	0.07%	1.21%	0.02%

	13.34%	0.08%	12.22%	0.06%	1.12%	0.02%
--	--------	-------	--------	-------	-------	-------

C

	0.47%	0.04%	0.52%	0.03%	-0.05%	0.01%
	0.68%	0.05%	0.64%	0.06%	0.04%	-0.01%
	2.25%	0.07%	2.00%	0.06%	0.25%	0.01%
	7.26%	0.10%	6.00%	0.06%	1.26%	0.04%
	10.97%	0.09%	11.18%	0.07%	-0.21%	0.02%
	11.76%	0.08%	12.22%	0.06%	-0.46%	0.02%



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2003 63
1.65
44.55%
31.21% 15.15% 4.55%
4.54%
2019 6 30 65

100

(LOF)

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		2016 11 30	-	8	2016 5

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			A	1.0335
1.1309			A	2.48%
	C	1.0324	1.1162	
	C	2.25%		2.00%

PMI

1/2

	A	2019 3 26	2019 3 26
10	0.830	1,508,380.22	557,200.56
	2,065,580.78		
	C	2019 3 26	2019 3 26
10	0.770	1,124,802.11	410,604.17
	1,535,406.28		
1			1
	100%		
2	A	C	
3			
4			
5			
	2018 3 30	2018 6 26	

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2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	5,455,052.35	4,235,477.33
		1,635,368.15	2,163,288.96
		30,396.71	5,066.51
	6.4.6.2	63,482,261.80	75,268,077.20
		-	-
		-	-
		63,482,261.80	75,268,077.20
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		3,500,000.00	-
	6.4.6.5	927,429.12	1,343,432.02
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		75,030,508.13	83,015,342.02
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		34,306,875.49	34,000,000.00
		2,360,310.35	42,122.73
		-	-
		21,978.57	28,908.84
		6,279.60	8,259.68
		6,245.47	7,331.53
	6.4.6.7	4,696.64	6,973.41
		3,156.73	10,560.08

		2,027.57	-8,424.53
		-	-
		-	-
	6.4.6.8	18,916.99	139,000.00
		36,730,487.41	34,234,731.74
	6.4.6.9	37,077,937.69	44,826,851.42

5.	-	6.4.6.18	3,981.80	160.16
			563,590.46	989,984.33
1		6.4.9.2.1	149,984.46	317,595.22
2		6.4.9.2.2	42,852.73	90,741.51
3		6.4.9.2.3	39,794.92	72,066.20
4		6.4.6.19	8,389.15	8,836.60
5			288,732.29	393,060.59
			288,732.29	393,060.59
6			2,054.29	5,572.42
7		6.4.6.20	31,782.62	102,111.79
	-		1,045,439.33	2,153,058.54
			-	-
	-		1,045,439.33	2,153,058.54

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	44,826,851.42	3,953,758.86	48,780,610.28
	-	1,045,439.33	1,045,439.33
-	-7,748,913.73	-176,128.10	-7,925,041.83
1.	15,049,682.78	402,940.26	15,452,623.04
2.	-22,798,596.51	-579,068.36	-23,377,664.87
	-	-3,600,987.06	-3,600,987.06

-			
	37,077,937.69	1,222,083.03	38,300,020.72
	2018 1 1 2018 6 30		
	138,854,533.91	2,374,925.34	141,229,459.25
	-	2,153,058.54	2,153,058.54
-	-94,027,682.49	-2,585,617.33	-96,613,299.82
1.	98,690.16	2,452.80	101,142.96
2.	-94,126,372.65	-2,588,070.13	-96,714,442.78
	-	-317,920.15	-317,920.15
-			
	44,826,851.42	1,624,446.40	46,451,297.82

6.1 6.4

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1,855,565,322.62 ()

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	2019 6 30
	5,455,052.35
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3	-

	-
	5,455,052.35

		2019 6 30		
		-	-	-
-		-	-	-
		49,999,456.36	49,901,961.80	-97,494.56
		13,845,243.94	13,580,300.00	-264,943.94
		63,844,700.30	63,482,261.80	-362,438.50
		-	-	-
		-	-	-
		-	-	-
		63,844,700.30	63,482,261.80	-362,438.50

		2019 6 30		
		/		
		993,900.00	-	-
		993,900.00	-	-
		-	-	-
		-	-	-
		-	-	-
		993,900.00	-	-

	2019 6 30
	639.16
	-
	-
	617.08
	926,169.37
	-
	-
	-
	-
	3.51
	927,429.12

	2019 6 30
	-
	4,696.64
	4,696.64

	2019 6 30
	-
	-
	-
	9,916.99
	9,000.00
	18,916.99

A	

	2019 1 1		2019 6 30	
	24,886,511.42		24,886,511.42	
	6,428,124.16		6,428,124.16	
("-")	-12,682,829.19		-12,682,829.19	
- /				
/				
("-")				
	18,631,806.39		18,631,806.39	

C				
	2019 1 1		2019 6 30	
	19,940,340.00		19,940,340.00	
	8,621,558.62		8,621,558.62	
("-")	-10,115,767.32		-10,115,767.32	
- /				
/				
("-")				
	18,446,131.30		18,446,131.30	

()

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A			
	1,205,974.23	1,040,689.54	2,246,663.77
	1,067,204.75	-480,690.27	586,514.48
	-7,714.83	-135,970.28	-143,685.11
	26,275.90	145,488.81	171,764.71
	-33,990.73	-281,459.09	-315,449.82
	-2,065,580.78	-	-2,065,580.78
	199,883.37	424,028.99	623,912.36

C			
	875,233.98	831,861.11	1,707,095.09

	186,286,928.29
	3,393,621.66
	1,413,465.93

	2019 1 1	2019 6 30
		-41,950.00
-		-

	2019 1 1	2019 6 30
1.		-856,609.49
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-856,609.49
-
-
-
-5,350.00
-
-5,350.00
-
-

-861,959.49 "#h•P... ÆiÂ " ft

	3,865.63
	31,782.62

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	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		149,984.46		317,595.22
		73,031.43		168,624.94

0.70%

=

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		42,852.73		90,741.51

	-	42.53	42.53
	-	31,389.85	31,389.85
	-	1.81	1.81
	-	31,434.19	31,434.19
	2018 1 1 2018 6 30		
	A	C	
	-	1,339.45	1,339.45
	-	59,002.87	59,002.87
	-	1.81	1.81
	-	60,344.13	60,344.13

A

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C =

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	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	5,455,052.35		7,136.22		549,879.44		11,848.69	

2019 6 30 1,002,195.34 (2018 12

31 1,665,025.68)

A

				10					
1	2019 26	3	-	2019 26	3	0.830	1,508,380.22	557,200.56	2,065,580.78
	-		-			0.830	1,508,380.22	557,200.56	2,065,580.78

C

				10					
1	2019 26	3	-	2019 26	3	0.770	1,124,802.11	410,604.17	1,535,406.28
	-		-			0.770	1,124,802.11	410,604.17	1,535,406.28

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3,006,875.49

180203	18 03	2019 7 1	102.60	31,000	3,180,600.00
				31,000	3,180,600.00

2019 6 30

31,300,000.00 2019 7 1

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10%

10%

	2019 6 30	2018 12 31
AAA	46,554,840.00	37,878,650.00
AAA	7,483,596.80	17,816,562.20
	9,443,825.00	19,572,865.00
	63,482,261.80	75,268,077.20

6.4.12.2.5

	-	-	-	-	927,429.12	927,429.12
	-	-	-	-	-5,350.00	-5,350.00
	10,620,817.21	14,680,900.00	39,861,336.80	5,440,025.00	4,427,429.12	75,030,508.13
	34,306,875.49	-	-	-	-	34,306,875.49
	-	-	-	-	-2,360,310.35	2,360,310.35
	-	-	-	-	21,978.57	21,978.57
	-	-	-	-	6,279.60	6,279.60
	-	-	-	-	6,245.47	6,245.47
	-	-	-	-	4,696.64	4,696.64
	-	-	-	-	2,027.57	2,027.57
	-	-	-	-	3,156.73	3,156.73
	-	-	-	-	18,916.99	18,916.99
	34,306,875.49	-	-	-	-2,423,611.92	36,730,487.41
	-23,686,058.28	14,680,900.00	39,861,336.80	5,440,025.00	2,003,817.20	38,300,020.72
2018 12 31	6	6 -1	1-5	5		
	4,235,477.33	-	-	-	-	4,235,477.33
	2,163,288.96	-	-	-	-	2,163,288.96
	5,066.51	-	-	-	-	5,066.51
	-	6,003,400.00	56,992,667.20	12,272,010.00	-	75,268,077.20
	-	-	-	-	-1,343,432.02	1,343,432.02
	6,403,832.80	6,003,400.00	56,992,667.20	12,272,010.00	1,343,432.02	83,015,342.02
	34,000,000.00	-	-	-	-	34,000,000.00
	-	-	-	-	42,122.73	42,122.73
	-	-	-	-	28,908.84	28,908.84
	-	-	-	-	8,259.68	8,259.68
	-	-	-	-	7,331.53	7,331.53
	-	-	-	-	6,973.41	6,973.41
	-	-	-	-	-8,424.53	-8,424.53
	-	-	-	-	10,560.08	10,560.08
	-	-	-	-	139,000.00	139,000.00
	34,000,000.00	-	-	-	234,731.74	34,234,731.74
	-27,596,167.20	6,003,400.00	56,992,667.20	12,272,010.00	1,108,700.28	48,780,610.28

		2019 6 30	2018 12 31
	27	346,246.86	597,964.67
	27	-346,246.86	-597,964.67

VaR(Value at Risk)

6 30

	2019 6 30		2018 12 31	
		%		%
-	-	-	-	-
	63,482,261.80	165.75	75,268,077.20	154.30
	-	-	-	-
	-	-	-	-

	-	-	-	-
	63,482,261.80	165.75	75,268,077.20	154.30

(1)

(a)

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2019 6 30

63,482,261.80

(ii)

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(iii)

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			%
1		-	-
		-	-
2		-	-
3		63,482,261.80	84.61
		63,482,261.80	84.61
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		7,090,420.50	9.45

1		1,797,300.00	4.69
2		-	-
3		10,683,425.00	27.89
		7,646,525.00	19.96
4		51,001,536.80	133.16
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		63,482,261.80	165.75

1	180203	18 03	50,000	5,130,000.00	13.39
2	143632	18 03	35,000	3,575,950.00	9.34
3	143087	17 01	35,000	3,554,250.00	9.28
4	143652	18 G3	35,000	3,553,900.00	9.28
5	143466	18 01	35,000	3,539,550.00	9.24

		/			
TF1909	5 1909	-1	-993,900.00	-5,350.00	
					-5,350.00
					-41,950.00
					-5,350.00

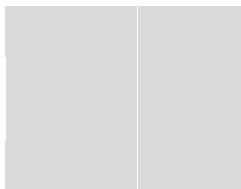
IRR

2019 4 19

2019 28

1		30,396.71
2		3,500,000.00
3		-
4		927,429.12
5		-
6		-
7		-
8		-
9		4,457,825.83

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	A	C
2016 3 9	941,356,038.80	914,209,283.82
	24,886,511.42	19,940,340.00
	6,428,124.16	8,621,558.62
:	12,682,829.19	10,115,767.32
"_"	-	-
	18,631,806.39	18,446,131.30

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2019 3 2

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	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

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

13			2019 4 8
14			2019 4 8
15			2019 4 15
16	2019 1		2019 4 22
17	2019 1		2019 4 22
18			2019 4 26
19			2019 5 7
20			2019 6 26
21			2019 6 27

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