

2019

2019 6 30

2019 8 27

§

2019 8 23

2019 1 1 2019 6 30

§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	.....	13
4.5	.....	13
4.6	.....	14
4.7	.....	14
4.8	.....	15
§5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§6	.....	17
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
§7	.....	40
7.1	.....	40
7.2	.....	40
7.3	.....	40
7.4	.....	40
7.5	.....	42
7.6	.....	42
7.7	.....	43
7.8	.....	43
7.9	.....	43
7.10	.....	43
7.11	.....	43
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
§9	.....	46
§10	.....	47
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	47
10.5	47
10.6	47
10.7	47
10.8	48
§11	51
11.1	20%	51
11.2	51

§12	52
12.1	52
12.2	52
12.3	52

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	519937
	519937
	2016 6 2
	10,569,894.53

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	2
	3 “ ”
	4
	*80%+ 500 *20%

	021-61009999	0755-25878287
	zhouyg@cxfund.com.cn	LISHUAISHUAI130@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	9 68	5047
	200120	518001

	www.cxfund.com.cn
	68 9 5047

		17

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3.1.1	(2019 1 1 - 2019 6 30)
	1, 529, 562. 69
	1, 491, 456. 79
	0. 0953
	9. 19%
	8. 46%
3.1.2	(2019 6 30)
	86, 644. 11
	0. 0082
	11, 248, 172. 06
	1. 0642
3.1.3	

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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

		2019 4 30	-	4	2017 5
		2016 6 2	2019 5 6	9	
		2017 5 24	2019 5 6	9	
		2018 12 26	-	14	

					2017 9
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2018 5 3 2018 7 26

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2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	150,545.50	540,794.34
		227,667.83	102,398.22
		16,648.60	5,577.99
	6.4.6.2	10,098,079.70	23,535,966.11
		-	4,101,579.00
		-	-
		10,098,079.70	19,434,387.11
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		645,768.06	1,824,841.81
	6.4.6.5	181,852.27	292,174.80
		-	-
		609.63	-
		-	-
	6.4.6.6	-	-
		11,321,171.59	26,301,753.27
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	4,000,000.00
		-	1,280,096.26
		5,192.17	19.62
		7,053.25	12,595.85
		2,015.19	3,598.79
		-	-
	6.4.6.7	29,807.49	15,681.06
		84.19	213.75

		-	6,175.33	
		-	-	
		-	-	
	6.4.6.8	28,847.24	149,000.04	
		72,999.53	5,467,380.70	
	6.4.6.9	10,569,894.53	21,233,356.22	
	6.4.6.10	678,277.53	-398,983.65	
		11,248,172.06	20,834,372.57	
		11,321,171.59	26,301,753.27	
2019	6	30	1.0642	10,569,894.53

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30	
		1,668,618.25	806,695.38	
1.		186,904.08	1,077,142.32	
	6.4.6.11	3,941.09	8,537.52	
		178,938.63	1,064,907.95	
		-	-	
		4,024.36	3,696.85	
		-	-	
2.	-	1,516,384.40	-1,199,103.83	
	6.4.6.12	632,399.82	-193,590.31	
		-	-	
	6.4.6.13	881,687.48	-1,057,943.58	
	6.4.6.13.5	-	-	
	6.4.6.14	-	-	
	6.4.6.15	-	-	
	6.4.6.16	2,297.10	52,430.06	
3.	-”	6.4.6.17	-38,105.90	927,218.51
4.	-		-	-
5.	-	6.4.6.18	3,435.67	1,438.38
			177,161.46	367,526.16
1		6.4.9.2.1	56,727.82	176,162.19

2	6.4.9.2.2	16,207.92	50,332.00
3		-	-
4	6.4.6.19	52,889.48	24,639.25
5		12,853.60	26,312.02
		12,853.60	26,312.02
6		46.85	2,054.53
7	6.4.6.20	38,435.79	88,026.17
	-”	1,491,456.79	439,169.22
		-	-
	-	1,491,456.79	439,169.22

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	21,233,356.22	-398,983.65	20,834,372.57
	-	1,491,456.79	1,491,456.79
-	-10,663,461.69	-414,195.61	-11,077,657.30
1.	4,253,406.10	231,170.18	4,484,576.28
2.	-14,916,867.79	-645,365.79	-15,562,233.58
	-	-	-
	10,569,894.53	678,277.53	11,248,172.06

	2018	1	1	2018	6	30

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3‰

2018 1 1

2011

2011

[2004]78

2004 1 1

[2005]103

[2008]1

[2005]103

[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

	2019 6 30
	150,545.50
	-
1	-
1-3	-
3	-
	-
	150,545.50

		2019 6 30		
		-	-	-
	-	-	-	-
		10,116,380.29	10,098,079.70	-18,300.59
		-	-	-
		10,116,380.29	10,098,079.70	-18,300.59
		-	-	-
		-	-	-
		-	-	-
		10,116,380.29	10,098,079.70	-18,300.59

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	2019 6 30
	90.37
	-
	-
	102.40
	181,652.00
	-
	-
	-
	-
	7.50
	181,852.27

	2019 6 30
	29,782.49
	25.00
	29,807.49

	2019 6 30
	-

	11.45
	19,835.79
	9,000.00
	28,847.24

	2019 1 1		2019 6 30	
	21,233,356.22		21,233,356.22	
	4,253,406.10		4,253,406.10	
("-")	-14,916,867.79		-14,916,867.79	
- /		-		-
/		-		-
		-		-
("-")		-		-
	10,569,894.53		10,569,894.53	

	-1,662,653.61	1,263,669.96	-398,983.65
	1,529,562.69	-38,105.90	1,491,456.79
	219,735.03	-633,930.64	-414,195.61
	-31,846.78	263,016.96	231,170.18
	251,581.81	-896,947.60	-645,365.79
	-	-	-
	86,644.11	591,633.42	678,277.53

	2019 1 1		2019 6 30	
			2,600.54	
			-	
			-	
			1,234.36	
			106.19	

	3,941.09
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	2019 1 1	2019 6 30
		18,790,136.22
		18,157,736.40
		632,399.82

	2019 1 1	2019 6 30
---		881,687.48
---		-
---		-
		881,687.48

	2019 1 1	2019 6 30
		43,342,124.18
		42,095,513.88
		364,922.82
		881,687.48

	2019 1 1	2019 6 30
		2,297.10
		-
		2,297.10

	2019 1 1	2019 6 30
1.		-38,105.90
---		147,567.21
---		-185,673.11
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		-38,105.90

	2019 1 1	2019 6 30
		3,328.86
		106.81
		3,435.67

, 25%

7

	2019 1 1	2019 6 30
		52,889.48
		-
		-
		-
		-
		52,889.48

	2019 1 1	2019 6 30
		19,835.79
		-
		18,000.00
		600.00
		38,435.79

“	
”	
“ ”	
“ ”	

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	12,356,155.65	37.79%	10,306,404.22	63.79%

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	58,546,611.90	77.31%	31,533,177.99	73.22%

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
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	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		16,207.92		50,332.00

0.20%

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6.4.9.4.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	150,545.50	2,600.54	898,374.98	8,034.71

2019 6 30

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2018 12 31

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10%

10%

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	2,240,206.40	0.00
	2,240,206.40	0.00

	2019 6 30	2018 12 31
AAA	1,368,416.60	2,808,950.00
AAA	1,659,728.60	6,982,977.91
	4,829,728.10	9,642,459.20
	7,857,873.30	19,434,387.11

6.4.12.2.5

2019 6 30	6	6 -1	1-5	5		
	150,545.50	-	-	-	-	150,545.50
	227,667.83	-	-	-	-	227,667.83
	16,648.60	-	-	-	-	16,648.60
	329,280.00	4,226,454.20	5,533,345.50	9,000.00	-	10,098,079.70
	-	-	-	-	645,768.06	645,768.06
	-	-	-	-	181,852.27	181,852.27
	-	-	-	-	609.63	609.63
	724,141.93	4,226,454.20	5,533,345.50	9,000.00	828,229.96	11,321,171.59
	-	-	-	-	5,192.17	5,192.17
	-	-	-	-	7,053.25	7,053.25
	-	-	-	-	2,015.19	2,015.19
	-	-	-	-	29,807.49	29,807.49
	-	-	-	-	84.19	84.19
	-	-	-	-	28,847.24	28,847.24
	-	-	-	-	72,999.53	72,999.53
	724,141.93	4,226,454.20	5,533,345.50	9,000.00	755,230.43	11,248,172.06

2018 12 31	6	6 -1	1-5	5		
	540,794.34	-	-	-	-	540,794.34
	102,398.22	-	-	-	-	102,398.22
	5,577.99	-	-	-	-	5,577.99
	3,807,209.20	6,132,157.91	9,495,020.00	-	4,101,579.00	23,535,966.11
	-	-	-	-	1,824,841.81	1,824,841.81
	-	-	-	-	292,174.80	292,174.80
	4,455,979.75	6,132,157.91	9,495,020.00	-	6,218,595.61	26,301,753.27
	4,000,000.00	-	-	-	-	4,000,000.00
	-	-	-	-	1,280,096.26	1,280,096.26
	-	-	-	-	19.62	19.62
	-	-	-	-	12,595.85	12,595.85
	-	-	-	-	3,598.79	3,598.79
	-	-	-	-	15,681.06	15,681.06
	-	-	-	-	6,175.33	6,175.33
	-	-	-	-	213.75	213.75
	-	-	-	-	149,000.04	149,000.04
	4,000,000.00	-	-	-	1,467,380.70	5,467,380.70
	455,979.75	6,132,157.91	9,495,020.00	-	4,751,214.91	20,834,372.57

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		2019 6 30	2018 12 31
	27	55,521.16	190,757.92
	27	-55,521.16	-190,757.92

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VaR (Value at Risk)

6 30

	2019 6 30		2018 12 31
		%	

2019

	31	VaR	1.07%)		
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VaR

95%

2018

2019 6 30

2,324,527.80

7,773,551.90

0.00

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			%
1		-	-
		-	-
2		-	-
3		10,098,079.70	89.20
		10,098,079.70	89.20
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		378,213.33	3.34
8		844,878.56	7.46
9		11,321,171.59	100.00

1	603986		1,199,703.00	5.76
2	600584		802,805.00	3.85

3	300373		788,017.00	3.78
4	600703		776,528.00	3.73
5	002236		734,654.00	3.53
6	002049		623,898.00	2.99
7	002368		528,155.00	2.54
8	002876		420,084.00	2.02
9	002413		411,673.00	1.98
10	300177		390,734.00	1.88
11	300747		381,517.00	1.83
12	600478		375,826.00	1.80
13	600685		375,350.00	1.80
14	002025		324,323.00	1.56
15	000997		309,152.00	1.48
16	600588		291,483.00	1.40
17	002153		281,420.00	1.35
18	603019		264,054.00	1.27
19	601336		241,539.00	1.16
20	000547		240,724.00	1.16

1	603986		1,423,305.00	6.83
2	300373		1,123,836.00	5.39
3	600703		922,453.00	4.43
4	600584		919,103.46	4.41
5	002236		786,799.88	3.78
6	300348		663,749.00	3.19
7	002049		618,359.00	2.97
8	002008		576,006.00	2.76
9	000852		568,200.00	2.73
10	300078		559,244.38	2.68
11	002368		512,605.00	2.46
12	600967		436,835.00	2.10
13	300747		429,665.00	2.06
14	002876		416,978.00	2.00

15	000977		416,550.00	2.00
16	600685		404,200.00	1.94
17	300482		395,700.00	1.90
18	002413		391,404.50	1.88
19	600478		364,206.00	1.75
20	300177		360,609.00	1.73

	13,908,590.19
	18,790,136.22

1		2,915,099.20	25.92
2		-	-
3		4,154,835.30	36.94
		4,154,835.30	36.94
4		321,440.00	2.86
5		-	-
6		-	-
7		2,706,705.20	24.06
8		-	-
9		-	-
10		10,098,079.70	89.78

1	018007	1801	41,190	4,154,835.30	36.94
2	019611	19 01	22,420	2,240,206.40	19.92
3	010107	21	6,560	674,892.80	6.00
4	128058		3,250	365,495.00	3.25
5	128020		3,420	339,298.20	3.02

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296	35,709.10	0.00	0.00%	10,569,894.53	100.00%

	0.00	0.00%

	0
	0

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2016 6 2	220,764,276.57
	21,233,356.22
	4,253,406.10
:	14,916,867.79
"_"	-
	10,569,894.53

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2019 3 2

	1	20,342,570.76	62.21%	18,945.14	62.21%	-

	1	12,356,155.65	37.79%	11,507.35	37.79%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	17,178,455.08	22.69%	-	-	-	-
	58,546,611.90	77.31%	123,400,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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2007 48

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1			2019 1 1

	2018 12 31		
2	()		2019 1 10
3	2019 1		2019 1 15
4	2018 4		2019 1 19
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
13			2019 4 26
14			2019 4 30
15			2019 5 6
16			2019 5 7
17			2019 5 14
18			2019 5 22

19			2019 6 22
20			2019 6 26
21			2019 6 27

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20%

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

2019 8 27