

2019

2019 6 30

2019 8 27

§ 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	.....	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	.....	13
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	.....	41.....
7.1	.....	41
7.2	.....	41
7.3	.....	41
7.4	.....	41
7.5	.....	43
7.6	.....	43
7.7	.....	44
7.8	.....	44
7.9	.....	44
7.10	.....	44
7.11	.....	44
§8	.....	46.....
8.1	.....	46
8.2	.....	46
8.3	.....	46
§9	.....	47.....
§10	.....	48.....
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	50
§11	.....	53.....
11.1	20%	53
11.2	.....	55

§12	.....	56.....
12.1	.....	56
12.2	.....	56
12.3	.....	56

	90%+ 800

2.3

	021-61009999	021-61618888
	zhouyg@cxfund.com.cn	hub5@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540
	68 9	12
	9 68	689
	200120	200001

2.4

	www.cxfund.com.cn
	68 9
	12

2.5

	17

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	11,745,534.93
	12,226,024.73
	0.0306
	2.66%
	18.44%
3.1.2	(2019 6 30)
	63,932,045.70
	0.0447
	1,567,626,071.42
	1.0969
3.1.3	(2019 6 30)
	20.71%

1

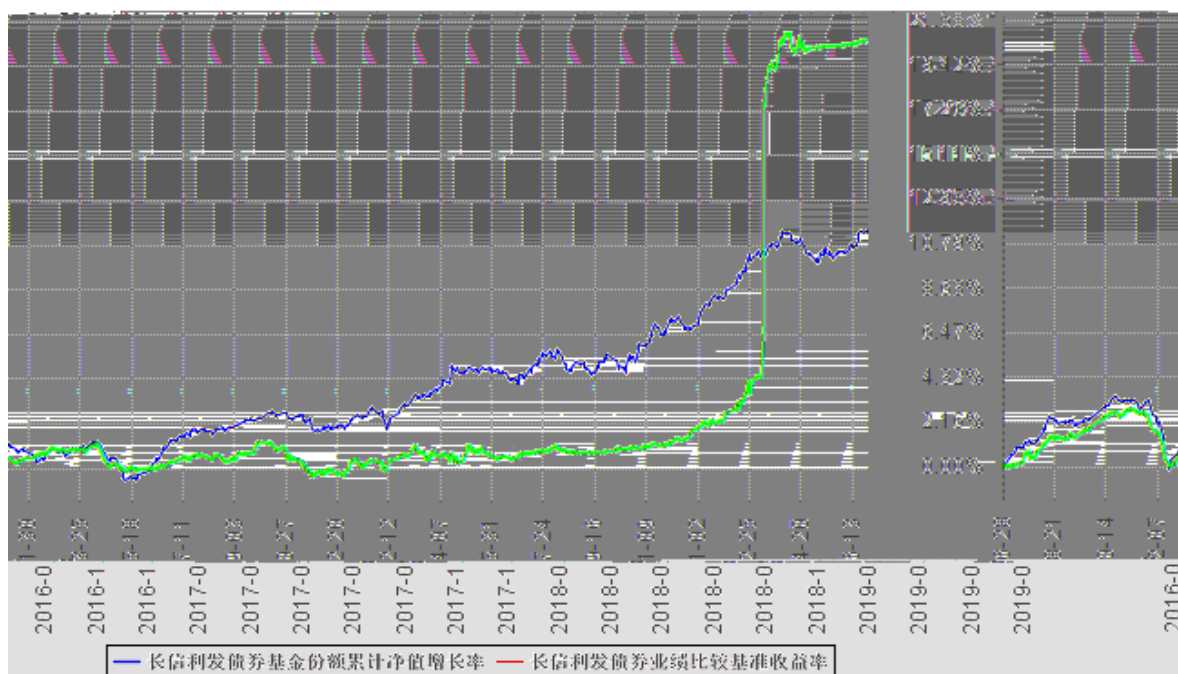
2

3

3.2

3.2.1

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

500

FOF

300

4.1.2

		2016 7 15	2019 3 9	9	
		2017 5 24	2019 5 11	9	
		2019 5 16	-	6	2013
		2018 3 24	-	13	2006

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

3

4

5

4.4.2

2019 6 30

1.0969

18.44%

4.30%

4.5

1

13 56

4.6

1/2

4.7

			10				
1	2019 6 25	2019 6 25	0.550	73,074,944.23	5,346,892.02	78,421,836.25	
2	2019 5 23	2019 5 23	0.550	71,843,611.83	422,014.30	72,265,626.13	

	-	-	1.100	144,918,556.06	5,768,906.32	150,687,462.38	
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1

12

3

2

3

4

5

4.8

2017 9 27 2017 12 25

§ 5

5.1

5.2

72, 265, 626. 13 78, 421, 836. 25

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	2,473,318.92	43,119.07
		20,204.77	2,272.73
		13,943.69	19.25
	6.4.6.2	1,539,672,415.40	6,385,398.00
		-	-
		-	-
		1,539,672,415.40	6,385,398.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	5,000,000.00	800,000.00
		-	-
	6.4.6.5	23,524,020.16	173,943.05
		-	-
		188,989.01	1,034.81
		-	-
	6.4.6.6	-	-
		1,570,892,891.95	7,405,786.91
		2019 6 30	2018 12 31
		-	-

		-	-	
		-	-	
		-	-	
	6.4.6.8	33,416.73	129,000.00	
		3,266,820.53	139,534.85	
	6.4.6.9	1,429,122,176.44	7,130,031.04	
	6.4.6.10	138,503,894.98	136,221.02	
		1,567,626,071.42	7,266,252.06	
		1,570,892,891.95	7,405,786.91	
2019	6	30	1.0969	1,429,122,176.44

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30	
		14,280,478.76	235,705.02	
1.		5,678,432.26	202,731.63	
	6.4.6.11	348,168.58	5,196.83	
		5,314,610.82	196,915.62	
		-	-	
		15,652.86	619.18	
		-	-	
2.	-	807,991.23	-91,259.84	
	6.4.6.12	795,183.00	-33,666.84	
		-	-	
	6.4.6.13	12,808.23	-59,696.30	
	6.4.6.13.5	-	-	
	6.4.6.14	-	-	
	6.4.6.15	-	-	
	6.4.6.16	-	2,103.30	
3.	-	6.4.6.17	480,489.80	124,212.36
4.	-		-	-
5.	-	6.4.6.18	7,313,565.47	20.87
		2,054,454.03	131,255.69	

1	6.4.9.2.1	1, 530, 929. 96	32, 272. 51
2	6.4.9.2.2	437, 408. 51	9, 220. 75
3		-	-
4	6.4.6.19	39, 353. 38	2, 102. 82
5		2, 181. 76	-
		2, 181. 76	-
6		2, 749. 63	68. 44
7	6.4.6.20	41, 830. 79	87, 591. 17
	-	12, 226, 024. 73	104, 449. 33
		-	-
	-	12, 226, 024. 73	104, 449. 33

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	7, 130, 031. 04	136, 221. 02	7, 266, 252. 06
	-	12, 226, 024. 73	12, 226, 024. 73
-	1, 421, 992, 145. 40	276, 829, 111. 61	1, 698, 821, 257. 01
1.	1, 951, 850, 063. 84	313, 931, 226. 48	2, 265, 781, 290. 32
2.	-529, 857, 918. 44	-37, 102, 114. 87	-566, 960, 033. 31
	-	-150, 687, 462. 38	-150, 687, 462. 38
	1, 429, 122, 176. 44	138, 503, 894. 98	1, 567, 626, 071. 42

	2018 1 1 2018 6 30		
	12,854,149.21	-16,784.14	12,837,365.07
	-	104,449.33	104,449.33
-	-6,829,561.03	-45,742.80	-6,875,303.83
1.	42,104.73	226.87	42,331.60
2.	-6,871,665.76	-45,969.67	-6,917,635.43
	-	-	-
	6,024,588.18	41,922.39	6,066,510.57

6.1 6.4

6.4**6.4.1**

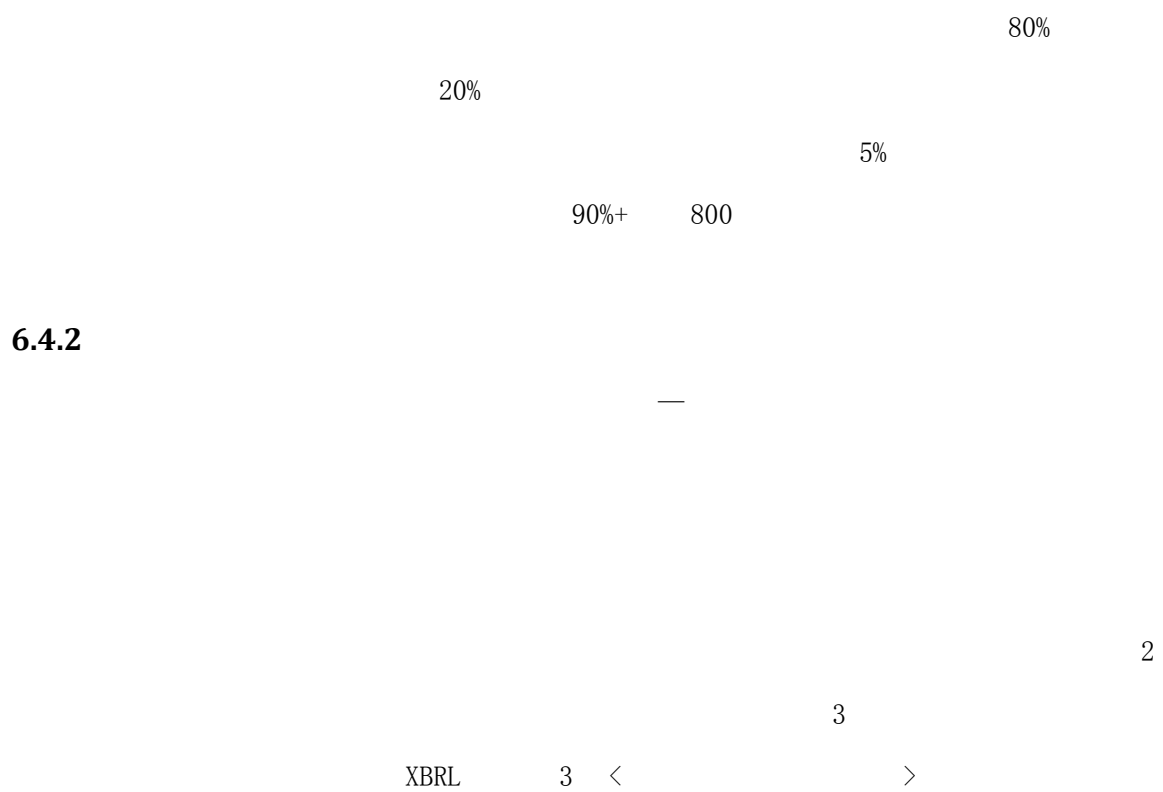
(

[2016]886

2016

6 28

345,062,697.59



6.4.2

6.4.3

2019 1 1 2019 6 30 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 1

6.4.5.3

2011

2011

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[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

6.4.6**6.4.6.1**

	2019 6 30
	2,473,318.92
	-
1	-
1-3	-
3	-
	-
	2,473,318.92

6.4.6.2

		2019 6 30		
		-	-	-
	-	-	-	-
		53,980,938.52	53,685,415.40	-295,523.12
		1,485,192,613.11	1,485,987,000.00	794,386.89
		1,539,173,551.63	1,539,672,415.40	498,863.77
		-	-	-
		-	-	-
		-	-	-
		1,539,173,551.63	1,539,672,415.40	498,863.77

6.4.6.3

/

/

6.4.6.4**6.4.6.4.1**

:

	2019 6 30	
	5,000,000.00	-
	-	-
	5,000,000.00	-

6.4.6.4.2**6.4.6.5**

	2019 6 30
	7,864.42
	-
	-
	8.19
	23,514,948.01
	-
	1,193.85
	0.11
	-
	-

	9,108.97
	20,531.54

6.4.6.8

	2019 6 30
	-
	4,580.94
	-
	19,835.79
	9,000.00
	33,416.73

6.4.6.9

	2019 1 1	2019 6 30
	7,130,031.04	7,130,031.04
	1,951,850,063.84	1,951,850,063.84
("-")	-529,857,918.44	-529,857,918.44
- /	-	-
/	-	-
	-	-
("-")	-	-
	1,429,122,176.44	1,429,122,176.44

6.4.6.10

	-38,264.20	174,485.22	136,221.02
	11,745,534.93	480,489.80	12,226,024.73
	202,912,237.35	73,916,874.26	276,829,111.61
	214,595,323.97	99,335,902.51	313,931,226.48
	-11,683,086.62	-25,419,028.25	-37,102,114.87
	-150,687,462.38	-	-150,687,462.38
	63,932,045.70	74,571,849.28	138,503,894.98

6.4.6.11

	2019 1 1	2019 6 30
		299,370.48
		-
		48,178.05
		620.05
		-
		348,168.58

6.4.6.12**6.4.6.12.1** —

	2019 1 1	2019 6 30
		11,933,083.79
		11,137,900.79
		795,183.00

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
---		12,808.23
---		-
---		-
		12,808.23

6.4.6.13.2 —

	2019 1 1	2019 6 30
		100,190,832.92
		98,889,296.23

	1, 288, 728. 46
	12, 808. 23

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.		480, 489. 80
———		—
———		480, 489. 80
———		—
———		—
———		—
2.		—
———		—
3.		—

	-
	480,489.80

6.4.6.18

	2019 1 1	2019 6 30
		7,313,541.53
		23.94
		7,313,565.47

,

25%

6.4.6.19

	2019 1 1	2019 6 30
		31,878.38
		7,475.00
		-
		-
		-
		39,353.38

6.4.6.20

	2019 1 1	2019 6 30
		19,835.79
		-
		9,000.00
		9,000.00
		3,995.00
		-
		41,830.79

29

56

6.4.7**6.4.7.1****6.4.7.2**

2019 8 2	2019 7 31	
10	0.350	
2019 7 25	2019 8 2	51,465,849.62
	51,028,215.80	437,633.82

6.4.8**6.4.8.1****6.4.8.2**

6.4.9**6.4.9.1****6.4.9.1.1**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		13,042,226.36	56.53%	401,305.20	48.89%

6.4.9.1.2

	2019		2018	
	1 1	6 30	1 1	6 30
	42,419,315.89	69.10%	6,100,330.20	93.83%

6.4.9.1.3

	2019		2018	
	1 1	6 30	1 1	6 30
	108,900,000.00	97.32%	1,200,000.00	100.00%

6.4.9.1.4**6.4.9.1.5**

	2019	
	1 1	6 30

	1,530,929.96	32,272.51
	164,662.05	12,405.83

0.70%

/

H

E

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		437,408.51		9,220.75

0.20%

/

H

E

6.4.9.3

()

()

6.4.9.4**6.4.9.4.1****6.4.9.4.2**

	2019 6 30	2018 12 31

		-	-	2,967,085.76
				41.61%

6.4.9.5

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	2,473,318.92		299,370.48		273,379.86		5,045.23	

2019 6 30

2018 12 31

6.4.9.6**6.4.9.7****6.4.10**

			10				
1	2019 6 25	2019 6 25	0.550	73,074,944.23	5,346,892.02	78,421,836.25	
2	2019 5 23	2019 5 23	0.550	71,843,611.83	422,014.30	72,265,626.13	
	-	-	1.100	144,918,556.06	5,768,906.32	150,687,462.38	

6.4.12.2

10%

10%

6.4.12.2.1

	2019 6 30	2018 12 31
A-1	170,840,000.00	0.00
A-1	0.00	0.00
	1,011,363,454.00	0.00
	1,182,203,454.00	0.00

6.4.12.2.2**6.4.12.2.3**

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	255,356,000.00	0.00
	255,356,000.00	0.00

AA+

6.4.12.2.4



6.4.12.4**6.4.12.4.1****6.4.12.4.1.1**

2019 6 30	6	6 -1	1-5	5		
	2,473,318.92	-	-	-	-	2,473,318.92
	20,204.77	-	-	-	-	20,204.77
	13,943.69	-	-	-	-	13,943.69
	853,649,086.00	657,549,518.00	28,473,811.40	-	-	1,539,672,415.40
	5,000,000.00	-	-	-	-	5,000,000.00
	-	-	-	-	23,524,020.16	23,524,020.16
	-	-	-	-	188,989.01	188,989.01
	-	-	-	-	-	-

		-	-	-	-	33,416.73	33,416.73
		-	-	-	-	3,266,820.53	3,266,820.53
	861,156,553.38	657,549,518.00	28,473,811.40			-20,446,188.64	1,567,626,071.42
2018 12 31	6	6 -1	1-5	5			
	43,119.07	-	-	-	-	-	43,119.07
	2,272.73	-	-	-	-	-	2,272.73
	19.25	-	-	-	-	-	19.25
	1,572,891.00	-	3,743,127.00	1,069,380.00	-	-	6,385,398.00
	800,000.00	-	-	-	-	-	800,000.00
	-	-	-	-	-	173,943.05	173,943.05
	-	-	-	-	-	1,034.81	1,034.81
	-	-	-	-	-	-	-
	2,418,302.05	-	3,743,127.00	1,069,380.00	-	174,977.86	7,405,786.91
	-	-	-	-	-	1,011.07	1,011.07
	-	-	-	-	-	4,352.08	4,352.08
	-	-	-	-	-	1,243.44	1,243.44
	-	-	-	-	-	3,420.00	3,420.00
	-	-	-	-	-	508.26	508.26
	-	-	-	-	-	129,000.00	129,000.00
	-	-	-	-	-	139,534.85	139,534.85
	2,418,302.05	-	3,743,127.00	1,069,380.00	-	35,443.01	7,266,252.06

	27	-1, 505, 282. 45	-49, 989. 15
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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	
		%		%
-	-	-	-	-
	-	-	-	-
	1, 539, 672, 415. 40	98. 22	6, 385, 398. 00	87. 88
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1, 539, 672, 415. 40	98. 22	6, 385, 398. 00	87. 88

6.4.12.4.3.2

6.4.13**6.4.13.1****6.4.13.1.1****6.4.13.1.2****6.4.13.1.2.1**

2019 6 30

3, 869, 150. 00

1, 535, 803, 265. 40

0. 00

6.4.13.1.2.2**6.4.13.1.2.3****6.4.13.2****6.4.13.3**

§ 7

7.1

			%
1		-	-
		-	-
2		-	-
3		1, 539, 672, 415. 40	98. 01
		1, 539, 672, 415. 40	98. 01
		-	-
4		-	-
5		-	-
6		5, 000, 000. 00	0. 32
		-	-
7		2, 493, 523. 69	0. 16
8		23, 726, 952. 86	1. 51
9		1, 570, 892, 891. 95	100. 00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1

2% 20

1	000858		1, 273, 715. 22	17. 53
2	600004		979, 513. 00	13. 48

16	000921		361,296.00	4.97
17	603369		275,781.00	3.80
18	600660		194,344.00	2.67
19	600643		97,994.47	1.35

7.4.3

	11,137,900.79
	11,933,083.79

7.5

1		21,421,328.00	1.37
2		-	-
3		937,912,539.00	59.83
		937,912,539.00	59.83
4		409,398.40	0.03
5		250,934,000.00	16.01
6		50,370,000.00	3.21
7		3,869,150.00	0.25
8		274,756,000.00	17.53
9		-	-
10		1,539,672,415.40	98.22

7.6

1	190201	19	01	6,200,000	619,752,000.00	39.53
2	180410	18	10	2,200,000	220,154,000.00	14.04
3	111910170	19	CD170	1,000,000	99,330,000.00	6.34
4	111808249	18	CD249	1,000,000	97,510,000.00	6.22
5	041800307	18	CP001	700,000	70,420,000.00	4.49

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

2018 11 19

2018 14

2280

7.11.2**7.11.3**

1		13,943.69
2		-
3		-
4		23,524,020.16
5		188,989.01
6		-
7		-
8		-
9		23,726,952.86

7.11.4

1	110031		1,928,880.00	0.12
2	113009		1,835,400.00	0.12
3	113504		104,870.00	0.01

7.11.5**7.11.6**

§ 8

8.1

()					
2,905	491,952.56	1,379,132,645.76	96.50%	49,989,530.68	3.50%

8.2

	0.00	0.00%

8.3

	0

0

§ 9

2016 6 28	345,062,697.59
	7,130,031.04
	1,951,850,063.84
:	529,857,918.44
"_"	-
	1,429,122,176.44

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	13,042,226.36	56.53%	12,146.06	69.51%	-
	1	10,028,758.22	43.47%	5,328.32	30.49%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	42,419,315.89	69.10%	108,900,000.00	97.32%	-	-
	18,971,917.76	30.90%	3,000,000.00	2.68%	-	-
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27			2019 6 26
28			2019 6 27

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20%

	20%						
1	2019 1 1 2019 3 5	2,967,085.76	0.00	2,967,085.76	0.00	0.00%	
2	2019 3 6 2019 3 12	0.00	143,648,726.30	143,648,726.30	0.00	0.00%	
3	2019 3 6 2019 3 12	0.00	143,648,726.30	143,648,726.30	0.00	0.00%	
4	2019 3 6 2019 3 14	0.00	191,532,273.52	191,532,273.52	0.00	0.00%	
5	2019 4 30 2019	0.00	41,572,295.67	0.00	41,572,295.67	2.91%	

	5 12					
6	2019 5 13 2019 5 13	0.00	89,083,476.49	0.00	89,083,476.49	6.23%
7	2019 5 14 2019 5 14	0.00	207,668,371.53	0.00	207,668,371.53	14.53%
8	2019 5 14 2019 5 15	0.00	166,139,724.21	0.00	166,139,724.21	11.63%
9	2019 5 15 2019 5 15	0.00	166,139,724.21	0.00	166,139,724.21	11.63%
10	2019 5 16 2019 6 30	0.00	332,251,848.16	0.00	332,251,848.16	23.25%
11	2019 5 6 2019 5 13	0.00	77,078,462.87	0.00	77,078,462.87	5.39%
1	2019	1,997,087.98	0.00	0.00	1,997,087.98	0.14%

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