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2019 8 23

2019 1 1 2019 6 30

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	003349
	2016 10 26
	7, 785, 118, 202. 24

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	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	68	18

	9	
	200120	200336

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	www.cxfund.com.cn
	68 9
	18

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		68 9

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	57,654,054.71
	55,586,027.35
	0.0097
	0.82%
	1.44%
3.1.2	(2019 6 30)
	419,815,246.75
	0.0539
	8,256,430,344.22
	1.0605
3.1.3	(2019 6 30)
	28.74%

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3.2

3.2.1

	0.42%	0.02%	0.28%	0.03%	0.14%	-0.01%
	0.29%	0.03%	-0.24%	0.06%	0.53%	-0.03%
	1.44%	0.04%	0.24%	0.06%	1.20%	-0.02%
	7.58%	0.12%	2.82%	0.06%	4.76%	0.06%
	28.74%	0.77%	-1.19%	0.08%	29.93%	0.69%

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

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(LOF)

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300

4.1.2

		2016 11 1	-	8	2016 5

	(LOF)				EMBA
					2004 9
		2016 11 11	-	25	
					(LOF)

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5%

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2019

CPI

4.4.2

2019 6 30

1.0605

1.2865

1.44%

0.24%

4.5

PMI

4.6

1/2

4.7

			10					
1	2019 25	6	2019 25	6	0.530	410,602,429.12	1,892,762.12	412,495,191.24

2	2019 23	5	2019 23	5	0.550	390,394,904.60	2,018,055.63	392,412,960.23	
3	2019 28	3	2019 28	3	0.550	399,497,090.53	3,095,531.99	402,592,622.52	
4	2019 29	1	2019 29	1	0.630	296,181,408.73	6,607,812.00	302,789,220.73	
	-		-		2.260	1,496,675,832.98	13,614,161.74	1,510,289,994.72	

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2019

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2019

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1, 510, 289, 994. 72

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	18,979,050.75	6,100,048.56
		50,534,979.26	1,931,156.20
		213,648.44	46,904.69
	6.4.6.2	8,814,409,546.40	349,725,628.50
		-	-
		-	-
		8,814,409,546.40	349,725,628.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		86,505,947.74	512,912.45
	6.4.6.5	131,526,440.19	6,989,987.77
		-	-
		527,513.27	61,661,735.50
		-	-
	6.4.6.6	-	-
		9,102,697,126.05	426,968,373.67
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		841,999,820.00	91,499,755.00
		-	1,017,235.13
		119,339.16	1,412,522.20

		11,938.48	35,354.28
		-	-
		-	-
	6.4.6.8	80,222.73	140,043.27
		846,266,781.83	94,249,560.88
	6.4.6.9	7,785,118,202.24	262,155,188.85
	6.4.6.10	471,312,141.98	70,563,623.94
		8,256,430,344.22	332,718,812.79
		9,102,697,126.05	426,968,373.67

2019 6 30

1.0605

7,785,118,202.24

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		81,175,743.20	-12,847,597.43
1.		116,302,204.62	28,202,377.65

1	6.4.9.2.1	16,644,911.26	2,628,210.09
2	6.4.9.2.2	3,328,982.30	525,642.09
3		-	-
4	6.4.6.19	196,098.82	66,895.69
5		5,206,890.14	3,625,987.45
		5,206,890.14	3,625,987.45
6		93,943.37	67,348.61
7	6.4.6.20	118,889.96	305,497.06
	-	55,586,027.35	-20,067,178.42
		-	-
	-	55,586,027.35	-20,067,178.42

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	262,155,188.85	70,563,623.94	332,718,812.79
	-	55,586,027.35	55,586,027.35
-	7,522,963,013.39	1,855,452,485.41	9,378,415,498.80
1.	10,624,139,163.59	2,341,722,500.78	12,965,861,664.37
2.	-3,101,176,150.20	-486,270,015.37	-3,587,446,165.57
	-	-1,510,289,994.72	-1,510,289,994.72
	7,785,118,202.24	471,312,141.98	8,256,430,344.22

	2018 1 1 2018 6 30		
	1,044,308,081.67	21,377,269.06	1,065,685,350.73
	-	-20,067,178.42	-20,067,178.42
-	-1,039,289,548.83	-322,859.78	-1,039,612,408.61
1.	5,805,026.59	23,913.87	5,828,940.46
2.	-1,045,094,575.42	-346,773.65	-1,045,441,349.07
	-	-	-
	5,018,532.84	987,230.86	6,005,763.70

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6.4.6.2

		2019 6 30		
		-	-	-
	-	-	-	-
		1,806,124,689.91	1,803,435,746.40	-2,688,943.51
		7,008,789,216.61	7,010,973,800.00	2,184,583.39
		8,814,913,906.52	8,814,409,546.40	-504,360.12
		-	-	-
		-	-	-
		-	-	-
		8,814,913,906.52	8,814,409,546.40	-504,360.12

6.4.6.3

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6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2019 6 30
	13,796.17
	-
	-
	20,466.72
	131,492,090.81
	-
	-
	-
	-
	86.49

	131,526,440.19
--	----------------

6.4.6.6

6.4.6.7

	2019 6 30
	-
	94,907.93
	94,907.93

6.4.6.8

	2019 6 30
	-
	45.10
	61,260.64
	9,916.99
	9,000.00
	80,222.73

6.4.6.9

	2019 1 1	2019 6 30
	262,155,188.85	262,155,188.85
	10,624,139,163.59	10,624,139,163.59
	-3,101,176,150.20	-3,101,176,150.20
-	/	-
-	/	-
	-	-
	-	-
	7,785,118,202.24	7,785,118,202.24

6.4.6.10

	69,889,042.24	674,581.70	70,563,623.94
	57,654,054.71	-2,068,027.36	55,586,027.35

6.4.6.13.2 —

	2019 1 1	2019 6 30
		14, 952, 228, 197. 44
		14, 762, 422, 760. 84
		223, 611, 695. 26
		-33, 806, 258. 66

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
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1.	-2,068,027.36
---	-
---	-2,068,027.36
---	-
---	-
---	-
2.	-
---	-

	2019 1 1	2019 6 30
		9,916.99
		61,260.64
		18,000.00
		29,712.33
		118,889.96

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

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	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	2,614,629,270.19	88.77%	926,679,571.14	87.13%

6.4.9.1.3

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	47,443,000,000.00	94.28%	6,839,400,000.00	96.22%

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	16,644,911.26	2,628,210.09
	1,545,932.60	468.85

0.50%

= ×0.50%/

6.4.9.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	3,328,982.30	525,642.09

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0.10%

$$= \quad \times 0.10\%$$

6.4.9.3

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6.4.9.4

6.4.9.4.1

6.4.9.4.2

	2019 6 30		2018 12 31	
	40,143,774.06	0.52%	-	-

6.4.9.5

	2019 1 1	2019 6 30	2018 1 1	2018 6 30

6.4.9.7

6.4.10

			10					
1	2019 25	6	2019 25	6	0.530	410,602,429.12	1,892,762.12	412,495,191.24
2	2019 23	5	2019 23	5	0.550	390,394,904.60	2,018,055.63	392,412,960.23
3	2019 28	3	2019 28	3	0.550	399,497,090.53	3,095,531.99	402,592,622.52
4	2019 29	1	2019 29	1	0.630	296,181,408.73	6,607,812.00	302,789,220.73
	-		-		2.260	1,496,675,832.98	13,614,161.74	1,510,289,994.72

6.4.11 2019 6 30

6.4.11.1 /

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6.4.11.2

6.4.11.3

6.4.11.3.1

2019 6 30

39,999,820.00


180208	18	08	2019 7 4	101.76	50,880,000.00
				500,000	50,880,000.00

6.4.11.3.2

2019 6 30
802,000,000.00 2019 7 1
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6.4.12

6.4.12.1



10%

6.4.12.2.1

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	99,830,000.00	18,631,594.30
	99,830,000.00	18,631,594.30

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	2,679,206,530.00	110,264,300.00
AAA	0.00	22,653,600.00
	6,035,373,016.40	198,176,134.20
	8,714,579,546.40	331,094,034.20

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

2019 6 30	6	6 -1	1-5	5		

2018 12 31	6	6 -1	1-5	5		
	6,100,048.56	-	-	-	-	6,100,048.56
	1,931,156.20	-	-	-	-	1,931,156.20
	46,904.69	-	-	-	-	46,904.69
	21,063,100.20	18,631,594.30	194,631,287.00	115,399,647.00	-	349,725,628.50
	-	-	-	-	512,912.45	512,912.45
	-	-	-	-	6,989,987.77	6,989,987.77
	-	-	-	-	61,661,735.50	61,661,735.50
	-	-	-	-	-	-
	29,141,209.65	18,631,594.30	194,631,287.00	115,399,647.00	69,164,635.72	426,968,373.67
	-	-	-	-	-	-
	91,499,755.00	-	-	-	-	91,499,755.00
	-	-	-	-	1,017,235.13	1,017,235.13
	-	-	-	-	1,412,522.20	1,412,522.20
	-	-	-	-	99,368.49	99,368.49
	-	-	-	-	19,873.69	19,873.69
	-	-	-	-	14,032.91	14,032.91
	-	-	-	-	35,354.28	35,354.28

	-	-	-	-	11,375.91	11,375.91
	-	-	-	-	140,043.27	140,043.27
	91,499,755.00	-	-	-	2,749,805.88	94,249,560.88
	-62,358,545.35	18,631,594.30	194,631,287.00	115,399,647.00	66,414,829.84	332,718,812.79

6.4.12.4.1.2

		2019 6 30		2018 12 31
	27	43,133,967.86		3,767,246.29
	27	-43,133,967.86		-3,767,246.29

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	
		%		%
-	-	-	-	-
	-	-	-	-
	8,814,409,546.40	106.76	349,725,628.50	105.11
	-	-	-	-
	-	-	-	-
	-	-	-	-
	8,814,409,546.40	106.76	349,725,628.50	105.11

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

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2019 6 30

8,814,409,546.40

(ii)

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(iii)

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7.4.3**7.5**

1		-	-
2		-	-
3		6,954,351,816.40	84.23
		6,135,203,016.40	74.31
4		1,560,567,730.00	18.90
5		-	-
6		299,490,000.00	3.63
7		-	-
8		-	-
9		-	-
10		8,814,409,546.40	106.76

7.6

1	180208	18	08	5,900,000	600,384,000.00	7.27
2	170209	17	09	5,100,000	517,140,000.00	6.26
3	180212	18	12	5,100,000	515,712,000.00	6.25
4	190202	19	02	5,100,000	508,317,000.00	6.16
5	180412	18	12	5,000,000	500,850,000.00	6.07

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

		213, 648. 44
		86, 505, 947. 74
		-
		131, 526, 440. 19
		527, 513. 27
		-
		-
		-
		218, 773, 549. 64

7.11.4

7.11.5

7.11.6

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5,063	1,537,649.26	7,699,250,526.23	98.90%	85,867,676.01	1.10%

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		0.00	0.00%

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	0
	0

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2016 年 10 月 26 日	203, 547, 549. 55
	262, 155, 188. 85
	10, 624, 139, 163. 59
:	3, 101, 176, 150. 20
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	7, 785, 118, 202. 24

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	2	-	-	-	-	-

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	2018		2019 1 19
4	4		2019 1 25
5			2019 1 26
6			2019 1 29
7			2019 3 1
8			2019 3 2
9			2019 3 26
10			2019 3 26
11			2019 3 27
12			2019 3 28
13	2018		2019 3 29
14			2019 4 8

18			2019 5 7
19			2019 5 17
20			2019 5 21
21			2019 5 21
22			2019 5 22
23			2019 5 22
24	2019 1		2019 6 6
25			2019 6 21
26			2019 6 21
27			2019 6 24
28			2019 6 26
29			2019 6 27

§ 11

11.1

20%

	20%						
1	2019 1 10	0.00	782,656,354.78	782,656,354.78	0.00	0.00%	
	2019 1 17						
2	2019 1 4 2019 1 6	47,374,654.56	382,573,373.81	0.00	429,948,028.37	5.52%	
3	2019 1 7 2019 1 9	0.00	393,262,957.70	0.00	393,262,957.70	5.05%	1 1 9

		2019 4 22					
	-	-	-	-	-	-	-
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