

2019

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1.2	3
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2.3	6
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	12
4.5	13
4.6	13
4.7	14
4.8	14
§5	15
5.1	15
5.2	15
5.3	.....	15
§6	.....	16
6.1	.....	16
6.2	.....	17
6.3	.....	18

6.4	.....	19
§7	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	38
7.4	.....	38
7.5	.....	39
7.6	.....	39
7.7	.....	39
7.8	.....	39
7.9	.....	40
7.10	.....	40
7.11	.....	40
§8	.....	42
8.1	.....	42
8.2	.....	42
8.3	.....	42
8.4	.....	42
§9	.....	43
§10	.....	44
10.1	.....	44
10.2	.....	44
10.3	.....	44
10.4	44
10.5	44
10.6	44
10.7	44
10.8	46
§11	48
11.1 20%	48

11.2	48
§12	49
12.1	49
12.2	49
12.3	49

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	2017 11 3
	2,110,000,000.00

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

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	200120	200336

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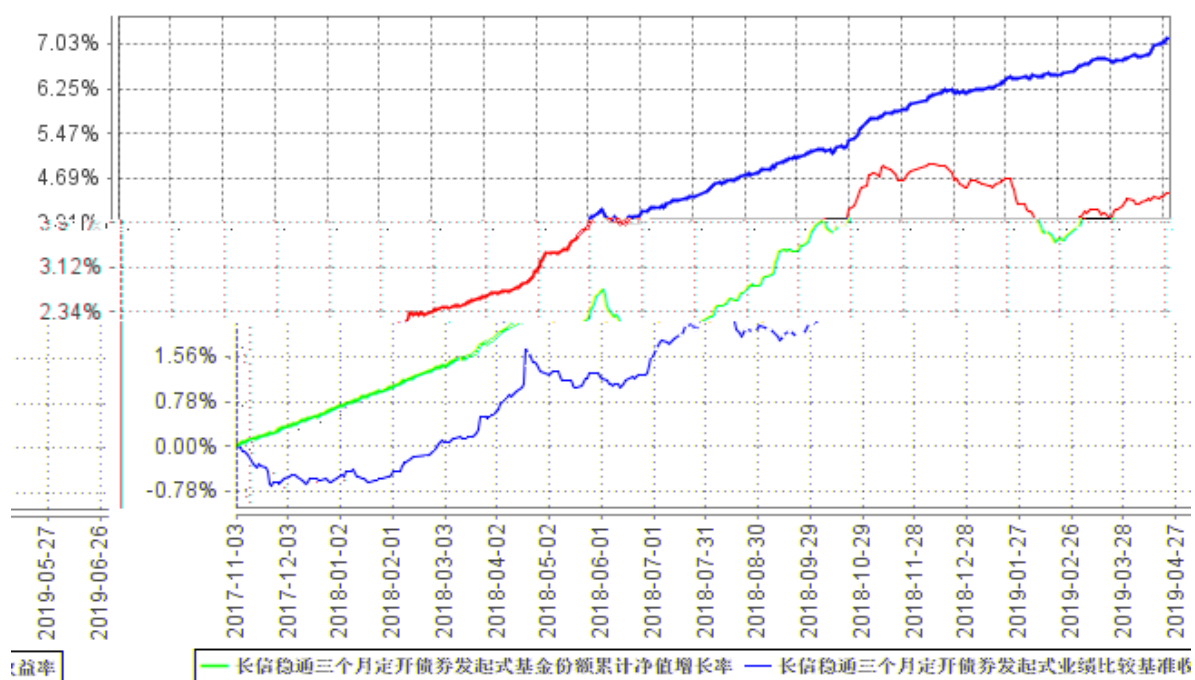
3.1.1	(2019 1 1 - 2019 6 30)
	43,132,261.15
	36,139,575.80
	0.0171
	1.65%
	1.67%
3.1.2	(2019 6 30)
	5,746,201.08
	0.0027
	2,125,499,260.48
	1.0073
3.1.3	(2019 6 30)
	7.13%

1

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	0.36%	0.02%	0.28%	0.03%	0.08%	-0.01%
	0.64%	0.02%	-0.24%	0.06%	0.88%	-0.04%
	1.67%	0.02%	0.24%	0.06%	1.43%	-0.04%
	3.96%	0.03%	2.82%	0.06%	1.14%	-0.03%
	7.13%	0.02%	4.43%	0.06%	2.70%	-0.04%



收益率

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2019 6 30

1.67%

1.0073

1.0703

0.24%

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CPI

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1	2019 6 19	2019 6 19	0.420	88,620,000.00		-88,620,000.00	
	-	-	0.420	88,620,000.00		-88,620,000.00	

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88,620,000.00

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2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	1,580,614.53	5,780,151.06
		-	-
		12,657.24	-
	6.4.6.2	2,272,596,000.00	2,051,293,500.00
		-	-
		-	-
		2,204,946,000.00	2,051,293,500.00
		67,650,000.00	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	79,200,358.80
		-	-
	6.4.6.5	35,315,649.84	43,008,538.75
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		2,309,504,921.61	2,179,282,548.61
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		182,999,485.50	-
		-	-
		-	-
		536,638.43	553,916.86
		178,879.47	184,638.96
		-	-
	6.4.6.7	21,499.93	24,073.30
		114,702.42	291,234.81

		54,441.96	-
		-	-
		-	-
	6.4.6.8	100,013.42	249,000.00
		184,005,661.13	1,302,863.93
	6.4.6.9	2,110,000,000.00	2,110,000,000.00
	6.4.6.10	15,499,260.48	67,979,684.68
		2,125,499,260.48	2,177,979,684.68
		2,309,504,921.61	2,179,282,548.61

1	6.4.9.2.1	3,262,063.25	3,193,349.33
2	6.4.9.2.2	1,087,354.43	1,064,449.81
3		-	-
4	6.4.6.19	5,957.82	12,212.50
5		2,002,280.23	1,882,135.92
		2,002,280.23	1,882,135.92
6		66,971.02	78,430.23
7	6.4.6.20	116,349.55	146,897.33
	-	36,139,575.80	50,082,486.03
		-	-
	-	36,139,575.80	50,082,486.03

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	2,110,000,000.00	67,979,684.68	2,177,979,684.68
	-	36,139,575.80	36,139,575.80
-	-	-	-
1.	-	-	-
2.	-	-	-
	-	-88,620,000.00	-88,620,000.00
	2,110,000,000.00	15,499,260.48	2,125,499,260.48

	2018	1	1	2018	6	30

2,110,000,000.00

14,145,530.34

2,124,145,530.34



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	1,580,614.53

		2019 6 30		
		-	-	-
	-	-	-	-
		50,676,379.45	50,405,000.00	-271,379.45
		2,144,442,664.93	2,154,541,000.00	10,098,335.07
		2,195,119,044.38	2,204,946,000.00	9,826,955.62
		67,723,896.22	67,650,000.00	-73,896.22
		-	-	-
		-	-	-
		2,262,842,940.60	2,272,596,000.00	9,753,059.40

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		2019 6 30
		359.27
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		35,289,310.65
		25,974.79
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	5.13
	35,315,649.84

	2019 6 30
	-
	21,499.93
	21,499.93

	2019 6 30
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	61,260.64
	29,752.78
	9,000.00
	100,013.42

	2019 1 1	2019 6 30
	2,110,000,000.00	2,110,000,000.00
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	2,110,000,000.00	2,110,000,000.00

	51,233,939.93	16,745,744.75	67,979,684.68
	43,132,261.15	-6,992,685.35	36,139,575.80
	-	-	-
	-	-	-
	-	-	-
	-88,620,000.00	-	-88,620,000.00
	5,746,201.08	9,753,059.40	15,499,260.48

	2019 1 1	2019 6 30
		17,488.00
		-
		-
		795.27
		75.59
		18,358.86

	2019 1 1	2019 6 30
---		-1,054,041.36
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		-1,054,041.36

	2019 1 1	2019 6 30
		1, 200, 724, 458. 91
		1, 153, 833, 870. 13
		47, 944, 630. 14
		-1, 054, 041. 36

	2019 1 1	2019 6 30
		33, 134, 694. 23
		32, 281, 857. 20
		854, 694. 23
		-1, 857. 20

	2019 1 1	2019 6 30
1.		-6,992,685.35
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---		-6,918,789.13
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2.		-
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3.		-
		-
		-6,992,685.35

	2019 1 1	2019 6 30
		132.82
		5,825.00
		-
		-
		-
		5,957.82

	2019 1 1	2019 6 30
		29,752.78
		61,260.64
		18,000.00
		7,336.13

	116,349.55
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	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	131,035,206.84	100.00%	-	-

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	3,262,063.25	3,193,349.33
	-	-

0.3%

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	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	1,087,354.43	1,064,449.81

0.10%

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2019 6 30	6	6 -1	1-5	5		
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	1,580,614.53	-	-	-	-	1,580,614.53
	12,657.24	-	-	-	-	12,657.24

	79,200,358.80	-	-	-	-	79,200,358.80
	-	-	-	-	-43,008,538.75	43,008,538.75
	-	-	-	-	-	-
	821,230,509.86	307,694,000.00	1,007,349,500.00	-	-43,008,538.75	2,179,282,548.61
	-	-	-	-	553,916.86	553,916.86
	-	-	-	-	184,638.96	184,638.96
	-	-	-	-	24,073.30	24,073.30
	-	-	-	-	291,234.81	291,234.81
	-	-	-	-	249,000.00	249,000.00
	-	-	-	-	1,302,863.93	1,302,863.93
	821,230,509.86	307,694,000.00	1,007,349,500.00	-	-41,705,674.82	2,177,977.97

. 3. 989(78. 18) 13. 7(6)] 61176f74239EP <MID105 >42 >05778. 1[22807A34EE1, 3) 4C990A081, 347FF2CB[

VaR (Value at Risk)

6 30



(a)

(b)

(i)

2019 6 30

2, 272, 596, 000. 00

(ii)

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(iii)

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			%
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3		2, 272, 596, 000. 00	98. 40
		2, 204, 946, 000. 00	95. 47
		67, 650, 000. 00	2. 93
4		-	-
5		-	-
6		-	-
		-	-
7		1, 580, 614. 53	0. 07
8		35, 328, 307. 08	1. 53
9		2, 309, 504, 921. 61	100. 00

1		-	-
2		-	-
3		1,423,952,000.00	66.99
		10,007,000.00	0.47
4		56,465,000.00	2.66
5		100,840,000.00	4.74
6		623,689,000.00	29.34
7		-	-
8		-	-
9		-	-
10		2,204,946,000.00	103.74

1	1728008	17	02	2,100,000	212,142,000.00	9.98
2	1728018	17		2,000,000	202,360,000.00	9.52
3	1728021	17	01	2,000,000	202,260,000.00	9.52
4	1728009	17	01	2,000,000	202,060,000.00	9.51
5	1728004	17	01	2,000,000	201,700,000.00	9.49

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1		12, 657. 24
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8		-
9		35, 328, 307. 08

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2	1,055,000,000.00	2,110,000,000.00	100.00%	0.00	0.00%

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	-	-	-	-	-
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	10,000,000.00	0.47	10,000,000.00	0.47	3

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6			2019 3 2
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8	2018		2019 3 29
9			2019 4 8
10	2019 1		2019 4 22
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13	2019 1		2019 6 15
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16			2019 6 27

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