

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

1.2

§	.....	2
1.1	.....	2.....
1.2	.....	3.....
§	.....	6
2.1	.....	6.....
2.2	.....	6.....
2.3	.....	6.....
2.4	.....	7.....
2.5	.....	7.....
§	.....	8
3.1	.....	8.....
3.2	.....	8.....
§	.....	11
4.1	.....	11.....
4.2	.....	13..
4.3	.....	14..
4.4	.....	14..
4.5	.....	15..
4.6	.....	15..
4.7	.....	15..
4.8	.....	16
§	.....	17
5.1	.....	17...

6.4	.....	21.....
§	.....	42
7.1	.....	42.....
7.2	.....	42.....
7.3	.....	43
7.4	.....	44.....
7.5	.....	45.....
7.6	.....	46
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	46..
7.11	.....	46..
7.12	.....	47.....
§	.....	49
8.1	.....	49.....
8.2	49..
8.3	49
§9	50
§0		

11.2	56.....
§2	57
12.1	57.....
12.2	57.....
12.3	57.....

§ 2

2.1

	004608
	2017 12 7

307,228,984.96

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2.4

	www.cxfund.com.cn
	18 68 9

2.5

		17 68 9

§ 3

3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	6,773,869.46	1,267,287.41
	12,586,264.09	1,246,415.47
	0.0785	0.0569
	7.42%	5.23%
	9.40%	9.26%
3.1.2	(2019 6 30)	
	11,036,776.04	3,803,730.97
	0.0460	0.0567
	262,827,059.36	74,238,481.02
	1.0947	1.1059
3.1.3	(2019 6 30)	
	11.44%	12.56%

1

2

3

3.2

3.2.1

A

	2.14%	0.24%	1.99%	0.34%	0.15%	-0.10%
	2.91%	0.26%	0.23%	0.44%	2.68%	-0.18%
	9.40%	0.31%	9.29%	0.45%	0.11%	-0.14%

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C

	2.11%	0.24%	1.99%	0.34%	0.12%	-0.10%
	2.84%	0.26%	0.23%	0.44%	2.61%	-0.18%
	9.26%	0.31%				

§ 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

		2017 12 7	2019 4 30	23	
		2019 5 16	-	6	2013
		2017 12 26	-	13	2006

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2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

3

4

5

4.4.2

	A	1.0947		1.1127	
A	9.40%		C	1.1059	1.1239
	C	9.26%			9.29%

4.5

1

2

3

4.6

1/2

4.7

1

3

2

3

4

A

C

5

4.8

§ 5

5.1

2019

5.2

2019

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	6,069,335.72	248,096.18
		1,113,730.65	120,151.09
		43,358.92	5,030.92
	6.4.6.2	255,902,155.23	95,680,103.38
		74,830,102.23	4,604,072.58
		-	-
		181,072,053.00	91,076,030.80
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	71,000,000.00	4,000,000.00
		-	-
	6.4.6.5	3,094,485.42	1,399,719.33
		-	-

		-	833.28
		-	-
		-	-
	6.4.6.8	105,556.64	169,000.02
		457,525.56	1,292,872.92
	6.4.6.9	307,228,984.96	100,100,485.92
	6.4.6.10	29,836,555.42	59,742.06
		337,065,540.38	100,160,227.98
		337,523,065.94	101,453,100.90

2019 6 30 A 1.0947

240,101,171.06 C 1.1059 67,127,813.90

307,228,984.96

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		14,934,977.41	2,803,035.00
1.		2,324,330.34	2,595,748.51
	6.4.6.11	89,244.45	58,051.08
		1,999,770.92	2,405,690.41
		-	-
		235,314.97	132,007.02
		-	-
2.	-	6,818,825.48	-224,755.64
	6.4.6.12	6,685,966.94	-348,254.64
		-	-
	6.4.6.13	-241,883.61	103,760.00
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	374,742.15	19,739.00
3.	6.4.6.17	5,791,522.69	431,745.10
-			
4.	-	-	-

5.	-	6.4.6.18	298.90	297.03
			1,102,297.85	658,065.83
1		6.4.9.2.1	573,012.82	383,773.79
2		6.4.9.2.2	105,052.35	70,358.49
3		6.4.9.2.3	28,217.39	34,664.64
4		6.4.6.19	273,428.32	57,633.98
5			1,113.98	-
			1,113.98	-
6			67.07	-
7		6.4.6.20	121,405.92	111,634.93
	-		13,832,679.56	2,144,969.17
			-	-
	-		13,832,679.56	2,144,969.17

6.3

2019 1 1 2019 6 30

21

	2019 1 1 2019 6 30		

-			
	307,228,984.96	29,836,555.42	337,065,540.38
	2018 1 1 2018 6 30		
	140,399,749.86	481,644.42	140,881,394.28
	-	2,144,969.17	2,144,969.17
-	-40,281,070.20	-745,101.30	-41,026,171.50
1.	48,744.16	547.23	49,291.39
2.	-40,329,814.36	-745,648.53	-41,075,462.89
-	-	-	-
	100,118,679.66	1,881,512.29	102,000,191.95

6.1 6.4

6.4**6.4.1**

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2019 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

1

(1)

1

1 (1)

50%

1

20%

4) 20%

5) A 0.10% ()

6.4.6

6.4.6.1

	2019 6 30
	6,069,335.72
	-
1	-
1-3	-
3	-
	-
	6,069,335.72

6.4.6.2

		2019 6 30		
		69,724,056.04	74,830,102.23	5,106,046.19
-		-	-	-
		7,998,861.70	8,003,653.00	4,791.30
		172,921,946.00	173,068,400.00	146,454.00
		180,920,807.70	181,072,053.00	151,245.30
		-	-	-
		-	-	-
		-	-	-
		250,644,863.74	255,902,155.23	5,257,291.49

6.4.6.3 /

6.4.6.4**6.4.6.4.1**

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	2019 6 30	
	71,000,000.00	-
	-	-
	71,000,000.00	-

6.4.6.4.2**6.4.6.5**

	2019 6 30
	2,167.62
	-
	-
	451.08
	3,053,104.02
	-
	38,745.15
	-
	-
	17.55
	3,094,485.42

6.4.6.6**6.4.6.7**

	2019 6 30
	144,875.36
	2,645.00
	147,520.36

6.4.6.8

	2019 6 30
	-
	-
	9,000.00
	34,712.18
	61,844.46
	105,556.64

6.4.6.9

A		
	2019 1 1	2019 6 30
	100,045,223.52	100,045,223.52
	140,102,676.56	140,102,676.56
("-")	-46,729.02	-46,729.02
- /	-	-
/	-	-
	-	-
("-")	-	-
	240,101,171.06	240,101,171.06

C		
	2019 1 1	2019 6 30
	55,262.40	55,262.40
	67,132,585.88	67,132,585.88
("-")	-60,034.38	-60,034.38
- /	-	-
/	-	-
	-	-
("-")	-	-
	67,127,813.90	67,127,813.90

()

()

6.4.6.10

A			
	757,862.44	-698,796.16	59,066.28
	6,773,869.46	5,812,394.63	12,586,264.09
	3,505,044.14	6,575,513.79	10,080,557.93
	3,506,200.63	6,577,377.53	10,083,578.16
	-1,156.49	-1,863.74	-3,020.23
	-	-	-
	11,036,776.04	11,689,112.26	22,725,888.30

C			
	1,065.83	-390.05	675.78
	1,267,287.41	-20,871.94	1,246,415.47
	2,535,377.73	3,328,198.14	5,863,575.87
	2,537,668.60	3,330,443.30	5,868,111.90
	-2,290.87	-2,245.16	-4,536.03
	-	-	-
	3,803,730.97	3,306,936.15	7,110,667.12

6.4.6.11

	2019 1 1	2019 6 30
		80,129.60
		-
		-
		3,595.26
		5,519.59
		89,244.45

141.64

5,377.95

6.4.6.12**6.4.6.12.1**

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	2019 1 1	2019 6 30
		75,668,666.23
		68,982,699.29
		6,685,966.94

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
—		-241,883.61
—		-
—		-
		-241,883.61

6.4.6.13.2

	2019 1 1	2019 6 30
		119,867,579.19
		118,778,181.25
		1,331,281.55
		-241,883.61

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**

	2019 1 1	2019 6 30
		374,742.15
		-
		374,742.15

6.4.6.17

	2019 1 1	2019 6 30
1.		5,791,522.69
—		5,696,978.33
—		94,544.36
—		-
—		-
—		-
2.		-
—		-
3.		-
		-
		5,791,522.69

6.4.6.18

	2019 1 1	2019 6 30
		298.90
		298.90

30

30 3

29 57

75%

3

6

50%

6.4.6.19

	2019 1 1	2019 6 30
		270,608.32
		2,820.00
		-
		-
		-
		273,428.32

6.4.6.20

	2019 1 1	2019 6 30
		34,712.18
		61,844.46
		18,000.00
		6,849.28
		121,405.92

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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6.4.9

6.4.9.1

6.4.9.1.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	164,290,923.60	78.89%	30,800,838.85	77.37%

6.4.9.1.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	28,222,093.99	89.32%	5,520,755.80	100.00%

6.4.9.1.3

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

	405,000,000.00	100.00%	511,000,000.00	100.00%
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6.4.9.1.4**6.4.9.1.5**

	2019 1 1 2019 6 30			
	153,002.95	86.75%	132,854.72	91.70%
	2018 1 1 2018 6 30			
	28,685.03	85.70%	11,398.46	82.77%

1

2

6.4.9.2**6.4.9.2.1**

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	573,012.82	383,773.79
	409.70	372.75

0.60%

=

×0.60%÷

6.4.9.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	105,052.35	70,358.49

0.11%

= $\times 0.11\% \div$

6.4.9.2.3

	2019 1 1 2019 6 30		
	A	C	
	-	27,949.74	27,949.74
	-	27,949.74	27,949.74
	2018 1 1 2018 6 30		
	A	C	
	-	34,403.84	34,403.84
	-	34,403.84	34,403.84

A

C

$\times 0.25\%$

C = C $\times 0.25\% \div$

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.11.3.2

6.4.12

6.4.12.1

6.4.12.2.1

	2019 6 30	2018 12 31
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	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	56,278,400.00	0.00
	56,278,400.00	0.00

AA+

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		
	6,069,335.72	-	-	-	-	6,069,335.72
	1,113,730.65	-	-	-	-	1,113,730.65
	43,358.92	-	-	-	-	43,358.92
	58,274,000.00	122,798,053.00	-	-	-74,830,102.23	255,902,155.23
	71,000,000.00	-	-	-	-	71,000,000.00
	-	-	-	-	-3,094,485.42	3,094,485.42
	-	-	-	-	-300,000.00	300,000.00
	136,500,425.29	122,798,053.00	-	-	-78,224,587.65	337,523,065.94
	-	-	-	-	-160,426.24	160,426.24
	-	-	-	-	-29,411.46	29,411.46
	-	-	-	-	-14,427.25	14,427.25
	-	-	-	-	-147,520.36	147,520.36
	-	-	-	-	-183.61	183.61
	-	-	-	-	-105,556.64	105,556.64
	-	-	-	-	-457,525.56	457,525.56
	136,500,425.29	122,798,053.00	-	-	-77,767,062.09	337,065,540.38
2018 12 31	6	6 -1	1-5	5		
	248,096.18	-	-	-	-	248,096.18
	120,151.09	-	-	-	-	120,151.09
	5,030.92	-	-	-	-	5,030.92

16,458,600.00 16,675,194.00 3,088,500.00 3,913,250.80 14,604,072.58 95,680,103.38 274

	-	-	-	-	9,482.61	9,482.61
	-	-	-	-	12.03	12.03
	-	-	-	-	5,933.52	5,933.52
	-	-	-	-	833.28	833.28
	-	-	-	-	169,000.02	169,000.02
	1,055,878.42	-	-	-	236,994.50	1,292,872.92
	19,775,999.77	67,615,000.00	3,088,500.00	3,913,930.80	5,766,797.41	100,160,227.98

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	239,231.45	217,050.79
	27	-239,231.45	-217,050.79

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
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		%		%
-	74,830,102.23	22.20	4,604,072.58	4.60
	-	-	-	-
	181,072,053.00	53.72	91,076,030.80	90.93
	-	-	-	-
	-	-	-	-
	-	-	-	-
	255,902,155.23	75.92	95,680,103.38	95.53

6.4.12.4.3.2

		95%	
		2019 6 30	2018 12 31
VaR	0.79% 2018 12 31 VaR (0.19%)	-2,669,131.37	-193,835.70

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

74,796,232.29

181,105,922.94

(ii)

()

(iii)

(2)

§ 7

7.1

			%
1		74,830,102.23	22.17
		74,830,102.23	22.17
2		-	-
3		181,072,053.00	53.65
		181,072,053.00	53.65
		-	-
4		-	-
5		-	-
6		71,000,000.00	21.04
		-	-
7		7,183,066.37	2.13
8		3,437,844.34	1.02
9		337,523,065.94	100.00

7.2

7.2.1

			(%)
A		-	-
B		209,673.65	0.06
C		39,102,302.28	11.60
D		-	-
E		-	-
F		-	-
G		4,225,500.00	1.25
H		-	-
I		39,603.76	0.01
J		18,581,479.94	5.51
K		2,781,000.00	0.83

L		2,960,910.00	0.88
M		6,929,632.60	2.06
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		74,830,102.23	22.20

7.2.2

7.3

1	601398		3,149,000	18,547,610.00	5.50
2	600519		11,000	10,824,000.00	3.21
3	600104		280,000	7,140,000.00	2.12
4	603259		79,945	6,929,632.60	2.06
5	601877		280,000	6,465,200.00	1.92
6	002372		280,000	4,872,000.00	1.45
7	601021		93,900	4,225,500.00	1.25
8	603866		100,000	4,165,000.00	1.24
9	601888		33,400	2,960,910.00	0.88
10	000002		100,000	2,781,000.00	0.83
11	000661		6,400	2,163,200.00	0.64
12	000858		16,100	1,898,995.00	0.56
13	000651		25,400	1,397,000.00	0.41
14	600968		59,063	209,673.65	0.06
15	300782		743	80,927.56	0.02
16	601698		10,103	39,603.76	0.01
17	603863		1,612	37,204.96	0.01
18	601236		9,789	33,869.94	0.01
19	300594		721	31,803.31	0.01
20	603867		1,045	26,971.45	0.01

7.4

7.4.1

2% 20



8	000921		2,384,233.00	2.38
9	601398		2,267,520.00	2.26
10	600660		2,229,148.00	2.23
11	600004		2,210,704.00	2.21
12	601288		1,881,278.00	1.88
13	002304		1,850,565.00	1.85
14	300244		1,718,083.00	1.72
15	600643		1,670,474.00	1.67
16	600690		1,601,202.57	1.60
17	600104		1,561,043.00	1.56
18	601678		1,555,801.01	1.55
19	002027		1,376,000.00	1.37
20	601021		1,082,829.10	1.08

7.4.3

	133,511,750.61
	75,668,666.23

7.5

1		8,003,653.00	2.37
2		-	-
3		20,003,000.00	5.93
		20,003,000.00	5.93
4		-	-
5		-	-
6		-	-
7		-	-
8		153,065,400.00	45.41
9		-	-
10		181,072,053.00	53.72

7.6

1	111909089	19	CD089	500,000	48,520,000.00	14.39
1	111918041	19	CD041	500,000	48,520,000.00	14.39
2	111815374	18	CD374	200,000	19,322,000.00	5.73
3	111881440	18	CD093	200,000	19,274,000.00	5.72
4	180410	18	10	100,000	10,007,000.00	2.97

7.7**7.8**

7.12**7.12.1**

2018 11 19

2018 28

30

7.12.2**7.12.3**

1		43,358.92
2		-
3		-
4		3,094,485.42
5		300,000.00
6		-
7		-
8		-
9		3,437,844.34

7.12.4**7.12.5**

7.12.6

§ 8

8.1

	()					
A	80	3,001,264.64	240,091,563.27	100.00%	9,607.79	0.00%
C	165	406,835.24	63,409,198.86	94.46%	3,718,615.04	5.54%
	245	1,253,995.86	303,500,762.13	98.79%	3,728,222.83	1.21%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 9

	A	C
2017 12 7	100,083,888.78	106,820,982.67
	100,045,223.52	
	140,102,676.56	67,132,585.88
:	46,729.02	60,034.38
"_"	-	-

240,101,10.48 17 /Span <</E674034088

§ 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

	2	164,290,923.60	78.89%	153,002.95	86.75%	-

10.8

	3		
1	2018 12 31		2019 1 1
2	(25)		2019 1 10
3	4 2018		2019 1 19
4	2019 1 25		2019 1 19
5			2019 3 1
6	3 3		2019 3 2
7	3		2019 3 25

3

8

3

18			2019 6 26
19			2019 6 27

§ 11

11.1

20%

		20%					
	1	2019 1 2019 6 30	1 100,017,000.00	0.00	0.00	100,017,000.00	32.55%
	2	2019 2 2019 6 30	4 0.00	93,457,009.35	0.00	93,457,009.35	30.42%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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