

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1      2019 6 30

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	14
4.3	.....	14
4.4	.....	14
4.5	.....	22
4.6	.....	24
4.7	.....	25
4.8	.....	25
<b>§5</b>	.....	<b>26</b>
5.1	.....	26
5.2	.....	26
5.3	.....	26
<b>§6</b>	.....	<b>27</b>
6.1	.....	27
6.2	.....	28
6.3	.....	29

6.4	.....	31
<b>§7</b>	.....	<b>48</b>
7.1	.....	48
7.2	.....	48
7.3	.....	49
7.4	.....	50
7.5	.....	51
7.6	.....	52
7.7	.....	52
7.8	.....	52
7.9	.....	52
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7.11	.....	52
7.12	.....	53
<b>§8</b>	.....	<b>54</b>
8.1	.....	54
8.2	.....	54
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<b>§9</b>	.....	<b>55</b>
<b>§10</b>	.....	<b>56</b>
10.1	.....	56
10.2	.....	56
10.3	.....	56
10.4	.....	56
10.5	.....	56
10.6	.....	56
10.7	.....	56
10.8	.....	58
<b>§11</b>	.....	<b>60</b>
11.1	..... 20%	60

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11.2	.....	60
<b>§12</b>	.....	<b>61</b>
12.1	.....	61
12.2	.....	61
12.3	.....	61

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**§ 2****2.1**

	004806
	004806
	2018 2 6

	200120	100140

**2.4**

	www.cxfund.com.cn
	68 9
	55

**2.5**

		17

### § 3

#### 3.1

3.1.1	(2019 1 1 - 2019 6 30 )
	8,951,365.19
	12,906,347.18
	0.0631
	6.36%
	6.66%
3.1.2	( 2019 6 30 )
	2,151,365.95
	0.0105
	206,737,201.52
	1.0105
3.1.3	( 2019 6 30 )
	1.05%

1

2

3

#### 3.2

##### 3.2.1

	2.14%	0.37%	0.64%	0.41%	1.50%	-0.04%
	-0.11%	0.67%	-2.72%	0.53%	2.61%	0.14%
	6.66%	0.63%	7.20%	0.53%	-0.54%	0.10%
	2.52%	0.60%	3.31%	0.50%	-0.79%	0.10%
	1.05%	0.53%	1.80%	0.49%	-0.75%	0.04%



§ 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

	LOF	2018 2 6	-	9	2010 7 100 LOF LOF LOF

	300				LOF
					300
		2018 2 24	-	13	2008 11

					2015 5 6 2016 9 6
					2016 9 8
		2018 3 9	-	8	2016

1

/

2

3

2019 8 8

## **4.2**

## **4.3**

### **4.3.1**

### **4.3.2**

5%

## **4.4**

### **4.4.1**

#### **4.4.1.1**

100

1

2

1

100

- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8

20%

15%

10%

4.4.1.2

2018

2019

2019

2019

ROE	13.3	1.9	14.0%		
ROE	18.2	2.5	13.5%	wind	ROE
	ROE				

50%

1

80%

1

50%

0.9

40%

2019

1.0117

50.51%

80%

80%

1

50%

50%

2018

2018

2018

2019

25%

40%

37%

50.5%

2018

2018

2019

2018

20

/

/

GDP

2018

2019 5

2006

2013 2014

ROE

ROE

16

18

19

19

19

3.2%

15

**4.4.2**

	1. 0105	1. 1015
6. 66%		7. 20%

**4.5**

2

2019



---

		2009			
ROE	8.5%-9%	2.6	3.4	ROE	8.5%-9%
		3.3%-3.5%			2.5%-2.6%
	3.1%				
		1.48	1.58		20%
	20%				A

2018

2019

**4.6**

1/2

**4.7**

1

1

100%

2

3

4

5

**4.8**

§ 5

5.1

5.2

---

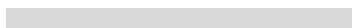
5.3

2019

**§ 6**

**6.1**

2019 6 30





4.	-	-	-
5.	-	6.4.6.18	-
			3,012,852.97
1		6.4.9.2.1	1,509,672.46
2		6.4.9.2.2	201,289.69
3		6.4.9.2.3	1,006,448.25
4		6.4.6.19	194,886.92
5			-
			-
6			-
7		6.4.6.20	100,555.65
	-		12,906,347.18
			-
	-		12,906,347.18

2019 1 1 2019 6 30

2018 2 6

2018 2 6 2018 6 30

**6.3**

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		

2.	-	-	-
-	-	-	-
	204,585,835.57	2,151,365.95	

6.4

6.4.1

(

(

( [2017]643

204, 585, 835. 57

( ) (18) 00013

2018 2 6

(

) (

) ( )

( )

30%-80%

5%

( )

× 70%+ 500 × 30%

6.4.2

(



				1
( 1 )			1	1 ( 1 )
	50%		1	
	20%			
4)				20%
5)	A	0.10%	( )	

## 6.4.6

### 6.4.6.1

	2019 6 30
	24,450,761.62
	-
1	-
1-3	-
3	-
	-
	24,450,761.62

### 6.4.6.2

	2019 6 30		
	102,586,902.77	101,736,698.72	-850,204.05
-	-	-	-
	10,212,811.20	10,175,101.40	-37,709.80
	-	-	-
	10,212,811.20	10,175,101.40	-37,709.80
	-	-	-
	-	-	-

	-	-	-
	112,799,713.97	111,911,800.12	-887,913.85

**6.4.6.3** /

**6.4.6.4**

**6.4.6.4.1**

:

	2019 6 30	
	70,000,000.00	-
	-	-
	70,000,000.00	-

**6.4.6.4.2**

**6.4.6.5**

	2019 6 30
	4,337.91
	-
	-
	207.45
	255,757.31
	-
	152,235.72
	-
	-
	9.27
	412,547.66

**6.4.6.6**

**6.4.6.7**

	2019 6 30
	79,468.09
	-
	79,468.09

**6.4.6.8**

	2019 6 30
	-
	-
	4,500.00
	24,795.19
	61,844.46
	91,139.65

**6.4.6.9**

	2019 1 1	2019 6 30
	204,585,835.57	204,585,835.57
	-	-
( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	204,585,835.57	204,585,835.57
	( )	( )

**6.4.6.10**

	-5,912,085.39	-4,842,895.84	-10,754,981.23
	8,951,365.19	3,954,981.99	12,906,347.18
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	3,039,279.80	-887,913.85	2,151,365.95

**6.4.6.11**

	2019 1 1	2019 6 30
		103,212.40
		-
		-
		8,892.06
		163.34
		112,267.80

**6.4.6.12****6.4.6.12.1**      —

	2019 1 1	2019 6 30
		74,863,037.10
		66,564,225.21
		8,298,811.89

**6.4.6.13****6.4.6.13.1****6.4.6.13.2**      —**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
						2,391,904.09
						-
						2,391,904.09

**6.4.6.17**

	2019	1	1	2019	6	30
1.						3,954,981.99
—						3,992,691.79
—						-37,709.80
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						3,954,981.99

**6.4.6.18****6.4.6.19**

	2019 1 1	2019 6 30
		194, 886. 92
		-
		-
		-
		-
		194, 886. 92

**6.4.6.20**

	2019 1 1	2019 6 30
		24, 795. 19
		61, 844. 46
		13, 500. 00
		416. 00
		100, 555. 65

**6.4.7****6.4.7.1****6.4.7.2****6.4.8****6.4.8.1**

**6.4.8.2**

(	
(	
(	

**6.4.9****6.4.9.1****6.4.9.1.1****6.4.9.1.2****6.4.9.1.3****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 2 6 ( ) 2018 6 30
	1, 509, 672. 46	1, 205, 131. 71
	340, 153. 08	331, 227. 22

1.50%

=

× 1.50%÷

## 6.4.9.2.2

	2019 1 1	2019 6 30	2018 2 6 ( ) 2018 6 30
		201,289.69	160,684.26

0.20%

=

× 0.20%÷

## 6.4.9.2.3

	2019 1 1	2019 6 30
		492,738.37
		344,887.72
		137,233.64
		974,859.73
	2018 2 6 ( )	2018 6 30

**6.4.9.4.2****6.4.9.5**

	2019 1 1		2019 6 30		2018 2 6 ( ) 2018 6 30	
	24,450,761.62		103,212.40		19,644,242.10	175,608.83

2019 6 30 512,208.13 (2018 12 31  
451,990.07 )

**6.4.9.6****6.4.9.7****6.4.10****6.4.11 2019 6 30****6.4.11.1 /**

6.4.11.1.1										
601236	2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94		-
300788	2019 6 27	2019 7 7		14.85	14.85	1,556	23,106.60	23,106.60		-

---

			5							
--	--	--	---	--	--	--	--	--	--	--

**6.4.11.2**

**6.4.11.3**

**6.4.11.3.1**

**6.4.11.3.2**

**6.4.12**

**6.4.12.1**

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	10,175,101.40	0.00
	10,175,101.40	0.00

**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4****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		
	24,450,761.62	-	-	-	-	24,450,761.62
	512,208.13	-	-	-	-	512,208.13
	22,821.43	-	-	-	-	22,821.43

	10,175,101.40	-	-	-	101,736,698.72	111,911,800.12
	70,000,000.00	-	-	-	-	70,000,000.00
	-	-	-	-	2,112,238.89	2,112,238.89
	-	-	-	-	412,547.66	412,547.66
	105,160,892.58	-	-	-	104,261,485.27	209,422,377.85
	-	-	-	-	2,061,855.84	2,061,855.84
	-	-	-	-	251,507.09	251,507.09
	-	-	-	-	33,534.28	33,534.28
	-	-	-	-	167,671.38	167,671.38
	-	-	-	-	79,468.09	79,468.09
	-	-	-	-	91,139.65	91,139.65
	-	-	-	-	2,685,176.33	2,685,176.33
	105,160,892.58	-	-	-	101,576,308.94	206,737,201.52
2018 12 31	6	6	-1	1-5	5	
	31,203,366.97	-	-	-	-	31,203,366.97
	451,990.07	-	-	-	-	451,990.07
	21,811.36	-	-	-	-	21,811.36
	-	-	-	-	72,647,347.36	72,647,347.36
	90,000,000.00	-	-	-	-	90,000,000.00
	-	-	-	-	229,221.64	229,221.64
	-	-	-	-	-	-
	121,677,168.40	-	-	-	72,876,569.00	194,553,737.40
	-	-	-	-	249,144.75	249,144.75

	27	4,651.14	0.00
	27	-4,651.14	0.00

**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	
		%		%
-	101,736,698.72	49.21	72,647,347.36	37.48
	-	-	-	-
	10,175,101.40	4.92	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	111,911,800.12	54.13	72,647,347.36	37.48

**6.4.12.4.3.2**

	95%



## § 7

## 7.1

			%
1		101,736,698.72	48.58
		101,736,698.72	48.58
2		-	-
3		10,175,101.40	4.86
		10,175,101.40	4.86
		-	-
4		-	-
5		-	-
6		70,000,000.00	33.43
		-	-
7		24,962,969.75	11.92
8		2,547,607.98	1.22
9		209,422,377.85	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		69,888.85	0.03
C		47,129,281.79	22.80
D		-	-
E		-	-
F		6,937,781.00	3.36
G		1,005.36	0.00
H		-	-
I		39,603.76	0.02
J		22,763,159.44	11.01
K		17,470,200.40	8.45
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		7,325,778.12	3.54
S		-	-
		101,736,698.72	49.21

### 7.2.2

### 7.3

1	601939		1,433,200	10,663,008.00	5.16
2	600048		800,515	10,214,571.40	4.94
3	601288		2,802,800	10,090,080.00	4.88
4	600660		390,443	8,874,769.39	4.29
5	600104		330,600	8,430,300.00	4.08
6	601098		577,743	7,302,671.52	3.53
7	000002		260,900	7,255,629.00	3.51
8	002697		1,072,300	6,937,781.00	3.36
9	600987		1,020,728	6,747,012.08	3.26
10	600519		6,700	6,592,800.00	3.19
11	600566		196,300	5,910,593.00	2.86
12	300196		458,500	4,181,520.00	2.02
13	603156		84,700	3,140,676.00	1.52
14	000333		60,000	3,111,600.00	1.51
15	600036		54,925	1,976,201.50	0.96
16	300782		743	80,927.56	0.04
17	600968		19,687	69,888.85	0.03
18	601698		10,103	39,603.76	0.02
19	601236		9,789	33,869.94	0.02
20	300594		721	31,803.31	0.02
21	603867		1,045	26,971.45	0.01
22	300788		1,556	23,106.60	0.01
23	600009		12	1,005.36	0.00
24	002311		10	309.00	0.00

**7.4****7.4.1****2% 20**

1	601288		12,786,275.00	6.60
2	600104		8,750,422.00	4.51
3	601098		7,257,548.79	3.74
4	000002		7,244,746.00	3.74
5	002304		6,507,115.00	3.36
6	601166		6,402,499.00	3.30
7	600519		6,067,603.00	3.13
8	002697		5,923,361.00	3.06
9	600919		4,269,489.00	2.20
10	002511		4,044,022.33	2.09
11	603156		3,467,823.36	1.79
12	300196		3,223,851.00	1.66
13	600048		3,146,768.40	1.62
14	601939		2,580,766.00	1.33
15	600377		2,352,048.00	1.21
16	600660		2,294,322.00	1.18
17	600566		1,879,062.00	0.97
18	000333		1,034,999.00	0.53
19	600548		941,730.00	0.49
20	600987		798,335.00	0.41

**7.4.2****2% 20**

1	600377		13,444,444.00	6.94
2	600548		8,865,739.00	4.57
3	600036		8,154,898.72	4.21
4	000002		7,528,382.00	3.88
5	002304		6,300,291.16	3.25
6	601166		5,841,131.85	3.01
7	002511		4,691,592.00	2.42

8 600919

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**7.6**

1	108603	1804	101,690	10,175,101.40	4.92

**7.7****7.8****7.9****7.10****7.10.1****7.10.2****7.11****7.11.1****7.11.2****7.11.3**

**7.12**

**7.12.1**

**7.12.2**

**7.12.3**

## § 8

## 8.1

( )					
2,474	82,694.36	15,010.80	0.01%	204,570,824.77	99.99%

## 8.2

	126,063.76	0.06%

## 8.3

	0
	0

**§ 9**

2018 2 6	204, 585, 835. 57
	204, 585, 835. 57
	-
:	-
"_"	-
	204, 585, 835. 57

## § 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

	3	109,077,335.76	65.77%	57,952.32	55.12%	-

	1	56,758,487.22	34.23%	47,183.45	44.88%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

**10.7.2**


2

3

4

2

**10.8**

1	2018 12 31		2019 1 1
2	( )		2019 1 10
3	2018 4		2019 1 19
4			2019 3 1
5			2019 3 2
6	1	2019	2019 3 22

**1**

---

14			2019 5 7
15			2019 6 22
16			2019 6 26
17			2019 6 27

**§ 11**

**11.1**

**20%**

		20%					
	-	-	-	-	-	-	-
	1	2019 1 1 2019 6 30	100,022,500.00	0.00	0.00	100,022,500.00	48.89%
1							
2							
3							

**11.2**

## § 12

### 12.1

1

2

3

4

5

6

### 12.2

### 12.3

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

2019 8 27