2019

2019 6 30

2019 8 27

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2019 8 23

2019 1 1 2019 6 30

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§3 8

3.1 8

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§4 10

4.1 10

4.2 12

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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 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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2.1

	006174
	006174
	2018 8 31
	507,005,516.15

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		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798
		68 9	2
		68 9	2

	200120	100031

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	www.cxfund.com.cn
	68 9 2

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		68 9

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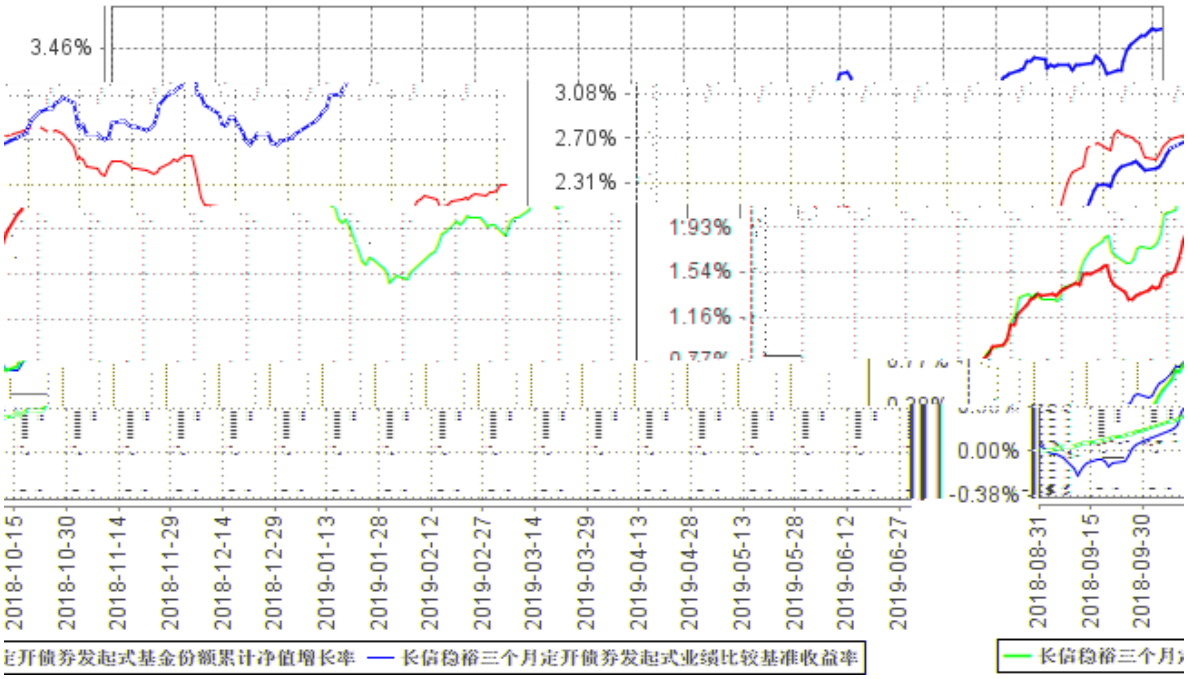
3.2.2



1 2018 8 31

2018 8 31 2019 6 30

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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

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	LOF	2018 12 5	-	7	2013 LOF

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AAA

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§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	2,777,050.62	473,091.70
		4,982,981.69	-
		38,621.36	1,897.46
	6.4.6.2	689,289,009.58	581,781,000.00
		-	-
		-	-
		689,289,009.58	581,781,000.00
		-	-

		51,693.92	11,082.93
		-	-
		-	-
	6.4.6.8	90,096.43	140,000.00
		183,138,584.59	76,357,540.69
	6.4.6.9	507,005,516.15	507,005,516.15
	6.4.6.10	18,447,521.38	7,827,810.33
		525,453,037.53	514,833,326.48
		708,591,622.12	591,190,867.17

1 2019 6 30 1.0364 507,005,516.15

2 2018 8 31

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30
		15,078,358.70
1.		16,150,504.86
	6.4.6.11	54,918.27
		16,091,035.41
		-
		4,551.18
		-
2. -		-1,096,150.59
	6.4.6.12	-
		-
	6.4.6.13	-1,096,150.59
	6.4.6.13.5	-
	6.4.6.14	-
	6.4.6.15	-
	6.4.6.16	-
3. -	6.4.6.17	24,004.43
4. -		-

5. -	6.4.6.18	-
		4,458,647.65
1	6.4.9.2.1	775,997.75
2	6.4.9.2.2	258,665.88
3		-
4	6.4.6.19	9,964.30
5		3,257,637.74
		3,257,637.74
6		40,808.97
7	6.4.6.20	115,573.01
-		10,619,711.05
		-
-		10,619,711.05

2018 8 31

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	507,005,516.15	7,827,810.33	514,833,326.48
	-	10,619,711.05	10,619,711.05
-	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

-			
	507,005,516.15	18,447,521.38	525,453,037.53

2018 8 31

6.1 6.4

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6.4.1

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2019 6 30 2019 1 1

2019 6 30

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6.4.4.1

6.4.4.2

6.4.5

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[2008]1 2008

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[2012]85 [2014]48

[2015]101

[2016]36 [2016]140

[2017]56

[2017]90

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2)

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20%

4) 20%

5) A 0.10% ( )

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6.4.6.1

	2019 6 30
	2,777,050.62
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3	-
	-
	2,777,050.62

6.4.6.2

		2019 6 30		
		-	-	-
-		-	-	-
		207,053,361.62	207,457,309.58	403,947.96
		480,353,061.21	481,831,700.00	1,478,638.79
		687,406,422.83	689,289,009.58	1,882,586.75
		-	-	-
		-	-	-
		-	-	-
		687,406,422.83	689,289,009.58	1,882,586.75

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
	517.70
	-
	-

	2,242.40
	11,501,181.47
	-
	-
	-
	-
	17.30
	11,503,958.87

6.4.6.6

6.4.6.7

	2019 6 30
	-
	9,571.71
	9,571.71

6.4.6.8

	2019 6 30
	-
	-
	9,000.00
	19,835.79
	61,260.64
	90,096.43

6.4.6.9

	2019 1 1	2019 6 30
	507,005,516.15	507,005,516.15
	-	-
("-")	-	-
- /	-	-

/	-	-
	-	-
("-")	-	-
	507,005,516.15	507,005,516.15

6.4.6.10

	4,688,795.08	3,139,015.25	7,827,810.33
	10,595,706.62	24,004.43	10,619,711.05
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	15,284,501.70	3,163,019.68	18,447,521.38

6.4.6.11

	2019 1 1 2019 6 30
	21,633.16
	-
	-
	33,055.11
	230.00
	54,918.27

6.4.6.12

6.4.6.12.1 ——

6.4.6.13

6.4.6.13.1

	2019 1 1 2019 6 30

——	-1,096,150.59
——	-
——	-
	-1,096,150.59

6.4.6.13.2 ——

	2019 1 1 2019 6 30
	490,840,816.06
	482,000,556.20
	9,936,410.45
	-1,096,150.59

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.	24,004.43
——	-
——	24,004.43
——	-
——	-
——	-
2.	-
——	-
3.	-
	-
	24,004.43

6.4.6.18

6.4.6.19

	2019 1 1 2019 6 30
	551.80
	9,412.50
	-
	-
	-
	9,964.30

6.4.6.20

	2019 1 1 2019 6 30
	19,835.79
	61,260.64
	26,000.00
	8,476.58

	115,573.01

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

	2019 1 1 2019 6 30	
	157,186,851.46	89.67%

2018 8 31

6.4.9.1.3

	2019 1 1 2019 6 30	
	4,485,200,000.00	80.62%

2018 8 31

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
	775,997.75
	-

1 2018 8 31

2 × 0.30%

=

× 0.30% ÷

6.4.9.2.2

	2019 1 1 2019 6 30
	258,665.88

1 2018 8 31

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× 0.10% ÷

6.4.9.3 ( )

6.4.9.4

6.4.9.4.1

	2019 1 1 2019 6 30
	10,000,000.00
/	-
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/	-
	10,000,000.00
	1.97%

1 2018 8 31

2

6.4.9.4.2

6.4.9.5

	2019 1 1 2019 6 30	
	2,777,050.62	21,633.16

1 2018 8 31

2

2019 6 30

2018 12 31

6.4.9.6

6.4.9.7

6.4.10

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

49,129,526.30

101800295	18 MTN002	2019 7 2	103.28	200,000	20,656,000.00
101800745	18 MTN001	2019 7 1	103.20	200,000	20,640,000.00
101900011	19 MTN001	2019 7 1	99.62	100,000	9,962,000.00
101800498	18 MTN004	2019 7 2	102.54	34,000	3,486,360.00
				534,000	54,744,360.00

6.4.11.3.2

6.4.12

	2019 6 30	2018 12 31
A-1	10,081,000.00	0.00
A-1	0.00	0.00
	45,011,700.00	80,240,000.00
	55,092,700.00	80,240,000.00

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	310,778,549.70	242,402,000.00
AAA	323,417,759.88	238,873,000.00
	0.00	20,266,000.00
	634,196,309.58	501,541,000.00

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		
	2,777,050.62	-	-	-	-	2,777,050.62
	4,982,981.69	-	-	-	-	4,982,981.69
	38,621.36	-	-	-	-	38,621.36
	31,730,036.60	165,743,872.98	491,815,100.00	-	-	689,289,009.58
	-	-	-	-	11,503,958.87	11,503,958.87
	-	-	-	-	-	-
	39,528,690.27	165,743,872.98	491,815,100.00	-	11,503,958.87	708,591,622.12

	182,729,526.30	-	-	-	-	182,729,526.30
	-	-	-	-	14,927.11	14,927.11
	-	-	-	-	129,264.42	129,264.42
	-	-	-	-	43,088.14	43,088.14
	-	-	-	-	9,571.71	9,571.71
	-	-	-	-	51,693.92	51,693.92
	-	-	-	-	70,416.56	70,416.56
	-	-	-	-	90,096.43	90,096.43
	182,729,526.30	-	-	-	409,058.29	183,138,584.59
	-143,200,836.03	165,743,872.98	491,815,100.00	-	11,094,900.58	525,453,037.53
2018 12 31	6	6 -1	1-5	5		
	473,091.70	-	-	-	-	473,091.70
	1,897.46	-	-	-	-	1,897.46
	20,096,000.00	70,261,000.00	491,424,000.00	-	-	581,781,000.00
	-	-	-	-	8,934,878.01	8,934,878.01
	20,570,989.16	70,261,000.00	491,424,000.00	-	8,934,878.01	591,190,867.17
	75,900,000.00	-	-	-	-	75,900,000.00
	-	-	-	-	51,302.71	51,302.71
	-	-	-	-	119,554.09	119,554.09
	-	-	-	-	39,851.34	39,851.34
	-	-	-	-	13,833.89	13,833.89
	-	-	-	-	11,082.93	11,082.93
	-	-	-	-	81,915.73	81,915.73
	-	-	-	-	140,000.00	140,000.00
	75,900,000.00	-	-	-	457,540.69	76,357,540.69
	-55,329,010.84	70,261,000.00	491,424,000.00	-	8,477,337.32	514,833,326.48

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	3,755,167.38	2,943,257.60
	27	-3,755,167.38	-2,943,257.60

6.4.12.4.2

6 30

6.4.12.4.3.1

	2019 6 30	2018 12 31 31

	-	-	-	-
	689,289,009.58	131.18	581,781,000.00	111.30

6.4.12.4.3.2

6.4.13

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2019 6 30

689,289,009.58

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			%
1		-	-
		-	-
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3		689,289,009.58	97.28
		689,289,009.58	97.28
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		7,760,032.31	1.10
8		11,542,580.23	1.63
9		708,591,622.12	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

1		-	-
2		-	-
3		76,771,900.00	14.61
		26,991,900.00	5.14
4		253,698,100.00	48.28
5		28,100,800.00	5.35
6		308,778,000.00	58.76
7		21,940,209.58	4.18
8		-	-
9		-	-
10		689,289,009.58	131.18

7.6

1	1928001	19 01	500,000	49,780,000.00	9.47
2	190304	19 04	270,000	26,991,900.00	5.14
3	101675001	16 MTN001	300,000	24,018,000.00	4.57
4	101800716	18 MTN001	200,000	20,776,000.00	3.95
5	101800247	18 MTN001	200,000	20,666,000.00	3.93

7.7

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7.10.2

7.10.3

7.11

1	110043		1,513,650.00	0.29
2	1100509.24 769.44 0.481 0.481 ef76.08 75060801 15.72 e48 d(1100509.24 769.44 05A3472			066A

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2	253,502,758.08	507,005,516.15	100.00%	0.00	0.00%

8.2

	0.00	0.00%

8.3

	0
	0

8.4

		%		%	
	10,000,000.00	1.97	10,000,000.00	1.97	3
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-

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2018 8 31	310,000,000.00
	507,005,516.15
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	507,005,516.15

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10.5

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10.7.1

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	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	-	-	-	-	-	-
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	-	-	-	-	-	-
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	157,186,851.46	89.67%	4,485,200,000.00	80.62%	-	-

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3			2019 1 19

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	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	157,186,851.46	89.67%	4,485,200,000.00	80.62%	-	-

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1998 29

2007 48

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1	2018 12 31		2019 1 1
2	( )		2019 1 10
3			2019 1 19