

2019 4

2019 12 31

2020 1 17

§1

2020 1 16

2019 10 1      2019 12 31

§2

	519999
	2004 3 19
	17,717,938,844.07
	1
	2
	3
	4

	A	B
	A	B
	519999	519998
	16,769,221,257.79	948,717,586.28

**§3**

**3.1**

	2019 10 1	2019 12 31
	A	B
1.	88,820,023.77	6,341,913.48
2	88,820,023.77	6,341,913.48
3	16,769,221,257.79	948,717,586.28

1

2

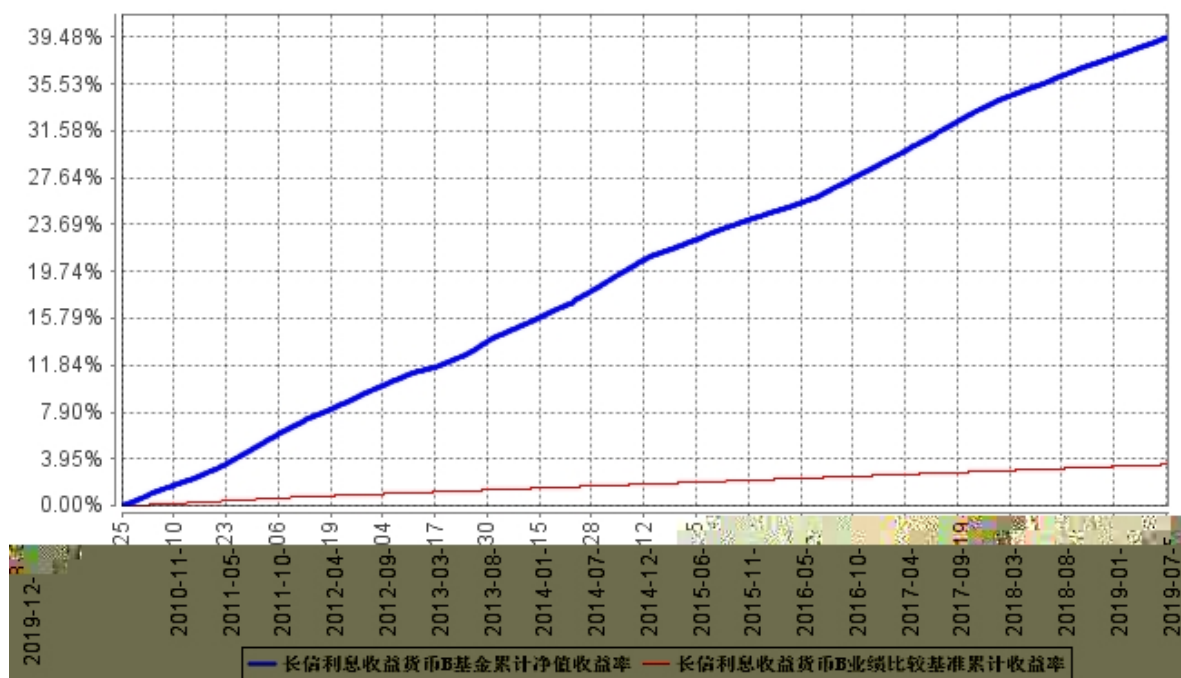
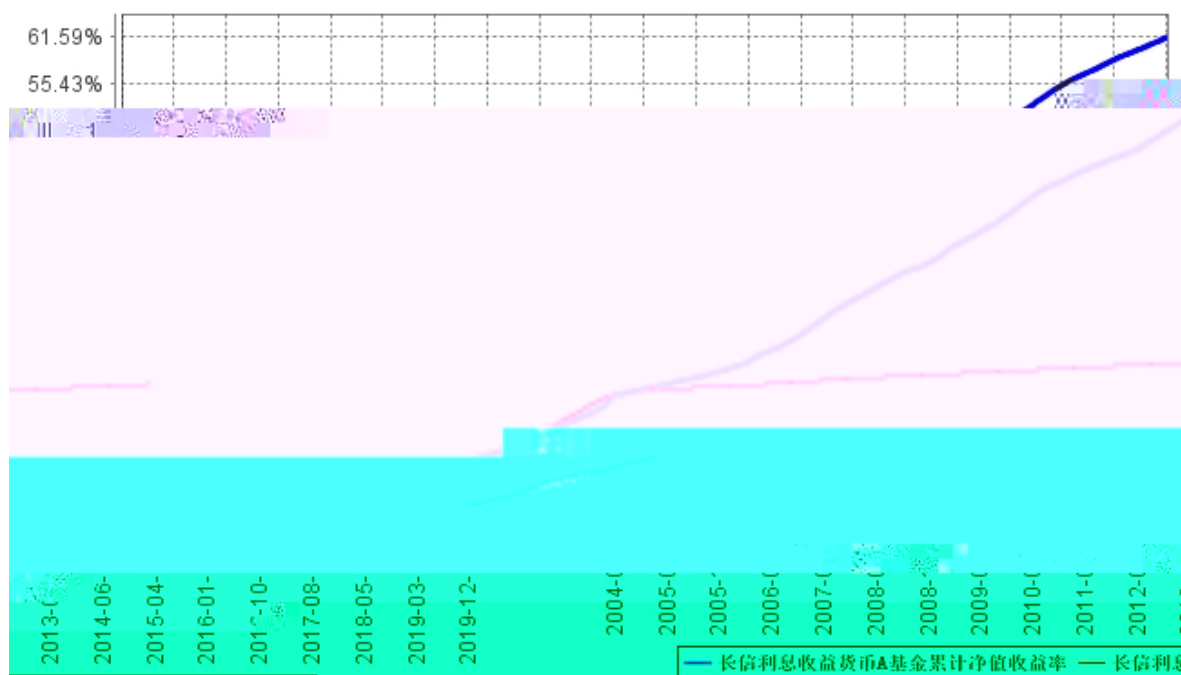
**3.2**

**3.2.1**

A						
	0.5978%	0.0020%	0.0895%	0.0000%	0.5083%	0.0020%
B						

	0.6586%	0.0020%	0.0895%	0.0000%	0.5691%	0.0020%

### 3.2.2



1 A 2004 3 19 2019 12 31  
 B 2010 11 25 ( 2019 12 31

2

3

**§4**

**4.1**

		2016 12 30	-	9	2010 7
		2019 11 29	-	3	2018 10

---

--	--	--	--	--	--

1

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

2019 4

11	5	MLF	5bp	3.30%	3.25%	11
20			4			12

OMO

10 11

12

12

**4.4.1 2020**

2020 1 2020 2020

" " GDP

6%

"

"

2020

19

OMO MLF

2020 1 2

2020

**4.5**

2019 12 31 A 0.5978%

B 0.6586% 0.0895%

**4.6**

## §5

### 5.1

			%
1		11,893,157,821.13	61.04
		11,403,157,821.13	58.53
		490,000,000.00	2.51
2		1,098,836,728.25	5.64
		-	-
3		6,411,119,070.79	32.91
4		80,056,961.50	0.41
5		19,483,170,581.67	100.00

### 5.2

1		-	4.27
		-	-
2		1,752,828,730.74	9.89
		-	-

20%

20%

### 5.3

#### 5.3.1

	100
	111
	80

120

120

## 5.3.2

		%	%
1	30	19.05	9.89
	397	-	-
2	30 ( )-60	15.41	-
	397	-	-
3	60 ( )-90	21.39	-
	397	-	-
4	90 ( )-120	8.73	-
	397	-	-
5	120 ( )-397	44.94	-
	397	-	-
		109.51	9.89

## 5.4

240

240

## 5.5

			%
1		9,968,753.73	0.06
2		-	-
3		921,095,357.23	5.20
		921,095,357.23	5.20
4		141,074,610.33	0.80
5		1,531,398,692.71	8.64
6		-	-
7		8,799,620,407.13	49.67
8		-	-
9		11,403,157,821.13	64.36
10	397	-	-

## 5.6

					( )	
1	111974774	19	CD123	5,000,000	493,672,942.76	2.79
2	111912014	19	CD014	3,000,000	298,772,019.91	1.69
3	190206	19	06	2,900,000	289,954,029.11	1.64
4	011901829	19	SCP023	2,000,000	200,193,025.77	1.13
5	071900133	19	CP004	2,000,000	200,125,867.98	1.13
6	111990592	19	CD011	2,000,000	199,647,603.52	1.13
7	111906047	19	CD047	2,000,000	199,189,248.47	1.12
8	111915567	19	CD567	2,000,000	199,148,753.45	1.12
9	111975996	19	CD099	2,000,000	198,803,386.13	1.12
10	111980642	19	CD057	2,000,000	198,646,406.46	1.12

## 5.7 “ ” “ ”

0.25( )-0.5%	0
	0.0502%
	0.0029%
	0.0134%

0.25%

0.25%

0.5%

0.5%

## 5.8

				( )	(%)	
1	159909	19	02A1	1,700,000.00	170,000,000.00	0.96
2	165035		02A1	1,500,000.00	150,000,000.00	0.85
3	138029		5A	800,000.00	80,000,000.00	0.45
4	159915	19	01A1	500,000.00	50,000,000.00	0.28
5	138042		02A	400,000.00	40,000,000.00	0.23

**5.9****5.9.1****5.9.2****5.9.3**

1		319,225.45
2		-
3		79,007,751.26
4		729,984.79
5		-
6		-
7		-
8		80,056,961.50

**5.9.4****§6**

	A	B
	14,493,142,728.68	1,081,038,100.98
	58,362,870,070.48	31,333,465.05
	56,086,791,541.37	163,653,979.75
	16,769,221,257.79	948,717,586.28

**§7**

1		2019 10 8	155,125.37	155,125.37	0.00%
2		2019 10 9	19,488.74	19,488.74	0.00%
3		2019 10 10	19,591.84	19,591.84	0.00%
4		2019 10 11	19,664.28	19,664.28	0.00%
5		2019 10 14	58,118.25	58,118.25	0.00%
6		2019 10 15	19,368.38	19,368.38	0.00%
7		2019 10 16	19,336.90	19,336.90	0.00%

8		2019 10 17	21,306.18	21,306.18	0.00%
9		2019 10 18	20,702.98	20,702.98	0.00%
10		2019 10 21	61,126.30	61,126.30	0.00%
11		2019 10 22	19,178.49	19,178.49	0.00%
12		2019 10 23	18,536.45	18,536.45	0.00%
13		2019 10 24	18,704.16	18,704.16	0.00%
14		2019 10 25	18,604.34	18,604.34	0.00%
15		2019 10 28	55,920.20	55,920.20	0.00%
16		2019 10 29	18,445.64	18,445.64	0.00%
17		2019 10 30	18,372.74	18,372.74	0.00%
18		2019 10 31	18,387.83	18,387.83	0.00%
19		2019 11 1	18,435.78	18,435.78	0.00%
20		2019 11 4	59,457.18	59,457.18	0.00%
21		2019 11 5	18,580.51	18,580.51	0.00%
22		2019 11 6	18,455.78	18,455.78	0.00%
23		2019 11 7	18,374.36	18,374.36	0.00%
24		2019 11 8	18,527.58	18,527.58	0.00%
25		2019 11 11	57,309.96	57,309.96	0.00%
26		2019 11 12	18,205.08	18,205.08	0.00%
27		2019 11 13	18,057.80	18,057.80	0.00%
28		2019 11 14	18,048.57	18,048.57	0.00%
29		2019 11 15	19,480.41	19,480.41	0.00%
30		2019 11 18	53,177.92	53,177.92	0.00%
31		2019 11 19	21,927.88	21,927.88	0.00%
32		2019 11 20	18,290.73	18,290.73	0.00%
33		2019 11 21	18,540.80	18,540.80	0.00%
34		2019 11 22	18,659.02	18,659.02	0.00%
35		2019 11 25	65,518.60	65,518.60	0.00%
36		2019 11 26	17,696.67	17,696.67	0.00%
37		2019 11 27	17,706.46	17,706.46	0.00%
38		2019 11 28	17,721.70	17,721.70	0.00%
39		2019 11 29	59,700.87	59,700.87	0.00%
40		2019 12 2	56,299.44	56,299.44	0.00%
41		2019 12 3	36,146.09	36,146.09	0.00%
42		2019 12 4	19,811.59	19,811.59	0.00%
43		2019 12 5	30,439.96	30,439.96	0.00%
44		2019 12 6	22,379.53	22,379.53	0.00%
45		2019 12 9	63,568.85	63,568.85	0.00%
46		2019 12 10	14,347.05	14,347.05	0.00%
47		2019 12 11	14,332.30	14,332.30	0.00%

48		2019 12 12	36,571.49	36,571.49	0.00%
49		2019 12 13	21,075.98	21,075.98	0.00%
50		2019 12 16	63,726.32	63,726.32	0.00%
51		2019 12 17	42,533.46	42,533.46	0.00%
52		2019 12 18	21,617.20	21,617.20	0.00%
53		2019 12 19	21,799.62	21,799.62	0.00%
54		2019 12 20	22,227.34	22,227.34	0.00%
55		2019 12 23	66,870.65	66,870.65	0.00%
56		2019 12 24	21,223.38	21,223.38	0.00%
57		2019 12 25	20,925.84	20,925.84	0.00%
58		2019 12 26	20,468.26	20,468.26	0.00%
59		2019 12 27	20,318.58	20,318.58	0.00%
60		2019 12 30	59,505.91	59,505.91	0.00%
61		2019 12 31	18,536.91	18,536.91	0.00%
			1,906,578.48	1,906,578.48	

## §8

8.1

20%

20%

8.2

## §9

9.1

1

2

3

4

5

6

**9.2**

**9.3**

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

2020 1 17