

2019

2019 12 31

2020 4 27

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§ 12

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§ 620

§ 722

§ 851

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§ 1057

§ 1158

§1264

§1365

§2

2.1

	519947	
	2015 11 16	
	51,156,707.27	
	A	C
	CXLBA	-
	519947	008176
	21,850,422.35	29,306,284.92

2019 11 11

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2019 11 7

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	2
	4
	+1.5%

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2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqing1.zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853
	68 9	25
	68 9	1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

		222 30
	A C	A 17 C 68 9

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3.2.1

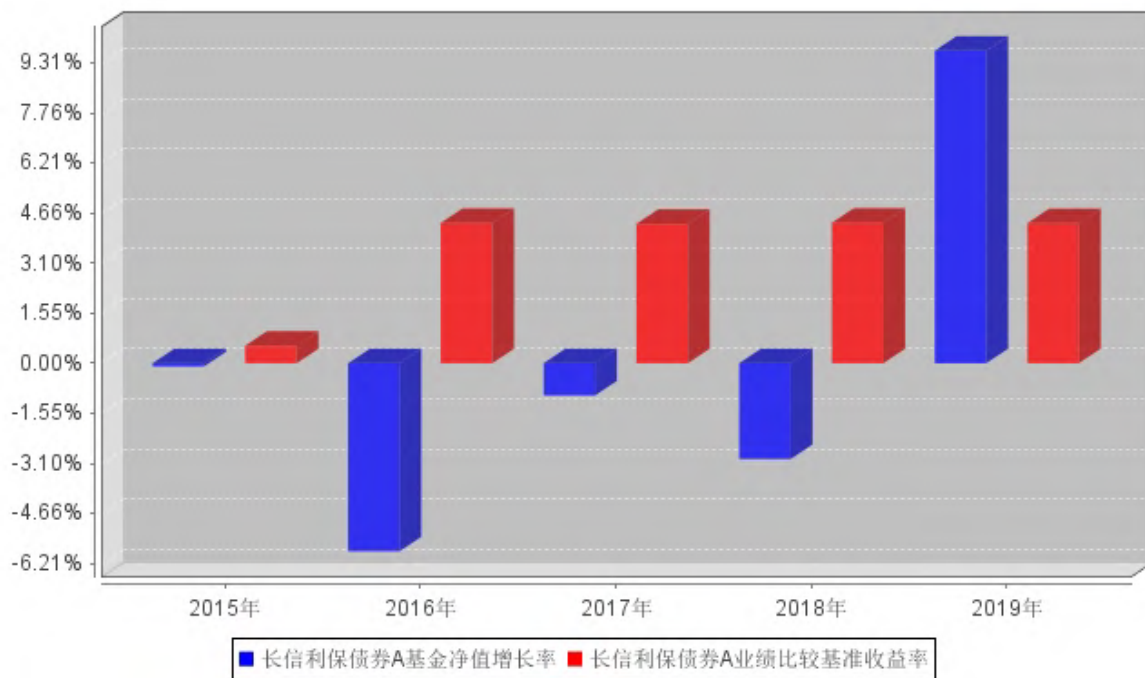
A

	0.18%	0.14%	1.08%	0.01%	-0.90%	0.13%
	1.78%	0.13%	2.17%	0.01%	-0.39%	0.12%
	9.69%	0.35%	4.34%	0.01%	5.35%	0.34%
	5.37%	0.56%	13.60%	0.01%	-8.23%	0.55%
	-0.87%	0.53%	19.18%	0.01%	-20.05%	0.52%

C

2019 11 11 -2019 12 31	0.58%	0.03%	0.60%	0.01%	-0.02%	0.02%

3.2.3



2019 C 2019 11 11 2019 12 31

2019 C

2015 11 16 A 2015

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		2019 10 11	-	11	2019 7

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4.4.1

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4.3.3

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4.4.1

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	2019 (
	12 31 2019)
	2019 12 31
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	" "
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	(5) ()
	222 30
	2020 4 22

§7

7.1

2019 12 31

		2019 12 31	2018 12 31
		3,824,467.44	1,969,287.89
		115,087.60	404,199.55
		4,648.20	48,143.74
		40,177,866.00	53,984,162.08
		-	9,948,760.00
		-	-
		40,177,866.00	44,035,402.08
		-	-
		-	-
		-	-
		8,400,000.00	-
		-	2,622,394.87
		829,682.56	736,803.45
		-	-
		-	-
		-	-
		53,351,751.80	59,764,991.58
		2019 12 31	2018 12 31
		-	-
		-	-
		-	-
		1,000,000.00	7,000,000.00
		1,425,748.98	2,367,094.00
		99.90	4,654.51
		15,790.26	30,455.55
		3,158.04	8,701.56
		121.63	-
		3,586.75	67,651.82
		67,627.93	66,096.08
		-	10,350.41

		-	-
		-	-
		109,000.22	129,010.51
		2,625,133.71	9,684,014.44
		51,156,707.27	55,418,003.22
		-430,089.18	-5,337,026.08
		50,726,618.09	50,080,977.14
		53,351,751.80	59,764,991.58

2019 12 31

A

0.9913

21,850,422.35

C

0.9918

29,306,284.92

51,156,707.27

7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 1 1 2018 12 31
		5,094,072.00	7,631.77
		1,010,290.56	927,771.50
		16,482.79	31,167.48
		965,713.69	896,604.02
		-	-
		28,094.08	-
		-	-
		-	-
" "		2,891,124.28	-2,388,086.71
		1,433,236.29	-413,347.63
		-	-
		1,428,123.76	-2,010,019.08
		-	-
		-	-
		-	-
		29,764.23	35,280.00
" "		1,162,184.40	1,421,953.56
" "			-

" "		30,472.76	45,993.42
		625,958.28	1,869,898.44
		246,293.03	397,251.84
		68,959.98	113,500.52
		121.63	-
		118,354.14	893,042.99
		51,511.80	303,579.21
		51,511.80	303,579.21
		343.34	360.46
		140,374.36	162,163.42
" -"		4,468,113.72	-1,862,266.67
		-	-
" -"		4,468,113.72	-1,862,266.67

7.3

2019 1 1 2019 12 31

	2019 1 1 2019 12 31		
	55,418,003.22	-5,337,026.08	50,080,977.14
	-	4,468,113.72	4,468,113.72
" -"	-4,261,295.95	438,823.18	-3,822,472.77
1.	37,838,865.37	-501,426.41	37,337,438.96
2.	-42,100,161.32	940,249.59	-41,159,911.73
" -"	-	-	-

	51,156,707.27	-430,089.18	50,726,618.09
	2018 1 1 2018 12 31		
	64,216,398.41	-4,404,276.02	59,812,122.39
	-	-1,862,266.67	-1,862,266.67
" _"	-8,798,395.19	929,516.61	-7,868,878.58
1.	66,283,649.40	-3,278,378.88	63,005,270.52
2.	-75,082,044.59	4,207,895.49	-70,874,149.10
	-	-	-
" _"			
	55,418,003.22	-5,337,026.08	50,080,977.14

7.1 7.4

7.4

7.4.1

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305,129,173.65

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2015 11 16



2019 11 7
 C 2019 11 11 C ()
 " C") C 0.10%
 A (" A") A

()
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80% 20% ()
)
 5% ()+1.5%

7.4.2

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7.4.3

2019 12 31 2019

7.4.4

7.4.4.1

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7.4.4.2

7.4.4.3

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7.4.4.6

7.4.4.7

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7.4.4.10

0.70%

2019 11 29

0.70%

0.50%

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2019 11 29

0.20%

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7.4.4.11

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7.4.4.12

7.4.4.13

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()> ([2017]6)

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([2017]13) (AMAC) ()
[2013]13)

3) < 2015 1
> ([2014]24)
()

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

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1

(1) 1 1 (1)

50%

1

20%

4) A 0.10% ()

7.4.7

7.4.7.1

	2019 12 31	2018 12 31
	3,824,467.44	1,969,287.89
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	3,824,467.44	1,969,287.89

7.4.7.2

	2019 12 31

		-	-	-
	-	-	-	-
		40,218,138.22	40,177,866.00	-40,272.22
		-	-	-
		40,218,138.22	40,177,866.00	-40,272.22
		-	-	-
		-	-	-
		-	-	-
		40,218,138.22	40,177,866.00	-40,272.22
		2018 12 31		
		10,615,768.44	9,948,760.00	-667,008.44
	-	-	-	-
		44,570,850.26	44,035,402.08	-535,448.18
		-	-	-
		44,570,850.26	44,035,402.08	-535,448.18
		-	-	-
		-	-	-
		-	-	-
		55,186,618.70	53,984,162.08	-1,202,456.62

7.4.7.3

/

/

7.4.7.4

7.4.7.4.1

		2019 12 31		
		8,400,000.00		-
		-		-
		8,400,000.00		-
		2018 12 31		
		-		-
		-		-
		-		-

7.4.7.4.2**7.4.7.5**

	2019 12 31	2018 12 31
	667.31	303.81
	-	-
	-	-
	56.98	199.98
	824,230.44	736,275.79
	-	-
	4,725.52	-
	-	-
	-	-
	-	-
	2.31	23.87
	829,682.56	736,803.45

7.4.7.6**7.4.7.7**

	2019 12 31	2018 12 31
	3,586.75	67,651.82
	-	-
	3,586.75	67,651.82

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	0.22	10.51
	-	-
	9,000.00	9,000.00
	20,000.00	20,000.00
	80,000.00	100,000.00

	109,000.22	129,010.51
--	------------	------------

7.4.7.9

A		
	2019 1 1	2019 12 31
	55,418,003.22	55,418,003.22
	4,883,203.80	4,883,203.80
" -"	-38,450,784.67	-38,450,784.67
- /	-	-
/	-	-
	-	-
" -"	-	-
	21,850,422.35	21,850,422.35

C		
	2019 11 11	2019 12 31
	-	-
	32,955,661.57	32,955,661.57
" -"	-3,649,376.65	-3,649,376.65
- /	-	-
/	-	-
	-	-
" -"	-	-
	29,306,284.92	29,306,284.92

1

2 2019 11 7

C

2019 11 11

A

C

7.4.7.10

A			
	-12,417,275.70	7,080,249.62	-5,337,026.08
	3,258,752.18	1,145,755.13	4,404,507.31

	5,810,231.53	-5,068,728.80	741,502.73
	-941,517.55	777,223.71	-164,293.84
	6,751,749.08	-5,845,952.51	905,796.57
	-	-	-
	-3,348,291.99	3,157,275.95	-191,016.04

C			
	-	-	-
	47,177.14	16,429.27	63,606.41
	-302,455.61	-223.94	-302,679.55
	-336,853.59	-278.98	-337,132.57
	34,397.98	55.04	34,453.02
	-	-	-
	-255,278.47	16,205.33	-239,073.14

7.4.7.11

	2019	1	1	2019	2018	1	1	2018	12
		12	31				31		
				11,854.38				17,222.58	
				-				-	
				-				-	
				4,215.11				11,727.02	
				413.30				2,217.88	
				16,482.79				31,167.48	

7.4.7.12

7.4.7.12.1

	2019	1	1	2019	2018	1	1	2018	12	31
		12	31			12	31			
				48,576,014.23				366,202,127.00		
				47,142,777.94				366,615,474.63		
				1,433,236.29				-413,347.63		

7.4.7.19

	2019 1 1 2019	2018 1 1 2018 12
	12 31	31
	117,704.14	893,042.99
	650.00	-
	-	-
	-	-
	-	-
	118,354.14	893,042.99

7.4.7.20

	2019 1 1 2019	2018 1 1 2018
	12 31	12 31
	20,000.00	20,000.00
	80,000.00	100,000.00
	-	-
	36,000.00	36,000.00
	-	-
	4,374.36	6,163.42
	140,374.36	162,163.42

7.4.8

7.4.8.1

7.4.8.2

7.4.9

	" "

" "	
" ")	
" ")	
" "	
" ")	
" "	
" "	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	246,293.03	397,251.84
	113,749.11	157,973.32

$$= \quad \times 0.70\% \div$$

2

2019 11 29 0.70%

0.50%

7.4.10.2.2

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		68,959.98		113,500.52

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$\times 0.20\%$

$$= \quad \times 0.20\% \div$$

2

2019 11 29 0.20%

0.10%

7.4.10.3

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7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

7.4.10.5.2

7.4.10.6

	2019	1	1	2019	12	31	2018	1	1	2018	12	31
			3,824,467.44			11,854.38			1,969,287.89			17,222.58

"

"

2019 12 31
404,199.55

115,087.60 2018 12 31

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2019 12 31

7.4.12.1 /
/

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

	2019	12	31			
	1,000,000.00		2020	1	3	
		/				

7.4.12.4

7.4.13

7.4.13.1

"

"

7.4.13.2

10%

10%

7.4.13.2.1

	2019 12 31	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	4,802,880.00	0.00
	4,802,880.00	0.00

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

	2019 12 31	2018 12 31
AAA	8,559,440.00	11,042,365.60
AAA	6,551,400.00	13,272,886.48
	20,264,146.00	19,720,150.00
	35,374,986.00	44,035,402.08

7.4.13.2.5

7.4.13.2.6

7.4.13.3

7.4.13.3.1

	3,824,467.44	-	-	-	-	3,824,467.44
	115,087.60	-	-	-	-	115,087.60
	4,648.20	-	-	-	-	4,648.20
	5,808,680.00	16,927,115.00	17,442,071.00	-	-	40,177,866.00
	8,400,000.00	-	-	-	-	8,400,000.00
	-	-	-	-	829,682.56	829,682.56
	-	-	-	-	-	-
	18,152,883.24	16,927,115.00	17,442,071.00	-	829,682.56	53,351,751.80
	1,000,000.00	-	-	-	-	1,000,000.00
	-	-	-	-	1,425,748.98	1,425,748.98
	-	-	-	-	99.90	99.90
	-	-	-	-	15,790.26	15,790.26
	-	-	-	-	3,158.04	3,158.04
	-	-	-	-	121.63	121.63
	-	-	-	-	3,586.75	3,586.75
	-	-	-	-	67,627.93	67,627.93
	-	-	-	-	109,000.22	109,000.22
	1,000,000.00	-	-	-	1,625,133.71	2,625,133.71

	17,152,883.24	16,927,115.00	17,442,071.00	-	-795,451.15	50,726,618.09
2018 12 31	6	6 -1	1-5	5		
	1,969,287.89	-	-	-	-	1,969,287.89
	404,199.55	-	-	-	-	404,199.55
	48,143.74	-	-	-	-	48,143.74
	35,344,152.08	-	8,691,250.00	-	9,948,760.00	53,984,162.08
	-	-	-	-	2,622,394.87	2,622,394.87
	-	-	-	-	736,803.45	736,803.45
	37,765,783.26	-	8,691,250.00	-	13,307,958.32	59,764,991.58
	7,000,000.00	-	-	-	-	7,000,000.00
	-	-	-	-	2,367,094.00	2,367,094.00
	-	-	-	-	4,654.51	4,654.51
	-	-	-	-	30,455.55	30,455.55
	-	-	-	-	8,701.56	8,701.56
	-	-	-	-	67,651.82	67,651.82
	-	-	-	-	10,350.41	10,350.41

	2019 12 31		2018 12 31	
		%		%
-	-	-	9,948,760.00	19.87
	-	-	-	-
	40,177,866.00	79.20	44,035,402.08	87.93
	-	-	-	-
	-	-	-	-
	-	-	-	-
	40,177,866.00	79.20	53,984,162.08	107.79

7.4.13.4.3.2

95%				
		2019 12 31		2018 12 31
VaR	0.00%	2018 12 31	0.00	-558,201.45
	VaR	1.11%)		

VaR

95%

2018

7.4.14

(1)

(a)

(b)

(i)

2019 12 31

40,177,866.00

(2018

12 31

34,264,012.08

19,720,150.00

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(iii)

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8.1

			%
		-	-
		-	-
2		-	-
		40,177,866.00	75.31
		40,177,866.00	75.31
		-	-
		-	-
		-	-
		8,400,000.00	15.74
		-	-
		3,939,555.04	

3	600703		2,990,590.00	5.97
4	002876		2,146,009.00	4.29
5	600584		1,951,102.00	3.90
6	002343		1,760,854.60	3.52
7	300059		1,751,831.00	3.50
8	600685		1,533,119.00	3.06
9	002415		1,407,364.00	2.81
10	300747		1,311,864.00	2.62
11	600745		1,244,897.00	2.49
12	002384		1,156,684.00	2.31
13	000547		1,125,550.00	2.25
14	600837		1,118,850.00	2.23
15	002920		975,679.00	1.95
16	300569		768,321.00	1.53
17	603337		758,243.30	1.51
18	002074		757,423.00	1.51
19	601688		737,901.00	1.47
20	300061		723,199.60	1.44

“ ”

8.4.2

2% 20

1	603986		7,024,515.00	14.03
2	300373		5,835,576.00	11.65
3	600703		3,443,533.04	6.88
4	600584		2,042,244.00	4.08
5	002876		2,028,985.20	4.05
6	300059		1,862,851.00	3.72
7	000977		1,721,531.00	3.44
8	002343		1,673,277.80	3.34
9	600685		1,517,396.00	3.03
10	002415		1,499,200.00	2.99
11	002153		1,234,700.00	2.47
12	600745		1,203,201.00	2.40
13	002384		1,187,223.00	2.37
14	300747		1,179,351.00	2.35

15	300348		1,176,351.00	2.35
16	000547		1,141,846.00	2.28
17	600837		1,111,130.00	2.22
18	002920		1,012,916.00	2.02
19	300567		924,180.00	1.85
20	600967		875,537.73	1.75

" "

8.4.3

	36,527,009.50
	48,576,014.23

" " " "

8.5

		4,802,880.00	9.47
		-	-
		20,264,146.00	39.95
		19,258,346.00	37.96
		15,110,840.00	29.79
		-	-
		-	-
		-	-
8		-	-
9		-	-
10		40,177,866.00	79.20

8.6

1	018006	1702	102,420	10,503,171.00	20.71
2	018007	1801	86,900	8,755,175.00	17.26
3	019611	19 01	48,000	4,802,880.00	9.47
4	143863	18 01	36,000	3,650,040.00	7.20

5	136090	15	02	30,000	3,020,400.00	5.95
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8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.10.3

8.11

8.11.1

8.11.2

8.11.3

		4,648.20
		-
		-
		829,682.56

		-
		-
		-
		-
		834,330.76

8.11.4

8.11.5

8.11.6

§ 9

9.1

	()					
A	409	53,424.02	1,997,267.98	9.14%	19,853,154.37	90.86%
C	1,695	17,289.84	0.00	0.00%	29,306,284.92	100.00%
	2,104	24,314.02	1,997,267.98	3.90%	49,159,439.29	96.10%

9.2

	A	0.00	0.00%
	C	8,180.70	0.02%
		8,180.70	0.02%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 11

11.1

11.2

11.2.1

2019 3 2

11.2.2

2019 6 4

11.3

11.4

11.5

20,000.00

3

11.6

11.7

11.7.1

1	25,503,642.00	29.97%	23,751.74	39.52%	-
1	25,228,958.80	29.65%	13,404.26	22.30%	-
1	22,182,489.20	26.07%	16,221.96	26.99%	-
1	11,567,539.73	13.59%	6,145.58	10.23%	-
1	620,394.00	0.73%	577.77	0.96%	-
1	-				

	1,476,791.32	0.59%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	1,004,450.00	0.40%	-	-	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	2018 4		2019 1 19
4			2019 2 27
5			2019 3 1
6			2019 3 2
7			2019 3 28

8	2018		2019 3 29
9			2019 4 8
10			2019 4 15
11	2019 1		2019 4 22
12			2019 4 26
13			2019 5 7
14			2019 5 22
15			2019 6 22
16			2019 6 26
17			2019 6 27
18	2019 1		2019 6 29
19	2019 6 30		2019 7 1
20	2019 2		2019 7 18
21			2019 8 23
22	2019		2019 8 27
23			2019 9 4
24			2019 9 6

25				2019	9	25
26					2019	10 12
27					2019	10 16
28			2019	3		2019 10 23
29	2019					2019 10 23
30		C				2019 11 7
31						2019 11 7
32						2019 11 7
33						2019 11 7
34						2019 11 7
35						2019 11 7
36		C				2019 11 7
37						2019 11 27
38						2019 11 27
39						2019 11 27

40

2019 11 27

41

C

2019 11 28

42

2019 11 29

43

" "

§12

12.1

20%

		20%					
	-	-	-	-	-	-	-
	1	2019 23 12	10 2019 1	5,022,129.95	0.00	0.00	5,022,129.95 9.82%
1							
2							
3							

12.2

§13

13.1

1

2

3

4

5

6

13.2

13.3

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