

2019

2019 12 31

2020 4 27

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§ 1	2
1.1	2
1.2	3
§ 2	5
2.1	5
2.2	5
2.3	5
2.4	6
2.5	6
§ 3	7
3.1	7
3.2	10
3.3	12
§ 4	13
4.1	13
4.2	15
4.3	16
4.4	17
4.5	17
4.6	.....	17
4.7	.....	18
4.8	.....	18
4.9	.....	19
§ 5	.....	20
5.1	.....	20
5.2	.....	20
5.3	.....	20
§ 6	.....	21
6.1	.....	21
6.2	.....	21
§ 7	.....	23
7.1	.....	23
7.2	.....	24
7.3	.....	25
7.4	.....	26
§ 8	.....	53
8.1	.....	53
8.2	.....	53
8.3	.....	53
8.4	.....	53
8.5	.....	54
8.6	.....	54
8.7	.....	54

8.8	.....	54
8.9	.....	54
8.10	.....	55
8.11	.....	55
§ 9	.....	57
9.1	.....	57
9.2	.....	57
9.3	.....	57
§ 10	.....	58
§ 11	.....	59
11.1	.....	59
11.2	.....	59
11.3	.....	59
11.4	.....	59
11.5	.....	59
11.6	.....	59
11.7	.....	59
11.8	.....	60
§ 12	.....	63
12.1	20%	63
12.2	.....	63
§ 13	.....	64
13.1	.....	64
13.2	.....	64
13.3	.....	64

§2

2.1

	002254	
	2016 1 27	
	244,789,419.41	
	A	C
	002254	002255
	232,886,731.78	11,902,687.63

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	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201
	68 9	7088
	68 9	7088
	200120	518040

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	www.cxfund.com.cn
	68 9 7088

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3.1

3.1. 1	2019		2018		2017	
	A	C	A	C	A	C
	11,909,139.4 3	569,788.65	8,611,956.98	446,334.33	3,410,034.24	174,382.59
	9,264,231.82	436,968.50	14,986,051.0 4	819,945.58	4,774,836.82	728,488.72
	0.0416	0.0381	0.0873	0.0702	0.0189	0.0151
	3.94%	3.63%	8.42%	6.81%	1.88%	1.50%

	4.26%	3.85%	8.96%	8.52%	1.66%	1.24%
3.1. 2	2019		2018		2017	
	9,845,974.33	458,718.42	8,566,992.12	435,954.90	2,798,219.38	271,954.28
	0.0423	0.0385	0.0516	0.0482	0.0133	0.0093

	248,378,102. 15	12,650,790.3 6	180,619,729. 41	9,812,936.5 7	212,701,611. 78	29,667,716.6 5
	1.0665	1.0629	1.0878	1.0845	1.0133	1.0093
3.1. 3	2019		2018		2017	
	19.61%	17.74%	14.72%	13.37%	5.28%	4.47%

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3.2

3.2.1

A

	0.73%	0.03%	1.21%	0.04%	-0.48%	-0.01%
	2.12%	0.03%	2.62%	0.04%	-0.50%	-0.01%
	4.26%	0.05%	4.67%	0.05%	-0.41%	0.00%
	15.49%	0.07%	13.49%	0.05%	2.00%	0.02%
	19.61%	0.07%	15.57%	0.06%	4.04%	0.01%

C

	0.63%	0.03%	1.21%	0.04%	-0.58%	-0.01%
	1.92%	0.03%	2.62%	0.04%	-0.70%	-0.01%
	3.85%	0.05%	4.67%	0.05%	-0.82%	0.00%
	14.10%	0.07%	13.49%	0.05%	0.61%	0.02%
	17.74%	0.07%	15.57%	0.06%	2.17%	0.01%

3.2.2



1	2016	1	27	2019	12	31
2					6	

3.2.3

2016 1 27 2016

3.3

A					
	10				
2019	0.660	10,937,233.37	21,062.09	10,958,295.46	
2018	0.150	3,115,405.68	33,145.14	3,148,550.82	
2017	0.390	27,277,362.67	363,558.94	27,640,921.61	
	1.200	41,330,001.72	417,766.17	41,747,767.89	

C					
	10				
2019	0.620	527,960.94	33,041.85	561,002.79	
2018	0.100	281,785.59	12,172.18	293,957.77	
2017	0.350	8,450,939.93	193,448.05	8,644,387.98	
	1.070	9,260,686.46	238,662.08	9,499,348.54	

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					2013
	LOF	2018 4	6	-	7
					LOF

		2019 10 11	-	11	2019 7

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		A	1.0665
1.1865		A	4.26%
C	1.0629	1.1699	
C	3.85%	4.67%	

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A

				10				
	2019		2019					
1	2 19	-	2 19	0.660	10,937,233.37	21,062.09	10,958,295.46	

	-	-	0.660	10,937,233.37	21,062.09	10,958,295.46	
--	---	---	-------	---------------	-----------	---------------	--

C

				10				
	2019		2019					
1	2 19 -		2 19	0.620	527,960.94	33,041.85	561,002.79	
	-	-		0.620	527,960.94	33,041.85	561,002.79	

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2020	4	22

§7

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2019 12 31

		2019 12 31	2018 12 31
	7.4.7.1	159,985.12	154,376.68
		4,650,995.34	4,811,763.50
		12,398.80	1,497.11
	7.4.7.2	409,131,176.30	290,799,400.00
		-	-
		-	-
		409,131,176.30	290,799,400.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	8,575,906.85	6,276,304.87
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		422,530,462.41	302,043,342.16
		2019 12 31	2018 12 31
		-	-
		-	-
	7.4.7.3	-	-
		160,999,851.50	111,099,722.50
		-	17,757.58
		-	-
		154,977.09	113,029.61
		44,279.15	32,294.16
		4,292.70	3,328.77
	7.4.7.7	6,592.26	12,221.04
		58,006.37	51,853.06
		54,570.83	91,469.46

	-	-
	-	-
7.4.7.8	179,000.00	189,000.00
	161,501,569.90	111,610,676.18
7.4.7.9	244,789,419.41	175,083,212.16
7.4.7.10	16,239,473.10	15,349,453.82

5.	" -"	7.4.7.18	95.41	22.28
			5,761,068.91	5,738,904.06
1		7.4.10.2.1	1,724,072.11	1,329,199.78
2		7.4.10.2.2	492,592.02	379,771.37
3		7.4.10.2.3	48,113.91	48,044.01
4		7.4.7.19	7,991.09	10,264.29
5			3,202,148.82	3,692,524.31
			3,202,148.82	3,692,524.31
6			53,629.97	37,073.86
7		7.4.7.20	232,520.99	242,026.44
			9,701,200.32	15,805,996.62
" -"			-	-
	" -"		9,701,200.32	15,805,996.62

7.3

2019 1 1 2019 12 31

	2019 1 1	2019 12 31	
	175,083,212.16	15,349,453.82	190,432,665.98
	-	9,701,200.32	9,701,200.32
" -"	69,706,207.25	2,708,117.21	72,414,324.46
1.	84,343,948.39	3,283,788.59	87,627,736.98
2.	-14,637,741.14	-575,671.38	-15,213,412.52

72,414,324.46

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7.4.4**7.4.4.1**

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7.4.4.2**7.4.4.3**

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7.4.4.4

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7.4.4.6

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7.4.4.12

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

		-	-	-	-
	-	-	-	-	-
		210,863,768.87	210,936,576.30	72,807.43	
		196,395,885.38	198,194,600.00	1,798,714.62	
		407,259,654.25	409,131,176.30	1,871,522.05	
		-	-	-	-
		-	-	-	-
		-	-	-	-
		407,259,654.25	409,131,176.30	1,871,522.05	
		2018 12 31			
		-	-	-	-
	-	-	-	-	-
		143,075,587.21	145,443,400.00	2,367,812.79	
		143,074,562.98	145,356,000.00	2,281,437.02	
		286,150,150.19	290,799,400.00	4,649,249.81	
		-	-	-	-
		-	-	-	-
		-	-	-	-
		286,150,150.19	290,799,400.00	4,649,249.81	

7.4.7.3

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7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

	2019 12 31	2018 12 31
	48.91	815.55
	-	-
	-	-

	2,410.84	2,078.01
	8,573,440.94	6,273,410.54
	-	-
	-	-
	-	-
	-	-
	-	-
	6.16	0.77
	8,575,906.85	6,276,304.87

7.4.7.6**7.4.7.7**

	2019 12 31	2018 12 31
	-	-
	6,592.26	12,221.04
	6,592.26	12,221.04

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	-	-
	-	-
	9,000.00	9,000.00
	50,000.00	50,000.00
	120,000.00	130,000.00
	179,000.00	189,000.00

7.4.7.9

A	
	2019 1 1 2019 12 31
	166,034,780.28
	77,248,664.58

" -"	-10,396,713.08	-10,396,713.08
- /	-	-
/	-	-
	-	-
" -"	-	-
	232,886,731.78	232,886,731.78

C		
	2019 1 1	2019 12 31
	9,048,431.88	9,048,431.88
	7,095,283.81	7,095,283.81
" -"	-4,241,028.06	-4,241,028.06
- /	-	-
/	-	-
	-	-
" -"	-	-
	11,902,687.63	11,902,687.63

7.4.7.10

A			
	8,566,992.12	6,017,957.01	14,584,949.13
	11,909,139.43	-2,644,907.61	9,264,231.82
	328,138.24	2,272,346.64	2,600,484.88
	378,468.23	2,630,947.45	3,009,415.68
	-50,329.99	-358,600.81	-408,930.80
	-10,958,295.46	-	-10,958,295.46
	9,845,974.33	5,645,396.04	15,491,370.37

C			
	435,954.90	328,549.79	764,504.69
	569,788.65	-132,820.15	436,968.50
	13,977.66	93,654.67	107,632.33

	34,094.05	240,278.86	274,372.91
	-20,116.39	-146,624.19	-166,740.58
	-561,002.79	-	-561,002.79
	458,718.42	289,384.31	748,102.73

7.4.7.11

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	23,524.49	34,864.61
	-	-
	-	-
	68,273.01	62,808.61
	96.53	176.97
	91,894.03	97,850.19

7.4.7.12**7.4.7.12.1** —**7.4.7.13****7.4.7.13.1**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
—	1,468,674.41	1,213,138.07
—	-	-
—	-	-
	1,468,674.41	1,213,138.07

7.4.7.13.2 —

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	354,702,101.15	427,038,071.74
	343,661,182.82	415,657,783.53

	9,572,243.92	10,167,150.14
	1,468,674.41	1,213,138.07

7.4.7.13.3

7.4.7.13.4

7.4.7.13.5

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1

7.4.7.15.2

7.4.7.16

7.4.7.17

	2019	1	1	2019	2018	1	1	2018
	12	31			12	31		
1.				-2,777,727.76				6,747,705.31
---				-				-
---				-2,777,727.76				6,747,705.31
---				-				-
---				-				-
---				-				-
2.				-				-
---				-				-
3.				-				-

:	-	-
	-2,777,727.76	6,747,705.31

7.4.7.18

	2019 1 1 2019	2018 1 1 2018 12
	12 31	31
	95.41	22.28
	95.41	22.28
	7	25%

7.4.7.19

	2019 1 1 2019	2018 1 1 2018 12
	12 31	31
	536.09	1,064.29
	7,455.00	9,200.00
	-	-
	-	-
	-	-
	-	-
	7,991.09	10,264.29

7.4.7.20

	2019 1 1 2019	2018 1 1 2018
	12 31	12 31
	50,000.00	50,000.00
	120,000.00	130,000.00
	-	-
	36,000.00	36,000.00
	26,520.99	26,026.44
	232,520.99	242,026.44

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2



	384,532.33	140,795.01
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0.70%

H=E× /

H

E

7.4.10.2.2

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		492,592.02		379,771.37

0.20%

H=E× /

H

E

7.4.10.2.3

	2019 1 1 2019 12 31		
	A	C	
	-	41,526.04	41,526.04
	-	21.02	21.02
	-	33.55	33.55
	-	41,580.61	41,580.61
	2018 1 1 2018 12 31		
	A	C	
	-	40,201.29	40,201.29

	-	144.65	144.65
	-	-	-
	-	40,345.94	40,345.94

A

C

0.40% C

C

0.40%

H=E×C

/

H C

E C

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
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	159,985.12	23,524.49	154,376.68	34,864.61

2019 12 31

" " 2018 12 31

7.4.10.7**7.4.10.8**

2,310,000.55 2018

2,278,006.21

2018

2018

2018

7.4.11

A

				10				
1	2019 2 19	-	2019 2 19	0.660	10,937,233.37	21,062.09	10,958,295.46	
	-	-		0.660	10,937,233.37	21,062.09	10,958,295.46	

C

				10				
1	2019 2 19	-	2019 2 19	0.620	527,960.94	33,041.85	561,002.79	
	-	-		0.620	527,960.94	33,041.85	561,002.79	

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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
	52,283,600.00	0.00
	52,283,600.00	0.00

7.4.13.2.2

7.4.13.2.3

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2019 12 31	6	6 -1	1-5	5		
	159,985.12	-	-	-	-	159,985.12
	4,650,995.34	-	-	-	-	4,650,995.34
	12,398.80	-	-	-	-	12,398.80
	82,614,600.00	80,940,000.00	245,576,576.30	-	-	409,131,176.30
	-	-	-	-	-8,575,906.85	8,575,906.85
	87,437,979.26	80,940,000.00	245,576,576.30	-	-8,575,906.85	422,530,462.41
	160,999,851.50	-	-	-	-	160,999,851.50
	-	-	-	-	-	154,977.09
	-	-	-	-	-	44,279.15
	-	-	-	-	-	4,292.70

2019

-	-	-	-	6,592.26	6,592.26
-	-	-	-	54,570.83	54,570.83
-	-	-	-	58,006.37	58,006.37
-	-	-	-	179,000.00	179,000.00
160,999,851.50	-	-	-	501,718.40	1,501,569.90
-73,561,872.24	80,940,000.00	245,576,576.30	-	-8,074,188.45	261,028,892.51

2018
12 31

7.4.13.4.1.2

		2019 12 31	2018 12 31
	27	1,164,941.92	1,539,550.74
	27	-1,164,941.92	-1,539,550.74

7.4.13.4.2**7.4.13.4.3****7.4.13.4.3.1**

	2019 12 31		2018 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	409,131,176.30	156.74	290,799,400.00	152.70
	-	-	-	-
	-	-	-	-
	-	-	-	-
	409,131,176.30	156.74	290,799,400.00	152.70

7.4.13.4.3.2

7.4.14

7.4.14.1

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2019 12 31

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409,131,176.30

0.00 2018 12 31

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7.4.14.1.2.2

7.4.14.1.2.3

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A	622	374,415.97	149,977,962.48	64.40%	82,908,769.30	35.60%
C	159	74,859.67	0.00	0.00%	11,902,687.63	100.00%
	781	313,430.75	149,977,962.48	61.27%	94,811,456.93	38.73%

9.2

	A	0.95	0.00%
	C	0.00	0.00%
		0.95	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2016年1月27日	708,741,576.32	246,982,491.59
	166,034,780.28	9,048,431.88
	77,248,664.58	7,095,283.81
:	10,396,713.08	4,241,028.06
"_"	-	-
	232,886,731.78	11,902,687.63

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b

c

d

2

11.7.2

	221,737,582.23	100.00%	5,348,321,000.00	100.00%	-	-

11.8

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

4			2019 2 15
5			2019 2 20
6			2019 3 1
7			2019 3 2
8	2019 1		2019 3 12
9			2019 3 28
10	2018		2019 3 29
11			2019 4 8
12			2019 4 15
13	2019 1		2019 4 22
14			2019 4 26
15			2019 5 7
16			2019 5 17
17			2019 6 26
18			2019 6 27

19	2019 6 30		2019 7 1
20	2019 2		2019 7 18
21	2019		2019 8 27
22	2019 2		2019 9 9
23			2019 10 12
24			2019 10 16
25	2019 3		2019 10 23
26	2019		2019 10 23
27			2019 12 30
28	66		2019 12 31
29	66		2019 12 31
30			2019 12 31
31			2019 12 31
32			2019 12 31

§12

12.1

20%

		20%					
	1	2019 12 31	149,977,962.48	0.00	0.00	149,977,962.48	61.27%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§13

13.1

- 1
- 2
- 3
- 4
- 5
- 6

13.2

13.3

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

2020 4 27