

2019

2019 12 31

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2020 4 23

2019 1 1 2019 12 31

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1.1	2
1.2	3
§2	5
2.1	5
2.2	5
2.3	5
2.4	6
2.5	6
§3		

8.8	51
8.9	51
8.10	51
8.11	51
8.12	52
§9	53
9.1	53
9.2	53
9.3	53
§10	.....	54
§ 11	.....	55
11.1	.....	55
11.2	.....	55
11.3	.....	55
11.4	.....	55
11.5	.....	55
11.6	.....	55
11.7	.....	55
11.8	.....	57
§12	.....	60
12.1	20%	60
12.2	.....	60
§13	.....	61
13.1	.....	61
13.2	.....	61
13.3	.....	61

§2

2.1

	002983
	002983
	2017 1 5
	474,093,696.28

2.2

	× 40%
	× 60%+

2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	ti anqi ng1. zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853
	68 9	25
	9 68	1

	200120	100033

2.4

	www.cxfund.com.cn
	68 9
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		68 9

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3.1

3.1.1	2019	2018	2017 1 5 (
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3.2.2

1	2017	1	5	2019	12	31
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4.1.2

	500				
					2016 9
	300	2018 2 13	-	5	
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2019

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2018

30%~50%

CPI

2019

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Al pha

4.4.2

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31.34%

18.76%

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2019 12 31

		2019
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		-	-
		-	-
	7.4.7.8	175,900.24	254,998.14
		3,778,498.31	1,058,176.54
	7.4.7.9	474,093,696.28	404,453,493.90
	7.4.7.10	-101,951,824.13	-162,721,401.85
		372,141,872.15	241,732,092.05
		375,920,370.46	242,790,268.59
2019	12	31	0.7850
			474,093,696.28

7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 1 1 2018 12 31
		87,698,332.34	-113,098,272.29
1.		218,612.27	300,499.16
	7.4.7.11	209,452.02	284,143.01
		9,160.25	-
		-	-
		-	16,356.15
		-	-
		-	-
2.	" -"	39,750,017.37	-126,006,683.98
	7.4.7.12	38,147,273.57	-127,584,986.58
		-	-
	7.4.7.13	31,382.36	-
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	1,571,361.44	1,578,302.60
3.	" -"	47,249,522.67	11,965,815.35
	7.4.7.17		
4.	" -"	-	-
5.	" -"	480,180.03	642,097.18
		8,069,148.54	9,342,333.93
1	7.4.10.2.1	4,946,121.86	5,484,054.14
2	7.4.10.2.2	824,353.65	914,009.02

3		-	-
4	7.4.7.19	2,102,238.54	2,666,093.19
5		-	-
		-	-
6		0.80	-
7	7.4.7.20	196,433.69	278,177.58
	" -"	79,629,183.80	-122,440,606.22
		-	-
	" -"	79,629,183.80	-122,440,606.22

7.3

2019 1 1 2019 12 31

	2019 1 1 2019 12 31		
	404,453,493.90	-162,721,401.85	241,732,092.05
	-	79,629,183.80	79,629,183.80
" -"	69,640,202.38	-18,859,606.08	50,780,596.30
1.	311,589,632.24	-78,631,372.57	232,958,259.67
2.	-241,949,429.86	59,771,766.49	-182,177,663.37
" -"	-	-	-
	474,093,696.28	-101,951,824.13	372,141,872.15
	2018 1 1	2018 12 31	

	492,795,778.19	-82,186,141.71	410,609,636.48
	-	-122,440,606.22	-122,440,606.22
" -"	-88,342,284.29	41,905,346.08	-46,436,938.21
1.	278,057,978.07	-60,184,102.03	217,873,876.04
2.	-366,400,262.36	102,089,448.11	-264,310,814.25
" -"	-	-	-
	404,453,493.90	-162,721,401.85	241,732,092.05

7.1 7.4

7.4**7.4.1**

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669,741,448.43

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7.4.4.2

7.4.4.3

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7.4.4.11

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7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

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	50%		1	
	20%			
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7.4.7

7.4.7.1

	2019 12 31	2018 12 31
	22,764,215.77	23,514,249.96
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	22,764,215.77	23,514,249.96

7.4.7.2

	2019 12 31		
	332,863,207.90	351,961,869.26	19,098,661.36
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	332,863,207.90	351,961,869.26	19,098,661.36
	2018 12 31		
	246,451,259.90	218,300,398.59	-28,150,861.31
-	-	-	-

		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		246,451,259.90	218,300,398.59	-28,150,861.31

7.4.7.3 /

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

	2019 12 31	2018 12 31
	5,124.09	5,237.56
	-	-
	-	-
	449.68	326.26
	-	-
	-	-
	-	-
	-	0.07
	-	-
	-	-
	50.71	60.83
	5,624.48	5,624.72

7.4.7.6

7.4.7.7

	2019 12 31	2018 12 31
	283,075.74	149,200.17
	-	-
	283,075.74	149,200.17

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	1,400.24	498.14
	-	-
	4,500.00	4,500.00
	50,000.00	50,000.00
	120,000.00	200,000.00
	175,900.24	254,998.14

7.4.7.9

	2019 1 1	2019 12 31
	404,453,493.90	404,453,493.90
	311,589,632.24	311,589,632.24
" -"	-241,949,429.86	-241,949,429.86
- /	-	-
/	-	-
	-	-
" -"	-	-
	474,093,696.28	474,093,696.28

7.4.7.10

	-141,430,805.81	-21,290,596.04	-162,721,401.85
	32,379,661.13	47,249,522.67	79,629,183.80
	-23,945,894.82	5,086,288.74	-18,859,606.08
	-98,738,431.03	20,107,058.46	-78,631,372.57
	74,792,536.21	-15,020,769.72	59,771,766.49

	-	-	-
	-132,997,039.50	31,045,215.37	-101,951,824.13

7.4.7.11

	2019	1	1	2019	12	2018	1	1	2018	12
	31				31					
				193,512.88					264,396.02	
				-					-	
				-					-	
				11,354.39					14,166.20	
				4,584.75					5,580.79	
				209,452.02					284,143.01	

7.4.7.12**7.4.7.12.1**

	2019	1	1	2019	2018	1	1	2018
	12 31				12 31			
				813,752,062.04				1,059,580,059.47
				775,604,788.47				1,187,165,046.05
				38,147,273.57				-127,584,986.58

7.4.7.13**7.4.7.13.1**

	2019	1	1	2019	2018	1	1	2018
	31				31			
---				31,382.36				-
---				-				-
---				-				-
				31,382.36				-

7.4.7.13.2

—

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	2,535,888.14	-
	2,477,557.30	-
	26,948.48	-
	31,382.36	-

7.4.7.13.3

—

7.4.7.13.4

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7.4.7.13.5**7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1**

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7.4.7.15.2

—

7.4.7.16

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	1,571,361.44	1,578,302.60
	-	-

	-	-
	1,571,361.44	1,578,302.60

7.4.7.17

	2019 1 1 2019	2018 1 1 2018 12
	12 31	31
1.	47,249,522.67	11,965,815.35
---	47,249,522.67	11,965,815.35
---	-	-
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	47,249,522.67	11,965,815.35

7.4.7.18

	2019 1 1 2019 12	2018 1 1 2018 12 31
	31	
	478,985.42	641,836.54
	1,194.61	260.64
	480,180.03	642,097.18

30

30

3

75%

3

6

50%

6

25%

7.4.7.19

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	2,102,238.54	2,666,093.19
	-	-
	-	-

35

62

	-	-
	-	-
	2, 102, 238. 54	2, 666, 093. 19

7.4.7.20

	2019 1 1 31	2019 12	2018 1 1 31	2018 12
		50, 000. 00		50, 000. 00
		120, 000. 00		200, 000. 00
		-		-
		18, 000. 00		18, 000. 00
		8, 433. 69		10, 177. 58
		196, 433. 69		278, 177. 58

7.4.8**7.4.8.1****7.4.8.2**

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7.4.9

" "	
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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	2018	1	1	2018	12
			31					31		
				4,946,121.86					5,484,054.14	
				1,984,980.42					2,216,401.56	

× 1.50%

=

× 1.50% ÷

7.4.10.2.2

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		824,353.65		914,009.02

× 0.25%

=

× 0.25%÷

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

	22,764,215.77	193,512.88	23,514,249.96	264,396.02
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"

"

2019 12 31

908,360.75 (2018)

		11 13	5 21							
688389		2020 10 29	2020 5 6		9.10	13.56	6,931	63,072.10	93,984.36	-
002973		2019 12 27	2020 1 6		5.74	5.74	1,146	6,578.04	6,578.04	-

7.4.12.2**7.4.12.3****7.4.12.3.1****7.4.12.3.2****7.4.12.4****7.4.13****7.4.13.1**

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7.4.13.2

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10%

7.4.13.2.1

7.4.13.2.2

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7.4.13.2.6

7.4.13.3**7.4.13.3.1****7.4.13.4****7.4.13.4.1****7.4.13.4.1.1**

2019 12 31	6	6 -1	1-5	5		
	22,764,215.77	-	-	-	-	22,764,215.77
	908,360.75	-	-	-	-	908,360.75

		102,592.51	-	-	-	-	102,592.51
		-	-	-	-	351,961,869.26	351,961,869.26
		-	-	-	-	95,139.06	95,139.06
		-	-	-	-	5,624.48	5,624.48
		-	-	-	-	82,568.63	82,568.63
		23,775,169.03	-	-	-	352,145,201.43	375,920,370.46
		-	-	-	-	2,763,588.91	2,763,588.91
		-	-	-	-	476,514.36	476,514.36
		-	-	-	-	79,419.06	79,419.06
		-	-	-	-	283,075.74	283,075.74
		-	-	-	-	175,900.24	175,900.24
		-	-	-	-	3,778,498.31	3,778,498.31
		23,775,169.03	-	-	-	348,366,703.12	372,141,872.15
2018	12	31	6	6	1-5	5	
			-1				
		23,514,249.96	-	-	-	-	23,514,249.96
		659,209.08	-	-	-	-	659,209.08
		122,941.07	-	-	-	-	122,941.07
		-	-	-	-	218,300,398.59	218,300,398.59
		-	-	-	-	56,530.33	56,530.33
		-	-	-	-	5,624.72	5,624.72
		-	-	-	-	131,314.84	131,314.84
		24,296,400.11	-	-	-	218,493,868.48	242,790,268.59
		-	-	-	-	273,902.61	273,902.61
		-	-	-	-	325,779.10	325,779.10
		-	-	-	-	54,296.52	54,296.52
		-	-	-	-	149,200.17	149,200.17
		-	-	-	-	254,998.14	254,998.14
		-	-	-	-	1,058,176.54	1,058,176.54
		24,296,400.11	-	-	-	217,435,691.94	241,732,092.05

7.4.13.4.1.2

7.4.13.4.2**7.4.13.4.3**

VaR(Value at Risk)

12 31

7.4.13.4.3.1

	2019 12 31		2018 12 31	
		%		%
-	351,961,869.26	94.58	218,300,398.59	90.31
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	351,961,869.26	94.58	218,300,398.59	90.31

7.4.13.4.3.2

		95%			
		2019 12 31		2018 12 31	
VaR	3.68%	2018 12	-13,703,393.14	2018 12	-9,491,049.79

	31	VaR	3.93%)		
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VaR

(2)

§8

8.1

			%
1		351,961,869.26	93.63
		351,961,869.26	93.63
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		23,672,576.52	6.30
8		285,924.68	0.08
9		375,920,370.46	100.00

8.2

8.2.1

A		-	-
B		-	-
C		351,621,029.38	94.49
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		334,261.84	0.09
J		-	-
K		-	-
L		-	-
M		-	-

N		6,578.04	0.00
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		351,961,869.26	94.58

8.2.2

8.3

1	600038		595,886	28,429,721.06	7.64
2	002025		916,607	24,354,247.99	6.54
3	002214		1,890,300	20,018,277.00	5.38
4	002111		1,254,295	19,617,173.80	5.27
5	002414		917,704	19,271,784.00	5.18
6	002013		2,761,385	19,164,011.90	5.15
7	300065		1,568,104	19,115,187.76	5.14
8	300114		1,677,775	19,093,079.50	5.13
9	300034		1,188,578	18,981,590.66	5.10
10	600967		1,769,248	18,807,106.24	5.05
11	600990		420,791	18,758,862.78	5.04
12	600562		1,295,597	18,578,860.98	4.99
13	300424		1,142,805	18,296,308.05	4.92
14	300159		4,414,374	17,304,346.08	4.65
15	600372		988,986	14,083,160.64	3.78
16	300252		1,461,432	13,372,102.80	3.59
17	300045		1,284,700	11,973,404.00	3.22
18	000547		1,020,385	10,428,334.70	2.80
19	002829		467,867	10,176,107.25	2.73
20	002664		281,498	4,599,677.32	1.24
21	300600		388,244	3,878,557.56	1.04
22	000561		311,495	2,273,913.50	0.61
23	688196		11,131	427,096.47	0.11
24	688023		2,728	334,261.84	0.09
25	688166		8,041	206,171.24	0.06

26	688181		4,306	189,377.88	0.05
27	688389		6,931	93,984.36	0.03
28	688081		3,153	88,946.13	0.02
29	002972		1,075	21,532.25	0.01
30	603109		684	18,105.48	0.00
31	002973		1,146	6,578.04	0.00

8.4

8.4.1

2% 20

1	300424			37,429,312.08	15.48
2	600562			35,688,774.32	14.76
3	002214			33,013,675.17	13.66
4	300252			32,712,824.05	13.53
5	300600			27,954,735.16	11.56
6	300474			27,329,386.14	11.31
7	002111			26,302,946.40	10.88
8	603678			26,028,200.00	10.77
9	300065			25,726,080.96	10.64
10	600967			25,312,412.75	10.47
11	600372			24,905,509.11	10.30
12	300397			23,129,375.00	9.57
13	300045			22,706,109.00	9.39
14	002013			21,594,906.34	8.93
15	600893			21,545,432.42	8.91
16	000687			21,523,516.76	8.90
17	002179			21,063,374.42	8.71
18	000561			20,473,208.74	8.47
19	600184			19,947,314.68	8.25
20	002414			19,909,510.85	8.24
21	300114			19,494,970.00	8.06
22	002664			18,788,865.30	7.77
23	600765			18,177,992.40	7.52
24	002368			17,439,602.03	7.21

25	600879		17,288,393.00	7.15
26	300159		17,123,626.04	7.08
27	300581		16,798,683.70	6.95
28	300456		16,663,234.00	6.89
29	002544		16,324,453.00	6.75
30	300123		15,688,650.00	6.49
31	002829		15,391,359.22	6.37
32	002297		15,279,284.32	6.32
33	000901		13,488,547.32	5.58
34	600501		12,368,542.46	5.12
35	600990		11,750,834.10	4.86
36	000547		10,040,875.25	4.15
37	002023		9,465,927.71	3.92
38	002465		8,575,448.09	3.55
39	300101		8,554,536.00	3.54
40	300034		8,341,495.00	3.45
41	600391		7,017,016.00	2.90
42	002151		6,028,668.20	2.49
43	000768		6,020,300.38	2.49
44	300447		5,862,383.36	2.43

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8.4.2**2% 20**

1	002179		42,743,943.42	17.68
2	600893		33,567,104.41	13.89
3	300123		30,210,097.10	12.50
4	600765		30,005,803.15	12.41
5	603678		27,696,843.85	11.46
6	300474		26,929,922.39	11.14
7	000687		25,962,303.53	10.74
8	300424		24,353,275.04	10.07
9	300397		24,104,050.00	9.97
10	002544		23,979,477.87	9.92
11	002465		23,943,442.48	9.90
12	300600		23,780,243.75	9.84

13	002013		23,765,642.81	9.83
14	002111		21,657,774.84	8.96
15	600184		20,831,227.65	8.62
16	002214		19,157,360.68	7.93
17	000768		18,771,649.71	7.77
18	300252		18,633,526.36	7.71
19	000738		17,609,280.75	7.28
20	300065		17,547,756.52	7.26
21	000561		17,342,204.34	7.17
22	600562		17,011,621.80	7.04
23	300045		16,760,413.00	6.93
24	002368		16,509,983.15	6.83
25	600879		15,721,093.51	6.50
26	300581		15,254,664.20	6.31
27	002664		15,181,302.52	6.28
28	002297		14,914,737.04	6.17
29	300456		14,798,626.74	6.12
30	000901		14,623,696.52	6.05
31	600501		14,588,893.70	6.04
32	600372		12,982,266.00	5.37
33	300114		12,066,292.86	4.99
34	002023		10,434,798.16	4.32
35	600990		8,721,681.00	3.61
36	300034		8,151,608.23	3.37
37	300101		8,026,688.06	3.32
38	600391		7,559,238.54	3.13
39	300447		6,902,829.70	2.86
40	600967		6,822,933.00	2.82
41	000697		6,410,178.00	2.65
42	002151		6,279,645.80	2.60
43	600855		6,094,436.64	2.52
44	601989		5,859,225.00	2.42
45	002829		4,947,509.00	2.05

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8.4.3

	862,016,736.47
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	813,752,062.04
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8.10.1

8.10.2

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8.11.1

8.11.2

8.11.3**8.12****8.12.1****8.12.2****8.12.3**

1		102,592.51
2		95,139.06
3		-
4		5,624.48
5		82,568.63
6		-
7		-
8		-
9		285,924.68

8.12.4**8.12.5****8.12.6**

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9.1

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11,176	42,420.70	140,728,227.75	29.68%	333,365,468.53	70.32%

9.2

		398.09	0.00%

9.3

		0
		0

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2017年1月5日	669,741,448.43
	404,453,493.90
	311,589,632.24
:	241,949,429.86
"_"	-
	474,093,696.28

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	1	922,621,143.76	55.39%	490,192.04	44.37%	-
	1	413,453,070.76	24.82%	385,056.97	34.86%	-
	1	175,722,158.06	10.55%	128,505.83	11.63%	-
	1	59,020,839.69	3.54%	31,358.18	2.84%	-
	1	47,874,559.60	2.87%	44,585.87	4.04%	-
	1	47,099,050.10	2.83%	25,023.89	2.27%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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10			2019 4 8
11			2019 4 15
12	2019 1		2019 4 22
13			2019 4 26
14			2019 5 7
15			2019 5 17
16			2019 5 22
17			2019 6 17
18			2019 6 22
19			2019 6 26
20			2019 6 27
21	2019 6 30		2019 7 1
22	2019 2		2019 7 18
23	2019 2		2019 8 17
24	2019		2019 8 27
25	2019 3		2019 10 23
26			2019 10 23

	2019		
27	" "		2019 12 26
28			2019 12 30
29			2019 12 30
30	66		2019 12 31
31	66		2019 12 31
32			2019 12 31
33			2019 12 31
34			2019 12 31

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