

2019

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 2.5 6

§3 **7**

 3.1 7

 3.2 7

 3.3 9

§4 **10**

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 4.2 12

 4.3 13

 4.4 14

 4.5 14

 4.6 14

 4.7 15

 4.8 15

 4.9 16

§5 **17**

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§6 **18**

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 6.2 18

§7 **20**

 7.1 20

 7.2 21

 7.3 22

 7.4 22

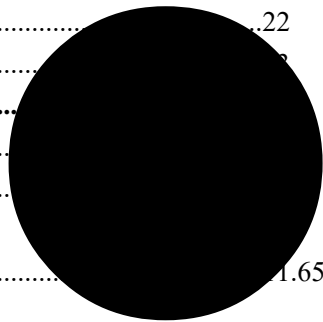
§8 **23**

 8.1 23

 8.2 23

 8.3 23

 8.4 23



8.8	49
8.9	49
8.10	50
8.11	50
§9	52
9.1	52
9.2	52
9.3	52
9.4	52
§10	53
§ 11	54
11.1	54
11.2	54
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11.5	54
11.6	54
11.7	54
11.8	57
§12	60
12.1	20%	60
12.2	60
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13.2	61
13.3	61

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	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
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	9 68	2
	200120	100031

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	www.cxfund.com.cn
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3.1.1	2019	2018 8 31 ()-2018 12 31
	26,499,836.78	2,974,744.16
	28,885,880.96	4,833,326.48
	0.0570	0.0139
	5.47%	1.37%
	5.61%	1.54%
3.1.2	2019	2018
	31,188,631.86	4,688,795.08
	0.0615	0.0092
	543,719,207.44	514,833,326.48
	1.0724	1.0154
3.1.3	2019	2018
	7.24%	1.54%

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3.2.1

	1.81%	0.07%	0.61%	0.04%	1.20%	0.03%
	3.47%	0.06%	1.07%	0.04%	2.40%	0.02%
	5.61%	0.06%	1.31%	0.05%	4.30%	0.01%
	7.24%	0.05%	3.41%	0.05%	3.83%	0.00%

3.2.2

1	2018	8	31	2019	12	31
2						6

3.2.3

2018 8 31 2018

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2018 8 31

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		2018 8 31	2019 10 21		
				9	2013
	LOF	2018 5 12	-	7	LOF

		2019 10 11	-	11	2019 7

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	222 30
	2020 4 22

§7

7.1

2019 12 31

		2019 12 31	2018 12 31
	7.4.7.1	25,184.17	473,091.70
		4,666,535.17	-
		48,360.82	1,897.46
	7.4.7.2	756,468,725.28	581,781,000.00
		-	-
		-	-
		756,468,725.28	581,781,000.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	1,000,000.00	-
		79,024.05	-
	7.4.7.5	12,923,839.42	8,934,878.01
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		775,211,668.91	591,190,867.17
		2019 12 31	2018 12 31
		-	-
		-	-
	7.4.7.3	-	-
		231,000,000.00	75,900,000.00
		-	51,302.71
		-	-
		137,373.59	119,554.09
		45,791.20	39,851.34
		-	-
	7.4.7.7	7,552.18	13,833.89
		103,082.57	81,915.73
		19,661.93	11,082.93

		-	-
		-	-
	7.4.7.8	179,000.00	140,000.00
		231,492,461.47	76,357,540.69
	7.4.7.9	507,005,516.15	507,005,516.15
	7.4.7.10	36,713,691.29	7,827,810.33
		543,719,207.44	514,833,326.48
		775,211,668.91	591,190,867.17

1 2019 12 31 1.0724 507,005,516.15

2 2018 8 31 2018 8 31

2018 12 31

7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 8 31 () 2018 12 31
		37,699,647.46	6,032,602.70
1.		32,523,049.33	4,755,980.38
	7.4.7.11	117,726.48	81,524.43
		32,389,072.28	3,597,168.83
		-	-
		16,250.57	1,077,287.12
		-	-
		-	-
2.	" -"	2,790,553.95	-581,960.00
	7.4.7.12	-	-
		-	-
	7.4.7.13	2,790,553.95	-581,960.00
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-

3.	" -"	7.4.7.17	2,386,044.18	1,858,582.32
4.	" -"		-	-
5.	" -"	7.4.7.18	-	-
			8,813,766.50	1,199,276.22
1		7.4.10.2.1	1,582,707.81	352,553.80
2		7.4.10.2.2	527,569.26	117,517.88
3			-	-
4		7.4.7.19	22,274.09	8,404.80
5			6,357,438.21	565,986.36
			6,357,438.21	565,986.36
6			94,610.77	10,322.32
7		7.4.7.20	229,166.36	144,491.06
	" -"		28,885,880.96	4,833,326.48
			-	-
	" -"		28,885,880.96	4,833,326.48

2018 8 31

2018 8 31

2018 12 31

7.3

2019 1 1 2019 12 31

	2019 1 1 2019 12 31		
	2019 1 1	2019 12 31	2019 12 31
	507,005,516.15	7,827,810.33	514,833,326.48
	-	28,885,880.96	28,885,880.96
" -"	-	-	-
1.	-	-	-
2.	-	-	-

	-	-	-
" -"			
	507,005,516.15	36,713,691.29	543,719,207.44
	2018 8 31 () 2018 12 31		
	310,000,000.00	-	310,000,000.00
	-	4,833,326.48	4,833,326.48
	197,005,516.15	2,994,483.85	200,000,000.00
" -"			
1.	197,005,516.15	2,994,483.85	200,000,000.00
2.	-	-	-
	-	-	-
" -"			
	507,005,516.15	7,827,810.33	514,833,326.48

2018 8 31

2018 8 31

2018 12 31

7.1 7.4

7.4**7.4.1**

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310,000,000.00 () ()
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7.4.3

2019 12 31

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7.4.4**7.4.4.1**

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8 31 () 2018 12 31

7.4.4.2**7.4.4.3**

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7.4.4.10

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7.4.4.11

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7.4.4.12

7.4.4.13

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7.4.5

7.4.7

7.4.7.1

	2019 12 31	2018 12 31
	25,184.17	473,091.70
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	25,184.17	473,091.70

7.4.7.2

		2019 12 31		
		-	-	-
	-	-	-	-
		571,848,778.03	575,741,575.28	3,892,797.25
		180,375,320.75	180,727,150.00	351,829.25
		752,224,098.78	756,468,725.28	4,244,626.50
		-	-	-
		-	-	-
		-	-	-
		752,224,098.78	756,468,725.28	4,244,626.50
		2018 12 31		
		-	-	-
	-	-	-	-
		165,350,207.67	165,177,000.00	-173,207.67
		414,572,210.01	416,604,000.00	2,031,789.99
		579,922,417.68	581,781,000.00	1,858,582.32
		-	-	-
		-	-	-
		-	-	-

	579,922,417.68	581,781,000.00	1,858,582.32
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7.4.7.3 /

7.4.7.4

7.4.7.4.1

	2019 12 31		
	1,000,000.00		-
	-		-
	1,000,000.00		-
	2018 12 31		
	-		-
	-		-
	-		-

7.4.7.4.2

7.4.7.5

	2019 12 31			2018 12 31		
	1,946.04			3,009.61		
	-			-		
	-			-		
	2,309.89			-		
	12,919,711.89			8,931,867.41		
	-			-		
	-152.38			-		
	-			-		
	-			-		
	-			-		
	23.98			0.99		
	12,923,839.42			8,934,878.01		

7.4.7.6

7.4.7.7

	2019 12 31	2018 12 31
	-	-
	7,552.18	13,833.89
	7,552.18	13,833.89

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	-	-
	-	-
	9,000.00	-
	50,000.00	40,000.00
	120,000.00	100,000.00
	179,000.00	140,000.00

7.4.7.9

	2019 1 1	2019 12 31
	507,005,516.15	507,005,516.15
	-	-
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	507,005,516.15	507,005,516.15

()

()

7.4.7.10

	4,688,795.08	3,139,015.25	7,827,810.33
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	26,499,836.78	2,386,044.18	28,885,880.96
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	31,188,631.86	5,525,059.43	36,713,691.29

7.4.7.11

	2019 1 1 2019 12 31	2018 8 31 () 2018 12 31
	44,874.30	47,357.95
	-	-
	-	-
	72,392.00	22,161.38
	460.18	12,005.10
	117,726.48	81,524.43

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 8 31 () 2018 12 31
---	2,790,553.95	-581,960.00
---	-	-
---	-	-
	2,790,553.95	-581,960.00

7.4.7.13.2

—

	2019 1 1 2019 12 31	2018 8 31 () 2018 12 31
	1,270,279,378.80	167,069,944.94
	1,244,187,405.72	164,048,020.00
	23,301,419.13	3,603,884.94
	2,790,553.95	-581,960.00

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

—

7.4.7.15.2

—

7.4.7.16

7.4.7.17

	2019 1 1 2019 12 31	2018 8 31 () 2018 12 31

1.	2,386,044.18	1,858,582.32
---	-	-
---	2,386,044.18	1,858,582.32
---	-	-

7.4.8

7.4.8.1

7.4.8.2

7.4.9

" "	
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7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

	2019 1 1 2019 12 31			2018 8 31 () 2018 12 31	

	745,513,265.09	82.96%	125,464,735.34	67.68%
--	----------------	--------	----------------	--------

7.4.10.1.3

	2019 1 1		2019 12 31		2018 8 31 () 2018		12 31	
	10,334,700,000.00	84.35%	3,495,700,000.00	96.95%				

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 8 31 () 2018		12 31	
			1,582,707.81				352,553.80	
			-				-	

× 0.30%

=

× 0.30% ÷

7.4.10.2.2

	2019 1 1		2019 12 31		2018 8 31 () 2018		12 31	
			527,569.26				117,517.88	

× 0.10%

=

× 0.10% ÷

7.4.10.3

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2019 1 1 2019 12 31						
	-	-	-	-	-	-
2018 8 31 () 2018 12 31						
	-	-	-	-	146,980,000.00	55,241.89

7.4.10.4**7.4.10.4.1****7.4.10.4.2****7.4.10.5****7.4.10.5.1**

	2019 1 1 2019 12 31	2018 8 31 () 2018 12 31
2018 8 31	-	10,000,000.00
	10,000,000.00	-
/	-	-

	-	-
/	-	-
	10,000,000.00	10,000,000.00
	1.97%	1.97%

7.4.10.5.2**7.4.10.6**

	2019 1 1	2019 12 31	2018 8 31 () 2018	12 31
		25,184.17	44,874.30	473,091.70

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2019 12 31) 2019 12 31 4,666,535.17 (2018 12 31)

7.4.10.7**7.4.10.8****7.4.11****7.4.12 2019 12 31****7.4.12.1 /**

7.4.12.1.1										

		2019	2020							
110065		12 25	1 13		100.00	100.00	890	89,000.00	89,000.00	-
113029		12 18	1 7		100.00	100.00	1,890	189,000.00	189,000.00	-
113554		12 18	1 10		100.00	100.00	580	58,000.00	58,000.00	-
128084		12 18	1 10		100.00	100.00	1,250	125,000.00	125,000.00	-
128085		12 18	1 8		100.00	100.00	1,600	160,000.00	160,000.00	-

7.4.12.2**7.4.12.3****7.4.12.3.1****7.4.12.3.2**

2019 12 31
231,000,000.00 2020 1 3 2020 1 6
/

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

	2019 12 31	2018 12 31
A-1	-	-
A-1	-	-
	19,606,200.00	80,240,000.00
	19,606,200.00	80,240,000.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2019 12 31	2018 12 31
AAA	319,817,688.60	242,402,000.00
AAA	378,121,711.88	238,873,000.00
	38,923,124.80	20,266,000.00
	736,862,525.28	501,541,000.00

7.4.13.2.5**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		
	25,184.17	-	-	-	-	-25,184.17
	4,666,535.17	-	-	-	-	-4,666,535.17
	48,360.82	-	-	-	-	-48,360.82
	197,354,181.58	103,439,852.30	446,981,891.40	8,692,800.00	-	-756,468,725.28
	1,000,000.00	-	-	-	-	-1,000,000.00

			-	- 1,897.46	-	-	- 79,024.05	79,024.05
							5	
			-	-	-	-	- 12,923.83	12,923.83
							39.42	9.42
			-	-	-	-	-	-
203,094,261.74		103,439,852.30			446,981,891.40	8,692,800.00	13,002,875.63	11,668.91
231,000,000.00		-			-	-	- 231,000.00	0.00
			-	-	-	-	- 137,373.59	137,373.59
			-	-	-	-	- 45,791.20	45,791.20
							0	
			-	-	-	-	- 7,552.18	7,552.18
			-	-	-	-	- 19,661.93	19,661.93
							3	
			-	-	-	-	- 103,082.57	103,082.57
			-	-	-	-	- 179,000.00	179,000.00
231,000,000.00		-			-	-	- 492,461.47	231,492.47
							61.47	
-27,905,738.26		103,439,852.30			446,981,891.40	8,692,800.00	12,510,402.00	543,719.24
2018	12	6	6	-1	1-5	5		
31								
			473,091.70	-	-	-	- 473,091.70	0
			1,897.46	-	-	-	- 1,897.46	

	-	-	-	-	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

7.4.13.4.1.2

		2019 12 31			2018 12 31		
	27	3,661,589.09			2,943,257.60		
	27	-3,661,589.09			-2,943,257.60		

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	
		%		%
-	-	-	-	-
	-	-	-	-
	756,468,725.28	139.13	581,781,000.00	113.00
	-	-	-	-
	-	-	-	-
	-	-	-	-
	756,468,725.28	139.13	581,781,000.00	113.00

7.4.13.4.3.2**7.4.14**

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2019 12 31

84,892,146.08

671,576,579.20

(2018 12 31

581,781,000.00

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8.4.3**8.5**

1		1,501,800.00	0.28
2		-	-
3		38,923,124.80	7.16
		38,923,124.80	7.16
4		399,602,900.00	73.49
5		18,104,400.00	3.33
6		98,679,750.00	18.15
7		199,656,750.48	36.72
8		-	-
9		-	-
10		756,468,725.28	139.13

8.6

1	110053		303,700	35,651,343.00	6.56
2	143061	17 01	350,000	35,101,500.00	6.46
3	132007	16 EB	314,540	31,642,724.00	5.82
4	108602	1704	300,560	30,230,324.80	5.56
5	136615	16 02	300,000	29,880,000.00	5.50

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**

1		48,360.82
2		79,024.05
3		-
4		12,923,839.42
5		-
6		-
7		-
8		-
9		13,051,224.29

8.11.4

1	110053		35,651,343.00	6.56
2	127006		13,409,262.88	2.47
3	128019	2	8,951,600.00	1.65

§9

9.1

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

9.2

		0.00	0.00%

9.3

			0
			0

9.4

		%		%	
	10,000,000.00	1.97	10,000,000.00	1.97	3
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	-	-
	10,000,000.00	1.97	10,000,000.00	1.97	3

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