

300

2019

2019 12 31

2020 4 27

§1

1.1

300

2019 4 29 0:00 2019 5 13 17:00

2019 5 14

2019 5 16

300

" "

2020 4 23

2019 1 1

2019 12 31

1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.1	.....	6
2.2	.....	6
2.2	.....	7
2.3	.....	7
2.4	.....	7
2.5	.....	8
§3	.....	9
3.1	.....	9
3.1	.....	9
3.2	.....	10
3.2	.....	13
3.3	.....	14
3.3	.....	14
§4	.....	15
4.1	.....	15
4.2	.....	19
4.3	.....	19
4.4	.....	21
4.5	.....	21
4.6	.....	22
4.7	.....	22
4.8	.....	23
4.9	.....	23
§5	.....	24
5.1	.....	24
5.2	.....	24
5.3	.....	24
§6	.....	25
6.1	.....	25
6.2	.....	25
§6	.....	27
6.1	.....	27
6.2	.....	27
§7	.....	29
7.1	.....	29
7.2	.....	30
7.3	.....	31
7.4	.....	32

§7	.....	58
7.1	.....	58
7.2	.....	59
7.3	.....	60
7.4	.....	61
§8	.....	88
8.1	.....	88
8.2	.....	88
8.3	.....	90
8.4	.....	92
8.5	.....	94
8.6	.....	94
8.7	.....	95
8.8	.....	95
8.9	.....	95
8.10	.....	95
8.11	.....	95
8.12	.....	95
§8	.....	97
8.1	.....	97
8.2	.....	97
8.3	.....	98
8.4	.....	99
8.5	.....	101
8.6	.....	101
8.7	.....	101

11.4	.....	108
11.5	.....	109
11.6	.....	109
11.7	.....	109
11.7	.....	110
11.9	.....	110
11.9	.....	113
§12	.....	115
12.1	20%	115
12.2	.....	116
§13	.....	117
13.1	.....	117
13.2	.....	117
13.3	.....	117

§2**2.1**

	300	
	300	
	005137	
	2019 5 16	
	105,083,283.31	
	300 A	300 C
	005137	007448
	10,479,109.35	94,604,173.96

2.1

	005137
	2018 4 19
	997,837.56

" " 2019 5 15

2.2

	300 *95%+ () *5%

2.2

	300 *75% + *25%

2.3

	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

2.4

	www.cxfund.com.cn

	7088	68 9
--	------	------

2.5

		100 50
		68 9

§3

3.1

3.1.1	2019 5 16 ()	2019 12 31
	300 A	300 C
	185,802.36	4,564,540.04
	337,621.89	10,367,707.33
	0.3157	0.1542
	31.36%	15.14%
	15.57%	15.08%
3.1.2	2019 12 31	
	358,332.50	-1,830,974.28
	0.0342	-0.0194
	11,435,819.64	102,808,561.13
	1.0913	1.0867
3.1.3	2019 12 31	
	15.57%	15.08%

1

2019 5 16

2

3

4

3.1

3.1.1	2019 1 1 2019 5 15	2018 4 19 ()-2018 12 31
	429,755.16	-5,974,790.77
	1,381,664.34	-6,911,762.60
	0.2041	-0.1112
	23.04%	-11.70%
	12.55%	-16.10%
3.1.2	2019 5 15	2018
	-55,571.56	-5,821,410.08

		-0.0557	-0.1611
		942,266.00	30,325,222.86
		0.9443	0.8390
3.1.3	2019 5 15		2018
		-5.57%	-16.10%

1

2

3

3.2**3.2.1**

300 A

	9.32%	0.72%	7.03%	0.70%	2.29%	0.02%
	12.29%	0.80%	6.75%	0.81%	5.54%	-0.01%
2019 5 16 -2019 12 31	15.57%	0.87%	9.44%	0.88%	6.13%	-0.01%

300 C

	9.15%	0.72%	7.03%	0.70%	2.12%	0.02%
	11.86%	0.80%	6.75%	0.81%	5.11%	-0.01%
2019 5 16 -2019 12 31	15.08%	0.87%	9.44%	0.88%	5.64%	-0.01%

3.2.2

1	2019	5	16			
	2019	5	16	2019	12	31
2				6		

3.2**3.2.1**

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

(2019 1

1

2019 5

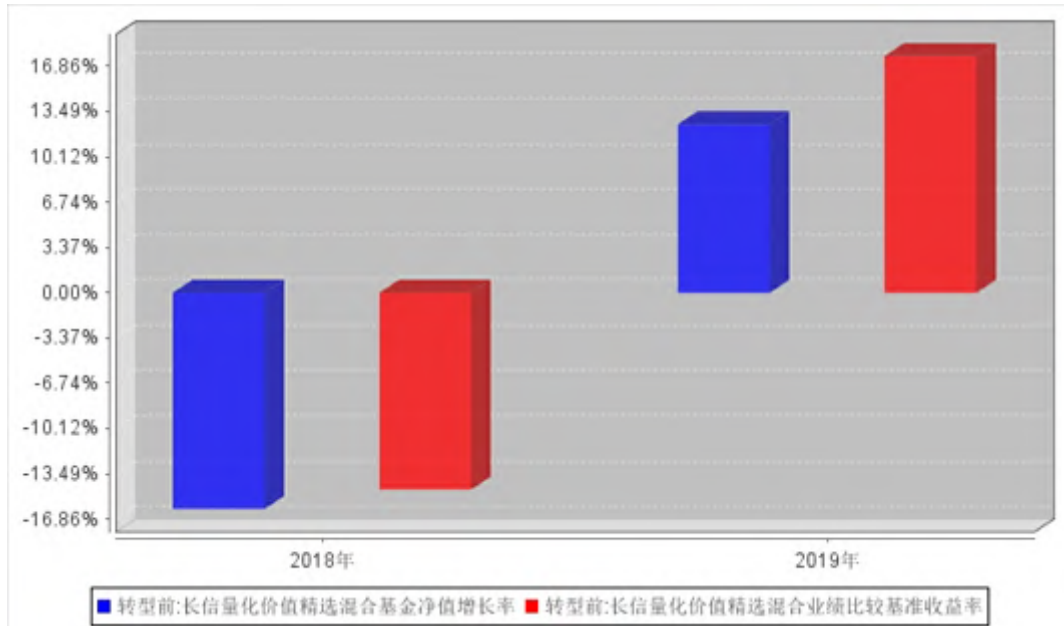
15

3.2.2

1 2018 4 19 2019 5 15

2 6

3.2.3



2018 4 19

2019 5 15

,2018 2019

3.3

2018 4 19

2019 5 15

3.3

2019 5 16

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 12 31

66

100

(LOF)

(LOF)

LOF

FOF
300

FOF

4.1.2



500

					2010 7	
	LOF				100 LOF	
					LOF	LOF
		2019 5 16	-	9		
	300					LOF

					300
--	--	--	--	--	-----

1

2

3 2019 5 16

300

4 2020 4 22

4.1.2

	LOF				2010 7
					100 LOF
		2018 4 19	2019 5 15	9	LOF
					LOF

					LOF
--	--	--	--	--	-----

1

2

4.2**4.3****4.3.1**

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2019

CPI

CPI - PPI

A

2018

2019

30%~50%

Al pha

Al pha

4.4.2

300

A

1.0913

1.0913

300

A

15.57%

300

C

1.0867

1.0867

300

C

15.08%

9.44%

4.5

2020

A

A

4.6

4.7

“ ”

1/2

4.8

1

3

2

A

C

3

4

5

4.9

2018 7 4

2018 9 26

2019 5 15

2019 5 16

300

2019 6 13

2019 7 30

§5**5.1****5.2****5.3**

	300	
(1)		
(2)		
(3)		
(4)		300
(5)	300	
	1	17
2020	4	22

	(1)		
	(2)		
	(3)		
	(4)		
	(5)		
	1	17	
	2020	4	22

\$7

7.1

300

2019 12 31



		-
		-
	7.4.7.8	100,000.00
		21,443,387.61
	7.4.7.9	105,083,283.31
	7.4.7.10	9,161,097.46
		114,244,380.77
		135,687,768.38

1 2019 12 31 300 A 1.0913 300

 C 1.0867 105,083,283.31 300 A

10,479,109.35 300 C 94,604,173.96

 2 2019 5 16 2019 12 31

2019

3.	" -"	7.4.7.17	5,954,986.82
4.	" -"		0.00
5.	" -"	7.4.7.18	28,521.59
			1,298,863.75
1		7.4.10.2.1	446,001.50
2		7.4.10.2.2	66,900.23
3		7.4.10.2.3	175,746.27
4		7.4.7.19	492,555.02
5			0.00
			0.00
6			0.00
7		7.4.7.20	117,660.73
	" -"		10,705,329.22
			0.00
	" -"		10,705,329.22

2019 5 16 2019 12 31

2019

5 16

7.3

300

2019 5 16 () 2019 12 31

	2019 5 16 () 2019 12 31		
	997,837.56	-55,571.56	942,266.00
	-	10,705,329.22	10,705,329.22
	104,085,445.75	-1,488,660.20	102,596,785.55
" -"			
1.	181,618,651.54	3,727,056.87	185,345,708.41
2.	-77,533,205.79	-5,215,717.07	-82,748,922.86
	-	-	-

" _"			
	105,083,283.31	9,161,097.46	114,244,380.77

2019 5 16 2019 12 31

2019

5 16

7.1 7.4

7.4

7.4.1

300

" "

"

" [2017]1548

(

)

80%

80%

5%

3%

300

*95%+

*5%

7.4.2

—

"

"

2

3

XBRL

3 <

>

7.4.3

2019 12 31

2019 5 16

2019 12 31

7.4.4**7.4.4.1**

				1	1		12	31	
2019	5	16					2019	12	31

7.4.4.2**7.4.4.3**

(1)

(2)

7.4.4.4

(1)

(2)

(3)

(4)

(5)

(2) (3)

(6)

7.4.4.5

(1)

(2)

(3)

(4)

7.4.4.6

7.4.4.7

7.4.4.8

/

/

" "

" / "

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) /

(9) /

(10)

(11) /

(12)

7.4.4.10

7.4.4.11

(1)

3

(2) A C

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

1

()> ([2017]6)

<

2

)

[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

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

41 117

1

7.4.7**7.4.7.1**

	2019	12	31
			27,122,054.32
			-
1			-
1-3			-
3			-
			-
			27,122,054.32

7.4.7.2

	2019			12			31		
	99,049,091.45			105,019,015.62			5,969,924.17		
-	-			-			-		
	-			-			-		
	-			-			-		
	-			-			-		
	-			-			-		
	-			-			-		
	99,049,091.45			105,019,015.62			5,969,924.17		

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
	3,806.63
	-
	-
	0.88
	-
	-
	-
	1,666.83
	-
	-
	17.49
	5,491.83

7.4.7.6**7.4.7.7**

	2019 12 31
	164,239.47
	-
	164,239.47

7.4.7.8

	2019 12 31
	-
	-
	-
	-
	50,000.00
	50,000.00
	100,000.00

7.4.7.9

300 A

	2019 5 16 () 2019 12 31	
	997,837.56	997,837.56
	0.00	-
	0.00	-
	0.00	-
	0.00	-
	10,554,802.84	10,554,802.84
("-")	-1,073,531.05	-1,073,531.05
	10,479,109.35	10,479,109.35

300 C		
	2019 5 16 () 2019 12 31	
	-	-
	-	-
	-	-
	-	-
	-	-
	171,063,848.70	171,063,848.70
("-")	-76,459,674.74	-76,459,674.74
	94,604,173.96	94,604,173.96

7.4.7.10

300 A			
	-40,492.44	-15,079.12	-55,571.56
	185,802.36	151,819.53	337,621.89
	213,022.58	461,637.38	674,659.96
	204,102.42	496,033.94	700,136.36
	8,920.16	-34,396.56	-25,476.40
	-	-	0.00
	358,332.50	598,377.79	956,710.29

300 C			
	-	-	-
	4,564,540.04	5,803,167.29	10,367,707.33

	-6,395,514.32	4,232,194.16	-2,163,320.16
	-8,663,419.60	11,690,340.11	3,026,920.51
	2,267,905.28	-7,458,145.95	-5,190,240.67
	-	-	-
	-1,830,974.28	10,035,361.45	8,204,387.17

7.4.7.11

	2019 5 16 () 2019 12 31
	28,589.77
	-
	-
	2,546.81
	3,936.29
	35,072.87

7.4.7.12**7.4.7.12.1** ——

	2019 5 16 () 2019 12 31
	136,679,374.35
	130,974,664.90
	5,704,709.45

7.4.7.13**7.4.7.13.1****7.4.7.13.2** ——**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**

	2019 5 16 () 2019 12 31
	280,902.24
	-
	-
	280,902.24

7.4.7.17

	2019 5 16 () 2019 12 31
1.	5,954,986.82
—	5,954,986.82
—	-
—	-
—	-
—	-
2.	-
—	-
3.	-
	5,954,986.82

7.4.7.18

	2019 5 16 () 2019 12 31
	1,778.15

	26,742.24
	1.20
	28,521.59
7	25%

7.4.7.19

	2019 5 16 () 2019 12 31
	492,555.02
	-
	-
	-
	-
	492,555.02

7.4.7.20

	2019 5 16 () 2019 12 31
	31,506.35
	-18,128.30
	-
	2,274.75
	100,000.00
	2,007.93
	117,660.73

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**

	2019 5 16 ()	2019 12 31
	360,606,623.28	100.00%

2019 5 16

7.4.10.1.2**7.4.10.1.3****7.4.10.1.4****7.4.10.1.5**

	2019 5 16 ()	2019 12 31
--	---------------	------------

	299,777.09	100.00%	164,239.47	100.00%

1 2019 5 16

2

7.4.10.2

7.4.10.2.1

	2019 5 16 ()	2019 12 31
		446,001.50
		4,282.97

1 2019 5 16

2 1.00%

H=E× /

H

E

7.4.10.2.2

	2019 5 16 ()	2019 12 31
		66,900.23

1 2019 5 16

2 0.15%

H=E× /

H

E

7.4.10.2.3

	2019 5 16 () 2019 12 31		
	300 A	300 C	
	-	175,741.76	175,741.76
	-	175,741.76	175,741.76

1 2019 5 16

2 A C 0.40% C

C 0.40%

H=E×C /

H C

E C

7.4.10.3 ()

()

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 5 16 () 2019 12 31	
	27,122,054.32	28,589.77

2019 12 31

" "

7.4.10.7**7.4.10.8****7.4.11****7.4.11.1**

—

7.4.12 2019 12 31

688058		2019 10 25	2020 5 6		79.30	90.65	1,338	106,103.40	121,289.70	-
688068		2019 9 20	2020 3 30		29.46	44.59	2,641	77,803.86	117,762.19	-
688299		2019 10 28	2020 5 6		13.71	15.74	11,341	155,485.11	178,507.34	-
688357		2019 11 26	2020 6 4		43.28	45.83	2,332	100,928.96	106,875.56	-
688369		2019 10 23	2020 5 6		49.39	52.08	2,970	146,688.30	154,677.60	-

" "

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

7.4.13.2.3

7.4.13.4.1**7.4.13.4.1.1**

2019	12	31	6	6 -1	1-5	5		
			27,122,054.32	-	-	-	-	27,122,054.32
			4,122.59	-	-	-	-	4,122.59
			35,332.17	-	-	-	-	35,332.17
			-	-	-	-	-105,019,015.62	105,019,015.62
			-	-	-	-	5,491.83	5,491.83
			3,500,000.00	-	-	-	1,751.85	3,501,751.85
			30,661,509.08	-	-	-	-105,026,259.30	135,687,768.38
			-	-	-	-	1,168,382.25	1,168,382.25
			-	-	-	-	19,862,940.00	19,862,940.00
			-	-	-	-	95,719.61	95,719.61
			-	-	-	-	14,357.91	14,357.91
			-	-	-	-	37,748.37	37,748.37
			-	-	-	-	164,239.47	164,239.47
			-	-	-	-	100,000.00	100,000.00
			-	-	-	-	21,443,387.61	21,443,387.61
			30,661,509.08	-	-	-	83,582,871.69	114,244,380.77

7.4.13.4.1.2**7.4.13.4.2**

7.4.13.4.3

VaR (Value at Risk)

7.4.13.4.3.1

	2019 12 31	
		%
-	105,019,015.62	91.92
-	-	-
	-	-
	-	-
	-	-
	-	-
	105,019,015.62	91.92

7.4.13.4.3.2

95%		
		2019 12 31
VaR	3.16%	-3,604,810.17

VaR

95%

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

104,219,479.37

59,951.36

739,584.89

7.4.14.1.2.2

7.4.14.1.2.3

0.00

0.00

0.00

92,102.76

647,482.13

0.00

739,584.89

92,102.76

7.4.14.2

7.4.14.3

§7**7.1**

2019 5 15

		2019 5 15	2018 12 31
	7.4.7.1	102,060.90	2,687,112.55
		13,339.50	1,230,277.12
		18,328.18	14,617.68
	7.4.7.2	890,409.00	19,909,600.35
		890,409.00	19,909,600.35
		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	6,795,612.80
	7.4.7.5	551.97	4,083.67
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		1,024,689.55	30,641,304.17
		2019 5 15	2018 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		9.19	8.28
		593.60	40,729.24
		98.95	6,788.23
		-	-
	7.4.7.7	42,874.60	94,055.53
		-	-
		-	-

		-	-
		-	-
	7.4.7.8	38,847.21	174,500.03
		82,423.55	316,081.31
	7.4.7.9	997,837.56	36,146,632.94
	7.4.7.10	-55,571.56	-5,821,410.08
		942,266.00	30,325,222.86
		1,024,689.55	30,641,304.17

1	2019	5	15	0.9443	997,837.56				
2	2019	1	1	2019	5	15			
	2018	4	19	2018	4	19	2018	12	31

7.2

2019 1 1 2019 5 15

		2019 1 1 2019 5 15	2018 4 19 () 2018 12 31
		1,549,679.31	-5,545,651.45
1.		6,335.82	253,083.48
	7.4.7.11	4,074.03	180,280.06
		2,261.79	-
		-	-
		-	72,803.42
		-	-
		-	-
2.	" -"	544,201.66	-5,784,704.00
	7.4.7.12	547,607.19	-6,190,137.17
		-	-
	7.4.7.13	-1,020.10	-
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-2,385.43	405,433.17
3.	7.4.7.17	951,909.18	-936,971.83

" -"				
4.	" -"		-	-
5.	" -"	7.4.7.18	47,232.65	922,940.90
			168,014.97	1,366,111.15
1		7.4.10.2.1	34,121.05	622,263.80
2		7.4.10.2.2	5,686.86	103,710.65
3			-	-
4		7.4.7.19	83,499.58	455,257.83
5			-	-
			-	-
6			-	-
7		7.4.7.20	44,707.48	184,878.87
			1,381,664.34	-6,911,762.60
" -"			-	-
	" -"		1,381,664.34	-6,911,762.60

2019 1 1 2019 5 15

2018 4 49

" _"	-	-	-
	997,837.56	-55,571.56	942,266.00
	2018 4 19 () 2018 12 31		
	220,607,762.64	-	220,607,762.64
	-	-6,911,762.60	-6,911,762.60
" _"	-184,461,129.70	1,090,352.52	-183,370,777.18
1.	72,980.04	-3,480.50	69,499.54
2.	-184,534,109.74	1,093,833.02	-183,440,276.72
" _"	-	-	-
	36,146,632.94	-5,821,410.08	30,325,222.86

2019 1 1 2019 5 15

2018 4 19

2018 4 19

2018 12 31

7.1 7.4

7.4

7.4.1

" "

" "

[2017]1548

2018 4 19

220,607,762.64

2019 5 16

300

0%-3%

60-95%

5%

300

*75%+

*25%

7.4.2

—

"

"

2

3

XBRL

3 <

>

2019 5 16

300

7.4.3

2019 5 15

2019 1 1 2019 5 15 ()

7.4.4**7.4.4.1**

1 1 12 31

2019 1 1 2019 5 15 ()

7.4.4.2**7.4.4.3**

(1)

(2)

7.4.4.4

(1)

(2)

(3)

(4)

(5)

(6)

(2) (3)

(7)

7.4.4.5

(1)

(2)

(3)

(4)

7.4.4.6

/

" "

" / "

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) /

(9) / ()

(10) /

(11)

(12) /

(13)

7.4.4.10**7.4.4.11**

(1)

3

(2)

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

1)

<

()> ([2017]6)

2) ()
([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

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

7.4.7.2

		2019 5 15		
		875,471.65	890,409.00	14,937.35
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		875,471.65	890,409.00	14,937.35
		2018 12 31		
		20,846,572.18	19,909,600.35	-936,971.83
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		20,846,572.18	19,909,600.35	-936,971.83

7.4.7.3

/

/

7.4.7.4**7.4.7.4.1****7.4.7.4.2****7.4.7.5**

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	2019 5 15	2018 12 31
	447.97	722.45
	-	-
	-	-
	54.13	3,354.07
	-	-
	-	-
	-	-
	-	-
	-	-
	49.87	7.15
	551.97	4,083.67

7.4.7.6**7.4.7.7**

	2019 5 15	2018 12 31
	42,874.60	94,055.53
	-	-
	42,874.60	94,055.53

7.4.7.8

	2019 5 15	2018 12 31
--	-----------	------------

	36,146,632.94	36,146,632.94
	1,251,885.57	1,251,885.57
" -"	-36,400,680.95	-36,400,680.95
- /	-	-
/	-	-
	-	-
" -"	-	-
	997,837.56	997,837.56

	36,046,986.20	151,541,825.65
	35,499,379.01	157,731,962.82
	547,607.19	-6,190,137.17

7.4.7.13**7.4.7.13.1**

	2019 1 1	2019 5 15	2018 4 19 () 2018 12 31
---		-1,020.10	-
---		-	-
---		-	-
		-1,020.10	-

7.4.7.13.2

	2019 1 1	2019 5 15	2018 4 19 () 2018 12 31
		538,560.44	-
		521,540.10	-
		18,040.44	-
		-1,020.10	-

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**

	2019 1 1 15	2019 5	2018 4 19 () 2018 12 31
		-2,385.43	405,433.17
		-	-
		-	-
		-2,385.43	405,433.17

7.4.7.17

	2019 1 1 15	2019 5	2018 4 19 () 2018 12 31
1.		951,909.18	-936,971.83
——		951,909.18	-936,971.83
——		-	-
——		-	-
——		-	-
——		-	-
2.		-	-
——		-	-
3.		-	-
		-	-
		951,909.18	-936,971.83

7.4.7.18

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**

	2019 1 1 2019 5 15		2018 4 19 () 2018 12 31	
	51,575,264.68	100.00%	330,120,360.65	100.00%

7.4.10.1.2

2019	1	1	2019	5	15	2018	4	19	(	)	2018
									12	31	

7.4.10.2**7.4.10.2.1**

	2019 1 1 15	2019 5	2018 4 19 2018 12 31	()
		34,121.05		622,263.80
1		3,017.29		6,974.58

1.5%

$$H \ E \times 1.5\% \div$$

H

E

7.4.10.2.2

	2019 1 1 15	2019 5	2018 4 19 2018 12 31	()
		5,686.86		103,710.65

0.25%

$$H \ E \times 0.25\% \div$$

H

E

7.4.10.3

()

()

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 5 15		2018 4 19 () 2018 12 31	
	102,060.90		2,578.53		2,687,112.55	172,314.33

2019 5 15

" "

2018 12 31

7.4.10.7**7.4.10.8**

7.4.11**7.4.11.1**

—

7.4.12 2019 5 15**7.4.12.1**

/

/

7.4.12.2

000333		2019 5 8		50.75	2019 5 22	50.21	500	24,545.58	25,375.00	-

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**

"

"

7.4.13.2

10%

10%

7.4.13.2.7**7.4.13.2.8****7.4.13.2.9****7.4.13.2.10**

7.4.13.2.11

7.4.13.2.12

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	5	15	6	6 -1	1-5	5		
			102,060.90	-	-	-	-	102,060.90
			13,339.50	-	-	-	-	13,339.50
			18,328.18	-	-	-	-	18,328.18
			-	-	-	-	890,409.00	890,409.00
			-	-	-	-	551.97	551.97
			-	-	-	-	-	-
			133,728.58	-	-	-	890,960.97	1,024,689.55
			-	-	-	-	9.19	9.19
			-	-	-	-	593.60	593.60
			-	-	-	-	98.95	98.95
			-	-	-	-	42,874.60	42,874.60
			-	-	-	-	38,847.21	38,847.21
			-	-	-	-	82,423.55	82,423.55
			133,728.58	-	-	-	808,537.42	942,266.00
2018	12	31	6	6 -1	1-5	5		
			2,687,112.55	-	-	-	-	2,687,112.55
			1,230,277.12	-	-	-	-	1,230,277.12
			14,617.68	-	-	-	-	14,617.68
			-	-	-	-	-19,909,600.35	19,909,600.35
			-	-	-	-	-6,795,612.80	6,795,612.80
			-	-	-	-	4,083.67	4,083.67
			-	-	-	-	-	-
			3,932,007.35	-	-	-	-26,709,296.82	230,641,304.17
			-	-	-	-	8.28	8.28
			-	-	-	-	40,729.24	40,729.24
			-	-	-	-	6,788.23	6,788.23
			-	-	-	-	94,055.53	94,055.53
			-	-	-	-	174,500.03	174,500.03
			-	-	-	-	316,081.31	316,081.31
			3,932,007.35	-	-	-	-26,393,215.51	130,325,222.86

7.4.13.4.1.2**7.4.13.4.2****7.4.13.4.3**

VaR (Value at Risk)

7.4.13.4.3.1

	2019 5 15		2018 12 31	
		%		%
-	890,409.00	94.50	19,909,600.35	65.65
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	890,409.00	94.50	19,909,600.35	65.65

7.4.13.4.3.2

	95%	
	2019 5	2018 12

					15	31
	VaR	3.45%	2018	12	-32,463.51	-706,359.01
	31	VaR	2.33%)			

VaR

95%

2018

7.4.14

7.4.14.1

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2019 5 15

865,034.00

25,375.00

0.00 2018 12 31

19,909,600.35

0.00

0.00

7.4.14.1.2.2

7.4.14.1.2.3

7.4.14.2

7.4.14.3

§8

8.1

			%
1		105,019,015.62	77.40
		105,019,015.62	77.40
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		27,126,176.91	19.99
8		3,542,575.85	2.61
9		135,687,768.38	100.00

8.2

8.2.1

			(%)
A		3,286,066.00	2.88
B		3,223,285.00	2.82
C		32,651,486.94	28.58
D		-	-
E		1,459,620.00	1.28
F		2,711,502.00	2.37
G		1,181,162.00	1.03
H		-	-
I		3,148,303.00	2.76
J		36,649,561.70	32.08
K		3,277,564.00	2.87
L		-	-

M		-	-
N		-	-
O		-	-
P		-	-
Q		1,559,805.00	1.37
R		-	-
S		-	-
		89,148,355.64	78.03

8.2.2

A		-	-
B		-	-
C		12,966,936.64	11.35
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		275,967.30	0.24
J		-	-
K		-	-
L		-	-
M		2,621,178.00	2.29
N		6,578.04	0.01
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		15,870,659.98	13.89

8.2.3

8.3

8.3.1

1	601318		79,075	6,757,749.50	5.92
2	601166		244,200	4,835,160.00	4.23
3	000858		32,700	4,349,427.00	3.81
4	600016		607,300	3,832,063.00	3.35
5	600887		116,100	3,592,134.00	3.14
6	600690		181,900	3,547,050.00	3.10
7	601211		180,300	3,333,747.00	2.92
8	300059		201,420	3,176,393.40	2.78
9	600585		57,800	3,167,440.00	2.77
10	300498		94,100	3,161,760.00	2.77
11	600919		431,800	3,126,232.00	2.74
12	600050		520,000	3,062,800.00	2.68
13	601088		162,100	2,958,325.00	2.59
14	601939		394,400	2,851,512.00	2.50
15	603160		13,384	2,761,119.20	2.42
16	600048		170,600	2,760,308.00	2.42
17	601998		445,300	2,747,501.00	2.40
18	002841		31,800	2,725,260.00	2.39
19	002024		268,200	2,711,502.00	2.37
20	600276		29,907	2,617,460.64	2.29
21	601633		295,300	2,613,405.00	2.29
22	601377		328,100	2,322,948.00	2.03
23	603899		47,400	2,310,276.00	2.02
24	600519		1,900	2,247,700.00	1.97
25	601601		43,290	1,638,093.60	1.43
26	300347		24,700	1,559,805.00	1.37
27	000333		21,300	1,240,725.00	1.09
28	601628		31,400	1,094,918.00	0.96
29	601390		164,300	975,942.00	0.85
30	600029		135,700	974,326.00	0.85
31	600219		274,000	613,760.00	0.54
32	601997		56,300	538,228.00	0.47
33	000069	A	66,400	517,256.00	0.45
34	601186		47,700	483,678.00	0.42

35	000661		800	357,600.00	0.31
36	603288		2,910	312,854.10	0.27
37	601988		79,500	293,355.00	0.26
38	601808		13,800	264,960.00	0.23
39	600115		35,600	206,836.00	0.18
40	300433		9,700	134,054.00	0.12
41	002714		1,400	124,306.00	0.11
42	600570		1,100	85,503.00	0.07
43	601788		6,400	83,840.00	0.07
44	600031		2,400	40,920.00	0.04
45	601818		3,120	13,759.20	0.01
46	000568		150	13,002.00	0.01
47	002475		200	7,300.00	0.01
48	601688		200	4,062.00	0.00

8.3.2

1	603658		29,300	2,823,934.00	2.47
2	601233		185,500	2,780,645.00	2.43
3	000708		116,500	2,671,345.00	2.34
4	300014		52,900	2,653,464.00	2.32
5	300012		175,800	2,621,178.00	2.29
6	000977		49,200	1,480,920.00	1.30
7	688299		11,341	178,507.34	0.16
8	688369		2,970	154,677.60	0.14

154,677,880.58 J ETEMC /P <</MCID 284 >> BDC BT1 0 0 -1 64.34999847 11.65499973 17,762 1 () J ET

8.4

8.4.1

2%

20



32	601229	2,885,227.00	2.53
33	601009	2,880,547.00	2.52
34	600999	2,790,503.00	2.44
35	600570	2,781,076.60	2.43
36	300012	2,766,320.00	2.42
37	601888	2,765,239.00	2.42
38	601633	2,762,602.00	2.42
39	600871	2,761,538.00	2.42
40	601233	2,759,426.00	2.42
41	600030	2,733,935.00	2.39
42	002841	2,714,609.00	2.38
43	601668	2,651,589.85	2.32
44	600023	2,574,255.00	2.25
45	600606	2,547,045.00	2.23
46	000630	2,538,263.00	2.22
47	603899	2,532,006.76	2.22
48	601997	2,520,934.00	2.21
49	002465	2,496,180.21	2.18
50	002182	2,413,809.00	2.11
51	601958	2,391,960.00	

12	601166		2,946,770.00	2.58
13	601888		2,943,145.90	2.58
14	600009		2,937,346.00	2.57
15	600871		2,746,755.00	2.40
16	600276		2,742,103.00	2.40
17	600999		2,715,072.00	2.38
18	600030		2,669,663.00	2.34
19	601688		2,651,704.00	2.32
20	601958		2,595,351.00	2.27
21	600048		2,591,204.00	2.27
22	600606		2,559,699.82	2.24
23	601668		2,541,363.25	2.22
24	002465		2,531,696.54	2.22
25	000708		2,518,297.00	2.20
26	000630		2,479,239.00	2.17
27	002182		2,337,863.00	2.05
28	600023		2,329,730.00	2.04
29	601928		2,329,098.00	2.04

" "

8.4.3

	229,169,049.90
	136,679,374.35

" " " "

8.5**8.6**

8.7

8.8

8.9

8.10

8.10.1

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

8.12.2

8.12.3

1		35,332.17
2		-
3		-
4		5,491.83
5		3,501,751.85
6		-
7		-
8		-
9		3,542,575.85

8.12.4**8.12.5****8.12.5.1****8.12.5.2****8.12.6**

§8

8.1

		%
1	890,409.00	86.90
	890,409.00	86.90
2	-	-
3	-	-
	-	-
	-	-
4	-	-
5	-	-
6	-	-
	-	-
7	115,400.40	11.26
8	18,880.15	1.84
9	1,024,689.55	100.00

N		-	-
O		-	-
P		-	-
Q		-	-
R		4,050.00	0.43
S		-	-
		890,409.00	94.50

8.2.2

8.3

1	600519		100	92,700.00	9.84
2	601318		675	54,364.50	5.77
3	601818		10,820	42,198.00	4.48
4	601166		2,100	38,976.00	4.14
5	600887		1,200	37,236.00	3.95
6	601668		5,300	30,210.00	3.21
7	601601		890	29,859.50	3.17
8	601600		7,200	28,152.00	2.99
9	600900		1,700	27,897.00	2.96
10	000895		1,000	26,140.00	2.77
11	600999		1,600	25,824.00	2.74
12	600985		2,200	25,454.00	2.70
13	601211		1,500	25,410.00	2.70
14	000333		500	25,375.00	2.69
15	300059		1,600	25,216.00	2.68
16	601377		3,800	23,788.00	2.52
17	000338		1,600	19,312.00	2.05
18	300498		500	18,235.00	1.94
19	600377		1,800	18,108.00	1.92
20	601169		3,000	17,850.00	1.89
21	600873		3,300	16,533.00	1.75
22	600031		1,300	15,782.00	1.67
23	002594		300	15,387.00	1.63

24	601009		1,800	15,210.00	1.61
25	600663		800	13,648.00	1.45
26	000046		2,000	13,400.00	1.42
27	603160		100	13,109.00	1.39
28	600276		200	13,082.00	1.39
29	600188		1,200	12,996.00	1.38
30	000568		150	11,658.00	1.24
31	600170		2,400	9,408.00	1.00
32	601229		800	9,272.00	0.98
33	600585		200	7,920.00	0.84
34	002841		100	7,868.00	0.84
35	600028		1,400	7,560.00	0.80
36	601919		1,300	6,825.00	0.72
37	600745		200	5,988.00	0.64
38	600606		800	5,672.00	0.60
39	601158		900	5,211.00	0.55
40	000001		400	5,168.00	0.55
41	601991		1,600	5,136.00	0.55
42	600373		300	4,050.00	0.43
43	601186		400	3,996.00	0.42
44	000921		300	3,975.00	0.42
45	600048		300	3,885.00	0.41
46	000617		300	3,624.00	0.38
47	601727		600	3,258.00	0.35
48	601328		500	3,000.00	0.32
49	000898		500	2,535.00	0.27
50	601117		400	2,456.00	0.26
51	601877		100	2,361.00	0.25
52	002142		100	2,259.00	0.24
53	000725		600	2,052.00	0.22
54	601766		200	1,616.00	0.17
55	300207		100	1,308.00	0.14
56	601225		100	896.00	0.10

8.4**8.4.1****2% 20**

1	601166		608,576.00	2.01
2	600031		410,895.00	1.35
3	601668		370,423.00	1.22
4	601988		364,578.00	1.20
5	002415		351,966.00	1.16
6	600028		346,016.00	1.14
7	601377		323,069.00	1.07
8	600999		314,337.41	1.04
9	601117		308,247.00	1.02
10	600276		305,154.20	1.01
11	600585		295,448.00	0.97
12	000001		292,412.00	0.96
13	002142		275,360.00	0.91
14	601600		273,829.00	0.90
15	600887		271,899.00	0.90
16	600346		262,066.00	0.86
17	601229		261,084.00	0.86
18	600606		260,344.00	0.86
19	601997		249,204.87	0.82
20	601328		246,931.00	0.81

“ ”

8.4.2

2% 20

11	600660		579,652.80	1.91
12	601288		579,641.10	1.91
13	601607		546,961.40	1.80
14	601877		534,792.40	1.76
15	600886		533,272.27	1.76
16	002146		526,002.40	1.73
17	600028		514,358.00	1.70
18	601939		511,436.80	1.69
19	600519		502,149.00	1.66
20	600977		500,153.00	1.65

" "

8.4.3

	15,528,278.48
	36,046,986.20

" " "

8.5

8.6

8.7

8.8

8.9

8.10**8.10.1****8.10.2****8.11****8.11.1****8.11.2****8.11.3****8.12****8.12.1****8.12.2****8.12.3**

1		18,328.18
2		-
3		-
4		551.97
5		-
6		-
7		-
8		-
9		18,880.15

8.12.4

8.12.5

8.12.6

§9

9.1

	()					
300 A	260	40,304.27	9,326,065.82	89.00%	1,153,043.53	11.00%
300 C	49	1,930,697.43	93,924,496.89	99.28%	679,677.07	0.72%
	309	340,075.35	103,250,562.71	98.26%	1,832,720.60	1.74%

9.2

	300 A		0.00%
	300 C		0.00%
			0.00%

9.3

	300 A	0
	300 C	0
		0
	300 A	0
	300 C	0
		0

§9

9.1

()					
223	4,474.61	1,250.00	0.13%	996,587.56	99.87%

9.2

	0.00	0.00%

9.3

	0
	0

§ 10 ()

	300 A	300 C
	997,837.56	-
	10,554,802.84	171,063,848.70
:	-1,073,531.05	76,459,674.74
"-"	-	-
	10,479,109.35	94,604,173.96

2019 5 16

2019 5 16

2019 12

§ 10

()

	220,607,762.64
	36,146,632.94
	1,251,885.57
:	36,400,680.95
"_"	-
	997,837.56

" " 2019 5 15 2019 1 1 2019 5 15

§11

11.1

2019 4 29 0:00 2019 5 13 17 00

1,192,379.94

54.12%

100%

2019 5 14

2019 5 16

11.2

11.2.1

2019 3 2

11.2.2

2019 12 18

11.3

11.4

2019 5 16

300

300

11.5

50,000.00

2

11.6**11.7****11.7.1**

	2	360,606,623.28	100.00%	299,777.09	100.00%	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

11.7

11.7.1

	2	51,575,264.68	100.00%	42,874.60	100.00%	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

	1,042,060.10	100.00%	-	-	-	-

11.9

1	300		2019 5 16
2	300		2019 5 16

3	300		2019 5 16
4	300		2019 5 16
5	300 C		2019 5 16
6			2019 5 17
7			2019 5 22
8			2019 6 22
9			2019 6 26
10			2019 6 27
11	2019 6 30		2019 7 1
12	300 2019 2		2019 7 18
13	300		2019 7 30
14			2019 7 30
15	300 2019		2019 8 27

16	300 2019 3		2019 10 23
17	2019		2019 10 23
18	300		2019 12 11
19			2019 12 19
20	300		2019 12 23
21	" "		2019 12 26
22			2019 12 30
23	66		2019 12 31
24	66		2019 12 31
25	300		2019 12 31
26	300		2019 12 31
27	300		2019 12 31

11.9



15			2019 5 7
16			2019 5 16

§12

12.1

20%

		20%					
1	2019 12 30 2019 12 31	0.00	23,463,162.83	0.00	23,463,162.83	22.33%	
2	2019 12 30 2019 12 31	0.00	41,991,068.45	0.00	41,991,068.45	39.96%	
3	2019 1 1 2019 1 1	20,000, 000.00	0.00	20,000,000.00	0.00	0.00%	
4	2019 1 1 2019 3 6	14,999, 675.00	0.00	14,999,675.00	0.00	0.00%	
5	2019 7 30 2019 12 29	0.00	50,828,504.63	38,210,000.00	12,618,504.63	12.01%	
6	2019 7 30 2019 12 29	0.00	50,828,504.63	38,210,000.00	12,618,504.63	12.01%	
1	2019 4 12 2019 4 28	0.00	596,180.07	596,180.07	0.00	0.00%	
2	2019 4 12 2019 4 28	0.00	596,180.07	596,180.07	0.00	0.00%	
1							
2							
3							

12.2

§13**13.1**

1

2

3

4

5 300

6 300

7 300

8

9

13.2**13.3**

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