

2019

2019 12 31

2020 4 27

§ 1

1.1

2020 4 23

" "

2019 6 11

2019 12 31

1.2

§ 1

§ 3

..... 32 D 80 0 0 -832 << \Gamma a u d (z u - C u) \ 53

..... 32 D 2 001 0 10 << \Gamma a u d (z u - C u) \ 53

§2

2.1

	005305	
	2019 6 11	
	200,729,067.28	
	A	C
	005305	005306
	195,615,582.51	5,113,484.77

2.2

	× 70%+ 300 × 30%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	9 68	55
	200120	100140

2.4

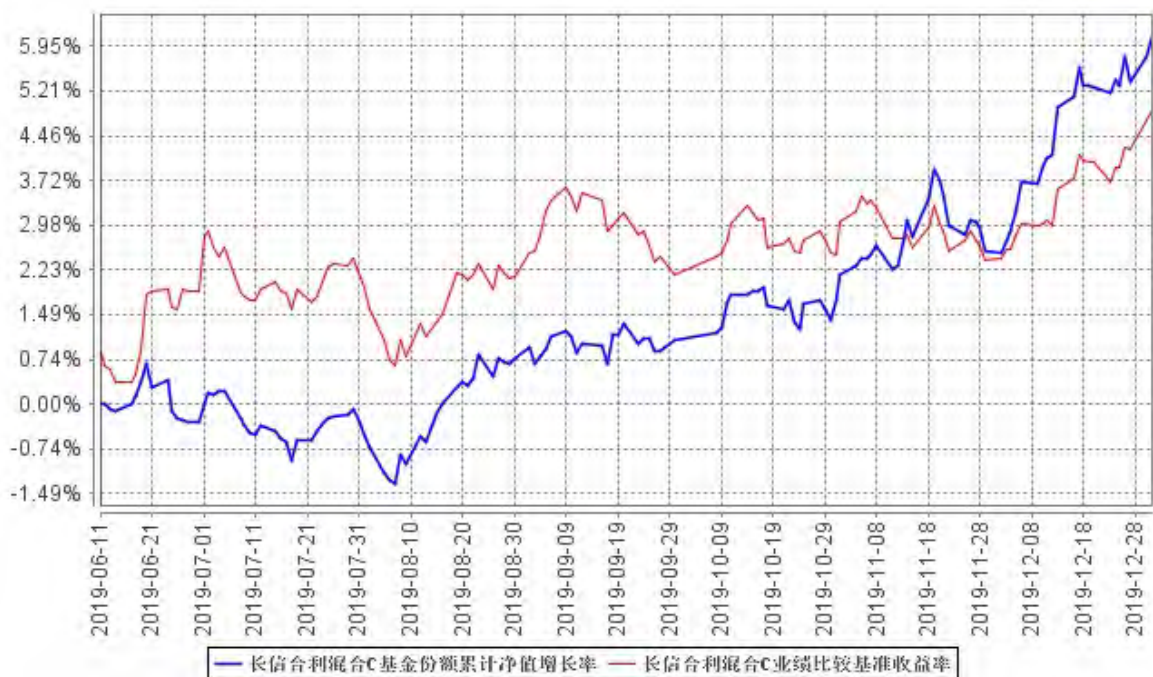
	www.cxfund.com.cn
	68 9 55

2.5

		222 30
		17

	5.00%	0.27%	2.64%	0.22%	2.36%	0.05%
	6.44%	0.24%	2.94%	0.26%	3.50%	-0.02%
	6.12%	0.24%	4.86%	0.27%	1.26%	-0.03%

3.2.2



1

2019 6 11

2019 6 11 2019 12 31

2

6

3.2.3

2019 6 11 2019

3.3

2019 6 11

§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

		2019	6 11	-	13
					2006

		2019 6 26	-	6	2013

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

4.4.2

2019	12	31	A	1.0653	1.0653
C		1.0612		1.0612	A
6.53%,	C		6.12%		4.86%

4.5

2019

2020

4.6

4.7

“ ”

1/2

4.8

1

3

2

3

4

A

C

5

4.9

§5

5.1

5.2

--

5.3

2019

§6

		()
	(1)	
	(2)	
	(3)	
	(4)	
	(5)	()
		222 30
	2020 4 22	

§7

7.1

2019 12 31

		2019 12 31
		7,732,102.89
		238,641.72
		71,782.22
		206,211,287.02
		74,551,649.42
		-
		131,659,637.60
		-
		-
		-
		-
		-
		1,886,829.82
		-
		-
		-
		-
		216,140,643.67
		2019 12 31
		-
		-
		-
		-
		1,604,262.77
		417.19
		197,325.31
		39,465.07
		2,228.69
		325,773.00
		-
		-

" "		10,276,374.10
" "		-
" "		148,557.38
		2,952,689.79
		1,581,676.43
		316,335.25
		57,415.67
		837,016.00
		1,016.44
		1,016.44
		-
		159,230.00
" _"		17,314,115.47
		-
" _"		17,314,115.47

2019 6 11 2019 12 31

2019 6

11

7.3

2019 6 11 () 2019 12 31

	2019 6 11 () 2019 12 31		
	228,884,553.15	-	228,884,553.15
	-	17,314,115.47	17,314,115.47
" _"	-28,155,485.87	-4,221,011.57	-32,376,497.44

1.	106,682,025.62	327,458.23	107,009,483.85
2.	-134,837,511.49	-4,548,469.80	-139,385,981.29
" -"	-	-	-
	200,729,067.28	13,093,103.90	213,822,171.18

2019 6 11 2019 12 31 2019 6

11

7.1 7.4

7.4

7.4.1

(" ")

" ")

("

") [2017]1902 [2018]1808

A

C

228,884,553.15

()

() (19) 00011

2019 6 11

()

(

) ()

()

40%

0-50%

3%

5% ()

× 70%+ 300 × 30%

7.4.2

(" ")

7.4.3

) 2019 12 31 2019 6 11 ()

7.4.4

7.4.4.1

2019 6 11 (1 1 12 31) 2019 12 31

7.4.4.2

7.4.4.3

1)

2)

7.4.4.4

)

7.4.4.5

(

7.4

1)) (

2)

3)

4)

7.4.4.6

()

7.4.4.9 / ()

-

-

()

-

7.4.4.10

1.00%

0.20%

A

C

C

0.60%

7.4.4.11

1)

3

2)

3)

4)

A

C

5)

7.4.4.12

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

[2005]103

[2008]1

2008

9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

3%

2)

3)

(1) 1 1 (1)

50% 1

20%

4) A 0.10% ()

7.4.7

7.4.7.1

	2019 12 31
	7,732,102.89
	-
1	-
1-3	-
3	-
	-
	7,732,102.89

7.4.7.2

		2019 12 31		
		64,481,337.87	74,551,649.42	10,070,311.55
		-	-	-
		53,832,435.05	54,017,637.60	185,202.55
		77,621,140.00	77,642,000.00	20,860.00
		131,453,575.05	131,659,637.60	206,062.55
		-	-	-
		-	-	-
		-	-	-
		195,934,912.92	206,211,287.02	10,276,374.10

7.4.7.3

/

/

7.4.7.10

A			
	-	-	-
	6,739,883.66	9,545,393.61	16,285,277.27
	-1,311,869.55	-2,193,478.29	-3,505,347.84
	-186,212.81	429,640.02	243,427.21
	-1,125,656.74	-2,623,118.31	-3,748,775.05
	-	-	-
	5,428,014.11	7,351,915.32	12,779,929.43

C			
	-	-	-
	297,857.71	730,980.49	1,028,838.20
	-176,427.00	-539,236.73	-715,663.73
	-50,802.29	134,833.31	84,031.02
	-125,624.71	-674,070.04	-799,694.75
	-	-	-
	121,430.71	191,743.76	313,174.47

7.4.7.11

	2019 6 11 ()	2019 12 31
		68,578.88
		-
		-
		10,420.75
		3,342.98
		82,342.61

7.4.7.12

7.4.7.12.1

	2019 6 11 ()	2019 12 31
		253,326,359.14

	248,751,657.46
	4,574,701.68

7.4.7.13

7.4.7.13.1

	2019 6 11 () 2019 12 31
---	-82,064.98
---	-
---	-
	-82,064.98

7.4.7.13.2

	2019 6 11 () 2019 12 31
	174,399,289.28
	171,450,354.78
	3,030,999.48
	-82,064.98

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 6 11 () 2019 12 31
	1,830,157.94
	-
	-
	1,830,157.94

7.4.7.17

	2019 6 11 () 2019 12 31
1.	10,276,374.10
—	10,070,311.55
—	206,062.55
—	-
—	-
—	-
2.	-
—	-
3.	-
:	-
	10,276,374.10

7.4.7.18

	2019 6 11 () 2019 12 31
	148,557.38
	148,557.38



3
6

75%
50%

3
6

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

2

× 1.00%

=

× 1.00%÷

7.4.10.2.2

	2019 6 11 () 2019 12 31
	316,335.25

1

2019 6 11

2

× 0.20%

=

× 0.20%÷

7.4.10.2.3

	2019 6 11 () 2019 12 31		
	A	C	
	-	56,164.88	56,164.88
	-	421.26	421.26
	-	56,586.14	56,586.14

1

2019 6 11

2

A

C

× 0.60%

C

=

C

× 0.60%÷

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 6 11 () 2019 12 31	
	7,732,102.89	68,578.88

1 2019 6 11

2 "

2019 12 31 238,641.72

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

688039		2019 12 4	2020 6 11		50.48	73.40	2,805	141,596.40	205,887.00	-
688081		2019 12 26	2020 6 1		28.21	28.21	3,153	88,946.13	88,946.13	-
688181		2019 12 27	2020 6 1		43.98	43.98	2,691	118,350.18	118,350.18	-
688021		2019 10 29	2020 5 6		26.17	33.32	2,940	76,939.80	97,960.80	-
688118		2019 11 26	2020 6 4		26.90	35.30	4,028	108,353.20	142,188.40	-
688198		2019 11 29	2020 6 9		23.68	37.58	3,213	76,083.84	120,744.54	-
688202		2019 10 29	2020 5 6		41.50	50.80	2,120	87,980.00	107,696.00	-
688300		2019 11 7	2020 5 15		27.28	39.84	3,164	86,313.92	126,053.76	-
688368		2019 9 27	2020 4 14		56.68	75.13	2,557	144,930.76	192,107.41	-
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

"

"

7.4.13.2

10%

10%

7.4.13.2.1

7.4.13.2.2

7.4.13.2.3

	2019 12 31
	-
	-
	77,642,000.00
	77,642,000.00

AA+

7.4.13.2.4

	2019 12 31
AAA	38,137.60
AAA	-
	53,979,500.00
	54,017,637.60

7.4.13.2.5

7.4.13.2.6

7.4.13.34 77 73 7 77 0 0 43.88700104 24.20599937 0) 77 77 38 77 AAA 12 7 0 0 49.887001

7.4.13.3

7.4.13.3.1

	7,732,102.89	-	-	-	-	7,732,102.89
	238,641.72	-	-	-	-	238,641.72
	71,782.22	-	-	-	-	71,782.22
	19,406,000.00	83,461,637.60	28,792,000.00	-	74,551,649.42	206,211,287.02
	-	-	-	-	1,886,829.82	1,886,829.82
	27,448,526.83	83,461,637.60	28,792,000.00	-	76,438,479.24	216,140,643.67
	-	-	-	-	1,604,262.77	1,604,262.77
	-	-	-	-	417.19	417.19
	-	-	-	-	197,325.31	197,325.31
	-	-	-	-	39,465.07	39,465.07
	-	-	-	-	2,228.69	2,228.69
	-	-	-	-	325,773.00	325,773.00
	-	-	-	-	149,000.46	149,000.46
	-	-	-	-	2,318,472.49	2,318,472.49
	27,448,526.83	83,461,637.60	28,792,000.00	-	74,120,006.75	213,822,171.18

7.4.13.4.1.2

		2019	12 31
	27		371,043.36
	27		-371,043.36

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	
		%
-	74,551,649.42	34.87
	-	-
	131,659,637.60	61.57
	-	-
	-	-
	-	-
	206,211,287.02	96.44

7.4.13.4.3.2

		95%
		()
		(2019 12 31)
VaR	1.20%	-2,576,034.70

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2019 12 31

73,383,274.76

131,835,374.35

992,637.91

(ii)

()

(iii)

992,637.91

0.00

0.00

270,439.99

722,197.92

§8

8.1

			%
		74,551,649.42	34.49
		74,551,649.42	34.49
2		-	-
		131,659,637.60	60.91
		131,659,637.60	60.91
		-	-
		-	-
		-	-
		-	-
		-	-
		7,970,744.61	3.69
		1,958,612.04	0.91
		216,140,643.67	100.00

8.2

8.2.1

A		-	-
B		-	-
C		41,842,010.17	19.57
D		-	-
E		-	-
F		8,859,500.00	4.14
G		2,875,000.00	1.34
H		-	-
I		540,182.81	0.25
J		-	-
K		5,148,800.00	2.41
L		-	-
M		8,398,496.00	3.93

26	002973		1,146	6,578.04	0.00
----	--------	--	-------	----------	------

8.4

8.4.1

2% 20

1	601328		40,835,732.94	19.10
2	601939		29,031,239.00	13.58
3	601288		22,476,382.00	10.51
4	601988		21,119,873.00	9.88
5	600519		12,275,318.86	5.74
6	603259		11,597,178.20	5.42
7	600048		11,381,667.00	5.32
8	000002	A	10,662,445.00	4.99
9	600377		9,205,272.00	4.31
10	601933		8,129,984.32	3.80
11	600600		7,272,967.00	3.40
12	600276		7,147,627.44	3.34
13	600104		6,933,838.00	3.24
14	600011		6,733,982.00	3.15
15	601689		6,194,199.70	2.90
16	603568		6,048,063.00	2.83
17	603816		5,697,541.00	2.66
18	600153		5,341,925.00	2.50
19	603899		5,270,935.00	2.47
20	002035		5,052,924.19	2.36
21	601021		4,897,501.74	2.29
22	601098		4,886,183.00	2.29
23	603288		4,790,899.95	2.24
24	002372		4,598,549.92	2.15
25	000625		4,457,037.00	2.08
26	601636		4,382,205.00	2.05

“ ”

8.4.2

2% 20

1	601328		39,426,023.00	18.44
2	601939		29,105,507.00	13.61
3	601288		21,670,927.00	10.14
4	601988		20,902,156.00	9.78
5	600048		12,241,902.00	5.73
6	600519		9,440,407.97	4.42
7	600377		9,091,581.00	4.25
8	600600		7,268,188.00	3.40
9	600104		6,507,427.00	3.04
10	600011		6,348,569.64	2.97
11	603259		5,992,536.00	2.80
12	000002	A	5,829,915.36	2.73
13	000625		4,843,460.00	2.27
14	601021		4,722,923.05	2.21
15	601098		4,717,630.00	2.21
16	002508		4,619,063.00	2.16
17	002035		4,549,701.94	2.13
18	600703		4,533,172.00	2.12
19	603866		4,499,833.40	2.10
20	601636		4,454,033.00	2.08

" "

8.4.3

	313,813,596.85
	253,326,359.14

" " " "

8.5

		8,220,000.00	3.84
		-	-
		45,759,500.00	21.40
		45,759,500.00	21.40
		-	-

		-	-
		-	-
		38,137.60	0.02
8		77,642,000.00	36.31
9		-	-
10		131,659,637.60	61.57

8.6

1	111911103	19	CD103	300,000	29,112,000.00	13.62
2	018007		1801	250,000	25,187,500.00	11.78
3	018008		1802	200,000	20,572,000.00	9.62
4	111903120	19	CD120	200,000	19,418,000.00	9.08
5	111910256	19	CD256	200,000	19,406,000.00	9.08

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

		71,782.22
		-
		-
		1,886,829.82
		-
		-
		-
		-
		1,958,612.04

8.12.4

8.12.5

8.12.6

§ 9

9.1

	()					
A	136	1,438,349.87	194,978,204.18	99.67%	637,378.33	0.33%
C	208	24,584.06	3,038,282.36	59.42%	2,075,202.41	40.58%
	344	583,514.73	198,016,486.54	98.65%	2,712,580.74	1.35%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0	0
	C	0	0
		0	0
	A	0	0
	C	0	0
		0	0

§ 10

	A	C
2019年6月11日	227,169,141.92	1,715,411.23
	81,467,626.70	25,214,398.92
	113,021,186.11	21,816,325.38
	-	-
	195,615,582.51	5,113,484.77

2019 6 11

2019 6 11

2019 12

§ 11

11.1

11.2

11.2.1

2019 3 2

11.2.2

11.3

11.4

11.5

40,000.00

1

11.6

11.7

11.7.1

	2	499,093,119.19	89.25%	464,808.37	93.57%	-

11.8

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

19				2019 6 26
20				2019 6 27
21	2019 6 30			2019 7 1
22		2019 3		2019 10 23
23	2019			2019 10 23
24				2019 12 12
25				2019 12 30
26				2019 12 30
27	66			2019 12 31
28	66			2019 12 31
29				2019 12 31
30				2019 12 31
31				2019 12 31

§12

12.1

20%

20%

12.2

