

2019

2019 12 31

2020 4 27

§ 1

1.1

2020 4 23

“ ”

2019 9 4

2019 12 31

1.2		
§ 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	.....	7
3.3	.....	10
§ 4	.....	11
4.1	.....	11
4.2	.....	14
4.3	.....	15
4.4	.....	16
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	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	48
8.4	.....	48
8.5	.....	49
8.6	.....	49
8.7	.....	49

8.8	.....	49
8.9	.....	49
8.10	.....	50
8.11	.....	50
§ 9	.....	52
9.1	.....	52
9.2	.....	52
9.3	.....	52
§ 10	.....	53
§ 11	.....	54
11.1	.....	54
11.2	.....	54
11.3	.....	54
11.4	.....	54
11.5	.....	54
11.6	.....	54
11.7	.....	54
11.8	.....	55
§12	.....	58
12.1	20%	58
12.2	.....	58
§13	.....	59
13.1	.....	59
13.2	.....	59
13.3	.....	59

§2

2.1

	005718	
	2019 9 4	
	605,453,697.10	
		A C
	005718	007428
	583,862,844.53	21,590,852.57

2.2

	+1%

2.3

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

	9	68	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 9 4 ()-2019 12 31	
	A	C
	3,853,296.69	124,935.05
	3,853,296.69	124,935.05
	0.0066	0.0058
	0.66%	0.58%
	0.66%	0.58%
3.1.2	2019	
	3,853,296.69	124,935.05
	0.0066	0.0058
	587,716,141.22	21,715,787.62
	1.0066	1.0058
3.1.3	2019	
	0.66%	0.58%

1 2019 9 4

2

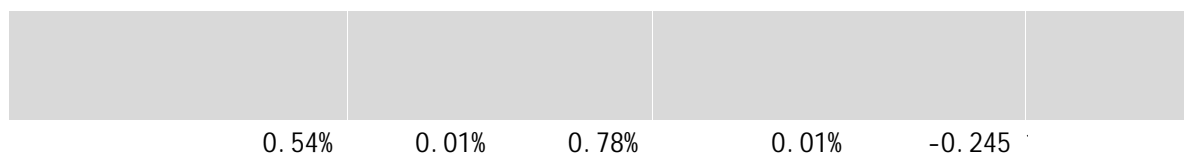
3

4

3.2

3.2.1

A



	0.47%	0.01%	0.78%	0.01%	-0.31%	0.00%
	0.58%	0.01%	1.02%	0.01%	-0.44%	0.00%

3.2.2

2

6

80%

3

3

5%

3.2.3

2019 9 4 2019

3.3

2019 9 4

FOF
300

FOF

4.1.2

					2013
	LOF	2019 9 4	-	7	LOF

		2019 9 16	-	8	2016 5

					2010
					7
		2019 9 16	-	9	

1

2

3 2020 3 10

4.2

4.3.3

5%

4.4

4.4.1

2019

3.1~3.2

5%

"

"

4.5

2020

03

GDP

1~2

2020

MLF LPR

4.6

4.7

" "

1/2

4.8

1

30%

3

2

3

4

A

C

5

4.9

§5

5.1

5.2

5.3

§6

6.1

	2020	61399737_B10

6.2

	2019 12 31 2019 9 4 2019 12 31
	2019 12 31 2019 12 31 2019 9 4 2019 12 31
	31
	" "
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	(1)	
	(2)	
	(3)	
	(4)	
	(5)	
	1	17
2020	4	22

\$7

7.1

2019 12 31

		2019 12 31
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		2 -
		-
	7.4.7.8	94,000.00
		517,278,715.82
	7.4.7.9	605,453,697.10
	7.4.7.10	3,978,231.74
		609,431,928.84
		1,126,710,644.66

	7.4.7.15	-
	7.4.7.16	-
3.	7.4.7.17	-
" -"		-
4.	" -"	-
5.	7.4.7.18	-
		4,452,358.62
1	7.4.10.2.1	687,363.53
2	7.4.10.2.2	196,389.64
3	7.4.10.2.3	17,501.62
4	7.4.7.19	-
5		3,426,422.96
		3,426,422.96
6		27,222.51
7	7.4.7.20	97,458.36
" -"		3,978,231.74
		-
" -"		3,978,231.74

2019 9 4 2019 12 31 2019 9 4

7.3

2019 9 4 () 2019 12 31

	2019 9 4 () 2019 12 31		
	605,453,697.10	-	605,453,697.10
	-	3,978,231.74	3,978,231.74
	-	-	-

" _"			
1.	-	-	-
2.	-	-	-
" _"	-	-	-
	605,453,697.10	3,978,231.74	609,431,928.84
	2019 9 4	2019 12 31	2019 9 4

7.1 7.4

7.4

7.4.1

" "

" " [2018]311

[2019]852

2019 6 24

2019 8 29

(

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19 00013

2019 9 4

605,128,131.77

325,565.33

605,453,697.10

605,453,697.10

A

583,862,844.53

C

21,590,852.57

3

3

80%

5%

+1%

7.4.2

—

"

"

2

3

XBRL

3

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7.4.3

2019 12 31

2019 9 4

2019 12 31

7.4.4**7.4.4.1**

				1	1		12	31	
2019	9	4					2019	12	31

7.4.4.2**7.4.4.3**

(1)

" "

(2)

7.4.4.4

1

2

7.4.4.5

)

(

7.4.4.6

7.4.4.7

7.4.4.8

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" "

" / "

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7)

7.4.4.10

7.4.4.11

(1)

30%

3

(2)

(3)

(4)

A

C

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

<

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

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

9

7.4.6.2

2011

2011

7.4.6.3

[2004]78

2004 1 1

[2008]1

7.4.6.4

[2008]132

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
			120.33
			-
			-
			3,951.64
			18,534,291.89
			-
			-
			-
			-
			-
			17.16
			18,538,381.02

7.4.7.6

	2019	12	31
			-
			-
			1,099,688,219.13
			1,099,688,219.13

498,074,619.61

498,074,619.61

601,613,599.52

601,613,599.52

7.4.7.7

	2019 12 31
	-
	17,758.08
	17,758.08

7.4.7.8

	2019 12 31
	-
	-
	-
	9,000.00
	35,000.00
	50,000.00
	94,000.00

7.4.7.9

A		
	2019 9 4 ()	2019 12 31
	583,862,844.53	583,862,844.53
	-	-
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	583,862,844.53	583,862,844.53

C		
	2019 9 4 ()	2019 12 31
	21,590,852.57	21,590,852.57
	-	-
" -"	-	-
- /	-	-
/	-	-

	-	-
" -"	-	-
	21,590,852.57	21,590,852.57

1

2

2019 9 4

605,128,131.77

325,565.33

	126.41
	153,253.33

7.4.7.12**7.4.7.12.1** —**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**

7.4.7.17

7.4.7.18

7.4.7.19

7.4.7.20

	2019 9 4 () 2019 12 31
	35,000.00
	50,000.00
	-
	9,000.00
	3,458.36
	97,458.36

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****7.4.10.1.2**

	2019 9 4 ()	2019 12 31
	498,700,077.95	100.00%

2019 9 4

7.4.10.1.3

	2019 9 4 ()	2019 12 31
	7,677,482,000.00	100.00%

2019 9 4

7.4.10.1.4**7.4.10.1.5**

7.4.10.2

7.4.10.2.1

	2019 9 4 () 2019 12 31
	687,363.53
	10,088.27

1 2019 9 4

2 0.35%

$H=E \times$ /

H

E

7.4.10.2.2

	2019 9 4 () 2019 12 31
	196,389.64

1 2019 9 4

2 0.10%

$H=E \times$ /

H

E

7.4.10.2.3

	2019 9 4 () 2019 12 31		
	A	C	
	-	-	-
	-	6,271.76	6,271.76

	-	6,271.76	6,271.76
--	---	----------	----------

1 2019 9 4

2 A ,

C × 0.25%

C = C

× 0.25%÷

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 9 4 ()	2019 12 31
	466,040.75	114,107.48

1 2019 9 4

2

2019 12 31

" "

101662052	16 MTN001	2020 1 6	100.99	293,000	29,588,658.78
				2,373,000	242,639,469.50

7.4.12.3.2

291,630,000.00 2020 1 2 2020 1 3 2020 1 9 2020 2 3
 2020 2 6 2020 2 7
 /

7.4.12.4

7.4.13

7.4.13.1

"

"

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

7.4.13.4.2**7.4.13.4.3****7.4.14****7.4.14.1****7.4.14.1.1**

	498,074,619.61	497,951,820.00
-122,799.61	601,613,599.52	603,499,000.00
	1,885,400.48	1,099,688,219.13
1,101,450,820.00	1,762,600.87	

7.4.14.1.2**7.4.14.2****7.4.14.3**

§8

8.1

			%
1		-	-
		-	-
2		-	-
3		1,099,688,219.13	97.60
		1,099,688,219.13	97.60
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		8,449,200.28	0.75
8		18,573,225.25	1.65
9		1,126,710,644.66	100.00

8.2

8.2.1

8.2.2

8.3

8.4

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

8.4.2 **2%** **20**

8.4.3**8.5**

1		-	-
2		-	-
3		-	-
		-	-
4		518,278,004.02	85.04
5		50,022,847.93	8.21
6		531,387,367.18	87.19
7		-	-
8		-	-
9		-	-
10		1,099,688,219.13	180.44

8.6

1	136612	16	600,000	59,818,729.45	9.82
2	101800693	18 MTN001	500,000	51,337,741.53	8.42
3	101800404	18 MTN001	500,000	51,198,728.86	8.40
4	101800867	18 MTN003	500,000	50,840,470.39	8.34
5	112432	16 02	500,000	50,788,385.33	8.33

8.7**8.8**

8.9

8.10

8.10.1

8.10.2

8.10.3

8.11

8.11.1

2019 4 19

2019 28

8.11.2

8.11.3

1		34,844.23
2		-
3		-
4		18,538,381.02
5		-
6		-
7		-
8		-
9		18,573,225.25

8.11.4

8.11.5

8.11.6

§ 9

9.1

	()					
A	144	4,054,603.09	580,285,444.44	99.39%	3,577,400.09	0.61%
C	349	61,864.91	0.00	0.00%	21,590,852.57	100.00%
	493	1,228,100.81	580,285,444.44	95.84%	25,168,252.66	4.16%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2019年9月4日	583,862,844.53	21,590,852.57
	-	-
:	-	-
"_"	-	-
	583,862,844.53	21,590,852.57

2019 9 4

2019 9 4

2019 12

	2	-	-	-	-	-
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1 2

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

	498,700,077.95	100.00%	7,677,482,000.00	100.00%	-	-

11.8

1	()		2019 1 10
2			2019 3 1
3			2019 3 2
4			2019 3 28
5			2019 4 8

6			2019 5 7
7			2019 6 19
8			2019 6 19
9			2019 6 19
10			2019 6 19
11			2019 6 26
12			2019 6 27
13			2019 7 17
14			2019 7 17
15			2019 8 14
16			2019 8 28
17			2019 9 5
18			2019 9 17
19			2019 9 19
20			2019 12 30
21	66		2019 12 31
22	66		2019 12 31

23			2019 12 31
24			2019 12 31
25			2019 12 31

§12
12.1**20%**

20%

	2019	9						
1	2	2019	0.00	180,043,000.00	0.00	180,043,000.00	29.74%	
		12 31						
	2019	9						
2	2	2019	0.00	300,182,333.33	0.00	300,182,333.33	49.58%	
		12 31						
-	-							

§13

13.1

- 1
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- 4
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- 6

13.2

13.3

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

2020 4 27