

FOF

2019

2019 12 31

2020 4 27

§ 1

1.1

1.2**§ 1**

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

§ 3

3.1	.....	7
3.2	.....	7
3.3	.....	10
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	16
4.8	.....	16
4.9	.....	17
5.1	.....	18
5.2	.....	18
5.3	.....	18
6.1	.....	19
6.2	.....	19
7.1	.....	21
7.2	.....	22
7.3	.....	23
7.4	.....	24
8.1	.....	50
8.2	.....	50
8.3	.....	51
8.4	.....	52
8.5	.....	53
8.6	.....	54
8.7	.....	54

8.8	.....	54
8.9	.....	54
8.10	.....	54
8.11	.....	54
8.12	.....	55
8.13	.....	56
§ 9		
9.1	.....	57
9.2	.....	57
9.3	.....	57
§ 10		
§ 11		
11.1	.....	59
11.2	.....	59
11.3	.....	59
11.4	.....	59
11.5	.....	59
11.6	.....	59
11.7	.....	59
11.8	.....	59
11.9	.....	62
12.1	20%	64
12.2	.....	64
13.1	.....	65
13.2	.....	65
13.3	.....	65

§2

2.1

	FOF	
	FOF	
	006872	
	2019 9 26	
	236,470,677.07	
	FOF A	FOF C
	006872	006873
	191,612,341.86	44,858,335.21

2.2

	ETF	
	60%	
	50%*	+50%*
	FOF	

2.3

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021-61009999

	9	2
	200120	100031

2.4

	www.cxfund.com.cn
	68 9
	2

2.5

		222 30
		68 9

§ 3

3.1

3.1.1	2019 9 26 ()-2019 12 31	
	FOF A	FOF C
	480,465.39	86,834.91
	2,419,096.76	543,575.95
	0.0126	0.0151
	1.26%	1.50%
	1.26%	1.24%
3.1.2	2019	
	480,803.86	101,164.89
	0.0025	0.0023
	194,031,649.96	45,413,169.23
	1.0126	1.0124
3.1.3	2019	
	1.26%	1.24%

1 2019 9 26

2

3

4

3.2

3.2.1

FOF A

	1.25%	0.13%	4.86%	0.37%	-3.61%	-0.24%
	1.26%	0.13%	3.91%	0.39%	-2.65%	-0.26%

FOF C

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

80% 50%

50% 4

50%

3.2.3

2019 9 26 2019

3.3

2019 9 26

FOF

300

FOF

4.1.2

	FOF	2019	9	26	-	9

					FOF
--	--	--	--	--	-----

1

2

4.2

4.3

4.3.1

1

2

1

2

4.3.2

4.3.3

5%

4.4

4.4.1

2019

CPI

CPI - PPI

A

2018

2019

30%-50%

κ i €

ETF

4.4.2

		FOF A	1.0126
	1.26%		FOF C
1.0124		1.24%	3.91%

4.5

		5G	
	2020		2020
		2020	"
"			
	2020		

4.6

4.7

“ ”

1/2

4.8

4

5

4.9

§5

5.1

5.2

5.3

§6

6.1

	() (20) P00034

6.2

	(FOF)
	(FOF)
	2019 12 31 2019 9 26
()	() 2019 12 31
()	
	(FOF)2019
12 31	2019 9 26 () 2019
12 31	
"	"
	(FOF)
-	
-	
	(" ")
(FOF)2019	

	()	(FOF)	(FOF)
	(FOF)		
(1)			
(2)			
(3)			
(4)		(FOF)	
(5)	()		(FOF)
	()		
		222 30	
	2020-04-22		

§7**7.1**

FOF

2019 12 31

		2019 12 31
	7.4.7.1	17,319,102.04
		3,114,596.30
		4,096.39
	7.4.7.2	226,885,180.69
		34,631,820.48
		179,986,360.21
		12,267,000.00
		-
		-
	7.4.7.3	-
	7.4.7.4	8,000,000.00
		4,611.24
	7.4.7.5	103,694.93
		-
		1,685.62
		-
	7.4.7.6	-
		255,432,967.21
		2019 12 31
		-
		-
	7.4.7.3	-
		-
		15,627,742.12
		-
		115,879.77
		39,487.52
		3,826.06
	7.4.7.7	124,556.24
		5,656.31
		-

	-
	-
7.4.7.8	71,000.00
	15,988,148.02
7.4.7.9	236,470,677.07
7.4.7.10	2,974,142.12
	239,444,819.19

" -"		
4.	" -"	-
5.	" -"	7.4.7.19
		-
		829,446.15
1	7.4.10.2.1	372,642.36
2	7.4.10.2.2	118,442.07
3	7.4.10.2.3	9,197.29
4	7.4.7.19	251,125.75
5		2,443.92
		2,443.92
6		606.04
7	7.4.7.20	74,988.72
" -"		2,962,672.71
		-
" -"		2,962,672.71

2019 9 26

7.3

FOF

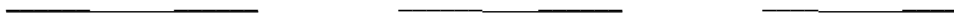
2019 9 26 () 2019 12 31

2019 9 26 () 2019 12 31		
207,783,408.26	-	207,783,408.26

" -"	-	-	-
	236,470,677.07	2,974,142.12	239,444,819.19

2019 9 26

7.1 7.4



7.4

7.4.1

(FOF) (" ")

(FOF) (" ")

(" ") [2018]2200

A C

207,783,408.26 ()

() (19) 00014 2019 9 26

(FOF)

(QDII

(ETF))

()

(

)

()



7.4.2

(" ")

7.4.3

2019 12 31 2019 9 26 () 2019 12 31

7.4.4

7.4.4.1

2019 9 26 () 2019 12 31 1 1 12 31

7.4.4.2

7.4.4.3

1)

2)

7.4.4.4

(

)

7.4.4.5

1) ()

2)

(a)

()

(b)

()

(c)

() ()
() (i)

(ii)

(iii)

3)

4)

5)

7.4.4.6

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

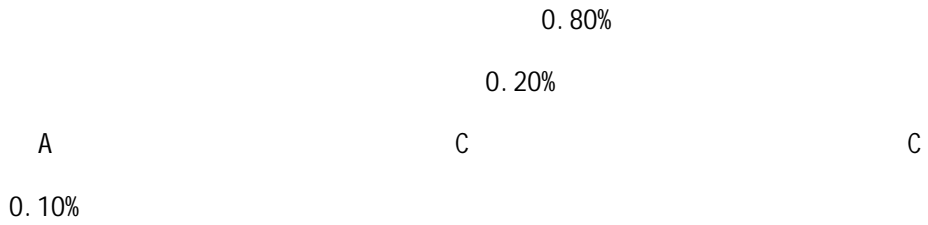
-

-

()

-

7.4.4.10



7.4.4.11

1)

3

2)

3)

4)A C

5)

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 (1)

	50%		1	
	20%			
4)	A	0.10%	()	

7.4.7

7.4.7.1

	2019 12 31
	17,319,102.04
	-
1	-
1-3	-
3	-
	-
	17,319,102.04

7.4.7.2

	2019 12 31		
	33,311,178.20	34,631,820.48	1,320,642.28
-	-	-	-
	2,250,200.00	2,253,000.00	2,800.00
	9,988,830.00	10,014,000.00	25,170.00
	12,239,030.00	12,267,000.00	27,970.00
	-	-	-
	178,939,600.08	179,986,360.21	1,046,760.13
	-	-	-
	224,489,808.28	226,885,180.69	2,395,372.41

7.4.7.3

/

/

7.4.7.4**7.4.7.4.1**

	2019 12 31	
	8,000,000.00	-
	-	-
	8,000,000.00	-

7.4.7.4.2**7.4.7.5**

	2019 12 31	
		3,510.22
		-
		-
		1,541.65
		98,640.97
		-
		-
		-
		-
		-
		2.09
		103,694.93

7.4.7.6**7.4.7.7**

	2019 12 31	
		122,383.84
		2,172.40
		124,556.24

7.4.7.8

	2019 12 31
	-
	-
	-
	21,000.00
	50,000.00
	71,000.00

7.4.7.9

FOF A		
	2019 9 26 ()	2019 12 31
	191,068,985.98	191,068,985.98
	543,355.88	543,355.88
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	191,612,341.86	191,612,341.86

FOF C		
	2019 9 26 ()	2019 12 31
	16,714,422.28	16,714,422.28
	28,143,912.93	28,143,912.93
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	44,858,335.21	44,858,335.21

4,399.23

4,399.23

7.4.7.10

FOF A			
	-	-	-
	480,465.39	1,938,631.37	2,419,096.76
	338.47	-127.13	211.34
	338.47	-127.13	211.34
	-	-	-
	-	-	-
	480,803.86	1,938,504.24	2,419,308.10

FOF C			
	-	-	-
	86,834.91	456,741.04	543,575.95
	14,329.98	-3,071.91	11,258.07
	14,329.98	-3,071.91	11,258.07
	-	-	-
	-	-	-
	101,164.89	453,669.13	554,834.02

7.4.7.11

	2019 9 26 ()	2019 12 31
		86,207.66
		-
		-
		10,370.69
		569.43
		97,147.78

7.4.7.12**7.4.7.12.1**

--	--

	2019 9 26 ()	2019 12 31
		49,077,067.50
		49,024,507.55
		52,559.95

7.4.7.13

	2019 9 26 ()	2019 12 31
/		100,023,445.23
/		102,809,185.18
		-2,785,739.95

7.4.7.14**7.4.7.14.1**

	2019 9 26 ()	2019 12 31
---		-145,060.00
---		-
---		-
		-145,060.00

7.4.7.14.2

	2019 9 26 ()	2019 12 31
		92,507,676.84
		91,415,570.00
		1,237,166.84
		-145,060.00

7.4.7.14.3**7.4.7.14.4**

7.4.7.14.5**7.4.7.15****7.4.7.15.1****7.4.7.16****7.4.7.16.1** —**7.4.7.16.2** —**7.4.7.17**

	2019 9 26 () 2019 12 31
	-
	-
	3,379,444.43
	3,379,444.43

7.4.7.18

	2019 9 26 () 2019 12 31
1.	2,395,372.41
—	1,320,642.28
—	27,970.00
—	-
—	1,046,760.13
—	-
—	-
2.	-
—	-
3.	-
:	-

	2,395,372.41
--	--------------

7.4.7.19**7.4.7.20**

	2019 9 26 () 2019 12 31
	183,127.87
	1,825.00
	66,172.88
	8,000.00
	17,370.12
	36,194.76
	4,608.00
	251,125.75

7.4.7.20.1

	2019 9 26 () 2019 12 31
	75.21
	130,527.17

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 9 26 () 2019 12 31
	76,931,859.78 58.54%

7.4.10.1.2

	2019 9 26 () 2019 12 31

	8,047,200.00	100.00%
--	--------------	---------

7.4.10.1.3

	2019 9 26 () 2019 12 31	
	1,918,200,000.00	100.00%

7.4.10.1.4

	2019 9 26 () 2019 12 31	
	113,401,981.72	100.00%

7.4.10.1.5**7.4.10.1.6**

	2019 9 26 () 2019 12 31			
	71,645.21	58.54%	71,645.21	58.54%

1

2

7.4.10.2**7.4.10.2.1**

	2019 9 26 () 2019 12 31			
--	--------------------------	--	--	--

	372,642.36
	15,063.10

() × 0.80%

=

() × 0.80% ÷

7.4.10.2.2

	2019 9 26 () 2019 12 31
	118,442.07

() × 0.20%

=

() × 0.20% ÷

7.4.10.2.3

	2019 9 26 () 2019 12 31		
	FOF A	FOF C	
	-	61.42	61.42
	-	8,958.36	8,958.36
	-	-	-
	-	9,019.78	9,019.78

(FOF)A

(FOF)C

0.10%

(FOF)C

=

(FOF)C × 0.10% ÷

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 26 () 2019 12 31	
	17,319,102.04	86,207.66

"

"

2019 12 31

3,114,596.30

7.4.10.7**7.4.10.8****7.4.10.8.1**

64,506,109.30

26.94%

7.4.10.8.2

	2019 9 26 () 2019 12 31
	-
	17,370.12
()	36,194.76
	-
	90,134.47
	21,129.04
	164,828.39

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

7.4.12.1.1										
		2019	2020							
113029		12 18	1 7		100.00	100.00	1,090	109,000.00	109,000.00	-
113554		12 18	1 10		100.00	100.00	220	22,000.00	22,000.00	-
128084		12 18	1 10		100.00	100.00	470	47,000.00	47,000.00	-
128085		12 18	1 8		100.00	100.00	600	60,000.00	60,000.00	-

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

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

	2019 12 31
A-1	0.00
A-1	0.00
	10,014,000.00
	10,014,000.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2019 12 31
AAA	0.00
AAA	238,000.00
	2,015,000.00
	2,253,000.00

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		
			17,319,102.04		-	-	-	-	17,319,102.04
			3,114,596.30		-	-	-	-	3,114,596.30
			4,096.39		-	-	-	-	4,096.39
			-	12,267,000.00		-	-	214,618,180.69	226,885,180.69
			8,000,000.00		-	-	-	-	8,000,000.00
			-	-	-	-	-	4,611.24	4,611.24
			-	-	-	-	-	103,694.93	103,694.93
			-	-	-	-	-	1,685.62	1,685.62
			28,437,794.73	12,267,000.00		-	-	214,728,172.48	255,432,967.21
			-	-	-	-	-	15,627,742.12	15,627,742.12
			-	-	-	-	-	115,879.77	115,879.77
			-	-	-	-	-	39,487.52	39,487.52
			-	-	-	-	-	3,826.06	3,826.06
			-	-	-	-	-	124,556.24	124,556.24
			-	-	-	-	-	5,656.31	5,656.31
			-	-	-	-	-	71,000.00	71,000.00
			-	-	-	-	-	15,988,148.02	15,988,148.02
			28,437,794.73	12,267,000.00		-	-	198,740,024.46	239,444,819.19

7.4.13.4.1.2

		2019 12 31
	27	26,331.97
	27	-26,331.97

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	
		%
-	34,631,820.48	14.46
	179,986,360.21	75.17
	12,267,000.00	5.12
	-	-
	-	-
	-	-
	226,885,180.69	94.75

7.4.13.4.3.2

95%	
	()
	(2019 12 31)
VaR 1.08%	-2,577,547.44

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2019 12 31

214,618,180.69

12,267,000.00

(ii)

()

(iii)

(2)

§8**8.1**

		%
1	34,631,820.48	13.56
	34,631,820.48	13.56
2	179,986,360.21	70.46
3	12,267,000.00	4.80
	12,267,000.00	4.80
	-	-
4	-	-
5	-	-
6	8,000,000.00	3.13

N		-	-
O		-	-
P		-	-
Q		-	-
R		1,020,030.00	0.43
S		-	-
		34,631,820.48	14.46

8.2.2**8.3**

26	601888		6,800	604,860.00	0.25
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8.4**8.4.1****2% 20**

1	601933		3,617,465.00	1.51
2	000002	A	3,362,420.00	1.40
3	600004		3,304,000.00	1.38
4	300760		3,070,941.00	1.28
5	600690		2,923,345.00	1.22
6	600036		2,743,222.48	1.15
7	002460		2,600,536.00	1.09
8	600027		2,479,300.00	1.04
9	600486		2,476,717.00	1.03
10	601398		2,461,200.00	1.03
11	601818		2,385,600.00	1.00
12	601288		2,244,800.00	0.94
13	603816		2,066,672.60	0.86
14	600104		1,866,000.00	0.78
15	600984		1,855,964.00	0.78
16	600176		1,652,487.38	0.69
17	600309		1,624,139.60	0.68
18	300750		1,621,468.00	0.68
19	600887		1,606,066.00	0.67
20	000858		1,593,399.00	0.67

" "

8.4.2**2% 20**

1	601933		3,640,822.00	1.52
2	300760		3,009,683.00	1.26
3	600027		2,485,727.00	1.04
4	601398		2,461,200.00	1.03
5	601818		2,391,804.00	1.00

6	601288		2,257,000.00	0.94
7	600104		1,821,131.00	0.76
8	002460		1,786,597.88	0.75
9	600984		1,782,825.50	0.74
10	300750		1,610,871.00	0.67
11	600004		1,580,052.00	0.66
12	600486		1,285,383.00	0.54
13	300575		1,227,658.00	0.51
14	600011		1,224,481.48	0.51
15	300601		1,221,679.00	0.51
16	601988		1,211,100.00	0.51
17	600036		1,206,475.00	0.50
18	002157		1,141,336.00	0.48
19	002439		1,027,304.74	0.43
20	603816		1,022,215.00	0.43

" "

8.4.3

	82,335,685.75
	49,077,067.50

" " "

8.5

8.6

1	190211	19 11	100,000	10,014,000.00	4.18
2	018007	1801	20,000	2,015,000.00	0.84
3	113029		1,090	109,000.00	0.05
4	128085		600	60,000.00	0.03
5	128084		470	47,000.00	0.02

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

		A					
12	270002			6,725,181.60	9,998,327.48	4.18	
13	000419		A	8,919,714.54	9,579,773.42	4.00	
14	001811		A	3,435,738.83	5,122,686.60	2.14	

8.13

8.13.1

8.13.2

8.13.3

1		4,096.39
2		4,611.24
3		-
4		103,694.93
5		1,685.62
6		-
7		-
8		-
9		114,088.18

8.13.4

8.13.5

8.13.6

§ 9

9.1

	()					
FOF A	722	265,391.06	0.00	0.00%	191,612,341.86	100.00%
FOF C	503	89,181.58	0.00	0.00%	44,858,335.21	100.00%
	1,225	193,037.29	0.00	0.00%	236,470,677.07	100.00%

9.2

	A	FOF	522,727.27
	C	FOF	0.00
			522,727.27
			0.27%
			0.00%
			0.22%

9.3

	FOF A	0
	FOF C	0
		0
	FOF A	0
	FOF C	0
		0

§ 10

	FOF A	FOF C
2019年9月26日	191,068,985.98	16,714,422.28
	543,355.88	28,143,912.93
:	-	-
"_"	-	-
	191,612,341.86	44,858,335.21
2019 9 26	2019 9 26	2019 12

31

§ 11

11.1

11.2

11.2.1

2019 3 2

11.2.2

11.3

11.4

11.5

11.6

21,000.00

1

11.7

11.8

11.8.1

	2	76,931,859.78	58.54%	71,645.21	58.54%	-
	2	54,480,893.47	41.46%	50,738.63	41.46%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

2

1

11.9

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	FOF		2019 6 25
8	FOF		2019 6 25
9	FOF		2019 6 25
10	FOF		2019 6 25
11	FOF		2019 6 25
12			2019 6 26
13			2019 6 27
14			2019 7 17
15	FOF		2019 7 25
16	FOF		2019 9 27
17	FOF		2019 10 12

18			2019 12 19
19			2019 12 30
20	66		2019 12 31
21	66		2019 12 31
22	FOF		2019 12 31
23	FOF		2019 12 31
24	FOF		2019 12 31

§12

12.1

20%

20%

12.2

§13

13.1

1

2

FOF

3

FOF

4

FOF

5

6

13.2

13.3

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