

2020

2020 6 30

2020 8 29

§1

1.1

2020 8 26

2020 1 1 2020 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
§5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§6	.....	17
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	43
7.4	.....	43
7.5	.....	44
7.6	.....	45
7.7	.....	45
7.8	.....	45
7.9	.....	45
7.10	.....	45
7.11	.....	45
7.12	.....	45
§8	.....	47
8.1	.....	47
8.2	.....	47
8.3	.....	47
§9	.....	48
§10	.....	49
10.1	.....	49
10.2	.....	49
10.3	.....	49
10.4	.....	49
10.5	.....	49
10.6	.....	49
10.7	.....	49
10.8	.....	50
§11	.....	52
11.1	..... 20%	52

11.2	.....	52
§12	.....	53
12.1	.....	53
12.2	.....	53
12.3	.....	53

§2

2.1

	519957	
	2015 7 6	
	1, 199, 114, 525. 82	
	A	C
:	A	C
	519957	519956
	2, 678, 846. 97	1, 196, 435, 678. 85

2.2

	1
	2
	1
	" "
	2
	3

	4		
	300	× 60%+	× 40%

2.3

	021-61009999	020-66338888
	zhouyg@cxfund.com.cn	cui rj@gf.com.cn
	4007005566	95575
	021-61009800	020-87555129
	68 9	2 618
	68 9	26
	200120	34
		510627

2.4

	www.cxfund.com.cn
	68 9
	26 34

2.5

		17

§3

3.1

	A	C
3.1.1	(2020 1 1 - 2020 6 30)	(2020 1 1 - 2020 6 30)
	28,205.93	3,413,474.75
	99,472.58	36,471,377.03
	0.0338	0.0473
	3.56%	5.27%
	3.94%	3.46%
3.1.2	(2020 6 30)	
	-210,837.77	-160,695,462.03
	-0.0787	-0.1343
	2,631,335.46	1,104,560,862.50
	0.9823	0.9232
3.1.3	(2020 6 30)	
	-1.77%	-7.68%

1

2

3

3.2

3.2.1

A

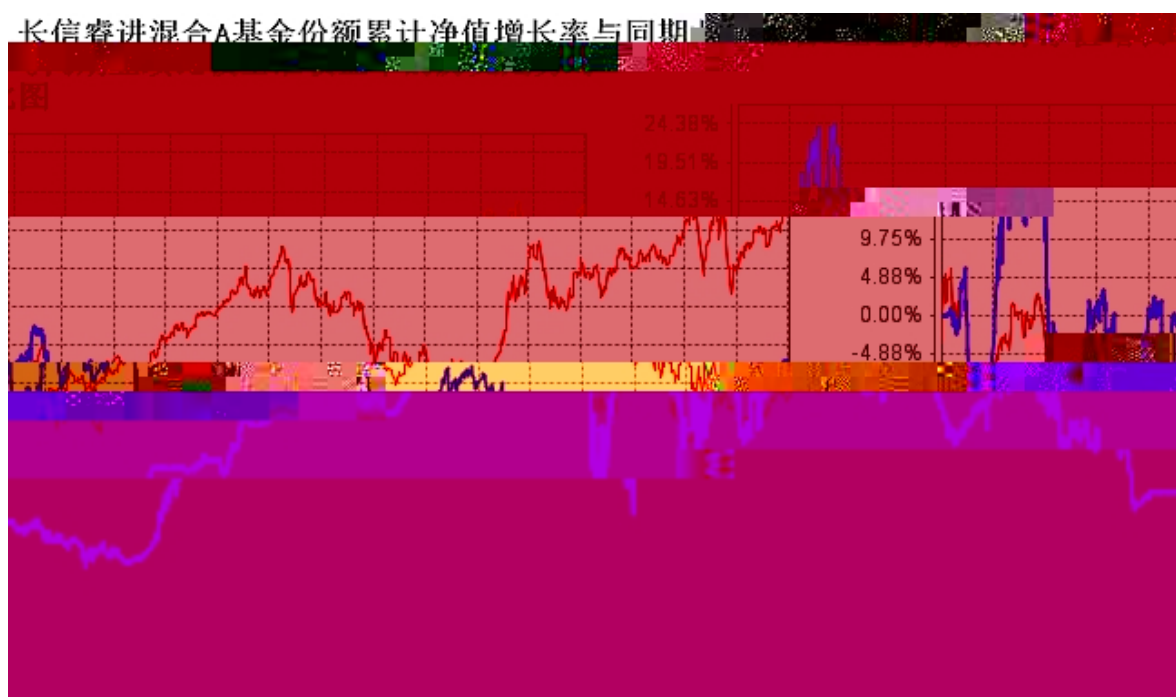
	3.43%	0.36%	4.20%	0.53%	-0.77%	-0.17%
	3.63%	0.23%	7.48%	0.54%	-3.85%	-0.31%
	3.94%	0.19%	2.35%	0.90%	1.59%	-0.71%
	10.73%	0.29%	7.96%	0.72%	2.77%	-0.43%
	6.77%	0.60%	16.58%	0.75%	-9.81%	-0.15%

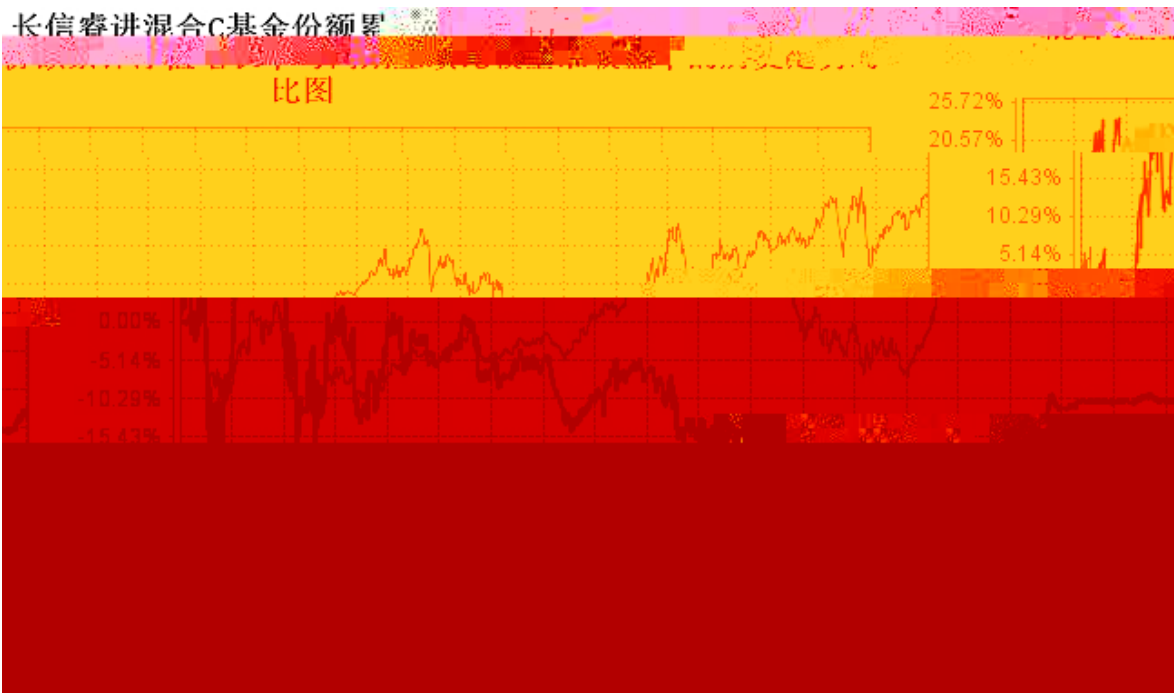
	-1.77%	1.32%	17.71%	0.86%	-19.48%	0.46%
--	--------	-------	--------	-------	---------	-------

C

	3.35%	0.37%	4.20%	0.53%	-0.85%	-0.16%
	3.35%	0.23%	7.48%	0.54%	-4.13%	-0.31%
	3.46%	0.19%	2.35%	0.90%	1.11%	-0.71%
	9.76%	0.29%	7.96%	0.72%	1.80%	-0.43%
	2.58%	0.60%	16.58%	0.75%	-14.00%	-0.15%
	-7.68%	1.32%	17.71%	0.86%	-25.39%	0.46%

3.2.2





1 2015 7 6 2020 6 30

2 6

§4

4.1

4.1.1

2003 63
1.65
44.55%
31.21% 15.15% 4.55%
4.54%
2020 6 30 68

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

50

1-3

4.1.2

		2019 4 12	-	13	2007 7

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

15

4.4.2

	A	0.9823		0.9823
	A	3.94%	C	0.9232
0.9232		C		3.46%
2.35%				

4.5

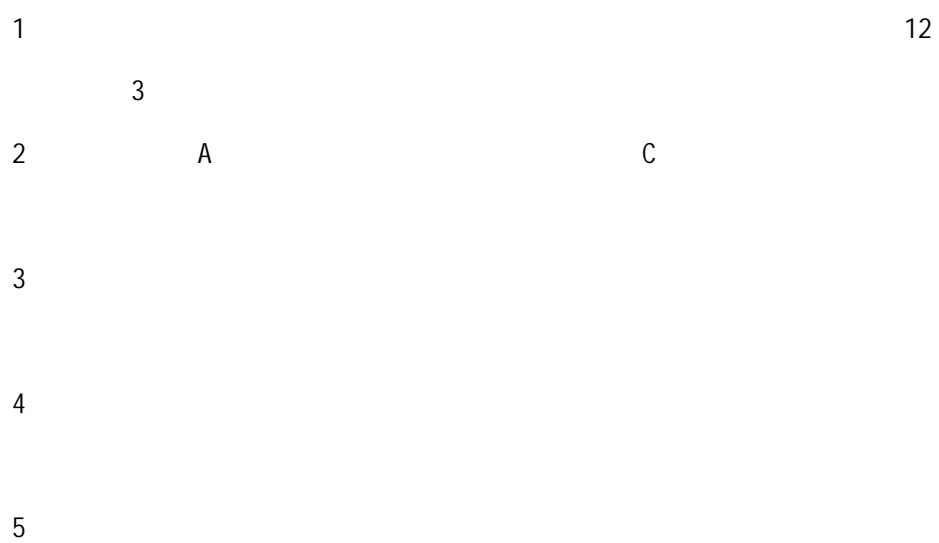
1-2

4.6

" "

1/2

4.7



4.8

§5

5.1

5.2

—

5.3

2020

§6

6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	483,195,009.40	32,052,870.48
		1,418,176.98	238,095.24
		96,026.27	771,462.77
	6.4.6.2	515,112,236.67	594,691,632.45
		515,112,236.67	18,530,632.45
		-	-
		-	576,161,000.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	109,863,284.79	-
		-	-
	6.4.6.5	128,406.75	9,887,294.18
		-	-
		221,487.88	1,329.85
		-	-
	6.4.6.6	-	-
		1,110,034,628.74	637,642,684.97
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		129,783.76	51,433.44
		1,309,775.62	811,470.35
		218,295.96	135,245.08
		696,997.35	430,099.08
	6.4.6.7	384,096.37	64,835.69
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	103,481.72	199,008.33
		2,842,430.78	1,692,091.97
	6.4.6.9	1,199,114,525.82	712,451,279.54
	6.4.6.10	-91,922,327.86	-76,500,686.54
		1,107,192,197.96	635,950,593.00
		1,110,034,628.74	637,642,684.97

2020 6 30 A 0.9823

2,678,846.97 C 0.9232 1,196,435,678.85

1,199,114,525.82

6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		45,788,396.11	54,949,895.71
1.		5,499,875.71	3,127,061.19
	6.4.6.11	1,235,070.75	768,709.30
		4,241,864.74	1,852,466.95
		-	-
		22,940.22	505,884.94
		-	-
		-	-
2.	" -"	7,132,698.90	47,639,121.31
	6.4.6.12	4,736,378.50	45,927,522.10
		-	-
	6.4.6.13	578,880.00	1,322,153.71
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	1,817,440.40	389,445.50
3.	6.4.6.17	33,129,168.93	4,183,463.99
" -"			
4.	" -"	-	-

5.	" -"	6.4.6.18	26,652.57
			249.22
			9,217,546.50
			5,991,707.96
1		6.4.9.2.1	5,010,914.98
			2,802,295.55
2		6.4.9.2.2	864,583.95
			467,049.28
3		6.4.9.2.3	2,755,456.35
			1,477,773.14
4		6.4.6.19	473,509.56
			1,079,658.65
5			-
			48,763.05
			-
			48,763.05
6			-
			3,934.37
7		6.4.6.20	113,081.66
			112,233.92
" -"			36,570,849.61
			48,958,187.75
			-
	" -"		-
			36,570,849.61
			48,958,187.75

6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	712,451,279.54	-76,500,686.54	635,950,593.00
	-	36,570,849.61	36,570,849.61
" -"	486,663,246.28	-51,992,490.93	434,670,755.35
1.	1,253,965,292.34	-134,017,341.94	1,119,947,950.40
2.	-767,302,046.06	82,024,851.01	-685,277,195.05
	-	-	-

" _"			
	1,199,114,525.82	-91,922,327.86	1,107,192,197.96
	2019 1 1 2019 6 30		
	389,325,614.46	-107,957,199.76	281,368,414.70
	-	48,958,187.75	48,958,187.75
" _"	328,642,718.69	-54,857,526.03	273,785,192.66
1.	687,648,331.04	-114,023,128.81	573,625,202.23
2.	-359,005,612.35	59,165,602.78	-299,840,009.57
" _"	-	-	-
	717,968,333.15	-113,856,538.04	604,111,795.11

6.1 6.4

6.4**6.4.1**

" "

"

"

[2015]1164

7 6

308,604,154.67

A

C

A

C

0%-95%

5%-100%

3%

5%

300

× 60%+

× 40%

6.4.2

—

"

"

2

3

XBRL

3 <

>

6.4.3

2020 6 30

2020 1 1 2020 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

6.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.6.3

2011

2011

6.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.6.5

[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

1

6.4.6**6.4.6.1**

	2020 6 30
	483,195,009.40
	-
1	-
1-3	-
3	-
	-
	483,195,009.40

6.4.6.2

	2020 6 30		
	481,673,231.36	515,112,236.67	33,439,005.31
-	-	-	-
	-	-	-

		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		481,673,231.36	515,112,236.67	33,439,005.31

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

:

	2020 6 30	
	-	-
	109,863,284.79	-
	109,863,284.79	-

6.4.6.4.2

6.4.6.5

	2020 6 30
	106,798.48
	-
	-
	574.38
	-
	-
	20,988.24
	6.77
	-
	-
	38.88
	128,406.75

6.4.6.6**6.4.6.7**

	2020 6 30
	383,286.58
	809.79
	384,096.37

6.4.6.8

	2020 6 30
	-
	0.06
	-
	9,000.00
	34,809.32
	59,672.34
	103,481.72

6.4.6.9

A		
	2020 1 1	2020 6 30
	4,038,017.51	4,038,017.51
	380,254.14	380,254.14
("-")	-1,739,424.68	-1,739,424.68
- /	-	-
/	-	-
	-	-
("-")	-	-
	2,678,846.97	2,678,846.97

C	

	2020 1 1		2020 6 30	
	708,413,262.03		708,413,262.03	
	1,253,585,038.20		1,253,585,038.20	
("-")	-765,562,621.38		-765,562,621.38	
- /		-		-
/		-		-
		-		-
("-")		-		-
	1,196,435,678.85		1,196,435,678.85	

6.4.6.10

A			
	-358,846.78	137,038.66	-221,808.12
	28,205.93	71,266.65	99,472.58
	119,803.08	-44,979.05	74,824.03
	-30,867.57	18,704.92	-12,162.65
	150,670.65	-63,683.97	86,986.68
	-	-	-
	-210,837.77	163,326.26	-47,511.51

C			
	-99,015,901.29	22,737,022.87	-76,278,878.42
	3,413,474.75	33,057,902.28	36,471,377.03
	-65,093,035.49	13,025,720.53	-52,067,314.96
	-171,625,332.92	37,620,153.63	-134,005,179.29
	106,532,297.43	-24,594,433.10	81,937,864.33
	-	-	-
	-160,695,462.03	68,820,645.68	-91,874,816.35

6.4.6.11

	2020 1 1		2020 6 30	
				1,209,871.14

	-
	-
	1,822.27
	23,377.34
	1,235,070.75

6.4.6.12**6.4.6.12.1** —

	2020 1 1	2020 6 30
		36,274,597.98
		31,538,219.48
		4,736,378.50

6.4.6.13**6.4.6.13.1**

	2020 1 1	2020 6 30
---		578,880.00
---		-
---		-
		578,880.00

6.4.6.13.2 —

	2020 1 1	2020 6 30
		590,513,776.99
		575,812,650.00
		14,122,246.99
		578,880.00

6.4.6.13.3 —

6.4.6.13.4

6.4.6.13.5

6.4.6.14

6.4.6.14.1

6.4.6.15

6.4.6.15.1

6.4.6.15.2

6.4.6.16

	2020	1	1	2020	6	30
						1,817,440.40
						-
						-
						1,817,440.40

6.4.6.17

	2020	1	1	2020	6	30
1.						33,129,168.93
---						33,477,518.93
---						-348,350.00
---						-
---						-
---						-
2.						-
---						-
3.						-

	-
	33,129,168.93

6.4.6.18

	2020 1 1	2020 6 30
		687.09
		25,965.48
		26,652.57

30

30

3

75%

3

6

50%

6

25%

6.4.6.19

	2020 1 1	2020 6 30
		472,984.56
		525.00
		-
		-
		-
		473,509.56

6.4.6.20

	2020 1 1	2020 6 30
		34,809.32
		59,672.34
		-
		18,000.00
		600.00
		113,081.66

6.4.7**6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

"	"
"	"

6.4.9**6.4.9.1****6.4.9.1.1**

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
	133,246,028.00	25.10%	263,752,556.76	32.45%

6.4.9.1.2**6.4.9.1.3**

	2020 1 1		2020 6 30		2019 1 1		2019 6 30	
	-		-		448,000,000.00			16.45%

6.4.9.1.4**6.4.9.1.5**

	2020 1 1		2020 6 30	
	124,092.23	31.85%	124,092.23	32.38%
	2019 1 1		2019 6 30	
	245,633.33	37.96%	-	-

6.4.9.2**6.4.9.2.1**

	2020 1 1		2020 6 30		2019 1 1		2019 6 30	
			5,010,914.98				2,802,295.55	
			1,683,113.26				1,098,441.74	

--	--	--

1.50%

$$H \ E \times \quad \div \quad H \quad E$$

6.4.9.2.2

	2020 1 1 30	2020 6	2019 1 1	2019 6 30
		864,583.95		467,049.28

0.25%

$$H \ E \times \quad \div \quad H \quad E$$

6.4.9.2.3

	2020 1 1 2020 6 30		
	A	C	
	-	4,698.42	4,698.42
	-	45,821.64	45,821.64
	-	50,520.06	50,520.06
	2019 1 1 2019 6 30		
	A	C	
	-	15,279.27	15,279.27
	-	73,995.19	73,995.19
	-	89,274.46	89,274.46

$$A \quad C \quad 0.80\%$$

$$C \quad 0.80\%$$

$$H \ E \times \quad \div$$

H C

E C

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

6.4.9.5.1

6.4.9.5.2

6.4.9.6

6.4.9.7

6.4.9.8

6.4.10

6.4.11 2020 6 30

6.4.11.1 /
/

6.4.11.2

600185		2020 6 30		11.61	2020 7 1	12.77	1,810,900	20,224,157.50	21,024,549.00	-

6.4.11.3

6.4.11.3.1

6.4.11.3.2

6.4.11.4

6.4.12

6.4.12.1

"

"

6.4.12.2

10%

10%

6.4.12.2.1

	2020 6 30	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	40,056,000.00
	0.00	40,056,000.00

6.4.12.2.2**6.4.12.2.3**

	2020 6 30	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	536,105,000.00
	0.00	536,105,000.00

AA+

6.4.12.2.4**6.4.12.2.5****6.4.12.2.6****6.4.12.3****6.4.12.3.1**

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2020 6 30	6	6 -1	1-5	5		
	483,195,009.40	-	-	-	-	483,195,009.40
	1,418,176.98	-	-	-	-	1,418,176.98
	96,026.27	-	-	-	-	96,026.27
	-	-	-	-	515,112,236.67	515,112,236.67
	109,863,284.79	-	-	-	-	109,863,284.79
	-	-	-	-	128,406.75	128,406.75
	218,687.88	-	-	-	2,800.00	221,487.88
	594,791,185.32	-	-	-	515,243,443.42	1,110,034,628.74
	-	-	-	-	129,783.76	129,783.76
	-	-	-	-	1,309,775.62	1,309,775.62
	-	-	-	-	218,295.96	218,295.96
	-	-	-	-	696,997.35	696,997.35
	-	-	-	-	384,096.37	384,096.37
	-	-	-	-	103,481.72	103,481.72
	-	-	-	-	2,842,430.78	2,842,430.78
	594,791,185.32	-	-	-	512,401,012.64	1,107,192,197.96

2019 12 31	6	6 -1	1-5	5		
	32,052,870.48	-	-	-	-	32,052,870.48
	238,095.24	-	-	-	-	238,095.24
	771,462.77	-	-	-	-	771,462.77
	487,580,000.00	88,581,000.00	-	-	18,530,632.45	594,691,632.45
	-	-	-	-	9,887,294.18	9,887,294.18
	-	-	-	-	1,329.85	1,329.85
	520,642,428.49	88,581,000.00	-	-	28,419,256.48	637,642,684.97
	-	-	-	-	51,433.44	51,433.44
	-	-	-	-	811,470.35	811,470.35
	-	-	-	-	135,245.08	135,245.08
	-	-	-	-	430,099.08	430,099.08
	-	-	-	-	64,835.69	64,835.69
	-	-	-	-	199,008.33	199,008.33
	-	-	-	-	1,692,091.97	1,692,091.97
	520,642,428.49	88,581,000.00	-	-	26,727,164.51	635,950,593.00

6.4.12.4.1.2

		2020 6 30	2019 12 31
	27	0.00	482,628.39
	27	0.00	-482,628.39

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6.4.12.4.3.1

	2020 6 30		2019 12 31	
		%		%
-	515,112,236.67	46.52	18,530,632.45	2.91
	-	-	-	-
	-	-	576,161,000.00	90.60
	-	-	-	-
	-	-	-	-
	-	-	-	-
	515,112,236.67	46.52	594,691,632.45	93.51

6.4.12.4.3.2

		95%	
		2020 6 30	2019 12 31
VaR 2.23%	2019 12	-24,666,467.36	-798,036.45
31 VaR 0.13%)			

VaR

95%

2019

6.4.13**6.4.13.1**

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2020 6 30

494,087,687.67

21,024,549.00

0.00

6.4.13.1.2.2

6.4.13.1.2.3

6.4.13.2**6.4.13.3**

§7

7.1

			%
1		515,112,236.67	46.41
		515,112,236.67	46.41
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		109,863,284.79	9.90
		-	-
7		484,613,186.38	43.66
8		445,920.90	0.04
9		1,110,034,628.74	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		382,718,102.98	34.57
D		-	-
E		-	-
F		26,560,657.92	2.40
G		-	-
H		-	-
I		84,808,926.77	7.66
J		-	-
K		21,024,549.00	1.90
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		515,112,236.67	46.52

7.2.2

7.3

1	002940		1,049,950	56,844,293.00	5.13
2	000100	TCL	7,450,000	46,190,000.00	4.17
3	002212		1,640,000	43,591,200.00	3.94
4	002555		820,000	38,376,000.00	3.47
5	600745		294,000	37,029,300.00	3.34
6	002236		1,800,000	34,578,000.00	3.12
7	600426		1,849,901	32,706,249.68	2.95
8	300078		2,400,000	32,472,000.00	2.93
9	600060		2,400,000	29,160,000.00	2.63
10	002251		1,899,904	26,560,657.92	2.40
11	600596		2,980,403	25,631,465.80	2.31
12	300010		1,199,961	23,483,236.77	2.12
13	002602		1,499,000	22,949,690.00	2.07
14	002281		695,575	22,856,594.50	2.06
15	300146		1,100,000	21,659,000.00	1.96
16	600185		1,810,900	21,024,549.00	1.90

7.4

7.4.1

2% 20

1	002940		52,971,355.50	8.33
2	002212		42,842,794.00	6.74

3	000100	TCL	42,086,161.00	6.62
4	002555		40,954,968.66	6.44
5	002236		34,172,996.80	5.37
6	600426		34,004,095.93	5.35
7	600745		33,336,371.00	5.24
8	300078		31,045,254.00	4.88
9	600060		30,931,087.00	4.86
10	600596		26,185,357.34	4.12
11	300146		22,798,646.48	3.58
12	002251		21,180,991.19	3.33
13	300010		21,069,420.22	3.31
14	002281		20,614,949.25	3.24
15	600185		20,224,157.50	3.18
16	002602		20,223,698.90	3.18

" "

7.4.2**2% 20**

1	300078		19,428,482.55	3.06
2	002555		16,724,284.00	2.63
3	300803		63,409.36	0.01
4	300801		32,554.41	0.01
5	300798		25,867.66	0.00

" "

7.4.3

	494,642,304.77
	36,274,597.98

" " " "

7.5

7.6

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

600745_

2019 8 20

7.12.2**7.12.3**

1		96,026.27
2		-
3		-
4		128,406.75
5		221,487.88
6		-
7		-
8		-
9		445,920.90

7.12.4**7.12.5****7.12.6**

§8

8.1

	()					
A	296	9,050.16	0.00	0.00%	2,678,846.97	100.00%
C	4,022	297,472.82	71,971,836.03	6.02%	1,124,463,842.82	93.98%
	4,318	277,701.37	71,971,836.03	6.00%	1,127,142,689.79	94.00%

8.2

	A	0.00	0.00%
	C	56,041.25	0.00%
		56,041.25	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2015年7月6日	34,971,320.32	273,632,834.35
	4,038,017.51	708,413,262.03
	380,254.14	1,253,585,038.20
:	1,739,424.68	765,562,621.38
"_"	-	-
	2,678,846.97	1,196,435,678.85

§10

10.1

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	252,989,805.98	47.65%	159,713.99	40.99%	-
	1	144,681,068.77	27.25%	105,804.52	27.16%	-
	2	133,246,028.00	25.10%	124,092.23	31.85%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2**10.8**

1	2019 4		2020 1 17
2	2019		2020 1 17
3		2020	2020 1 31
4			2020 3 4
5			2020 3 13

6			2020 3 17
7	2019		2020 3 25
8	2020 1		2020 4 22
9	2020		2020 4 22
10	2019		2020 4 27
11	2019		2020 4 27
12			2020 6 3
13			2020 6 29
14	2020 1		2020 6 30

§11

11.1

20%

		20%					
	1	2020 15 2020 18	5 5	0.00	94,170,005.07	42,150,000.00	52,020,005.07 4.34%
	-	-		-	-	-	-
1							
2							
3							

11.2

§12

12.1

- 1
- 2
- 3
- 4
- 5
- 6

12.2

12.3

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2020 8 29