

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	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	10
4.1	.....	10
4.2	.....	12
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	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	40
7.4	.....	41
7.5	.....	43
7.6	.....	43
7.7	.....	43
7.8	.....	43
7.9	.....	43
7.10	.....	44
7.11	.....	44
7.12	.....	44
§8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	50
§11	.....	53
11.1	..... 20%	53

11.2	.....	53
§12	.....	54
12.1	.....	54
12.2	.....	54
12.3	.....	54

§2

2.1

	004925
	004925
	2017 11 9
	54,064,982.17

2.2

	*20% *80%+

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	68	18

	9	
	200120	200336

2.4

	www.cxfund.com.cn
	68 9
	18

2.5

		17

§3

3.1

3.1.1	(2020 1 1 - 2020 6 30)
	28,404,751.08
	24,181,212.70
	0.2624
	26.07%
	22.34%
3.1.2	(2020 6 30)
	6,195,748.74
	0.1146
	61,382,990.59
	1.1354
3.1.3	(2020 6 30)
	13.54%

1

2

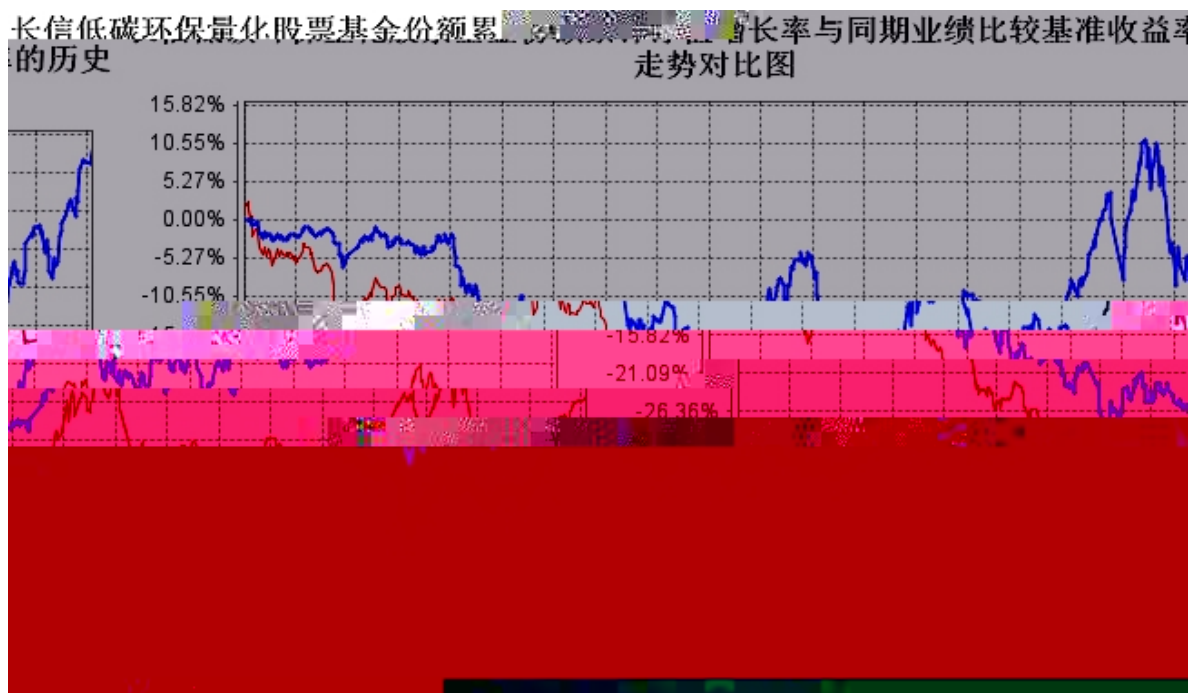
3

3.2

3.2.1

	15.57%	1.19%	7.69%	0.70%	7.88%	0.49%
	23.61%	1.46%	11.47%	0.98%	12.14%	0.48%
	22.34%	1.99%	6.05%	1.51%	16.29%	0.48%
	33.88%	1.57%	10.97%	1.22%	22.91%	0.35%
	13.54%	1.37%	-20.21%	1.22%	33.75%	0.15%

3.2.2



1	2017	11	9	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

	LOF	2017 9	11	-	10
					2010 7
					100 LOF
					LOF
					LOF

					300
					LOF

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2020

GDP

10% A 35% TMT

A

A

4.4.2

2020 6 30

1.1354

1.1354

22.34%

6.05%

4.5

A

4.6

" "

1/2

4.7

1

2

3

4

5

4.8

§5

5.1

2020

5.2

2020

5.3

2020

§6

6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	6,458,691.59	9,355,282.33
		238,637.59	321,156.16
		67,447.36	59,522.37
	6.4.6.2	56,786,663.87	143,220,206.84
		56,786,663.87	143,220,206.84
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		459,186.97	2,020,970.70
	6.4.6.5	1,116.02	2,157.61
		-	-
		58,214.34	3,707.17
		-	-
	6.4.6.6	-	-
		64,069,957.74	154,983,003.18
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		2,366,988.39	1,046,973.78
		81,468.48	196,223.19
		13,578.09	32,703.86
		-	-
	6.4.6.7	135,080.77	171,053.63
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	89,851.42	170,015.16
		2,686,967.15	1,616,969.62
	6.4.6.9	54,064,982.17	165,249,781.11
	6.4.6.10	7,318,008.42	-11,883,747.55
		61,382,990.59	153,366,033.56
		64,069,957.74	154,983,003.18
2020	6 30	1.1354	54,064,982.17

6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		25,842,200.62	28,638,719.61
1.		61,950.10	75,611.70
	6.4.6.11	25,458.70	49,908.12
		36,491.40	25,703.58
		-	-
		-	-
		-	-
		-	-
2.	" -"	29,978,619.40	15,564,488.11
	6.4.6.12	29,711,995.47	14,399,692.94
		-	-
	6.4.6.13	-16,544.70	-15,579.70
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	283,168.63	1,180,374.87
3.	" -"	-4,223,538.38	12,961,629.75
	6.4.6.17		
4.	" -"	-	-
5.	" -"	25,169.50	36,990.05
		1,660,987.92	2,771,267.83

1	6.4.9.2.1	704,587.68	1,386,007.65
2	6.4.9.2.2	117,431.30	231,001.24
3		-	-
4	6.4.6.19	744,484.66	1,063,897.70
5		-	-
		-	-
6		-	-
7	6.4.6.20	94,484.28	90,361.24
	" -"	24,181,212.70	25,867,451.78
		-	-
	" -"	24,181,212.70	25,867,451.78

6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	165,249,781.11	-11,883,747.55	153,366,033.56
	-	24,181,212.70	24,181,212.70
" -"	-111,184,798.94	-4,979,456.73	-116,164,255.67
1.	7,107,610.64	124,044.08	7,231,654.72
2.	-118,292,409.58	-5,103,500.81	-123,395,910.39
	-	-	-
" -"	54,064,982.17	7,318,008.42	61,382,990.59

	2019 1 1 2019 6 30		
	249,264,437.53	-63,818,105.13	185,446,332.40
	-	25,867,451.78	25,867,451.78
"_"	-45,466,953.42	6,985,025.75	-38,481,927.67
1.	4,116,931.56	-517,017.28	3,599,914.28
2.	-49,583,884.98	7,502,043.03	-42,081,841.95
	-	-	-
"_"			
	203,797,484.11	-30,965,627.60	172,831,856.51

6.1 6.4

6.4**6.4.1**

(" ")

(" ")

(" ") [2017]1075

323,689,266.32

() () (17) 00488

2017 11 9

6.4.4.2

6.4.5

[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% ()

6.4.6

6.4.6.1

	2020 6 30
	6,458,691.59
	-
1	-
1-3	-
3	-
	-
	6,458,691.59

6.4.6.2

		2020 6 30		
		47,269,974.86	56,786,663.87	9,516,689.01
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		47,269,974.86	56,786,663.87	9,516,689.01

6.4.6.3

/

/

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2020 6 30
--	-----------

	992.00
	-
	-
	96.66
	-
	-
	-
	-
	-
	-
	-
	27.36
	1,116.02

6.4.6.6**6.4.6.7**

	2020 6 30
	135,080.77
	-
	135,080.77

6.4.6.8

	2020 6 30
	-
	343.82
	-
	-
	29,835.26
	59,672.34
	89,851.42

6.4.6.9

	2020 1 1	2020 6 30

	165,249,781.11	165,249,781.11
	7,107,610.64	7,107,610.64
("-")	-118,292,409.58	-118,292,409.58
- /	-	-
/	-	-
	-	-
("-")	-	-
	54,064,982.17	54,064,982.17

()

()

6.4.6.10

	-23,687,490.25	11,803,742.70	-11,883,747.55
	28,404,751.08	-4,223,538.38	24,181,212.70
	1,478,487.91	-6,457,944.64	-4,979,456.73
	180,359.08	-56,315.00	124,044.08
	1,298,128.83	-6,401,629.64	-5,103,500.81
	-	-	-
	6,195,748.74	1,122,259.68	7,318,008.42

6.4.6.11

		2020	1	1	2020	6 30
						22,834.32
						-
						-
						2,037.21
						587.17
						25,458.70

6.4.6.12**6.4.6.12.1**

		2020	1	1	2020	6 30

	298,201,403.20
	268,489,407.73
	29,711,995.47

6.4.6.13**6.4.6.13.1**

	2020 1 1	2020 6 30
---		-16,544.70
---		-
---		-
		-16,544.70

6.4.6.13.2

	2020 1 1	2020 6 30
		6,219,480.40
		6,028,800.00
		207,225.10
		-16,544.70

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
						283,168.63
						-
						-
						283,168.63

6.4.6.17

	2020	1	1	2020	6	30
1.						-4,223,538.38
—						-4,223,538.38
—						-
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						-4,223,538.38

6.4.6.18

	2020	1	1	2020	6	30
						25,116.90
						52.60
						25,169.50

		7		1.5%	
		7	30		
30		3		75%	
3	6			50%	6
			25%		

6.4.6.19

	2020	1	1	2020	6	30
						744,484.66
						-
						-
						-
						-
						744,484.66

6.4.6.20

	2020	1	1	2020	6	30
						29,835.26
						59,672.34
						-
						4,976.68
						-
						94,484.28

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
	343,808,478.62	72.25%	23,931,184.70	2.82%

6.4.9.1.2

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
	6,012,255.30	49.93%	-	-

6.4.9.1.3**6.4.9.1.4****6.4.9.1.5**

--	--

	2020 1 1		2020 6 30	
	299,969.05	75.71%	116,144.63	85.98%
	2019 1 1		2019 6 30	
	22,287.31	4.09%	22,287.31	9.52%

1

2

6.4.9.2**6.4.9.2.1**

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
		704,587.68		1,386,007.65
		381,742.49		758,822.14

× 1.5%

=

× 1.5%÷

6.4.9.2.2

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
		117,431.30		231,001.24

0.25%

=

× 0.25%/

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**

	2020 1 1		2020 6 30		2019 1 1		2019 6 30	
	6,458,691.59		22,834.32		14,161,750.93		44,013.54	

2020 6 30

"

"

2019 12 31

6.4.9.7

6.4.9.8**6.4.10****6.4.11 2020 6 30****6.4.11.1 /**

6.4.11.1.1										
601816		2020 1 8	2020 7 16		4.88	6.17	906,536	4,423,895.68	5,593,327.12	-
688233		2020 2 13	2020 8 21		21.67	49.26	4,190	90,797.30	206,399.40	-
688100		2020 1 9	2020 7 21		13.78	25.92	6,824	94,034.72	176,878.08	-
300843		2020 6 23	2020 7 2		10.01	10.01	751	7,517.51	7,517.51	-
300840		2020 6 30	2020 7 8		5.94	5.94	1,185	7,038.90	7,038.90	-
300846		2020 6 22	2020 7 1		3.37	3.37	1,131	3,811.47	3,811.47	-

6.4.11.2

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

6.4.12.2.2

6.4.12.2.3

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		
	6,458,691.59	-	-	-	-	6,458,691.59
	238,637.59	-	-	-	-	238,637.59
	67,447.36	-	-	-	-	67,447.36
	-	-	-	-	56,786,663.87	56,786,663.87
	-	-	-	-	459,186.97	459,186.97
	-	-	-	-	1,116.02	1,116.02
	39.76	-	-	-	58,174.58	58,214.34
	6,764,816.30	-	-	-	57,305,141.44	64,069,957.74
	-	-	-	-	2,366,988.39	2,366,988.39
	-	-	-	-	81,468.48	81,468.48

	-	-	-	-	-	13,578.09	13,578.09
	-	-	-	-	-	135,080.77	135,080.77
	-	-	-	-	-	89,851.42	89,851.42
	-	-	-	-	-	2,686,967.15	2,686,967.15
	6,764,816.30	-	-	-	-	54,618,174.29	61,382,990.59
2019 12 31	6	6	-1	1-5	5		
	9,355,282.33	-	-	-	-	-	9,355,282.33
	321,156.16	-	-	-	-	-	321,156.16
	59,522.37	-	-	-	-	-	59,522.37
	-	-	-	-	-	143,220,206.84	143,220,206.84
	-	-	-	-	-	2,020,970.70	2,020,970.70
	-	-	-	-	-	2,157.61	2,157.61
	-	-	-	-	-	3,707.17	3,707.17
	-	-	-	-	-	-	-
	9,735,960.86	-	-	-	-	145,247,042.32	154,983,003.18
	-	-	-	-	-	1,046,973.78	1,046,973.78
	-	-	-	-	-	196,223.19	196,223.19
	-	-	-	-	-	32,703.86	32,703.86
	-	-	-	-	-	171,053.63	171,053.63
	-	-	-	-	-	170,015.16	170,015.16
	-	-	-	-	-	1,616,969.62	1,616,969.62
	9,735,960.86	-	-	-	-	143,630,072.70	153,366,033.56

6.4.12.4.1.2

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2020 6 30		2019 12 31	
		%		%
-	56,786,663.87	92.51	143,220,206.84	93.38
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	56,786,663.87	92.51	143,220,206.84	93.38

6.4.12.4.3.2

		95%	
		2020 6 30	2019 12 31
VaR 4.89% 2019 12 31	VaR 3.90%)	-2,999,510.71	-5,977,683.80

VaR

95%

2019

6.4.13

(1)

(a)

(b)			
(i)			
	2020	6	30
		50,791,691.39	18,367.88
		5,976,604.60	
(ii)			()
(iii)			
		0.00	0.00
	0.00		0.00
4,608,727.70		0.00	5,976,604.60
			1,367,876.90
(2)			

§7

7.1

			%
1		56,786,663.87	88.63
		56,786,663.87	88.63
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,697,329.18	10.45
8		585,964.69	0.91
9		64,069,957.74	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		50,937,685.51	82.98
D		10,876.32	0.02
E		-	-
F		-	-
G		5,593,420.57	9.11
H		-	-
I		244,681.47	0.40
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		56,786,663.87	92.51

7.2.2

7.3

1	601816		906,551	5,593,420.57	9.11
2	300037		54,600	3,006,276.00	4.90
3	300014		61,253	2,930,956.05	4.77
4	300618		43,500	2,697,870.00	4.40
5	002709		78,400	2,649,136.00	4.32
6	601689		94,200	2,628,180.00	4.28
7	300750		14,800	2,580,528.00	4.20
8	002594		33,598	2,412,336.40	3.93
9	603799		59,100	2,296,626.00	3.74
10	002812		33,000	2,171,400.00	3.54
11	600580		186,875	2,100,475.00	3.42
12	300450		43,300	2,000,893.00	3.26
13	600549		163,160	1,931,814.40	3.15
14	300433		64,433	1,806,701.32	2.94
15	002080		88,888	1,377,764.00	2.24
16	002706		81,600	1,361,088.00	2.22
17	002050		59,500	1,303,050.00	2.12
18	603920		51,800	1,284,122.00	2.09
19	603611		57,100	1,225,366.00	2.00
20	300409		106,500	1,194,930.00	1.95
21	603035		94,500	1,079,190.00	1.76
22	600885		25,100	1,007,012.00	1.64
23	002434		115,700	1,004,276.00	1.64
24	300428		66,000	997,920.00	1.63
25	002460		18,200	974,974.00	1.59

26	603659		9,300	958,086.00	1.56
27	300207		50,500	954,450.00	1.55
28	002126		77,000	942,480.00	1.54
29	300124		24,500	930,755.00	1.52
30	002475		17,809	914,492.15	1.49
31	600699		38,000	904,780.00	1.47
32	600745		3,100	390,445.00	0.64
33	300496		3,100	240,870.00	0.39
34	688233		4,190	206,399.40	0.34
35	688100		6,824	176,878.08	0.29
36	000400		13,300	175,560.00	0.29
37	603730		4,800	154,800.00	0.25
38	002666		19,300	136,644.00	0.22
39	603087		215	21,564.50	0.04
40	300842		455	18,527.60	0.03
41	300839		502	11,751.82	0.02
42	600956		2,158	10,876.32	0.02
43	300843		751	7,517.51	0.01
44	300840		1,185	7,038.90	0.01
45	300846		1,131	3,811.47	0.01
46	300602		34	1,115.88	0.00
47	688268		10	925.50	0.00
48	603345		5	590.00	0.00

7.4**7.4.1****2% 20**

1	002812		7,258,470.00		4.73
2	601816		6,319,848.88		4.12
3	600580		4,848,777.26		3.16
4	002733		3,969,626.00		2.59
5	600008		3,636,212.00		2.37
6	002139		2,976,211.00		1.94
7	002048		2,954,601.00		1.93
8	002850		2,915,315.00		1.90

9	002518		2,844,763.00	1.85
10	000400		2,813,379.00	1.83
11	002158		2,809,061.00	1.83
12	300618		2,732,763.00	1.78
13	300433		2,730,307.00	1.78
14	000625		2,719,640.00	1.77
15	300602		2,718,328.00	1.77
16	603596		2,656,046.00	1.73
17	603611		2,650,871.00	1.73
18	002851		2,649,976.25	1.73
19	300409		2,643,696.60	1.72
20	300428		2,629,871.00	1.71

" "

7.4.2**2% 20**

1	002129		7,835,011.96	5.11
2	300014		6,625,814.10	4.32
3	601012		6,589,527.00	4.30
4	002080		6,181,007.00	4.03
5	603806		5,649,305.88	3.68
6	300232		5,210,555.53	3.40
7	600388		5,196,472.50	3.39
8	002706		5,155,908.85	3.36
9	603568		5,105,882.20	3.33
10	002812		5,010,691.00	3.27
11	300207		4,596,345.93	3.00
12	601058		4,550,861.00	2.97
13	300316		4,501,244.12	2.93
14	603606		4,449,720.73	2.90
15	601677		4,447,760.50	2.90
16	600346		4,120,102.35	2.69
17	603699		3,930,922.79	2.56
18	002214		3,866,214.00	2.52
19	601021		3,830,352.00	2.50
20	600008		3,768,184.00	2.46

21	002531		3,748,441.00	2.44
22	002733		3,724,087.50	2.43
23	603218		3,623,468.19	2.36
24	002475		3,599,626.00	2.35
25	000035		3,545,398.00	2.31
26	600466		3,455,438.20	2.25
27	300450		3,448,281.00	2.25
28	002340		3,408,991.00	2.22
29	002850		3,268,538.00	2.13
30	002632		3,265,599.00	2.13
31	603596		3,241,973.96	2.11
32	603393		3,163,905.80	2.06

" "

7.4.3

	186,279,403.14
	298,201,403.20

" " " "

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****7.12.2****7.12.3**

1		67,447.36
2		459,186.97
3		-
4		1,116.02
5		58,214.34
6		-
7		-
8		-

9		585,964.69
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7.12.4**7.12.5**

				%	
1	601816		5,593,327.12	9.11	

7.12.6

§8

8.1

()					
2,730	19,804.02	126,531.71	0.23%	53,938,450.46	99.77%

8.2

	0.00	0.00%

8.3

	0
	0

§9

2017年11月9日	323,689,266.32
	165,249,781.11
	7,107,610.64
:	118,292,409.58
"_"	-
	54,064,982.17

§10

10.1

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	2	343,808,478.62	72.25%	299,969.05	75.71%	-
	1	64,282,674.43	13.51%	53,438.76	13.49%	-
	1	44,961,552.26	9.45%	23,887.27	6.03%	-
	1	16,278,588.35	3.42%	13,532.69	3.42%	-
	1	6,499,476.47	1.37%	5,403.45	1.36%	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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10.7.2

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 5 7
13	2020 1		2020 5 29
14			2020 6 3
15			2020 6 3
16			2020 6 10
17			2020 6 15

18			2020 6 29

§11

11.1

20%

20%

11.2

§12

12.1

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

12.2

12.3

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

2020 8 29