

2021

2021 6 30

2021 8 31

**§1**

**1.1**

2021 8 27

2021 1 1      2021 6 30

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<b>1.2</b>		
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		4007005566	021-60637111
		021-61009800	021-60635778
		68 9	25
		9 68	1
		200120	100033

## 2.4

		www.cxfund.com.cn
		68 9 1 1

## 2.5

		17

### §3

#### 3.1

3.1.1	(2021 1 1 - 2021 6 30 )
	5,254,047.02
	3,218,429.79
	0.1548
	8.33%
	8.69%
3.1.2	( 2021 6 30 )
	16,012,781.89
	0.8030
	39,071,721.09
	1.959
3.1.3	( 2021 6 30 )
	204.73%

1

2

3

#### 3.2

##### 3.2.1

	1.50%	1.13%	-1.37%	0.57%	2.87%	0.56%
	12.65%	1.15%	2.75%	0.68%	9.90%	0.47%
	8.69%	1.51%	0.89%	0.92%	7.80%	0.59%
	47.97%	1.51%	18.59%	0.93%	29.38%	0.58%
	128.32%	1.35%	38.99%	0.96%	89.33%	0.39%
	204.73%	1.49%	59.62%	1.03%	145.11%	0.46%



---

**§4**

**4.1**

**4.1.1**

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2021 6 30

76

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF 50

1-3

87

FOF 6

**4.1.2**

					2013	7	2015	5
							2015	
					6	2017	4	
		2019	8 8	-				2017
				8	5			

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

### 4.4.1

CX0

3

**4.4.2**

2021 6 30

1.959

2.555

8.69%

0.89%

**4.5**

1

2

20%-30%

3

2019

8

1

**4.6**

## 4.7

	2021	1	22	10	2.370	2021	1	22
						3,200,555.93		
			1,669,096.30		4,869,652.23			
1								
2								
3				12				10%
					30%			
4			3					
5								
6								15
7								
8								

**4.8**

2018 7 24 2018 10 19

**§5**

**5.1**

**5.2**

4,869,652.23

**5.3**

## §6

## 6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	1,734,143.79	1,251,901.81
		18,170.51	29,695.01
		8,690.66	11,033.68
	6.4.6.2	37,410,962.20	41,244,113.60
		35,527,891.60	39,199,318.10
		-	-
		1,883,070.60	2,044,795.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	640,261.21
	6.4.6.5	56,810.51	45,171.47
		-	-
		40,421.31	148,754.92
		-	-
	6.4.6.6	-	-
		39,269,198.98	43,370,931.70
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		88,296.79	211,654.70
		47,212.38	51,815.01
		7,868.73	8,635.82
		-	-
	6.4.6.7	14,188.86	20,856.42
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	39,911.13	30,552.90
		197,477.89	323,514.85
	6.4.6.9	19,940,994.17	21,231,882.15
	6.4.6.10	19,130,726.92	21,815,534.70
		39,071,721.09	43,047,416.85
		39,269,198.98	43,370,931.70
2021	6 30	1.959	19,940,994.17

## 6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		3,675,526.07	10,044,261.38
1.		37,289.38	36,596.56
	6.4.6.11	2,725.46	12,183.00
		34,563.92	24,413.56
		-	-
		-	-
		-	-
		-	-
2.	" -"	5,658,728.87	4,697,993.43
	6.4.6.12	5,474,990.85	4,324,353.93
		-	-
	6.4.6.13	-3,933.44	-7,189.60
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	187,671.46	380,829.10
3.	" -"	-2,035,617.23	5,294,568.92
	6.4.6.17		
4.	" -"	-	-
5.	" -"	15,125.05	15,102.47
		457,096.28	424,025.87

1	6.4.9.2.1	288,572.99	220,418.90
2	6.4.9.2.2	48,095.54	36,736.58
3		-	-
4	6.4.6.19	79,494.30	150,278.71
5		-	-
		-	-
6		-	1.71
7	6.4.6.20	40,933.45	16,589.97
	" -"	3,218,429.79	9,620,235.51
		-	-
	" -"	3,218,429.79	9,620,235.51

### 6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	21,231,882.15	21,815,534.70	43,047,416.85
	-	3,218,429.79	3,218,429.79
" -"	-1,290,887.98	-1,033,585.34	-2,324,473.32
1.	6,297,157.56	5,741,070.62	12,038,228.18
2.	-7,588,045.54	-6,774,655.96	-14,362,701.50
	-	-4,869,652.23	-4,869,652.23
" -"			
	19,940,994.17	19,130,726.92	39,071,721.09

	2020 1 1 2020 6 30		
	23,794,110.10	3,076,753.89	26,870,863.99
	-	9,620,235.51	9,620,235.51
" _"	3,171,902.17	1,697,508.13	4,869,410.30
1.	12,269,684.15	4,675,351.96	16,945,036.11
2.	-9,097,781.98	-2,977,843.83	-12,075,625.81
	-	-1,195,375.44	-1,195,375.44
" _"			
	26,966,012.27	13,199,122.09	40,165,134.36

6.1 6.4

**6.4****6.4.1**

( , "

)

( " )

( " ) [2009]439

984,485,380.44

(2009) 3646

2009 7 30

60%-95%  
5%-40%  
5%  
80%  
300 × 70%+ × 30%

**6.4.2**

" "

**6.4.3**

2021 6 30 2021 1 1 2021  
6 30

**6.4.4**

**6.4.4.1**

**6.4.4.2**

## 6.4.5

		[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

	2021 6 30
	1,734,143.79
	-
1	-
1-3	-

3	-
	-
	1,734,143.79

**6.4.6.2**

		2021 6 30		
		26,134,786.94	35,527,891.60	9,393,104.66
-		-	-	-
		1,896,592.20	1,883,070.60	-13,521.60
		-	-	-
		1,896,592.20	1,883,070.60	-13,521.60
		-	-	-
		-	-	-
		-	-	-
		28,031,379.14	37,410,962.20	9,379,583.06

**6.4.6.3**

/

/

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

2021 6 30	
	118.93
	-
	-
	8.10
	56,679.58
	-
	-

	-
	-
	-
	3.90
	56,810.51

**6.4.6.6****6.4.6.7**

	2021 6 30
	14,188.86
	-
	14,188.86

**6.4.6.8**

	2021 6 30
	-
	239.55
	-
	-
	14,876.39
	24,795.19
	39,911.13

**6.4.6.9**

	2021 1 1	2021 6 30
	21,231,882.15	21,231,882.15
	6,297,157.56	6,297,157.56
( "-" )	-7,588,045.54	-7,588,045.54
- /	-	-
/	-	-
	-	-

( "-" )	-	-
	19,940,994.17	19,940,994.17

**6.4.6.10**

	16,730,877.58	5,084,657.12	21,815,534.70
	5,254,047.02	-2,035,617.23	3,218,429.79
	-1,102,490.48	68,905.14	-1,033,585.34
	4,587,194.00	1,153,876.62	5,741,070.62
	-5,689,684.48	-1,084,971.48	-6,774,655.96
	-4,869,652.23	-	-4,869,652.23
	16,012,781.89	3,117,945.03	19,130,726.92

**6.4.6.11**

	2021	1	1	2021	6	30
						2,297.86
						-
						-
						348.01
						79.59
						2,725.46

**6.4.6.12****6.4.6.12.1**

	2021	1	1	2021	6	30
						34,311,132.89
						28,836,142.04
						5,474,990.85

**6.4.6.13****6.4.6.13.1**

	2021 1 1	2021 6 30
---		-3,933.44
---		-
---		-
		-3,933.44

**6.4.6.13.2**

---

	2021 1 1	2021 6 30
		2,661,176.57
		2,609,559.30
		55,550.71
		-3,933.44

**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**

	2021 1 1	2021 6 30
		187,671.46
		-
		-
		187,671.46

**6.4.6.17**

	2021 1 1	2021 6 30
1.		-2,035,617.23
---		-2,024,345.13
---		-11,272.10
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		-2,035,617.23

**6.4.6.18**

	2021 1 1	2021 6 30
		14,469.54
		655.51
		15,125.05

25%

7

**6.4.6.19**

	2021	1	1	2021	6	30
						79,494.30
						-
						-
						-
						-
						79,494.30

**6.4.6.20**

	2021	1	1	2021	6	30
						14,876.39
						24,795.19
						-
						1,261.87
						40,933.45

**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****6.4.9.1.2****6.4.9.1.3****6.4.9.1.4****6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		288,572.99		220,418.90
		85,895.39		57,530.36

1.5%

= × 1.5%/

**6.4.9.2.2**

	2021 1 1	2021 6 30	2020 1 1	2020 6 30
		48,095.54		36,736.58

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**

	2021 1 1	2021 6 30	2020 1 1	2020 6 30

	1,734,143.79	2,297.86	2,035,086.74	11,363.81

"

"

2021 6 30  
63,774.75 )

18,170.51 (2020 6 30

**6.4.9.7****6.4.9.8****6.4.10**

				10				
1	2021 1 22	-	2021 1 22	2.370	3,200,555.93	1,669,096.30	4,869,652.23	
	-	-		2.370	3,200,555.93	1,669,096.30	4,869,652.23	

**6.4.11 2021 6 30****6.4.11.1 /**

/

**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**

	2021 6 30	2020 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	2,044,795.50
	0.00	2,044,795.50

**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	1,883,070.60	0.00
	1,883,070.60	0.00

**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**

2021 6 30	6	6 -1	1-5	5		
	1,734,143.79	-	-	-	-	1,734,143.79
	18,170.51	-	-	-	-	18,170.51
	8,690.66	-	-	-	-	8,690.66
	1,883,070.60	-	-	-	35,527,891.60	37,410,962.20

		-	-	-	-	56,810.51	56,810.51
		-	-	-	-	40,421.31	40,421.31
		3,644,075.56	-	-	-	35,625,123.42	39,269,198.98
		-	-	-	-	88,296.79	88,296.79
		-	-	-	-	47,212.38	47,212.38
		-	-	-	-	7,868.73	7,868.73
		-	-	-	-	14,188.86	14,188.86
		-	-	-	-	39,911.13	39,911.13
		-	-	-	-	197,477.89	197,477.89
		3,644,075.56	-	-	-	35,427,645.53	39,071,721.09
2020	12	31	6	6	-1	1-5	5
			1,251,901.81	-	-	-	1,251,901.81
			29,695.01	-	-	-	29,695.01
			11,033.68	-	-	-	11,033.68
			2,044,795.50	-	-	-	39,199,318.10
			-	-	-	-	640,261.21
			-	-	-	-	45,171.47
			-	-	-	-	148,754.92
			3,337,426.00	-	-	-	40,033,505.70
			-	-	-	-	211,654.70
			-	-	-	-	51,815.01
			-	-	-	-	8,635.82
			-	-	-	-	20,856.42
			-	-	-	-	30,552.90
			-	-	-	-	323,514.85
			3,337,426.00	-	-	-	39,709,990.85
							43,047,416.85

#### 6.4.12.4.1.2

		2021	2020
		6	12
		30	31
	27	847.04	166.18
	27	-847.04	-166.18

**6.4.12.4.2****6.4.12.4.3**

VaR (Value at Risk)

6 30

**6.4.12.4.3.1**

	2021 6 30		2020 12 31	
		%		%
-	35,527,891.60	90.93	39,199,318.10	91.06
	-	-	-	-
	1,883,070.60	4.82	2,044,795.50	4.75
	-	-	-	-
	-	-	-	-
	-	-	-	-
	37,410,962.20	95.75	41,244,113.60	95.81

**6.4.12.4.3.2**

		95%	
		2021 6 30	2020 12 31
VaR 6.53%	2020 12	-2,552,591.16	-2,038,523.47
31 VaR 4.74%)			

VaR

2020

**6.4.13**

(1)

(a)

(b)

(i)

2021 6 30

35,527,891.60

1,883,070.60

0

(ii)

( )

(iii)

(2)

## §7

### 7.1

			%
1		35,527,891.60	90.47
		35,527,891.60	90.47
2		-	-
3		1,883,070.60	4.80
		1,883,070.60	4.80
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,752,314.30	4.46
8		105,922.48	0.27
9		39,269,198.98	100.00

### 7.2

#### 7.2.1

			(%)
A		-	-
B		-	-
C		24,703,010.40	63.22
D		-	-
E		-	-
F		697,498.00	1.79
G		1,700,730.00	4.35
H		-	-
I		-	-
J		-	-
K		-	-
L		3,971,385.00	10.16

M		1,909,512.00	4.89
N		1,208,586.60	3.09
O		-	-
P		-	-
Q		616,500.00	1.58
R		720,669.60	1.84
S		-	-
		35,527,891.60	90.93

### 7.2.2

### 7.3

1	603486		12,315	2,808,805.20	7.19
2	300894		31,500	2,142,000.00	5.48
3	002027		227,500	2,140,775.00	5.48
4	300759		8,800	1,909,512.00	4.89
5	603392		7,280	1,886,830.40	4.83
6	601888		6,100	1,830,610.00	4.69
7	603187		41,780	1,791,526.40	4.59
8	600132		8,800	1,741,960.00	4.46
9	601567		81,100	1,727,430.00	4.42
10	601021		28,700	1,633,030.00	4.18
11	002291		81,100	1,523,058.00	3.90
12	600600		12,600	1,457,190.00	3.73
13	300824		55,600	1,396,672.00	3.57
14	000423		36,500	1,310,715.00	3.35
15	002223		34,000	1,296,420.00	3.32
16	300760		2,700	1,296,135.00	3.32
17	600298		23,200	1,261,616.00	3.23
18	300595		11,920	1,234,316.00	3.16
19	603136		73,515	1,208,586.60	3.09
20	600690		36,300	940,533.00	2.41
21	603043		30,620	787,546.40	2.02
22	603096		21,720	720,669.60	1.84

23	002697		135,700	697,498.00	1.79
24	600763		1,500	616,500.00	1.58
25	601633		2,300	100,257.00	0.26
26	002352		1,000	67,700.00	0.17

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

1	300894		1,564,497.00		3.63
2	603392		1,523,942.00		3.54
3	603136		1,432,358.00		3.33
4	603187		1,399,398.00		3.25
5	601567		1,382,118.00		3.21
6	600132		1,313,061.60		3.05
7	000423		1,307,313.52		3.04
8	600887		1,227,210.00		2.85
9	002223		1,138,120.00		2.64
10	300122		1,116,294.00		2.59
11	300595		1,098,089.80		2.55
12	002677		1,054,234.00		2.45
13	603096		1,016,907.00		2.36
14	002291		1,013,159.00		2.35
15	002572		992,589.00		2.31
16	002352		868,690.00		2.02
17	688363		864,554.79		2.01
18	002697		757,688.00		1.76
19	603886		739,034.00		1.72
20	601888		701,319.00		1.63

" "

**7.4.2****2% 20**

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1	000858		2,156,052.00	5.01
2	002572		1,853,854.00	4.31
3	600132		1,757,588.00	4.08
4	002959		1,716,677.40	3.99
5	601888		1,542,793.00	3.58
6	600597		1,431,209.00	3.32
7	688363		1,386,910.04	3.22
8	300122		1,378,802.00	3.20
9	300601		1,218,951.00	2.83
10	600809		1,211,070.00	2.81
11	601633		1,161,200.00	2.70
12	688008		1,160,758.78	2.70
13	603866		1,106,343.00	2.57
14	300138		1,096,232.00	2.55
15	600887		1,075,478.77	2.50
16	603027		1,004,133.00	2.33
17	002352		958,022.00	2.23
18	603096		918,135.00	2.13
19	002677		856,231.00	1.99
20	603317		854,244.00	1.98

" "

**7.4.3**

	27,189,060.67
	34,311,132.89

" " " "

**7.5**

1		-	-
2		-	-
3		1,883,070.60	4.82
		1,883,070.60	4.82

4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		1,883,070.60	4.82

**7.6**

1	108604	1805	18,780	1,883,070.60	4.82

**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**

2020 12 25

2020 67

:

" "

4880

**7.12.2****7.12.3**

1		8,690.66
2		-
3		-
4		56,810.51
5		40,421.31
6		-
7		-
8		-
9		105,922.48

**7.12.4****7.12.5****7.12.6**

## §8

### 8.1

( )					
2,927	6,812.78	0.00	0.00%	19,940,994.17	100.00%

### 8.2

	165,660.41	0.83%

### 8.3

	10-50
	0

---

**§9**

2009年7月30日	984,485,380.44
	21,231,882.15
	6,297,157.56
:	7,588,045.54
"_"	-
	19,940,994.17

## §10

### 10.1

### 10.2

#### 10.2.1

2021 1 25

2021 4 28

#### 10.2.2

### 10.3

### 10.4

### 10.5

### 10.6

### 10.7

#### 10.7.1

	1	27,633,440.12	44.93%	14,681.75	37.01%	-
	1	17,491,240.70	28.44%	16,289.34	41.06%	-

	1	16,375,512.74	26.63%	8,700.27	21.93%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

**10.7.2**

	3,019,732.36	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

**10.8**

1			2021 1 14
2			2021 1 21
3			2021 1 21
4	4	2020	2021 1 22
5	2020 4		2021 1 22
6			2021 1 22
7			2021 1 26
8			2021 3 16
9			2021 3 26
10		2020	2021 3 30
11	2020		2021 3 30

12			2021 3 31
13	1	2021	2021 4 21
14	2021		2021 4 21
15		2021 1	2021 4 23
16			2021 4 30
17			2021 6 22
18		40	2021 6 29
19			2021 6 29
20			2021 6 29
21			2021 6 29
22			2021 6 29

**§11**

**11.1**

**20%**

20%

**11.2**

## §12

### 12.1

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

### 12.2

### 12.3

2021 8 31