

2021

2021 6 30

2021 8 31

**§1**

**1.1**

2021 8 27

2021 1 1      2021 6 30

---

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
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11.1	20% .....	51
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12.1	.....	52
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## §2

### 2.1

	519953	
	2015 9 30	
	117,448,698.84	
	A	C
	005068	519953
	100,258,579.66	17,190,119.18

### 2.2

	1
	1
	2
	3
	4
	5
	6
	7
	2
	7%

### 2.3


		021-61009999	022-58314934
		zhouyg@cxfund.com.cn	xl.guo@cbhb.com.cn
		4007005566	400-888-8811/95541
		021-61009800	022-58314791
		68 9	218
		9 68	218
		200120	300012

## 2.4

		www.cxfund.com.cn
		68 9 218 57

## 2.5

		17

### §3

#### 3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30 )	(2021 1 1 - 2021 6 30 )
	1,382,519.04	200,822.37
	2,108,306.23	324,997.60
	0.0210	0.0189
	2.00%	1.80%
	2.02%	1.82%
3.1.2	( 2021 6 30 )	
	2,041,556.62	283,556.68
	0.0204	0.0165
	106,449,505.03	18,197,265.10
	1.0617	1.0586
3.1.3	( 2021 6 30 )	
	18.56%	25.56%

1

2

3

#### 3.2

##### 3.2.1

A

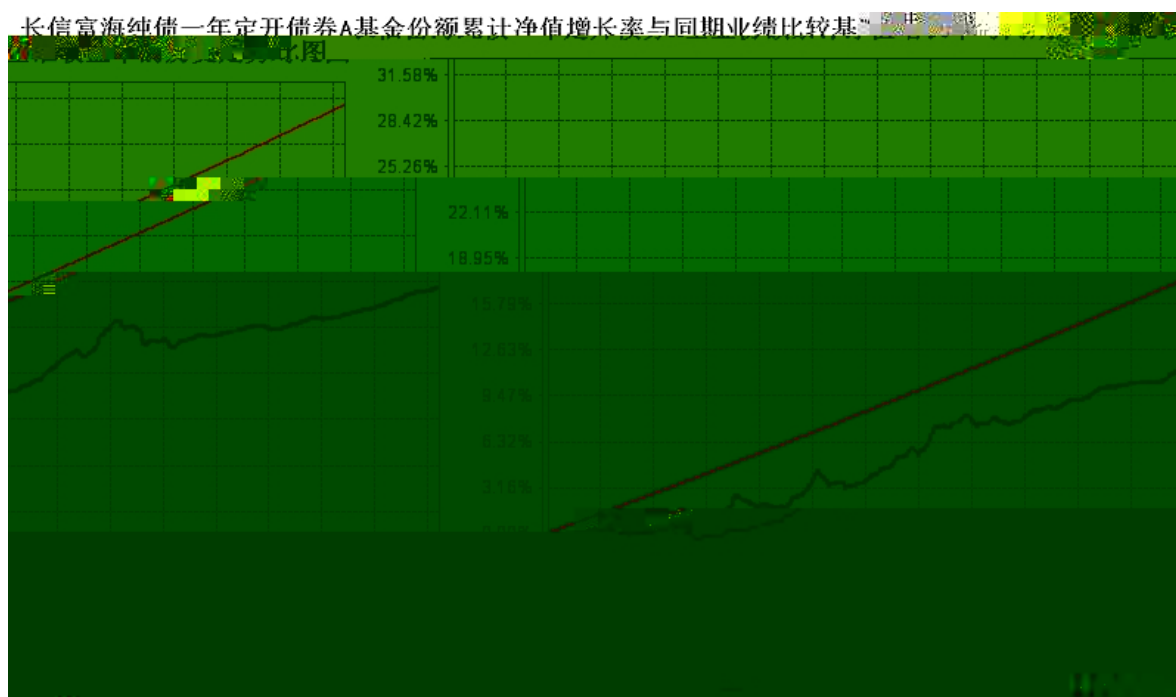
	0.27%	0.02%	0.58%	0.02%	-0.31%	0.00%
	1.27%	0.02%	1.76%	0.02%	-0.49%	0.00%
	2.02%	0.02%	3.53%	0.02%	-1.51%	0.00%
	3.17%	0.03%	7.25%	0.02%	-4.08%	0.01%
	16.28%	0.06%	23.39%	0.02%	-7.11%	0.04%

	18.56%	0.06%	31.17%	0.02%	-12.61%	0.04%
--	--------	-------	--------	-------	---------	-------

C

	0.25%	0.01%	0.58%	0.02%	-0.33%	-0.01%
	1.18%	0.02%	1.76%	0.02%	-0.58%	0.00%
	1.82%	0.02%	3.53%	0.02%	-1.71%	0.00%
	2.88%	0.03%	7.25%	0.02%	-4.37%	0.01%
	15.56%	0.06%	23.34%	0.02%	-7.78%	0.04%
	25.56%	0.09%	49.55%	0.02%	-23.99%	0.07%

### 3.2.2





---

**§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

	(LOF)	2016 13	12	-	27
					EMBA
					2004 9

---

					(LOF)
--	--	--	--	--	-------

1

2

**4.2****4.3****4.3.1**

### 4.3.2

5%

### 4.4

#### 4.4.1

2021

10Y	3.10%	3.27%	10Y	3.50%
3.75%				
10Y	3.10%	10Y	3.50%	6

#### 4.4.2

2021	6	30	A	1.0617
1.1757			A	2.02%
C		1.0586	1.2371	
C		1.82%	3.53%	

### 4.5

2021

M2

5

CPI      PPI  
14      52

## 4.6

## 4.7

1

1

100%

2

3

4

A

C

5

**4.8**

**§5**

**5.1**

**5.2**

**5.3**

2021

## §6

### 6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	204,597.06	911,868.28
		-	-
		2,311.41	7,307.53
	6.4.6.2	157,287,400.00	150,570,980.00
		-	-
		-	-
		157,287,400.00	150,570,980.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	2,536,622.56	2,157,264.51
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		160,030,931.03	153,647,420.32
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		35,199,639.20	31,129,593.30
		-	-
		-	-
		51,143.29	72,807.75
		10,228.66	20,802.22
		5,974.02	6,053.31
	6.4.6.7	5,432.98	8,019.41
		14,423.50	16,078.22

		8,976.09	11,599.81
		-	-
		-	-
	6.4.6.8	88,343.16	169,000.00
		35,384,160.90	31,433,954.02
	6.4.6.9	117,448,698.84	117,448,698.84
	6.4.6.10	7,198,071.29	4,764,767.46
		124,646,770.13	122,213,466.30
		160,030,931.03	153,647,420.32

2021 6 30

A

1.0617

C 1.0586

117,448,698.84

A 100,258,579.66

C 17,190,119.18

## 6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		3,256,233.66	6,822,681.78
1.		2,755,666.39	5,206,951.62
	6.4.6.11	3,956.38	7,722.20
		2,742,409.61	5,193,643.81
		-	-
		9,300.40	5,585.61
		-	-
		-	-
2.	" -"	-349,395.15	244,384.01
	6.4.6.12	-	-
		-	-
	6.4.6.13	-349,395.15	244,384.01
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	849,962.42	1,371,346.15
" -"			
4.	" -"	-	-

5.	" -"	6.4.6.18	-
			-
			822,929.83
1		6.4.9.2.1	356,708.82
2		6.4.9.2.2	86,651.79
3		6.4.9.2.3	35,730.90
4		6.4.6.19	1,783.94
5			231,235.70
			231,235.70
6			9,522.74
7		6.4.6.20	101,295.94
			104,315.65
" -"			2,433,303.83
			4,966,692.59
			-
	" -"		-
			2,433,303.83
			4,966,692.59

## 6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	117,448,698.84	4,764,767.46	122,213,466.30
	-	2,433,303.83	2,433,303.83
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

" -"			
	117,448,698.84	7,198,071.29	124,646,770.13
	<b>2020 1 1 2020 6 30</b>		
	172,010,281.85	6,847,360.66	178,857,642.51
	-	4,966,692.59	4,966,692.59
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
" -"			
	172,010,281.85	11,814,053.25	183,824,335.10

6.1 6.4

---

**6.4****6.4.1**

( " " )

( " " )

( " " )

[2015]1395

1,182,700,474.41

( )

1500949

2015 9 30

2017 8 14

A

2017 8 16

A

( " A" )

A

C ( "

C" ) C

0.40%

( )

80%

5%

7%

### 6.4.2

( " " )

**6.4.3**

2021 6 30

2021 6 30

2021 1 1

**6.4.4****6.4.4.1****6.4.4.2****6.4.5**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

3%

2)

**6.4.6****6.4.6.1**

	2021 6 30
	204,597.06
	-

1	-
1-3	-
3	-
	-
	204,597.06

**6.4.6.2**

		2021 6 30		
		-	-	-
	-	-	-	-
		12,049,416.98	12,016,800.00	-32,616.98
		146,277,464.86	145,270,600.00	-1,006,864.86
		158,326,881.84	157,287,400.00	-1,039,481.84
		-	-	-
		-	-	-
		-	-	-
		158,326,881.84	157,287,400.00	-1,039,481.84

**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
		69.45
		-
		-
		-

	2, 536, 552. 11
	-
	-
	-
	-
	-
	1. 00
	2, 536, 622. 56

**6.4.6.6****6.4.6.7**

	2021 6 30
	-
	5, 432. 98
	5, 432. 98

**6.4.6.8**

	2021 6 30
	-
	-
	-
	9, 000. 00
	19, 835. 79
	59, 507. 37
	88, 343. 16

**6.4.6.9**

A	
	2021 1 1 2021 6 30
	100, 258, 579. 66 100, 258, 579. 66
	- -

( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	100,258,579.66	100,258,579.66

C		
	2021 1 1	2021 6 30
	17,190,119.18	17,190,119.18
	-	-
( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	17,190,119.18	17,190,119.18

#### 6.4.6.10

A			
	659,037.58	3,423,581.56	4,082,619.14
	1,382,519.04	725,787.19	2,108,306.23
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	2,041,556.62	4,149,368.75	6,190,925.37

C			
	82,734.31	599,414.01	682,148.32
	200,822.37	124,175.23	324,997.60
	-	-	-
	-	-	-

	-	-	-
	-	-	-
	283,556.68	723,589.24	1,007,145.92

**6.4.6.11**

	2021 1 1	2021 6 30
		3,841.28
		-
		-
		83.45
		31.65
		3,956.38

**6.4.6.12****6.4.6.12.1**

—

**6.4.6.13****6.4.6.13.1**

	2021 1 1	2021 6 30
---		-349,395.15
---		-
---		-
		-349,395.15

**6.4.6.13.2**

—

	2021 1 1	2021 6 30
		88,217,688.86
		86,267,491.64
		2,299,592.37

	-349,395.15
--	-------------

**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**

**6.4.6.17**

	2021 1 1	2021 6 30
1.		849,962.42
—		-
—		849,962.42
—		-
—		-
—		-
2.		-
—		-
3.		-
		-

	849,962.42

**6.4.6.18****6.4.6.19**

	2021 1 1	2021 6 30
		12.19
		1,771.75
		-
		-
		-
		-
		1,783.94

**6.4.6.20**

	2021 1 1	2021 6 30
		19,835.79
		59,507.37
		-
		18,000.00
		3,952.78
		101,295.94

**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	2021	6	2020	1	1	2020	6	30
			30								
				356, 708. 82					636, 363. 04		

		21,460.77	52,867.86
--	--	-----------	-----------

1 2021 3 16

2021 3 18

0.7% 0.5%

2

0.50%

= × /

**6.4.9.2.2**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		86,651.79		181,818.10

1 2021 3 16

2021 3 18

0.2% 0.1%

2

0.10%

= × /

**6.4.9.2.3**

	2021 1 1 2021 6 30		
	A	C	
	-	563.42	563.42
	-	3,802.06	3,802.06
	-	50.68	50.68
	-	4,416.16	4,416.16
	2020 1 1 2020 6 30		

	A	C	
	-	1,689.93	1,689.93
	-	1,382.62	1,382.62
	-	12.74	12.74
	-	3,085.29	3,085.29

$$C = \frac{A}{0.40} = A \times 0.40\%$$

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

	2021 1 1		2021 6 30	
	A	C	A	C
2015 9 30	-	-	-	-

	4,822,031.45	-
/	-	-
	-	-
/	-	-
	4,822,031.45	-
	4.11%	-

	2020 1 1	2020 6 30
	A	C
2015	-	-
9 30	-	-
	-	-
/	-	-
	-	-
/	-	-
	-	-
	-	-

### 6.4.9.5.2

### 6.4.9.6

	2021 1 1	2021 6 30	2020 1 1	2020 6 30
	204,597.06	3,841.28	597,146.69	4,327.47

2021 6 30

" "

2020 6 30



---

**6.4.11.3.2**

2021	6	30		
8,000,000.00		2021	7	12

**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	34,172,200.00	10,009,000.00
A-1	0.00	0.00
	44,057,800.00	48,445,980.00
	78,230,000.00	58,454,980.00

**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	79,057,400.00	79,649,000.00
	0.00	12,467,000.00
	79,057,400.00	92,116,000.00

**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		

	204,597.06	-	-	-	-	204,597.06
	2,311.41	-	-	-	-	2,311.41
	34,142,200.00	49,143,800.00	74,001,400.00	-	-	157,287,400.00
	-	-	-	-	2,536,622.56	2,536,622.56
	34,349,108.47	49,143,800.00	74,001,400.00	-	2,536,622.56	160,030,931.03
	35,199,639.20	-	-	-	-	35,199,639.20
	-	-	-	-	51,143.29	51,143.29
	-	-	-	-	10,228.66	10,228.66
	-	-	-	-	5,974.02	5,974.02
	-	-	-	-	5,432.98	5,432.98
	-	-	-	-	8,976.09	8,976.09
	-	-	-	-	14,423.50	14,423.50
	-	-	-	-	88,343.16	88,343.16
	35,199,639.20	-	-	-	184,521.70	35,384,160.90
	-850,530.73	49,143,800.00	74,001,400.00	-	2,352,100.86	124,646,770.13
2020 12 6 31	6	-1	1-5	5		
	911,868.28	-	-	-	-	911,868.28
	7,307.53	-	-	-	-	7,307.53
	48,445,980.00	10,009,000.00	79,649,000.00	12,467,000.00	-	150,570,980.00
	-	-	-	-	2,157,264.51	2,157,264.51
	49,365,155.81	10,009,000.00	79,649,000.00	12,467,000.00	2,157,264.51	153,647,420.32
	31,129,593.30	-	-	-	-	31,129,593.30
	-	-	-	-	72,807.75	72,807.75
	-	-	-	-	20,802.22	20,802.22
	-	-	-	-	6,053.31	6,053.31
	-	-	-	-	8,019.41	8,019.41
	-	-	-	-	11,599.81	11,599.81

	-	-	-	-	16,078.22	16,078.22
	-	-	-	-	169,000.00	169,000.00
	31,129,593.30	-	-	-	304,360.72	31,433,954.02
	18,235,562.51	10,009,000.00	79,649,000.00	12,467,000.00	1,852,903.79	122,213,466.30

**6.4.12.4.1.2**

		2021 6 30	2020 12 31
	27	371,562.03	610,733.54
	27	-371,562.03	-610,733.54

**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
		%

		%		
-	-	-	-	-
	-	-	-	-
	157,287,400.00	126.19	150,570,980.00	123.20
	-	-	-	-
	-	-	-	-
	-	-	-	-
	157,287,400.00	126.19	150,570,980.00	123.20

#### 6.4.12.4.3.2

#### 6.4.13

(1)

(a)

(b)

(i)

2021 6 30

0

157,287,400.00

0

(ii)

( )

(iii)

(2)

## §7

### 7.1

			%
1		-	-
		-	-
2		-	-
3		157,287,400.00	98.29
		157,287,400.00	98.29
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		204,597.06	0.13
8		2,538,933.97	1.59
9		160,030,931.03	100.00

### 7.2

#### 7.2.1

#### 7.2.2

### 7.3

### 7.4

#### 7.4.1

2%    20

7.4.2

2% 20

7.4.3

7.5

1		-	-
2		-	-
3		-	-
		-	-
4		73,959,300.00	59.34
5		66,213,200.00	53.12
6		17,114,900.00	13.73
7		-	-
8		-	-
9		-	-
10		157,287,400.00	126.19

7.6

1	042100107	21	CP001	120,000	12,080,400.00	9.69
2	101800968	18	MTN001	115,000	12,058,900.00	9.67
3	012101160	21	SCP001	120,000	12,050,400.00	9.67
4	163829	20	S1	120,000	12,016,800.00	9.64
5	012102194	21	SCP001	120,000	12,008,400.00	9.63

7.7

7.8

**7.9****7.10****7.10.1****7.10.2****7.10.3****7.11****7.11.1****7.11.2****7.11.3**

1		2,311.41
2		-
3		-
4		2,536,622.56
5		-
6		-
7		-
8		-
9		2,538,933.97

**7.11.4**

**7.11.5**

**7.11.6**

## §8

### 8.1

	( )					
A	25	4,010,343.19	100,133,424.95	99.88%	125,154.71	0.12%
C	418	41,124.69	0.00	0.00%	17,190,119.18	100.00%
	443	265,121.22	100,133,424.95	85.26%	17,315,273.89	14.74%

### 8.2

	A	0.00	0.00%
	C	3.00	0.00%
		3.00	0.00%

### 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## §9

	A	C
2015年9月30日	-	1,182,700,474.41
	100,258,579.66	17,190,119.18
	-	-
:	-	-
"_"	-	-
	100,258,579.66	17,190,119.18

---

**§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**

	2	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

**10.7.2**

	12,049,416.98	100.00%	8,000,000.00	100.00%	-	-

**10.8**

1			2021 1 14
2	2020 4		2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 1

	2021 1		28
6			2021 3 2
7			2021 3 2
8			2021 3 2
9			2021 3 16
10			2021 3 16
11			2021 3 16
12			2021 3 16
13			2021 3 16
14			2021 3 16
15			2021 3 26
16	2020		2021 3 30
17	2020		2021 3 30
18			2021 3 31
19	2021 1		2021 4 21
20	2021		2021 4 21

21			2021 4 30
22			2021 6 22
23	6		2021 6 29
24			2021 6 29
25			2021 6 29
26			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