

2022

2022 6 30

2022 8 31

§ 1

1.1

2022 8 29

2022 1 1 2022 6 30

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	5
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	6
§ 4	.....	7
4.1	.....	7
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	11
4.7	.....	12
4.8	.....	12
§ 5	.....	12
5.1	.....	12
5.2	.....	12
5.3	.....	12
§ 6	.....	13
6.1	.....	13
6.2	.....	14
6.3	.....	16
6.4	.....	18
§ 7	.....	35
7.1	.....	35
7.2	.....	36
7.3	.....	36
7.4	.....	36
7.5	.....	36
7.6	.....	37

7.7	.....	37
7.8	.....	37
7.9	.....	37
7.10	.....	37
7.11	.....	37
§ 8	.....	40
8.1	.....	40
8.2	.....	41
8.3	.....	41
§ 9	.....	41
§ 10	.....	41
10.1	.....	41
10.2	.....	41
10.3	.....	41
10.4	.....	41
10.5	.....	42
10.6	.....	42
10.7	.....	42
10.8	.....	44
§ 11	.....	47
11.1	20%	47
11.2	.....	47
§ 12	.....	47
12.1	.....	47
12.2	.....	47
12.3	.....	48

§ 2

2.1

	003349
	003349
	2016 10 26
	1,670,066,806.76

2.2

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	9	68 18
	200120	200336

2.4

--	--

	www.cxfund.com.cn
	68 9
	18

2.5

		68 9

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)
	29,502,852.78
	28,861,296.95
	0.0173
	1.62%
	1.64%
3.1.2	(2022 6 30)
	99,863,338.36
	0.0598
	1,790,283,292.18
	1.0720
3.1.3	(2022 6 30)
	42.40%

1

2

3

3.2

3.2.1

	0.08%	0.02%	-0.24%	0.03%	0.32%	-0.01%

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 6 30

81

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

4.1.2

						EMBA
	(LOF)				2004	9
		2016				
		11	11	-		
				28		
						(LOF)

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2022

			7	DR007		
	3				"	"
	3				"	" " "

4.4.2

2022 6 30

1.0720

1.3930

1.64%

0.38%

4.5

2022

" "

" " " "

CPI

PPI

"

"

4.6

4.7

4.8

§ 5

5.1

2022

5.2

2022

5.3

2022

§ 6

6.1

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	2,043,971.14	847,520.26
		-	-
		1,905.91	4,685.06
	6.4.7.2	2,150,525,848.80	2,368,904,656.60
		-	-
		-	-
		2,150,525,848.80	2,368,904,656.60
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	19,964,149.95
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		10,888.19	5,499.02
		-	-
	6.4.7.8	-	39,964,963.77
		2,152,582,614.04	2,429,691,474.66
		2022 6 30	2021 12 31
		-	-
		-	-
	6.4.7.3	-	-
		361,132,952.39	647,247,047.13
		-	-
		51,962.41	1,468.87

		687,885.51	770,455.53
		145,369.01	154,091.09
		-	-
		-	-
		145,959.97	156,925.66
		-	-
		-	-
	6.4.7.9	135,192.57	385,524.34
		362,299,321.86	648,715,512.62
	6.4.7.10	1,670,066,806.76	1,688,581,799.61
	6.4.7.11	-	-
	6.4.7.12	120,216,485.42	92,394,162.43
		1,790,283,292.18	1,780,975,962.04
		2,152,582,614.04	2,429,691,474.66

1 2022 6 30 1.0720

1,670,066,806.76

2 XBRL 3 <

> 2021 " " "

" " " 2022 " " "

" 2021 " " " "

" " 2022 " " " "

6.2

2022 1 1 2022 6 30

		2022 1 1 2022	2021 1 1 2021
		6 30	6 30
		39,672,157.38	40,047,450.56
1.		82,471.00	34,400,806.90
	6.4.7.13	23,290.97	45,436.67
		-	33,329,101.90
		-	376,034.35
		59,180.03	650,233.98
		-	-

		-	-	
2.	" -"	40,229,518.64	1,389,425.74	
	6.4.7.14	-	-	
		-	-	
	6.4.7.15	40,229,518.64	1,389,425.74	
	6.4.7.16	-	-	
	6.4.7.17	-	-	
	6.4.7.18	-	-	
	6.4.7.19	-	-	
		-	-	
		-	-	
3.	" -"	6.4.7.20	-641,555.83	4,193,435.94
4.	" -"		-	-
5.	" -"	6.4.7.21	1,723.57	63,781.98
			10,810,860.43	8,185,090.65
1		6.4.10.2.1	4,367,293.79	4,911,041.44
2		6.4.10.2.2	881,250.65	982,208.33
3			-	-
4			-	-
5			5,317,841.22	2,032,907.07
			5,317,841.22	2,032,907.07
6		6.4.7.22	-	-
7			115,809.53	90,916.89
8		6.4.7.23	128,665.24	168,016.92
			28,861,296.95	31,862,359.91
" -"			-	-
	" -"		28,861,296.95	31,862,359.91
			-	-
			28,861,296.95	31,862,359.91

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

	2022 1 1		2022 6 30	
	1,688,581,799.61	-	92,394,162.43	1,780,975,962.04
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,688,581,799.61	-	92,394,162.43	1,780,975,962.04
" -"	-18,514,992.85	-	27,822,322.99	9,307,330.14
	-	-	28,861,296.95	28,861,296.95
" -"	-18,514,992.85	-	-1,038,973.96	-19,553,966.81
1.	63,074,453.63	-	4,118,295.82	67,192,749.45
2.	-81,589,446.48	-	-5,157,269.78	-86,746,716.26
	-	-	-	-
" -"	-	-	-	-

	1,670,066,806.76	-	120,216,485.42	1,790,283,292.18
	2021 1 1 2021 6 30			
	1,952,337,690.16	-	120,569,246.21	2,072,906,936.37
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,952,337,690.16	-	120,569,246.21	2,072,906,936.37
" -"	107,080,487.05	-	42,086,220.78	149,166,707.83
	-	-	31,862,359.91	31,862,359.91
" -"	107,080,487.05	-	10,223,860.87	117,304,347.92
1.	356,384,864.83	-	26,020,562.45	382,405,427.28
2.	-249,304,377.78	-	-15,796,701.58	-265,101,079.36
	-	-	-	-
" -"				
	-	-	-	-
	2,059,418,177.21	-	162,655,466.99	2,222,073,644.20

6.1 6.4

6.4

6.4.1

(" ")
("
") [2016]1854
203,547,549.55 ()
1600909 2016 10 26

(
) (
)
80% (
)
5%

6.4.2

(" ")

6.4.3

			2022	6	30		2022	2022	1
1	2022	6	30						

6.4.4

6.4.4.1

(1)

“ ”

“ ”

(2)

6.4.4.2

12

12

(

)

6.4.4.3 /
(1)

(2)

()

()

()

(3)

(4)

6.4.5

6.4.5.1

		22	—		23	—
		24	—		37	—
(	"		"	)		2020
12	30					
2022	1	1				
				2021		
					0.00	
						847,520.26
4,685.06		19,964,149.95		39,964,963.77		5,499.02
647,247,047.13		151,037.28				
				-		
-						
				-		
		848,783.89		4,687.16		19,965,096.99
5,699.02		0.00		647,398,084.41		0.00
						2,368,904,656.60
39,962,551.00						
						2,408,867,207.60

6.4.5.2

6.4.5.3

6.4.6

		[2008]1		
	[2016]36			[2016]46
			[2016]70	
		[2016]140		
		[2017]2		
[2017]56			[2017]90	
(1)	()	
2018	1	1		
			3%	
(2)				
(3)				

6.4.7

6.4.7.1

	2022 6 30
	2,043,971.14
	2,042,830.92
	1,140.22
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	2,043,971.14

6.4.7.2

		2022 6 30			
		-	-	-	-
-		-	-	-	-
		14,832,769.18	117,665.76	14,955,665.76	5,230.82
		2,096,266,473.32	30,259,483.04	2,135,570,183.04	9,044,226.68
		2,111,099,242.50	30,377,148.80	2,150,525,848.80	9,049,457.50
		-	-	-	-
		-	-	-	-
		-	-	-	-
		2,111,099,242.50	30,377,148.80	2,150,525,848.80	9,049,457.50

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

	2022 6 30
	-
	34.32
	-
	36,598.10
	-
	36,598.10
	-
	9,300.00
	29,752.78
	59,507.37
	135,192.57

6.4.7.10

	2022 1 1 2022 6 30	
	1,688,581,799.61	1,688,581,799.61
	63,074,453.63	63,074,453.63
" -"	-81,589,446.48	-81,589,446.48
/	-	-
/	-	-
	-	-
" -"	-	-
	1,670,066,806.76	1,670,066,806.76

()

()

6.4.7.11

6.4.7.12

	71,171,854.97	21,222,307.46	92,394,162.43
	29,502,852.78	-641,555.83	28,861,296.95
	-811,369.39	-227,604.57	-1,038,973.96

	3,350,662.33	767,633.49	4,118,295.82
	-4,162,031.72	-995,238.06	-5,157,269.78
	-	-	-
	99,863,338.36	20,353,147.06	120,216,485.42

6.4.7.13

	2022 1 1	2022 6 30
		20,463.27
		-
		-
		82.47
		2,745.23
		23,290.97

6.4.7.14

6.4.7.14.1

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		38,404,237.99
---		1,825,280.65
---		-
---		-
		40,229,518.64

6.4.7.15.2

	2022 1 1	2022 6 30
		2,390,035,508.34
		2,344,321,384.42
		43,852,527.78

	36,315.49
	1,825,280.65

6.4.7.15.3 —

6.4.7.15.4 —

6.4.7.16

6.4.7.16.1

6.4.7.17

6.4.7.17.1

6.4.7.18

6.4.7.18.1 —

6.4.7.18.2 —

6.4.7.19

6.4.7.20

	2022 1 1	2022 6 30
1.		-641,555.83
		-
		-641,555.83
		-
		-
		-
		-
2.		-
		-
3.		-
		-

	-641,555.83
--	-------------

6.4.7.21

	2022 1 1	2022 6 30
		1,722.93
		0.64
		1,723.57

7

7

25%

6.4.7.22

6.4.7.23

	2022 1 1	2022 6 30
		29,752.78
		59,507.37
		-
		18,300.00
		21,105.09
		128,665.24

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

)	(" "

(" ")	
(" ")	

6.4.10

6.4.10.1

6.4.10.1.1

6.4.10.1.2

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
			%	
	25,406,711.40	100.00	78,556,369.54	100.00

6.4.10.1.3

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
			%	
	-	-	280,000,000.00	100.00

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
		4,367,293.79		4,911,041.44
		23,661.32		176,471.91

1 2022 6 23

2022 6 27

0.5%

0.3%

2

× 0.30%

= × 0.30%÷

6.4.10.2.2

	2022	1	1	2022	6	2021	1	1	2021
	30					6		30	
	881,250.65					982,208.33			

× 0.10%

= × 0.10%÷

6.4.10.3

()

()

6.4.10.4**6.4.10.4.1****6.4.10.4.2****6.4.10.5****6.4.10.5.1****6.4.10.5.2****6.4.10.6**

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	2,043,971.14		20,463.27		7,569,868.70		36,961.91	

2022 6 30

"

"

2021 6 30

6.4.10.7

2022 1 1						2022 6 30					
-	-	-	-	-	-	-	-	-	-	-	-
2021 1 1						2021 6 30					
	042100107	21	CP001			300,000			30,000,000		

6.4.10.8

6.4.11

6.4.12 (2022 6 30)

6.4.12.1 /

6.4.12.2

6.4.12.3

6.4.12.3.1

2022 6 30

361,132,952.39

150218	15	18	2022	7	1	106.15	400,000	42,460,997.26
180210	18	10	2022	7	1	109.63	200,000	21,926,931.51
190215	19	15	2022	7	1	105.10	56,000	5,885,845.48
210207	21	07	2022	7	1	101.24	161,000	16,298,846.03
210411	21	11	2022	7	4	101.65	1,000,000	101,651,780.82
220302	22	02	2022	7	4	100.98	221,000	22,317,579.04
210207	21	07	2022	7	6	101.24	89,000	9,009,921.09
220302	22	02	2022	7	6	100.98	779,000	78,666,941.51
101800398	18	MTN002	2022	7	7	103.00	300,000	30,899,865.21
101800871	18	MTN003	2022	7	7	106.46	200,000	21,291,408.22
101900298	19	MTN001	2022	7	7	103.92	300,000	31,175,350.68
102000048	20	MTN001	2022	7	7	102.27	43,000	4,397,772.34
							3,749,000	385,983,239.19

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.1

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2022 6 30	2021 12 31
A-1	91,667,189.31	271,834,000.00
A-1	0.00	-
	864,759,895.51	819,402,400.00
	956,427,084.82	1,091,236,400.00

6. 4. 13. 2. 2

6. 4. 13. 2. 3

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	2022 6 30	2021 12 31
A-1	-	-
A-1	-	-
	49,043,779.59	-
	49,043,779.59	-

AA+

6.4.13.2.4

	2022 6 30	2021 12 31
AAA	340,436,792.89	330,595,500.00
AAA	442,813,036.86	400,456,600.00
	361,805,154.64	546,616,156.60
	1,145,054,984.39	1,277,668,256.60

6.4.13.2.5**6.4.13.2.6****6.4.13.3****6.4.13.3.1**

6. 4. 13. 4

6. 4. 13. 4. 1

6. 4. 13. 4. 1. 1

2022	6	30	6	6	-1	1-5	5		
			2,043,971.14		-	-	-	-	2,043,971.14
			1,905.91		-	-	-	-	1,905.91
			795,616,627.48	457,271,216.12		845,204,333.96	52,433,671.24		2,150,525,848.80
			-	-	-	-	-	10,888.19	10,888.19
			797,662,504.53	457,271,216.12		845,204,333.96	52,433,671.24	10,888.19	2,152,582,614.04
			-	-	-	-	-	51,962.41	51,962.41
			-	-	-	-	-	687,885.51	687,885.51
			-	-	-	-	-	145,369.01	145,369.01
			361,132,952.39		-	-	-		361,132,952.39
			-	-	-	-	-	145,959.97	145,959.97
			-	-	-	-	-	135,192.57	135,192.57
			361,132,952.39		-	-	-	1,166,369.47	362,299,321.86
			436,529,552.14	457,271,216.12		845,204,333.96	52,433,671.24	-1,155,481.28	1,790,283,292.18
2021	12	31	6	6	-1	1-5	5		
			847,520.26		-	-	-	-	847,520.26
			4,685.06		-	-	-	-	4,685.06

	765,324,400. 00	481,403,000. 00	905,115,5 00.00	217,061,756 .60	-	2,368,904,65 6.60
	19,964,149.9 5	-	-	-	-	19,964,149.9 5
	-	-	-	-	5,499.02	5,499.02
	-	-	-	-	39,964,963. 77	39,964,963.7 7
	786,140,755. 27	481,403,000. 00	905,115,5 00.00	217,061,756 .60	39,970,462. 79	2,429,691,47 4.66
	647,247,047. 13	-	-	-	-	647,247,047. 13
	-	-	-	-	1,468.87	1,468.87
	-	-	-	-	770,455.53	770,455.53
	-	-	-	-	154,091.09	154,091.09
	-	-	-	-	156,925.66	156,925.66
	-	-	-	-	385,524.34	385,524.34
	647,247,047. 13	-	-	-	1,468,465.4 9	648,715,512. 62
	138,893,708. 14	481,403,000. 00	905,115,5 00.00	217,061,756 .60	38,501,997. 30	1,780,975,96 2.04

6.4.13.4.1.2

		2022 6 30	2021 12
		31	
	27	6,296,536.76	9,524,465.15
	27	-6,296,536.76	-9,524,465.15

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	2,150,525,848.80	120.12	2,368,904,656.60	133.01
	-	-	-	-
	-	-	-	-
	-	-	-	-
	2,150,525,848.80	120.12	2,368,904,656.60	133.01

6.4.13.4.3.2

6.4.14

6.4.14.1

--

6.4.14.2

6.4.14.2.1

	2022 6 30	2021 12 31
	-	-
	2,150,525,848.80	2,368,904,656.60
	-	-
	2,150,525,848.80	2,368,904,656.60

6.4.14.2.2

)	(
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6.4.14.3

2022 6 30	(2021 12 31)
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6.4.14.4

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6.4.15

§7

7.1

			%
1		-	-
		-	-
2		-	-
3		2,150,525,848.80	99.90

6		878,947,551.50	49.10
7		-	-
8		49,043,779.59	2.74
9		-	-
10		2,150,525,848.80	120.12

7.6

					%
1	210411	21 11	1,000,000	101,651,780.82	5.68
2	220302	22 02	1,000,000	100,984,520.55	5.64
3	112205067	22 CD067	500,000	49,043,779.59	2.74
4	150218	15 18	400,000	42,460,997.26	2.37
5	101775005	17 MTN001	300,000	31,396,027.40	1.75

7.7

7.8

7.9

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7.10.1

7.10.2

7.11

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41 51

7.11.2

7.11.3

1		1,905.91
2		-
3		-
4		-
5		10,888.19
6		-
7		-
8		-
9		12,794.10

7.11.4

7.11.5

7.11.6

§ 8

8.1

			%		%

2,400	695,861.17	1,649,428,907.02	98.76	20,637,899.74	1.24
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8.2

		%
	1,191.51	0.00

8.3

	0
	0

§ 9

2016 10 26	203,547,549.55
	1,688,581,799.61
	63,074,453.63
	81,589,446.48
	-
	1,670,066,806.76

§ 10**10.1****10.2****10.2.1**

2022 2 21

10.2.2**10.3**

10.4

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10.7

10.7.1

			(%)		(%)	
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	1	-	-	-	-	-
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	2	-	-	-	-	-
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	1	-	-	-	-	-
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	2	-	-	-	-	-
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10.7.2

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10.8

1			2022 1 13
2	4	2021	2022 1 24
3	2021		2022 1 24
4			2022 1 26
5			2022 2 8
6	" "		2022 2 16
7		"	2022 2 16

	" " "		
8			2022 2 23
9	" "		2022 2 23
10			2022 3 3
11			2022 3 17
12		2021	2022 3 31
13	2021		2022 3 31
14		2022 1	2022 4 22
15	2022		2022 4 22
16			2022 4 25
17	2022 1		2022 4 28
18			2022 5 7
19			2022 5 11

20			2022 5 25
21			2022 5 26
22			2022 6 8
23			2022 6 13
24			2022 6 15
25			2022 6 15
26			2022 6 23
27			2022 6 23
28			2022 6 23
29			2022 6 23
30			2022 6 23
31			2022 6 30

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§ 11

11.1

20%

							%
		20%					
	1	2022 1 1 2022 6 30	1,530,841,96 3.08	0.00	0.00	1,530,841,963. 08	91.66
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2							
3							

11.2

§ 12

12.1

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12.2

12.3

2022 8 31