

2019

2019 6 30

2019 8 27

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2019 8 23

2019 1 1 2019 6 30

§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	11
4.1	11
4.2	13
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	43
7.4	.....	44
7.5	.....	46
7.6	.....	46
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	46
7.11	.....	47
7.12	.....	47
§8	.....	49
8.1	.....	49
8.2	.....	49
8.3	.....	49
§ 9	.....	50
§10	.....	51
10.1	.....	51
10.2	.....	51
10.3	.....	51
10.4	.....	51
10.5	.....	51
10.6	.....	51
10.7	.....	51
10.8	.....	54
§11	.....	56
11.1	..... 20%	56

11.2	.....	56
§12	.....	57
12.1	.....	57
12.2	.....	57
12.3	.....	57

§

	519979	
	2011 10 20	
	1,262,980,331.33	
		A E
:	CXNXA	-
	519979	006397
	1,259,930,898.90	3,049,432.43

	300	*80%+ *20%

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816
		69
	68 9	
	68 9	28
		9

	200120	100031

	www.cxfund.com.cn
	28 68 9 F9

	A E	A 17 E 68 9

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	A	E
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	239,865,919.74	330,247.40
	662,946,460.07	372,377.99
	0.4416	0.2596
	31.41%	17.13%
	36.64%	37.29%
3.1.2	(2019 6 30)	
	-28,410,482.31	1,078,927.42
	-0.0225	0.3538
	1,996,405,144.65	4,871,527.40
	1.585	1.598
3.1.3	(2019 6 30)	
	174.64%	21.61%

1

2

3

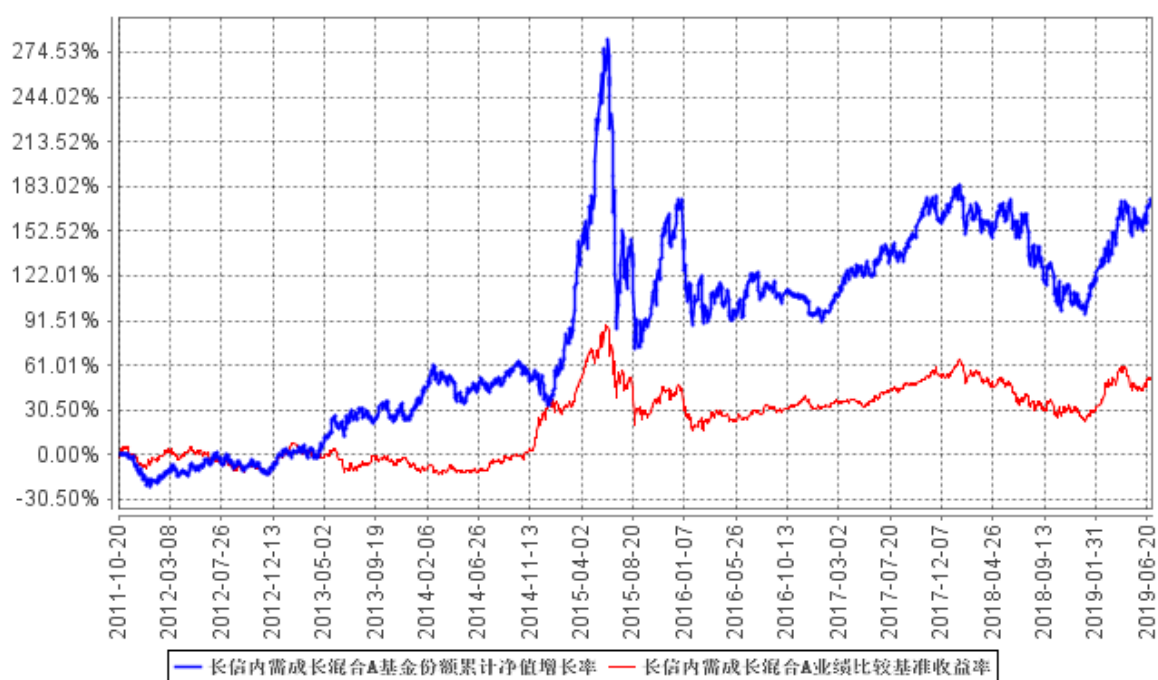
A

	6.09%	1.10%	4.42%	0.93%	1.67%	0.17%
	7.02%	1.62%	-0.72%	1.22%	7.74%	0.40%
	36.64%	1.60%	21.89%	1.24%	14.75%	0.36%
	6.02%	1.63%	8.87%	1.22%	-2.85%	0.41%
	25.48%	1.29%	20.08%	0.89%	5.40%	0.40%

	174.64%	1.80%	51.88%	1.19%	122.76%	0.61%
--	---------	-------	--------	-------	---------	-------

E

	6.11%	1.10%	4.42%	0.93%	1.69%	0.17%
	7.10%	1.62%	-0.72%	1.22%	7.82%	0.40%
	37.29%	1.60%	21.89%	1.24%	15.40%	0.36%
	21.61%	1.64%	15.11%	1.25%	6.50%	0.39%



§

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500

FOF

300

								2008
					11			
		2017	11		2015	5	6	2016
		2		-	9	6		
				13			2016	9
					8			

1

/

2

5%

	A	1.585		2.280
A		36.64%	E	1.598
1.598			E	37.29%
21.89%				

45%

80%

“ ”

1/2

1

2

6

30%

3

3

4

5

15

6

7

§

2019 1 1 2019 6 30

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2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	87,620,873.84	76,009,006.58
		3,272,212.81	2,061,182.78
		892,912.31	942,247.84
	6.4.6.2	1,901,958,594.42	1,982,858,889.60
		1,801,888,594.42	1,877,233,040.10
		-	-
		100,070,000.00	105,625,849.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		13,934,155.74	2,491,632.35
	6.4.6.5	1,656,251.49	1,249,994.45
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	235,072.61	414,970.86
		8,205,060.39	4,510,995.41
	6.4.6.9	1,262,980,331.33	1,777,454,364.02
	6.4.6.10	738,296,340.72	283,696,417.40
		2,001,276,672.05	2,061,150,781.42
		2,009,481,732.44	2,065,661,776.83

2019 6 30

A 1.585

E 1.598

1,262,980,331.33

A

1,259,930,898.90

E 3,049,432.43

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		690,930,685.31	-108,650,682.23
1.		1,549,109.24	3,766,192.87
	6.4.6.11	249,175.98	456,549.34
		1,299,933.26	3,309,643.53
		-	-
		-	-
		-	-
2.	" -"	265,696,474.82	-30,313,679.24
	6.4.6.12	243,841,597.36	-77,064,122.88
		-	-
	6.4.6.13	-281,255.80	152,070.00
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	22,136,133.26	46,598,373.64
3.	6.4.6.17	423,122,670.92	-83,040,392.76
" -"			
4.	" -"	-	-

5.	“ - ”	6.4.6.18	562, 430. 33	937, 196. 90
			27, 611, 847. 25	42, 290, 732. 30
1		6.4.9.2.1	15, 760, 572. 91	25, 152, 942. 84
2		6.4.9.2.2	2, 626, 762. 15	4, 192, 157. 14
3			-	-
4		6.4.6.19	9, 098, 081. 27	12, 779, 698. 39
5			4, 868. 41	3, 810. 08
			4, 868. 41	3, 810. 08
6			-	-
7		6.4.6.20	121, 562. 51	162, 123. 85
	“ - ”		663, 318, 838. 06	-150, 941, 414. 53
			-	-
	“ - ”		663, 318, 838. 06	-150, 941, 414. 53

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	1, 777, 454, 364. 02	283, 696, 417. 40	2, 061, 150, 781. 42
	-	663, 318, 838. 06	663, 318, 838. 06
“ - ”	-514, 474, 032. 69	-208, 718, 914. 74	-723, 192, 947. 43
1.	193, 295, 731. 46	79, 231, 506. 88	272, 527, 238. 34
2.	-707, 769, 764. 15	-287, 950, 421. 62	-995, 720, 185. 77
	-	-	-

“ - ”			
	1, 262, 980, 331. 33	738, 296, 340. 72	2, 001, 276, 672. 05
	2018 1 1 2018 6 30		
	2, 158, 730, 780. 16	1, 188, 745, 648. 40	3, 347, 476, 428. 56
	-	-150, 941, 414. 53	-150, 941, 414. 53
“ - ”	44, 695, 766. 10	52, 145, 860. 22	96, 841, 626. 32
1.	620, 419, 738. 23	350, 422, 475. 11	970, 842, 213. 34
2.	-575, 723, 972. 13	-298, 276, 614. 89	-874, 000, 587. 02
	-	-	-
“ - ”			
	2, 203, 426, 546. 26	1, 089, 950, 094. 09	3, 293, 376, 640. 35

6.1 6.4

“ ”

[2011]439

“ ”)

2011

10 20

355,399,768.39

2014 8 8

2015 8 7

2018 9 7

A

E

60%-95%

5%-40%

5%

0%-3%

80%

300

*80%+

*20%

—

“

”

2

3

XBRL

3

<

>

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.3

2011

2011

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

	2019 6 30
	87,620,873.84
	-
1	-
1-3	-
3	-
	-
	87,620,873.84

	2019 6 30		
	1,592,134,259.61	1,801,888,594.42	209,754,334.81
-	-	-	-

		-	-	-
		99,788,100.00	100,070,000.00	281,900.00
		99,788,100.00	100,070,000.00	281,900.00
		-	-	-
		-	-	-
		-	-	-
		1,691,922,359.61	1,901,958,594.42	210,036,234.81

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	2019 6 30
	8,697.75
	-
	-
	1,472.50
	1,645,479.45
	-
	-
	199.99
	-
	401.80
	1,656,251.49

	2019 6 30
	2, 271, 590. 23
	272. 37
	2, 271, 862. 60

	2019 6 30
	-
	4, 097. 17
	181, 844. 46
	44, 630. 98
	4, 500. 00
	235, 072. 61

A		
	2019 1 1	2019 6 30
	1, 777, 453, 546. 91	1, 777, 453, 546. 91
	189, 721, 901. 65	189, 721, 901. 65
("-") ——	-707, 244, 549. 66	-707, 244, 549. 66

- /	-	-
/	-	-
	-	-
("-")	-	-
	3,049,432.43	3,049,432.43

A			
	-342,717,157.12	626,413,440.17	283,696,283.05
	239,865,919.74	423,080,540.33	662,946,460.07
	74,440,755.07	-284,609,252.44	-210,168,497.37
	-27,923,326.93	105,458,647.41	77,535,320.48
	102,364,082.00	-390,067,899.85	-287,703,817.85
	-	-	-
	-28,410,482.31	764,884,728.06	736,474,245.75

E			
	144.41	-10.06	134.35
	330,247.40	42,130.59	372,377.99
	748,535.61	701,047.02	1,449,582.63
	890,080.19	806,106.21	1,696,186.40
	-141,544.58	-105,059.19	-246,603.77
	-	-	-
	1,078,927.42	743,167.55	1,822,094.97

	2019	1	1	2019	6	30
						202,333.81
						-
						-
						33,552.50
						13,289.67
						249,175.98

	2019 1 1	2019 6 30
		3,326,742,321.91
		3,082,900,724.55
		243,841,597.36

	2019 1 1	2019 6 30
---		-281,255.80
---		-
---		-
		-281,255.80

	2019 1 1	2019 6 30
		30,809,975.02
		29,982,655.80
		1,108,575.02
		-281,255.80

	2019 1 1	2019 6 30
		22,136,133.26
		-
		22,136,133.26

	2019 1 1	2019 6 30
1.		423,122,670.92
---		422,725,504.62
---		397,166.30
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		423,122,670.92

	2019 1 1	2019 6 30
		500,755.58
006397		289.99
519979		61,384.76
		562,430.33

A 7 E 30 75%

25% 30 3 50%

3 6 25%

6 25%

	2019 1 1	2019 6 30
		9,097,706.27
		375.00
		-
		-
		-
		9,098,081.27

	2019 1 1	2019 6 30
		44,630.98
		61,844.46
		9,000.00
		6,087.07
		121,562.51

	E
(“ ”)	
“ ”	

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	3,356,971,589.54			56.81%	3,949,526,746.27			44.46%

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
			-	-	14,999,085.10			93.75%

	2019 1 1 2019 6 30			
	3,027,683.70	57.71%	1,887,631.77	83.10%
	2018 1 1 2018 6 30			
	3,559,596.37	46.96%	1,284,530.52	50.29%

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	15,760,572.91	25,152,942.84
	2,275,003.25	2,728,757.60

1.5%

=

× 1.5%/

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	2,626,762.15	4,192,157.14

0.25%

=

× 0.25%/

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6. 4. 11. 1. 1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-
300788		2019 6 27	2019 7 5		14.85	14.85	1,556	23,106.60	23,106.60	-

“ ”

10%

10%

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	100,070,000.00	89,919,000.00
	100,070,000.00	89,919,000.00

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	0.00	15,706,849.50
	0.00	15,706,849.50

-	87,620,873.84

-

	942,247.84	-	-	-	-	942,247.84
	15,706,849.50	89,919,000.00	-	-	-1,877,233,040.10	1,982,858,889.60
	-	-	-	-	2,491,632.35	2,491,632.35
	-	-	-	-	1,249,994.45	1,249,994.45
	4,940.71	-	-	-	43,882.52	48,823.23
	94,724,227.41	89,919,000.00	-	-	-1,881,018,549.42	2,065,661,776.83
	-	-	-	-	231,782.72	231,782.72
	-	-	-	-	2,655,150.65	2,655,150.65
	-	-	-	-	442,525.08	442,525.08
	-	-	-	-	766,566.10	766,566.10
	-	-	-	-	414,970.86	414,970.86
	-	-	-	-	4,510,995.41	4,510,995.41
	94,724,227.41	89,919,000.00	-	-	-1,876,507,554.01	2,061,150,781.42

		2019 6 30	2018 12 31
	27	100,510.31	205,740.73
	27	-100,510.31	-205,740.73

VaR (Value at Risk)

6 30

	2019 6 30		2018 12 31	
		%		%
-	1,801,888,594.42	90.04	1,877,233,040.10	91.08
	-	-	-	-
	100,070,000.00	5.00	105,625,849.50	5.12
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,901,958,594.42	95.04	1,982,858,889.60	96.20

		95%	
		2019 6 30	2018 12 31
VaR	3.83%		
31	VaR	-76,677,645.77	-80,340,248.20
	2018 12 31		3.90%

VaR

95%

2018

6.4.13.1

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2019	6	30		
			1,801,831,617.88	100,126,976.54
			0.00	
6.4.13.1.2.2				
6.4.13.1.2.3				
			192,808.72	192,808.72
		0		
6.4.13.2				
6.4.13.3				

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			%
1		1,801,888,594.42	89.67
		1,801,888,594.42	89.67
2		-	-
3		100,070,000.00	4.98
		100,070,000.00	4.98
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		90,893,086.65	4.52
8		16,630,051.37	0.83
9		2,009,481,732.44	100.00

			(%)
A		-	-
B		363,431.25	0.02
C		1,289,666,787.31	64.44
D		-	-
E		-	-
F		276,337,406.91	13.81
G		-	-
H		-	-
I		116,796,385.33	5.84
J		33,869.94	0.00
K		-	-

L		-	-
M		118,667,607.08	5.93
N		-	-
O		-	-
P		-	-
Q		-	-
R		23,106.60	0.00
S		-	-
		1,801,888,594.42	90.04

1	603589		1,873,534	120,693,060.28	6.03
2	603259		1,369,031	118,667,607.08	5.93
3	300383		6,962,241	116,756,781.57	5.83
4	000333		2,154,559	111,735,429.74	5.58
5	601633		13,341,144	110,331,260.88	5.51
6	000651		1,902,056	104,613,080.00	5.23
7	603866		2,482,110	103,379,881.50	5.17
8	601933		9,709,048	99,129,380.08	4.95
9	600309		2,180,769	93,315,105.51	4.66
10	000661		274,940	92,929,720.00	4.64
11	603708		4,013,747	91,593,706.54	4.58
12	600872		2,020,522	86,538,957.26	4.32
13	002697		13,232,507	85,614,320.29	4.28
14	600104		3,347,029	85,349,239.50	4.26
15	603816		2,628,523	83,902,454.16	4.19
16	603345		1,572,673	80,835,392.20	4.04
17	600519		82,128	80,813,952.00	4.04
18	600132		1,712,276	80,750,936.16	4.03
19	603960		1,990,980	54,333,844.20	2.71
20	600968		102,375	363,431.25	0.02
21	603317		1,156	48,494.20	0.00
22	601698		10,103	39,603.76	0.00

23	603863		1,612	37,204.96	0.00
24	601236		9,789	33,869.94	0.00
25	300594		721	31,803.31	0.00
26	603867		1,045	26,971.45	0.00
27	300788		1,556	23,106.60	0.00

2% 20

1	600309			247,129,058.42	11.99
2	601633			174,940,032.43	8.49
3	601933			156,985,746.38	7.62
4	603589			154,891,029.70	7.51
5	600340			147,979,191.96	7.18
6	603259			147,650,237.05	7.16
7	603369			124,607,245.04	6.05
8	601318			120,056,430.29	5.82
9	000596			90,931,851.84	4.41
10	603816			89,769,645.89	4.36
11	600872			89,724,464.28	4.35
12	600600			86,664,886.50	4.20
13	000661			83,086,251.66	4.03
14	000858			80,982,097.34	3.93
15	603345			80,748,265.27	3.92
16	002697			79,989,700.98	3.88
17	600104			79,988,629.68	3.88
18	000625			79,898,155.99	3.88
19	601689			79,472,138.42	3.86
20	600132			77,402,454.71	3.76
21	603960			50,847,784.81	2.47
22	600622			49,994,934.60	2.43
23	600519			49,886,613.94	2.42

“ ”

2% 20



1		-	-
2		-	-
3		100,070,000.00	5.00
		100,070,000.00	5.00
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		100,070,000.00	5.00

1	180410	18	10	1,000,000	100,070,000.00	5.00

1		892, 912. 31
2		13, 934, 155. 74
3		-
4		1, 656, 251. 49
5		146, 731. 83
6		-
7		-
8		-
9		16, 630, 051. 37

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A	25,565	49,283.43	874,861,276.96	69.44%	385,069,621.94	30.56%
E	36	84,706.46	0.00	0.00%	3,049,432.43	100.00%
	25,601	49,333.24	874,861,276.96	69.27%	388,119,054.37	30.73%

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§ 9

	A	E
2011 10 20	355,399,768.39	-
	1,777,453,546.91	817.11
	189,721,901.65	3,573,829.81
:	707,244,549.66	525,214.49
"_ "	-	-
	1,259,930,898.90	3,049,432.43

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2019 3 2

2019 1

2019 4

	2	3,356,971,589.54	56.81%	3,027,683.70	57.71%	-
	1	932,505,184.69	15.78%	868,446.33	16.55%	-
	1	623,132,547.30	10.54%	455,690.18	8.69%	-
	1	433,410,153.48	7.33%	403,635.03	7.69%	-
	1	290,388,650.85	4.91%	270,438.92	5.15%	-
	1	111,796,035.22	1.89%	70,576.83	1.35%	-
	1	81,976,417.87	1.39%	76,344.57	1.46%	-
	1	60,488,617.71	1.02%	56,333.39	1.07%	-
	1	18,873,323.02	0.32%	17,576.74	0.34%	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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	1	-	-	-	-	-
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	1	-	-	-	-	-
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	1	-	-	-	-	-
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	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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	2	-	-	-	-	-
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1	2018 12 31		2019 1 1
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3			2019 1 15
4	2018 4		2019 1 19
5			2019 1 22
6			2019 1 24
7			2019 3 1
8			2019 3 2
9			2019 3 25
10			2019 3 28

11	2018		2019 3 29
12			2019 3 30
13			2019 4 8
14			2019 4 15
15	2019 1		2019 4 22
16			2019 4 26
17			2019 5 7
18			2019 5 14
19			2019 5 22
20	2019 1		2019 6 3
21			2019 6 22
22			2019 6 26
23			2019 6 27

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		20%					
	2019 2						
	21						
	2019 3						
1	6	332,968,018.16	0.00	40,000,000.00	292,968,018.16	23.20%	
	2019 3						
	13						
	2019 6						
	30						
	-	-	-	-	-	-	-
1							
2							
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