

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 3 15 0:00 2019 4 10 17:00

2019 4 11

2019 4 15

2019 8 23

2019 1 1 2019 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	.....	11
4.1	.....	11
4.2	.....	13
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	.....	40
7.1	.....	40
7.2	.....	40
7.3	.....	40
7.4	.....	40
7.5	.....	41
7.6		

§12	.....	52
12.1	.....	52
12.2	.....	52
12.3	.....	52

§ 2

2.1

	CX	
	519973	
	2013 11 29	
	365, 674, 501. 33	
		A C
:	CX A	CX C
	519973	519972
	338, 964, 368. 64	26, 710, 132. 69

2.2

								1. 3+1. 1%
	4	5	1 6	2 7	3			(
								1. 3+1. 1%

2.3

		021-61009999	010-66105799
		zhouyg@cxfund. com. cn	custody@icbc. com. cn
		4007005566	95588
		021-61009800	010-66105798
			55

	68 9	
	68 9	55
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		17

§ 3

3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	10,788,608.69	551,572.67
	11,205,680.85	614,675.49
	0.0317	0.0250
	3.03%	2.39%
	2.94%	2.72%
3.1.2	(2019 6 30)	
	7,047,737.00	496,223.81
	0.0208	0.0186
	356,625,725.67	28,041,526.87
	1.0521	1.0498
3.1.3	(2019 6 30)	
	50.10%	46.66%

1

2

3

3.2

3.2.1

A

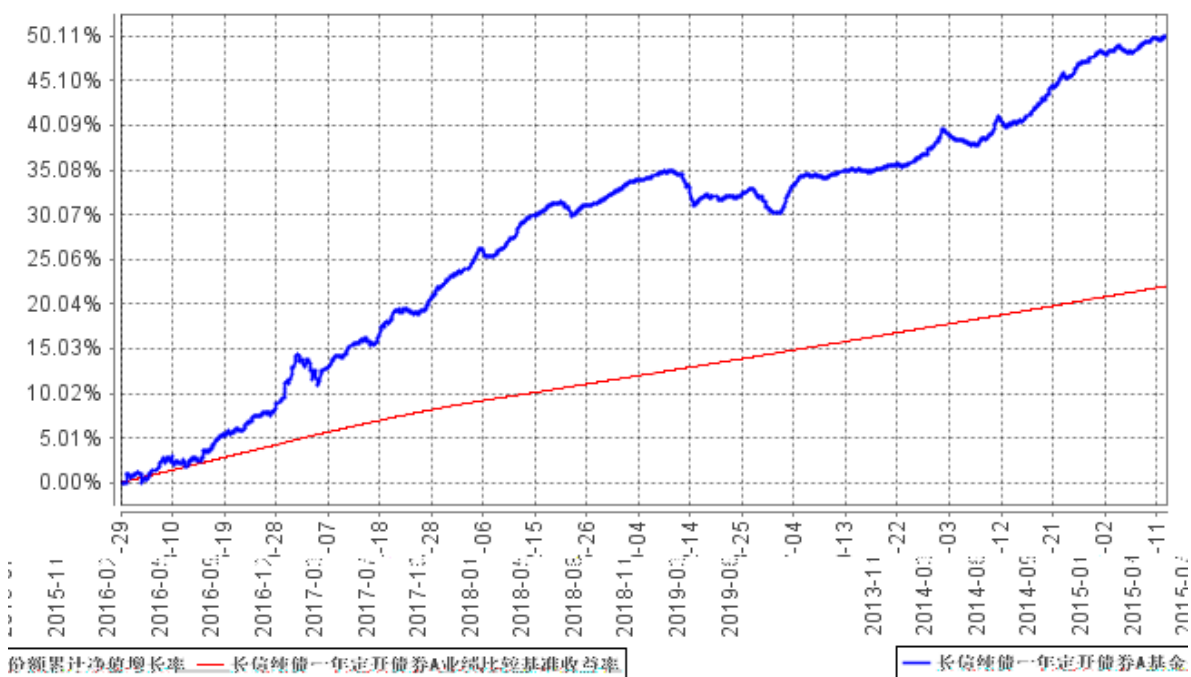
	0.34%	0.04%	0.25%	0.01%	0.09%	0.03%
	0.73%	0.05%	0.76%	0.01%	-0.03%	0.04%
	2.94%	0.06%	1.52%	0.01%	1.42%	0.05%
	8.66%	0.07%	3.10%	0.01%	5.56%	0.06%
	13.81%	0.07%	9.58%	0.01%	4.23%	0.06%

	50.10%	0.12%	22.06%	0.01%	28.04%	0.11%
--	--------	-------	--------	-------	--------	-------

C

	0.31%	0.04%	0.25%	0.01%	0.06%	0.03%
	0.62%	0.05%	0.76%	0.01%	-0.14%	0.04%
	2.72%	0.06%	1.52%	0.01%	1.20%	0.05%
	8.22%	0.07%	3.10%	0.01%	5.12%	0.06%
	12.40%	0.07%	9.58%	0.01%	2.82%	0.06%
	46.66%	0.12%	22.06%	0.01%	24.60%	0.11%

3.2.2



§ 4

4.1

4.1.1

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

4.1.2

		2018	6	-	2013
		4		7	
	LOF				LOF

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

10

40BP

3

10.7%

4

4.4.2

2019	6	30	A	1.0521	
1.4309			A	2.94%	C
	1.0498		1.4056		C
	2.72%		1.52%		

4.5

AAA

+ +

4.6

1/2

4.7

	A	2019	1	16	2019	1	16	10
	0.560	17,132,537.79			6,784,806.27			
	23,917,344.06							
	C	2019	1	16	2019	1	16	10
	0.510	476,187.12			318,003.75			
	794,190.87							
1					1			
	100%							
2	A			C				
3								
4								
5								

4.8

§ 5

5.1

5.2

1

24, 711, 534. 93

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	514,973.95	537,143.51
		3,405,601.36	4,468,365.61
		7,096.94	9,329.67
	6.4.6.2	549,077,816.20	645,795,879.50
		-	-
		-	-
		549,077,816.20	645,795,879.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		986,102.40	2,528,000.00
	6.4.6.5	11,403,586.03	13,566,631.52
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		565,395,176.88	666,905,349.81
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		179,659,507.26	188,999,472.50
		600,203.28	90,869.90
		-	-
		189,326.75	282,896.51
		31,554.45	80,827.61
		9,202.52	5,662.10
	6.4.6.7	12,264.99	17,642.65
		81,964.89	154,717.40

		43,803.77	86,295.05
		-	-
		-	-
	6.4.6.8	100,096.43	229,000.00
		180,727,924.34	189,947,383.72
	6.4.6.9	365,674,501.33	442,667,798.92
	6.4.6.10	18,992,751.21	34,290,167.17
		384,667,252.54	476,957,966.09
		565,395,176.88	666,905,349.81

2019 6 30

A

1.0521

338,964,368.64

C

1.0498

26,710,132.69

365,674,501.33

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		16,353,961.87	17,819,138.48
1.		14,044,971.76	19,778,824.78
	6.4.6.11	54,008.11	110,702.73
		13,989,403.72	18,093,985.44
		-	-
		1,559.93	1,574,136.61
		-	-
2.	-	1,827,692.03	-10,255,408.49
	6.4.6.12	-	-
		-	-
	6.4.6.13	1,827,692.03	-10,255,408.49
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	480,174.98	8,252,151.17
-			
4.	-	-	-

5.	-	6.4.6.18	1, 123. 10	43, 571. 02
			4, 533, 605. 53	7, 377, 160. 81
1		6.4.9.2.1	1, 290, 188. 34	1, 867, 563. 67
2		6.4.9.2.2	311, 009. 29	533, 589. 64
3		6.4.9.2.3	50, 833. 78	76, 777. 88
4		6.4.6.19	5, 778. 81	10, 138. 81
5			2, 687, 734. 58	4, 676, 246. 51

-			
	365,674,501.33	18,992,751.21	384,667,252.54
	2018 1 1 2018 6 30		
	1,385,174,081.45	41,387,212.35	1,426,561,293.80
	-	10,441,977.67	10,441,977.67
-	-942,506,282.53	-2,165,201.40	-944,671,483.93
1.	11,916,261.96	24,540.41	11,940,802.37
2.	-954,422,544.49	-2,189,741.81	-956,612,286.30
	-	-40,470,794.97	-40,470,794.97
-			
	442,667,798.92	9,193,193.65	451,860,992.57

6.1 6.4

6.4

6.4.1

(

(

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) ()

2018 1 1

3%

2)

3)

20%

6.4.6

6.4.6.1

	2019 6 30
	514,973.95
	-
1	-
1-3	-
3	-

	-
	514, 973. 95

6.4.6.2

		2019 6 30		
		-	-	-
		-	-	-
		210, 343, 947. 59	213, 392, 963. 10	3, 049, 015. 51
		334, 881, 562. 60	335, 684, 853. 10	803, 290. 50
		545, 225, 510. 19	549, 077, 816. 20	3, 852, 306. 01
		-	-	-
		-	-	-
		-	-	-
		545, 225, 510. 19	549, 077, 816. 20	3, 852, 306. 01

6.4.6.3

/

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

6.4.6.5

		2019 6 30
		132. 28
		-
		-
		1, 379. 25
		11, 402, 071. 62
		-
		-
		-

	-
	2.88
	11,403,586.03

6.4.6.6

6.4.6.7

	2019 6 30
	-
	12,264.99
	12,264.99

6.4.6.8

	2019 6 30
	-
	-
	9,000.00
	19,835.79
	61,260.64
	10,000.00
	100,096.43

6.4.6.9

A		
	2019 1 1	2019 6 30
	427,095,429.61	427,095,429.61
	18,793,048.50	18,793,048.50
("-")	-106,924,109.47	-106,924,109.47
-	-	-
/	-	-
/	-	-
("-")	-	-

	338,964,368.64	338,964,368.64
--	----------------	----------------

C		
	2019 1 1	2019 6 30
	15,572,369.31	15,572,369.31
	13,810,161.94	13,810,161.94
("-")	-2,672,398.56	-2,672,398.56
- /	-	-
/	-	-
	-	-
("-")	-	-
	26,710,132.69	26,710,132.69

6.4.6.10

A			
	20,661,217.39	12,498,298.28	33,159,515.67
	10,788,608.69	417,072.16	11,205,680.85
	-484,745.02	-2,301,750.41	-2,786,495.43
	80,989.12	513,465.54	594,454.66
	-565,734.14	-2,815,215.95	-3,380,950.09
	-23,917,344.06	-	-23,917,344.06
	7,047,737.00	10,613,620.03	17,661,357.03

C			
	675,613.67	455,037.83	1,130,651.50
	551,572.67	63,102.82	614,675.49
	63,228.34	317,029.72	380,258.06
	75,653.28	388,966.60	464,619.88
	-12,424.94	-71,936.88	-84,361.82
	-794,190.87	-	-794,190.87
	496,223.81	835,170.37	1,331,394.18

6.4.6.11

	2019 1 1	2019 6 30
		18,190.08
		-
		-
		35,656.66
		161.37
		54,008.11

80.68

80.69

6.4.6.12

6.4.6.12.1

6.4.6.13

6.4.6.13.1

	2019 1 1	2019 6 30
---		1,827,692.03

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

	2019 1 1	2019 6 30
1.		480,174.98
—		—
—		480,174.98
—		—
—		—
—		—
2.		—
—		—
3.		—
		—
		480,174.98

6.4.6.18

	2019 1 1	2019 6 30
		1,123.10
		1,123.10

7

25%

6.4.6.19

	2019 1 1	2019 6 30
		528.81
		5,250.00
		-
		-
		-
		5,778.81

6.4.6.20

	2019 1 1	2019 6 30
		19,835.79
		61,260.64
		35,000.00
		18,600.00
		11,127.98
		-
		145,824.41

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

	2019	1	1	2019	6	2018	1	1	2018	6	30
--	------	---	---	------	---	------	---	---	------	---	----

	A	C	
	-	4,606.93	4,606.93
	-	23,387.24	23,387.24
	-	-	-
	-	27,994.17	27,994.17
	2018 1 1 2018 6 30		
	A	C	
	-	6,680.26	6,680.26
	-	25,108.92	25,108.92
	-	8.33	8.33
	-	31,797.51	31,797.51

A ,

C

C = C

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	514,973.95	18,190.08	838,460.27	56,694.86

2019 6 30 3,405,601.36 2018 12 31 4,468,365.61

6.4.9.6

6.4.9.7

6.4.10

A

				10				
1	2019 1 16	-	2019 1 16	0.560	17,132,537.79	6,784,806.27	23,917,344.06	
	-	-		0.560	17,132,537.79	6,784,806.27	23,917,344.06	

C

				10				
1	2019 1 16	-	2019 1 16	0.510	476,187.12	318,003.75	794,190.87	
	-	-		0.510	476,187.12	318,003.75	794,190.87	

6.4.11 2019 6 30

6.4.11.1 /

/

6.4.11.2

6.4.11.3**6.4.11.3.1**

2019 6 30

35,159,507.26

101752030	17 MTN001	2019 7 3	102.68	137,000	14,067,160.00
101800280	18 MTN001	2019 7 2	103.97	100,000	10,397,000.00
101561028	15 MTN001	2019 7 2	102.33	139,000	14,223,870.00
				376,000	38,688,030.00

6.4.11.3.2

2019 6 30

144,500,000.00

102,500,000.00

2019 7 1

42,000,000.00

2019 7 4

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6.4.11.4

6.4.11.5

10%

10%

6.4.11.5.1

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	30,553,568.00	0.00
	30,553,568.00	0.00

6.4.11.5.2

6.4.11.5.3

6.4.11.5.4

	2019 6 30	2018 12 31

AAA	160,142,602.00	222,200,590.60
AAA	358,381,646.20	332,152,288.90
	0.00	91,443,000.00
	518,524,248.20	645,795,879.50

6.4.11.5.5

6.4.11.5.6

6.4.11.6

6.4.11.6.1

6.4.11.7

6.4.11.7.1

6.4.11.7.1.1

2019 6 30	6	6 -1	1-5	5		
	514,973.95	-	-	-	-	514,973.95
	3,405,601.36	-	-	-	-	3,405,601.36
	7,096.94	-	-	-	-	7,096.94
	21,699,014.40	69,409,203.50	430,306,598.30	27,663,000.00	-	549,077,816.20
	-	-	-	-	986,102.40	986,102.40
	-	-	-	-	-11,403,586.03	11,403,586.03
	-	-	-	-	-	-
	25,626,686.65	69,409,203.50	430,306,598.30	27,663,000.00	12,389,688.43	565,395,176.88
	179,659,507.26	-	-	-	-	179,659,507.26
	-	-	-	-	600,203.28	600,203.28
	-	-	-	-	189,326.75	189,326.75
	-	-	-	-	31,554.45	31,554.45
	-	-	-	-	9,202.52	9,202.52
	-	-	-	-	12,264.99	12,264.99
	-	-	-	-	43,803.77	43,803.77
	-	-	-	-	81,964.89	81,964.89
	-	-	-	-	100,096.43	100,096.43
	179,659,507.26	-	-	-	1,068,417.08	180,727,924.34
	-154,032,820.61	69,409,203.50	430,306,598.30	27,663,000.00	11,321,271.35	384,667,252.54
2018 12 31	6	6 -1	1-5	5		
	537,143.51	-	-	-	-	537,143.51
	4,468,365.61	-	-	-	-	4,468,365.61
	9,329.67	-	-	-	-	9,329.67
	41,211,896.60	56,193,910.20	511,772,072.70	36,618,000.00	-	645,795,879.50
	-	-	-	-	2,528,000.00	2,528,000.00
	-	-	-	-	-13,566,631.52	13,566,631.52

	46,226,735.39	56,193,910.20	511,772,072.70	36,618,000.00	16,094,631.52	666,905,349.81
	188,999,472.50	-	-	-	-	188,999,472.50
	-	-	-	-	90,869.90	90,869.90
	-	-	-	-	282,896.51	282,896.51
	-	-	-	-	80,827.61	80,827.61
	-	-	-	-	5,662.10	5,662.10
	-	-	-	-	17,642.65	17,642.65
	-	-	-	-	86,295.05	86,295.05
	-	-	-	-	154,717.40	154,717.40
	-	-	-	-	229,000.00	229,000.00
	188,999,472.50	-	-	-	947,911.22	189,947,383.72
	-142,772,737.11	56,193,910.20	511,772,072.70	36,618,000.00	15,146,720.30	476,957,966.09

6.4.11.7.1.2

		2019 6 30	2018 12 31
	27	1,998,520.17	3,636,886.78
	27	1,998,520.17	-3,636,886.78

6.4.11.7.2

6.4.11.7.3

VaR (Value at Risk)

6 30

6.4.11.7.3.1

	2019 6 30		2018 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	549,077,816.20	142.74	645,795,879.50	135.40
	-	-	-	-
	-	-	-	-
	-	-	-	-
	549,077,816.20	142.74	645,795,879.50	135.40

6.4.11.7.3.2

6.4.12

(1)

(a)

(b)

(i)

2019 6 30

549,077,816.20

(ii)

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(iii)

(2)

§ 7

7.1

			%
1		-	-
		-	-
2		-	-
3		549,077,816.20	97.11
		549,077,816.20	97.11
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,920,575.31	0.69
8		12,396,785.37	2.19
9		565,395,176.88	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		10,531,568.00	2.74
2		-	-
3		-	-
		-	-
4		416,014,248.20	108.15
5		20,022,000.00	5.21
6		102,510,000.00	26.65
7		-	-
8		-	-
9		-	-
10		549,077,816.20	142.74

7.6

1	101752030	17	MTN001	300,000	30,804,000.00	8.01
2	1380032	13		300,000	30,519,000.00	7.93
3	112470	16	01	300,000	29,865,000.00	7.76
4	122377	14		250,000	25,310,000.00	6.58
5	127426	16	01	300,000	20,991,000.00	5.46

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		7, 096. 94
2		986, 102. 40
3		-
4		11, 403, 586. 03
5		-
6		-
7		-
8		-
9		12, 396, 785. 37

7.11.4

7.11.5

7.11.6

§ 8

8.1

	()					
A	341	994,030.41	312,710,010.84	92.25%	26,254,357.80	7.75%
C	367	72,779.65	1,923,076.92	7.20%	24,787,055.77	92.80%
	708	516,489.41	314,633,087.76	86.04%	51,041,413.57	13.96%

8.2

	A	1,630.71	0.00%
	C	-	-
		1,630.71	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 9

	A	C
2013 11 29	205,068,134.62	97,977,007.09
	427,095,429.61	15,572,369.31
	18,793,048.50	13,810,161.94
:	106,924,109.47	2,672,398.56
"_"	-	-
	338,964,368.64	26,710,132.69

§ 10

10.1

2019 3 15 0:00 2019 4 10 17 00

213,308,420.38

58.33%

100%

2019 4 11

2019 4 15

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

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1
2
3
4
2

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	2019 1		2019 1 12
4			2019 1 14
5			2019 1 17
6	2018 4		2019 1 19
7			2019 3 1
8			2019 3 2
9			2019 3 11
10			2019 3 12
11			2019 3 13

12			2019 3 28
13	2018		2019 3 29
14			2019 3 30
15			2019 4 8
16			2019 4 15
17			2019 4 15
18			2019 4 15
19			2019 4 15
20			2019 4 15
21	2019 1		2019 4 22
22			2019 4 26
23			2019 5 7
24			2019 6 26
25			2019 6 27

§ 11

11.1

20%

		20%					
	1	2019 1 1 2019 6 30	107,698,490.84	5,848,070.87	0.00	113,546,561.71	31.05%
	2	2019 1 1 2019 6 30	199,761,858.67	0.00	100,000,000.00	99,761,858.67	27.28%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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2019 8 27