

2019

2019 6 30

2019 8 27



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	68 9	3
	68 9	3 A
	200120	100808

## 2.4

	www.cxfund.com.cn
	68 9 3 A

## 2.5

A		17
C		68 9

### § 3

#### 3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30 )	(2019 1 1 - 2019 6 30 )
	15,805,831.87	16,739,452.34
	8,233,196.91	8,422,042.15
	0.0213	0.0187
	1.77%	1.68%
	1.93%	1.61%
3.1.2	( 2019 6 30 )	
	42,854,290.32	35,161,549.52
	0.1260	0.0869
	411,001,285.12	451,320,715.91
	1.2089	1.1156
3.1.3	( 2019 6 30 )	
	33.39%	8.59%

1

2

3

#### 3.2

##### 3.2.1

A

	0.32%	0.02%	0.28%	0.03%	0.04%	-0.01%
	0.51%	0.03%	-0.24%	0.06%	0.75%	-0.03%
	1.93%	0.05%	0.24%	0.06%	1.69%	-0.01%
	5.34%	0.06%	2.82%	0.06%	2.52%	0.00%
	9.60%	0.07%	0.03%	0.08%	9.57%	-0.01%





**§ 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

	(LOF)	2014 7 1	-	25	EMBA  2004 9  (LOF)

---

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

1

/

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

**4.4****4.4.1**

2019

4

“ ”

5

5

**4.4.2**

2019 6 30

A

1.2089

1.4589

C

1.1156

1.4356

A

1.93%

0.24%

C

1.61%

0.24%

**4.5**

“

”

**4.6**

“ ”

1/2

**4.7**

1

2

3

4

50%

5

6

7

15

12

3

8

**4.8**

**§ 5**

**5.1**

“ ”

**5.2**

**5.3**

“ ”

## § 6

## 6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	1,501,959.78	9,136,127.51
		32,375.28	227,506.35
		38,061.38	3,294.24
	6.4.6.2	1,027,261,070.00	1,292,729,990.00
		-	-
		-	-
		1,027,261,070.00	1,292,729,990.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	14,845,842.63	27,768,555.64
		-	-
		283,434.40	505,782.41

		102,979.92	360,369.92
		-	-
		-	-
	6.4.6.8	202,032.25	351,044.88
		181,640,742.44	270,724,867.71
	6.4.6.9	744,554,784.52	931,954,663.45
	6.4.6.10	117,767,216.51	127,691,724.99
		862,322,001.03	1,059,646,388.44
		1,043,962,743.47	1,330,371,256.15

2019

5.	“ - ”	6.4.6.18	503,168.23	281,468.40
			7,735,114.26	11,358,187.66
1		6.4.9.2.1	3,349,205.25	4,355,887.34
2		6.4.9.2.2	956,915.78	1,244,539.28
3		6.4.9.2.3	996,218.57	1,328,754.54
4		6.4.6.19	17,997.73	28,242.97
5			2,239,875.50	4,150,058.65
			2,239,875.50	4,150,058.65
6			65,288.01	113,091.95
7		6.4.6.20	109,613.42	137,612.93
	“ - ”		16,655,239.06	24,976,947.21
			-	-
	“ - ”		16,655,239.06	24,976,947.21

### 6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	931,954,663.45	127,691,724.99	1,059,646,388.44
	-	16,655,239.06	16,655,239.06
“ - ”	-187,399,878.93	-26,579,747.54	-213,979,626.47
1.	449,768,670.38	80,981,721.69	530,750,392.07
2.	-637,168,549.31	-107,561,469.23	-744,730,018.54
	-	0.00	-

“ - ”			
	744,554,784.52	117,767,216.51	862,322,001.03
	2018 1 1 2018 6 30		
	1,108,275,826.71	82,678,505.62	1,190,954,332.33
	-	24,976,947.21	24,976,947.21
“ - ”	50,326,931.15	19,148,193.94	69,475,125.09
1.	659,644,932.26	73,748,138.21	733,393,070.47
2.	-609,318,001.11	-54,599,944.27	-663,917,945.38
	-	0.00	-
“ - ”			
	1,158,602,757.86	126,803,646.77	1,285,406,404.63

6.1 6.4

**6.4****6.4.1**

( “ ” ) ( “ ” )

( “ ” )

[2010]481

2010 6 28

2,234,260,528.19

2014 5 23 2014 6 2

2014 7 1

“ ”

( “ ” ) 2014 7 1

2017 1 4

C 2017 1 9 C (

“ C” )

C 0.40%

A ( “ A” )

A

(

)

80%

1

5%

### 6.4.2

( “ ” )



**6.4.6****6.4.6.1**

	2019 6 30
	1,501,959.78
	-
1	-
1-3	-
3	-
	-
	1,501,959.78

**6.4.6.2**

	2019 6 30		
	-	-	-
-	-	■	-

**6.4.6.5**

	2019 6 30
	1, 220. 29
	-
	-
	16. 74
	14, 844, 590. 21
	-
	-
	-
	15. 39
	14, 845, 842. 63

**6.4.6.6****6.4.6.7**

	2019 6 30
	-
	19, 127. 61
	19, 127. 61

**6.4.6.8**

	2019 6 30
	-
	-
	-
	2, 018. 83
-	161, 260. 64
	9, 000. 00
	29, 752. 78
	202, 032. 25

## 6.4.6.9

A		
	2019 1 1	2019 6 30
	413,307,480.63	413,307,480.63
	348,526,505.21	348,526,505.21
( "-" )	-421,849,535.27	-421,849,535.27
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	339,984,450.57	339,984,450.57

C		
	2019 1 1	2019 6 30
	518,647,182.82	518,647,182.82
	101,242,165.17	101,242,165.17
( "-" )	-215,319,014.04	-215,319,014.04
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	404,570,333.95	404,570,333.95

## 6.4.6.10

A			
	34,265,241.07	42,626,439.57	76,891,680.64
	15,805,831.87	-7,572,634.96	8,233,196.91
	-7,216,782.62	-6,891,260.38	-14,108,043.00
	38,764,182.45	31,051,813.73	69,815,996.18
	-45,980,965.07	-37,943,074.11	-83,924,039.18
	-	-	-
	42,854,290.32	28,162,544.23	71,016,834.55

C			
	26,211,413.89	24,588,630.46	50,800,044.35
	16,739,452.34	-8,317,410.19	8,422,042.15
	-7,789,316.71	-4,682,387.83	-12,471,704.54
	7,544,319.62	3,621,405.89	11,165,725.51
	-15,333,636.33	-8,303,793.72	-23,637,430.05
	-	-	-
	35,161,549.52	11,588,832.44	46,750,381.96

**6.4.6.11**

	2019 1 1	2019 6 30
		41,789.07
		-
		-
		13,923.37
		8,233.13
		63,945.57

**6.4.6.12****6.4.6.12.1** —**6.4.6.13****6.4.6.13.1**

	2019 1 1	2019 6 30

**6.4.6.13.2**

—



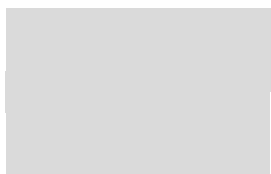


	29,752.78
	61,260.64
	9,000.00
-	9,000.00
	600.00
	109,613.42

**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**



	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	956,915.78	1,244,539.28

0.20%

=  $\times 0.20\%$

**6.4.9.2.3**

	2019 1 1 2019 6 30		
	A	C	
	-	129,197.95	129,197.95
	-	129,197.95	129,197.95
	2018 1 1 2018 6 30		
	A	C	
	-	53,824.54	53,824.54
	-	53,824.54	53,824.54

A , C

$\times 0.40\%$

C = C  $\times 0.40\%$

**6.4.9.3**

( )

( )

**6.4.9.4**

**6.4.9.4.1**

**6.4.9.4.2****6.4.9.5**

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		1,501,959.78		41,789.07		27,062,333.28		94,809.21

2019 6 30

“ ”

2018 12 31

**6.4.9.6****6.4.9.7****6.4.10****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

150,229,054.65

101759023	17 MTN001	2019 7 5	101.44	100,000	10,144,000.00
101764045	17 MTN002	2019 7 5	102.31	17,000	1,739,270.00
011901146	19 SCP006	2019 7 1	100.15	200,000	20,030,000.00
011901162	19 SCP001	2019 7 1	100.23	300,000	30,069,000.00
101772011	17 MTN001	2019 7 1	102.18	100,000	10,218,000.00
011900414	19 SCP002	2019 7 8	100.07	268,000	26,818,760.00
011900401	19 SCP001	2019 7 11	100.13	200,000	20,026,000.00
101800385	18 MTN001	2019 7 11	104.03	200,000	20,806,000.00
101800177	18 MTN001	2019 7 1	103.58	200,000	20,716,000.00
				1,585,000	160,567,030.00

### 6.4.11.3.2

2019 6 30

29,000,000.00      2019 7 15

/

### 6.4.12

#### 6.4.12.1

“ ”

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	260,253,000.00	60,149,000.00
	260,253,000.00	60,149,000.00

**6.4.12.2.2****6.4.12.2.3**

**6.4.12.2.4**

	2019 6 30	2018 12 31
AAA	206,372,300.00	519,885,300.00
AAA	418,738,770.00	392,680,690.00
	141,897,000.00	320,015,000.00
	767,008,070.00	1,232,580,990.00

**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

2019 6 30	6	6 -1	1-5	5		
	1,501,959.78	-	-	-	-	1,501,959.78
	32,375.28	-	-	-	-	32,375.28
	38,061.38	-	-	-	-	38,061.38
	132,020,770.00	291,622,000.00	593,689,300.00	9,929,000.00	-	1,027,261,070.00
	-	-	-	-	-14,845,842.63	14,845,842.63
	-	-	-	-	-283,434.40	283,434.40
	133,593,166.44	291,622,000.00	593,689,300.00	9,929,000.00	15,129,277.03	1,043,962,743.47
	179,229,054.65	-	-	-	-	179,229,054.65
	-	-	-	-	-990,722.63	990,722.63
	-	-	-	-	-557,811.79	557,811.79
	-	-	-	-	-159,374.78	159,374.78
	-	-	-	-	-151,924.72	151,924.72
	-	-	-	-	-19,127.61	19,127.61
	-	-	-	-	-102,979.92	102,979.92
	-	-	-	-	-227,714.09	227,714.09
	-	-	-	-	-202,032.25	202,032.25
	179,229,054.65	-	-	-	-2,411,687.79	181,640,742.44
	-45,635,888.21	291,622,000.00	593,689,300.00	9,929,000.00	12,717,589.24	862,322,001.03
2018 12 31	6	6 -1	1-5	5		

	9,136,127.51	-	-	-	-	9,136,127.51
	227,506.35	-	-	-	-	227,506.35
	3,294.24	-	-	-	-	3,294.24
	72,890,200.00	121,737,990.00	920,423,800.00	177,678,000.00	-	1,292,729,990.00
	-	-	-	-	-27,768,555.64	27,768,555.64
	-	-	-	-	505,782.41	505,782.41
	82,257,128.10	121,737,990.00	920,423,800.00	177,678,000.00	28,274,338.05	1,330,371,256.15
	267,965,660.55	-	-	-	-	267,965,660.55
	-	-	-	-	671,467.38	671,467.38
	-	-	-	-	615,829.02	615,829.02
	-	-	-	-	175,951.14	175,951.14
	-	-	-	-	192,258.03	192,258.03
	-	-	-	-	18,773.61	18,773.61
	-	-	-	-	360,369.92	360,369.92
	-	-	-	-	373,513.18	373,513.18
	-	-	-	-	351,044.88	351,044.88
	267,965,660.55	-	-	-	2,759,207.16	270,724,867.71
	-185,708,532.45	121,737,990.00	920,423,800.00	177,678,000.00	25,515,130.89	1,059,646,388.44

**6.4.12.4.1.2**

		2019 6 30	2018 12 31
	27	3,680,790.51	9,421,559.20
	27	-3,680,790.51	-9,421,559.20

**6.4.12.4.2**

### 6.4.12.4.3

VaR (Value at Risk)

6 30

#### 6.4.12.4.3.1

	2019 6 30		2018 12 31	
		%		%
	-	-	-	-
	- 1,027,261,070.00	119.13	1,292,729,990.00	

(b)

(i)

2019 6 30

1,027,261,070.00

(ii)

( )

(iii)

(2)



**7.4.3****7.5**

1		-	-
2		-	-
3		141,897,000.00	16.46
		141,897,000.00	16.46
4		302,253,070.00	35.05
5		260,253,000.00	30.18
6		322,858,000.00	37.44
7		-	-
8		-	-
9		-	-
10		1,027,261,070.00	119.13

**7.6**

1	180208	18 08	800,000	81,408,000.00	9.44
2	143623	18 01	500,000	51,030,000.00	5.92
3	1380032	13	500,000	50,865,000.00	5.90
4	180202	18 02	500,000	50,560,000.00	5.86
5	011901153	19 SCP002	400,000	40,044,000.00	4.64

**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		38,061.38
2		-
3		-
4		14,845,842.63
5		283,434.40
6		-
7		-
8		-
9		15,167,338.41

**7.11.4**

**7.11.5**

**7.11.6**

## § 8

## 8.1

	( )					
A	13,473	25,234.50	297,926,949.22	87.63%	42,057,501.35	12.37%
C	50,507	8,010.18	69,558,308.11	17.19%	335,012,025.84	82.81%
	63,980	11,637.31	367,485,257.33	49.36%	377,069,527.19	50.64%

## 8.2

	A	-	-
	C	2,495.42	0.00%
		2,495.42	0.00%

## 8.3

	A		0
	C		0
			0
	A		0
	C		0
			0

## § 9

	A	C
2014 7 1	59,708,694.30	-
	413,307,480.63	518,647,182.82
	348,526,505.21	101,242,165.17
:	421,849,535.27	215,319,014.04
"_"	-	-
	339,984,450.57	404,570,333.95

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**§ 10**

**10.1**

**10.2**

**10.2.1**

2019 3 2

**10.2.2**

**10.3**

**10.4**

**10.5**

**10.6**

**10.7**

**10.7.1**


	1	-	-	-	-	-
	1	-	-	-	-	-

**10.7.2**

	268,550,010.96	93.02%	1,260,000,000.00	100.00%	-	-
	20,158,666.16	6.98%	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

**10.8**

1	2018 12 31		2019 1 1
2	( )		2019 1 10

3	4	2018	2019 1 19
4			2019 1 22
5	2019 1		2019 2 14
6			2019 3 1
7			2019 3 2
8			2019 3 28
9		2018	2019 3 29
10			2019 3 30
11			2019 4 8
12			2019 4 15
13			2019 4 16
14	1	2019	2019 4 22
15			2019 4 26
16			2019 5 7
17			2019 5 14

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18			2019 5 22
19			2019 6 26
20			2019 6 27

**§ 11**

**11.1**

**20%**

20%

**11.2**

## § 12

### 12.1

1

2

3

4

5

6

### 12.2

### 12.3

<http://www.cxfund.com.cn>

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