

2019

2019 6 30

2019 8 27

§

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	.....	7
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	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5		

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	.....	47
7.9	.....	47
7.10	.....	47
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	.....	52
10.8	.....	53
§11	.....	56
11.1	..... 20%	56

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

§

	519961	
	2015 6 12	
	89, 124, 860. 23	
	A	C
:	A	C
	519961	519960
	88, 158, 765. 81	966, 094. 42

	1		GDP	CPI	M2
	2				
	1		"	"	
	2				
	3				
	4				

	+3%

	021-61009999	020-66338888
	zhouyg@cxfund.com.cn	cui rj@gf.com.cn
	4007005566	95575
	021-61009800	020-87555129
	68 9	2 618
	68 9	26 34
	200120	510627

	www.cxfund.com.cn
	68 9 26 34

	17

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	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	17,398,847.74	98,624.87
	76,653,621.44	228,177.77
	0.4510	0.2305
	42.87%	22.39%
	28.83%	27.96%
3.1.2	(2019 6 30)	
	5,483,403.45	-14,793.19
	0.0622	-0.0153
	101,479,536.55	1,041,346.92
	1.1511	1.0779
3.1.3	(2019 6 30)	
	15.11%	7.79%

1

2

3

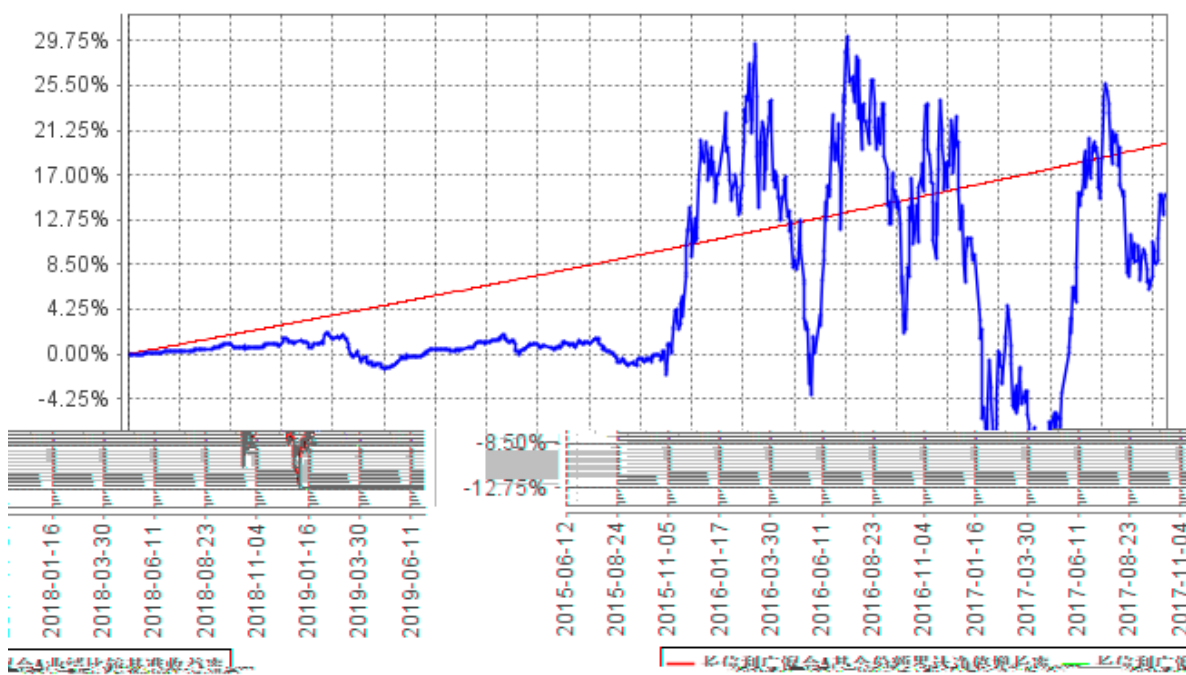
A

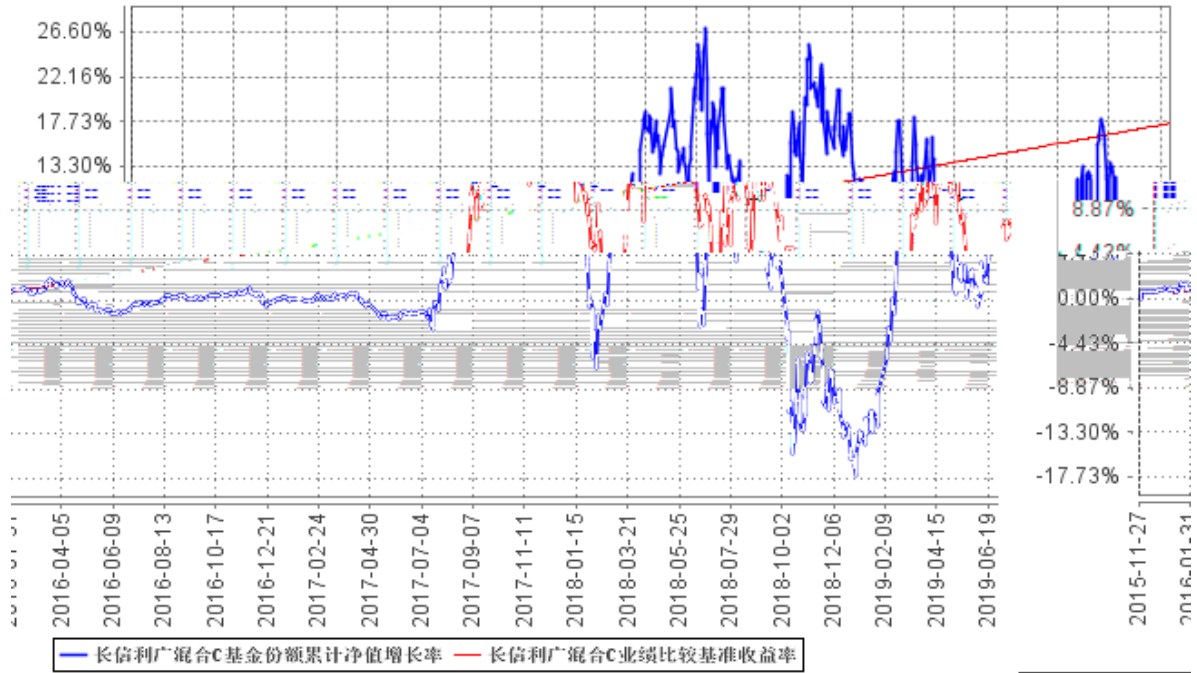
	5.55%	1.30%	0.37%	0.01%	5.18%	1.29%
	-2.94%	1.63%	1.13%	0.01%	-4.07%	1.62%
	28.83%	1.71%	2.26%	0.01%	26.57%	1.70%
	0.98%	2.02%	4.60%	0.01%	-3.62%	2.01%
	16.04%	1.67%	14.45%	0.01%	1.59%	1.66%

	15.11%	1.44%	20.01%	0.01%	-4.90%	1.43%
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C

	5.48%	1.30%	0.37%	0.01%	5.11%	1.29%
	-3.16%	1.63%	1.13%	0.01%	-4.29%	1.62%
	27.96%	1.71%	2.26%	0.01%	25.70%	1.70%
	-0.93%	2.02%	4.60%	0.01%	-5.53%	2.01%
	8.77%	1.66%	14.45%	0.01%	-5.68%	1.65%
	7.79%	1.52%	17.54%	0.01%	-9.75%	1.51%





1	A	2015	6	12	2019	6	30	C
		2015	11	30	2019	6	30	
2					6			

§

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

		2016 1	2019 2	2		
		29			21	
		2017 7	2019 4	29	4	
		28				
		2018 12	-		20	2018
		8			7	
		2019 6	-		4	
		26				
			12	57		

					5	2017
--	--	--	--	--	---	------

1

/

2

5%

2019 1

		A	1.1511		1.1511
	A	28.83%		C	1.0779
	1.0779			C	27.96%
2.26%					

2019

“ ”

1/2

1				12
		20%		3
2	A		C	
3				
4				
5				

§

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2019

§

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	12,436,999.70	5,006,898.31
		508,686.54	697,326.41
		501,557.85	799,350.18
	6.4.6.2	86,834,522.32	281,842,344.44
		78,838,922.32	254,754,744.44
		-	-
		7,995,600.00	27,087,600.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		2,970,264.26	16,684,570.68
	6.4.6.5	94,045.87	997,683.91
		-	-
		610,274.43	1,941,254.80
		-	-
	6.4.6.6	-	-
		103,956,350.97	307,969,428.73
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		1,120,908.11	3,493,849.88
		67,929.51	210,134.40
		21,227.97	65,667.02
		208.63	231.76
	6.4.6.7	121,598.57	405,620.88
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	103,594.71	182,597.86
		1,435,467.50	4,358,101.80
	6.4.6.9	89,124,860.23	339,880,085.65
	6.4.6.10	13,396,023.24	-36,268,758.72
		102,520,883.47	303,611,326.93
		103,956,350.97	307,969,428.73

2019 6 30 A 1.1511 C

1.0779 89,124,860.23 A

88,158,765.81 C 966,094.42

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		79,015,108.63	-13,245,563.56
1.		289,103.51	422,905.83
	6.4.6.11	64,376.92	121,604.54
		222,589.61	301,301.31
		-	-
		2,136.98	-0.02
		-	-
2.	" -"	18,208,763.28	6,568,186.77
	6.4.6.12	17,893,352.93	6,082,544.18
		-	-
	6.4.6.13	-189,414.72	-378,691.01
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	504,825.07	864,333.60
3.	6.4.6.17	59,384,326.60	-23,807,719.21
	" -"		
4.	" -"	-	-

5.	“ - ”	6.4.6.18	1, 132, 915. 24	3, 571, 063. 05
			2, 133, 309. 42	6, 806, 545. 57
1		6.4.9.2.1	721, 704. 62	999, 191. 62
2		6.4.9.2.2	225, 532. 73	312, 247. 37
3		6.4.9.2.3	1, 251. 93	60, 582. 17
4		6.4.6.19	1, 071, 078. 95	5, 107, 912. 08
5			1, 267. 27	218, 144. 60
			1, 267. 27	218, 144. 60
6			-	2. 17
7		6.4.6.20	112, 473. 92	108, 465. 56
	“ - ”		76, 881, 799. 21	-20, 052, 109. 13
			-	-
	“ - ”		76, 881, 799. 21	-20, 052, 109. 13

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	339, 880, 085. 65	-36, 268, 758. 72	303, 611, 326. 93
	-	76, 881, 799. 21	76, 881, 799. 21
“ - ”	-250, 755, 225. 42	-27, 217, 017. 25	-277, 972, 242. 67
1.	114, 526, 460. 02	8, 117, 093. 43	122, 643, 553. 45
2.	-365, 281, 685. 44	-35, 334, 110. 68	-400, 615, 796. 12
	-	-	-

“ - ”			
	89,124,860.23	13,396,023.24	102,520,883.47
	2018 1 1 2018 6 30		
	153,521,579.95	21,155,207.83	174,676,787.78
	-	-20,052,109.13	-20,052,109.13
“ - ”	113,807,805.48	36,248,720.50	150,056,525.98
1.	622,973,474.04	123,649,026.22	746,622,500.26
2.	-509,165,668.56	-87,400,305.72	-596,565,974.28
	-	-	-
“ - ”			
	267,329,385.43	37,351,819.20	304,681,204.63

6.1 6.4

“ ”)

“ ” 2015 986

2015 6 12

261, 102, 567. 29

A

C

A

C

0%-95%

5%-100%

3%

5%

+3%

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“

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2

3

XBRL

3

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2019 6 30

2019 1 1 2019 6 30

6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.3

2011

2011

6.4.5.4

oG - æ0> Ñ k pCR0>[2005]103 2004]78 ' . É £ ¼6Ñ s 65ŽB &é iM™ 9 £0> f o1†L

2004 1 1

[2005]103

6 Ç0>6i00 Ç0>6709E0 0 595.32 841.92 reVBTCSO CS 0 SCN0.302 w 2 F 10.56 -0 0 10.56 97.68 380.0

	4,998,665.00	4,998,000.00	-665.00
	8,001,665.00	7,995,600.00	-6,065.00
	-	-	-
	-	-	-
	-	-	-
	82,467,617.33	86,834,522.32	4,366,904.99

/

	2019 6 30
	1,766.86
	-
	-
	206.01
	91,869.87
	-
	-
	-
	-
	203.13
	94,045.87

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	2019 6 30
	121,436.07
	162.50
	121,598.57

	2019 6 30
	-
	960.79
	34,712.18
	58,921.74
	9,000.00
	103,594.71

A		
	2019 1 1	2019 6 30
	338,667,397.86	338,667,397.86
	114,147,798.89	114,147,798.89
("-")	-364,656,430.94	-364,656,430.94
- /	-	-
/	-	-
	-	-
("-")	-	-
	88,158,765.81	88,158,765.81

C		
	2019 1 1	2019 6 30
	1,212,687.79	1,212,687.79
	378,661.13	378,661.13
("-")	-625,254.50	-625,254.50
- /	-	-
/	-	-

	-	-
("-")	-	-
	966,094.42	966,094.42

A			
	-15,366,863.65	-20,710,725.05	-36,077,588.70
	17,398,847.74	59,254,773.70	76,653,621.44
	3,451,419.36	-30,706,681.36	-27,255,262.00
	-1,236,658.08	9,339,734.44	8,103,076.36
	4,688,077.44	-40,046,415.80	-35,358,338.36
	-	-	-
	5,483,403.45	7,837,367.29	13,320,770.74

C			
	-132,581.89	-58,588.13	-191,170.02
	98,624.87	129,552.90	228,177.77
	19,163.83	19,080.92	38,244.75
	-32,687.68	46,704.75	14,017.07
	51,851.51	-27,623.83	24,227.68
	-	-	-
	-14,793.19	90,045.69	75,252.50

	2019	1	1	2019	6	30
						54,204.24
						-
						-
						4,561.53
						5,611.15
						64,376.92

	2019 1 1	2019 6 30
		492,956,082.06
		475,062,729.13
		17,893,352.93

	2019 1 1	2019 6 30
---		-189,414.72
---		-
---		-
		-189,414.72

	2019 1 1	2019 6 30
		28,533,585.88
		27,549,862.58
		1,173,138.02
		-189,414.72

	2019 1 1	2019 6 30
		504,825.07
		-
		504,825.07

	2019 1 1	2019 6 30
1.		59,384,326.60
---		59,280,072.30
---		104,254.30
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		59,384,326.60

--	--

”)	(“
	(“ ”)

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		-	-	258,043,811.27	6.65%

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

	2019 1 1		2019 6 30	
	-	-	-	-
	2018 1 1		2018 6 30	
	240,316.45	8.32%	-	-

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		721,704.62		999,191.62
		306,089.50		366,591.71

0.80%

H E×

÷

H

E

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
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	30	
	225, 532. 73	312, 247. 37

0. 25%

$$H \ E \times \quad \div \quad H \quad E$$

	2019 1 1 2019 6 30		
	A	C	
	-	1, 251. 96	1, 251. 96
-	1, 251. 96	1, 251. 96	
	2018 1 1 2018 6 30		
	A	C	
	-	60, 582. 80	60, 582. 80
-	60, 582. 80	60, 582. 80	

$$A \quad C \quad 0. 25\%$$

$$C \quad 0. 25\%$$

$$H \ E \times \quad \div$$

$$H \ C$$

$$E \ C$$

()

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	-

“

”

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	7,995,600.00	0.00
	7,995,600.00	0.00

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	0.00	27,087,600.00
	0.00	27,087,600.00

2019 6 30	6	6 -1	1-5	5		
	12,436,999.70	-	-	-	-	12,436,999.70
	508,686.54	-	-	-	-	508,686.54
	501,557.85	-	-	-	-	501,557.85
	-7,995,600.00	-	-	-	78,838,922.32	86,834,522.32
	-	-	-	-	2,970,264.26	2,970,264.26
	-	-	-	-	94,045.87	94,045.87
	-	-	-	-	610,274.43	610,274.43
	-	-	-	-	-	-

	13,447,244.09	7,995,600.00	-	-	82,513,506.88	103,956,350.97
	-	-	-	-	1,120,908.11	1,120,908.11
	-	-	-	-	67,929.51	67,929.51
	-	-	-	-	21,227.97	21,227.97
	-	-	-	-	208.63	208.63
	-	-	-	-	121,598.57	121,598.57
	-	-	-	-	103,594.71	103,594.71
	-	-	-	-	1,435,467.50	1,435,467.50
	13,447,244.09	7,995,600.00	-	-	81,078,039.38	102,520,883.47
2018 12 31	6	6 -1	1-5	5		
	5,006,898.31	-	-	-	-	5,006,898.31
	697,326.41	-	-	-	-	697,326.41
	799,350.18	-	-	-	-	799,350.18
	27,087,600.00	-	-	-	-254,754,744.44	281,842,344.44
	-	-	-	-	16,684,570.68	16,684,570.68
	-	-	-	-	997,683.91	997,683.91
	-	-	-	-	1,941,254.80	1,941,254.80
	33,591,174.90	-	-	-	-274,378,253.83	307,969,428.73
	-	-	-	-	3,493,849.88	3,493,849.88
	-	-	-	-	210,134.40	210,134.40
	-	-	-	-	65,667.02	65,667.02
	-	-	-	-	231.76	231.76
	-	-	-	-	405,620.88	405,620.88
	-	-	-	-	182,597.86	182,597.86
	-	-	-	-	4,358,101.80	4,358,101.80
	33,591,174.90	-	-	-	-270,020,152.03	303,611,326.93

		2019 6 30	2018 12 31
	27	11,516.13	13,640.88
	27	-11,516.13	-13,640.88

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VaR (Value at Risk)

6 30

	2019 6 30		2018 12 31	
		%		%
-	78,838,922.32	76.90	254,754,744.44	83.91
	-	-	-	-
	7,995,600.00	7.80	27,087,600.00	8.92
	-	-	-	-
	-	-	-	-
	-	-	-	-
	86,834,522.32	84.70	281,842,344.44	92.83

	95%			
	2019 6 30		2018 12 31	

	VaR	3.05%	2018	12		
	31	VaR	4.43%)		-3,126,577.75	-13,448,664.03

VaR

95%

2018

(1)

(a)

(b)

(i)

2019 6 30

78,781,945.78

8,052,576.54

0.00

(ii)

§

			%
1		78,838,922.32	75.84
		78,838,922.32	75.84
2		-	-
3		7,995,600.00	7.69
		7,995,600.00	7.69
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		12,945,686.24	12.45
8		4,176,142.41	4.02
9		103,956,350.97	100.00

			(%)
A		-	-
B		62,898.90	0.06
C		35,568,673.12	34.69
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		5,415,329.76	5.28
J		36,480,473.94	35.58
K		-	-

L		-	-
M		1, 288, 440. 00	1. 26
N		-	-
O		-	-
P		-	-
Q		-	-
R		23, 106. 60	0. 02
S		-	-
		78, 838, 922. 32	76. 90

1	600887		280, 000	9, 354, 800. 00	9. 12
2	601318		89, 900	7, 966, 039. 00	7. 77
3	601398		1, 036, 200	6, 103, 218. 00	5. 95
4	600030		247, 500	5, 892, 975. 00	5. 75
5	601939		593, 300	4, 414, 152. 00	4. 31
6	300054		553, 600	4, 401, 120. 00	4. 29
7	000333		84, 000	4, 356, 240. 00	4. 25
8	601166		231, 600	4, 235, 964. 00	4. 13
9	601009		500, 000	4, 130, 000. 00	4. 03
10	601233		257, 600	3, 995, 376. 00	3. 90
11	300253		280, 000	3, 970, 400. 00	3. 87
12	603986		43, 382	3, 761, 219. 40	3. 67
13	601628		130, 800	3, 704, 256. 00	3. 61
14	600271		116, 800	2, 692, 240. 00	2. 63
15	600690		120, 000	2, 074, 800. 00	2. 02
16	600486		30, 100	1, 646, 470. 00	1. 61
17	300383		83, 800	1, 405, 326. 00	1. 37
18	300012		119, 300	1, 288, 440. 00	1. 26
19	002271		50, 600	1, 146, 596. 00	1. 12
20	300373		74, 000	1, 109, 260. 00	1. 08
21	600703		77, 800	877, 584. 00	0. 86

22	300782		694	75,590.48	0.07
23	600968		17,718	62,898.90	0.06
24	601698		10,103	39,603.76	0.04
25	601236		9,789	33,869.94	0.03
26	300594		721	31,803.31	0.03
27	603867		1,045	26,971.45	0.03
28	300788		1,556	23,106.60	0.02

2% 20

1	603986		22, 591, 429. 11	7. 44
2	300054		21, 436, 852. 00	7. 06
3	300348		19, 624, 613. 00	6. 46
4	300166		19, 278, 710. 74	6. 35
5	300373		17, 166, 598. 71	5. 65
6	002405		17, 155, 102. 70	5. 65
7	002415		16, 178, 200. 82	5. 33
8	000333		15, 679, 239. 00	5. 16
9	300012		15, 648, 089. 00	5. 15
10	600588		14, 510, 996. 20	4. 78
11	300078		14, 422, 109. 00	4. 75
12	300532		14, 211, 691. 13	4. 68
13	600887		14, 163, 399. 66	4. 66
14	002410		13, 975, 666. 00	4. 60
15	002609		13, 676, 234. 40	4. 50
16	000977		13, 425, 055. 96	4. 42
17	300212		12, 352, 115. 16	4. 07
18	300036		11, 528, 199. 00	3. 80
19	300474		11, 370, 881. 00	3. 75
20	300047		10, 814, 905. 60	3. 56
21	600271		9, 988, 203. 00	3. 29
22	300383		9, 927, 589. 17	3. 27
23	300253		9, 910, 478. 00	3. 26
24	300454		9, 505, 500. 00	3. 13
25	002920		8, 846, 629. 00	2. 91
26	002157		8, 230, 306. 37	2. 71
27	600867		8, 093, 121. 40	2. 67
28	000001		7, 790, 280. 00	2. 57
29	000961		7, 763, 463. 00	2. 56
30	601688		7, 595, 413. 14	2. 50
31	600703		7, 312, 387. 00	2. 41

34	002153		6,459,458.00	2.13
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2018 28

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1		501, 557. 85
2		2, 970, 264. 26
3		-
4		94, 045. 87
5		610, 274. 43
6		-
7		-
8		-
9		4, 176, 142. 41

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	()					
A	14,387	6,127.67	0.00	0.00%	88,158,765.81	100.00%
C	22	43,913.38	0.00	0.00%	966,094.42	100.00%
	14,409	6,185.36	0.00	0.00%	89,124,860.23	100.00%

	A		83.03	0.00%
	C		-	

§ 9

	A	C
2015 6 12	261, 102, 567. 29	-
	338, 667, 397. 86	1, 212, 687. 79
	114, 147, 798. 89	378, 661. 13
:	364, 656, 430. 94	625, 254. 50
"_ "	-	-
	88, 158, 765. 81	966, 094. 42

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1 2019 3 25

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2 2019 4 19

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	1	290,474,288.42	39.72%	212,422.58	41.40%	-
	1	223,630,892.30	30.58%	163,542.32	31.88%	-
	1	217,178,848.09	29.70%	137,105.67	26.72%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	14,730,297.02	100.00%	22,500,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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1	2018 12 31		2019 1 1
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7			2019 3 2
8			2019 3 7
9			2019 3 28
10	2018		2019 3 29
11	A		2019 4 4
12			2019 4 8
13			2019 4 15
14	2019 1		2019 4 22
15			2019 4 26
16			2019 5 7
17			2019 5 22

18			2019 6 22
19			2019 6 26
20			2019 6 26
21			2019 6 27

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