

2019

2019 6 30

2019 8 27

§ 1

1.1

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	.....	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	.....	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	.....	41
7.1	.....	41
7.2	.....	41
7.3	.....	42
7.4	.....	42
7.5	.....	45
7.6	.....	45
7.7	.....	45
7.8	.....	45
7.9	.....	45
7.10	.....	45
7.11	.....	46
7.12	.....	46
§ 8	.....	47
8.1	.....	47
8.2	.....	47
8.3	.....	47
§ 9	.....	48
§10	.....	49
10.1	.....	49
10.2	.....	49
10.3	.....	49
10.4	.....	49
10.5	.....	49
10.6	.....	50
10.7	.....	50
10.8	.....	52
§11	.....	54
11.1	..... 20%	54

11.2	.....	54
§12	.....	55
12.1	.....	55
12.2	.....	55
12.3	.....	55

§ 2

2.1

	519957	
	2015 7 6	
	717,968,333.15	
	A	C
:	A	C
	519957	519956
	4,886,561.17	713,081,771.98

2.2

	1
	2
	1 " "
	2
	3

	4
	300 × 60%+ × 40%

2.3

	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

2.4

	www.cxfund.com.cn
	68 9 26 34

2.5

	17

§ 3

3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	627,329.57	44,147,394.19
	664,460.22	48,293,727.53
	0.1317	0.1043
	15.68%	12.95%
	17.02%	16.46%
3.1.2	(2019 6 30)	
	-749,666.48	-140,618,453.92
	-0.1534	-0.1972
	4,334,819.82	599,776,975.29
	0.8871	0.8411
3.1.3	(2019 6 30)	
	-11.29%	-15.89%

1

2

3

3.2

3.2.1

A

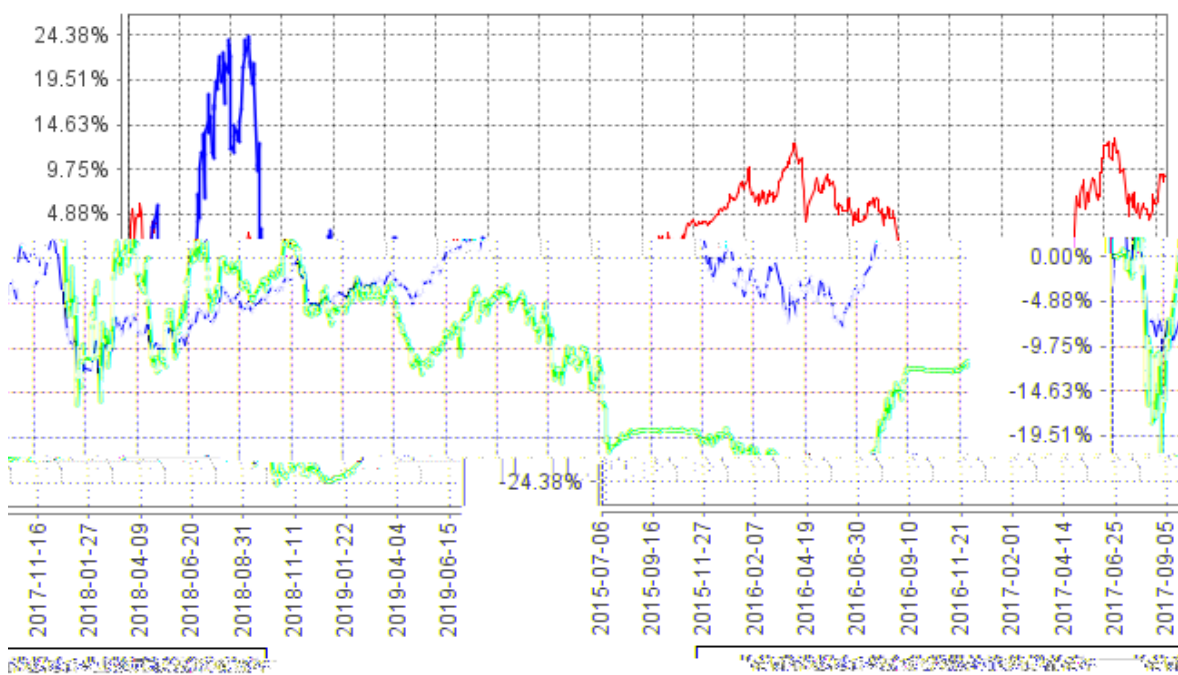
	1.04%	0.18%	3.47%	0.69%	-2.43%	-0.51%
	2.39%	0.16%	-0.30%	0.91%	2.69%	-0.75%
	17.02%	0.57%	16.82%	0.92%	0.20%	-0.35%
	10.02%	0.55%	8.72%	0.91%	1.30%	-0.36%
	-9.02%	0.75%	18.43%	0.66%	-27.45%	0.09%

	-11.29%	1.47%	9.03%	0.89%	-20.32%	0.58%
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C

	0.97%	0.18%	3.47%	0.69%	-2.50%	-0.51%
	2.11%	0.16%	-0.30%	0.91%	2.41%	-0.75%
	16.46%	0.57%	16.82%	0.92%	-0.36%	-0.35%
	9.06%	0.55%	8.72%	0.91%	0.34%	-0.36%
	-12.66%	0.74%	18.43%	0.66%	-31.09%	0.08%
	-15.89%	1.47%	9.03%	0.89%	-24.92%	0.58%

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

FOF
300

4.1.2

		2019 4 12	-	12	2007 7

		2018 3 17	2019 4 12	9	

1

/

2

4.2

4.3

4.3.1

4.4**4.4.1**

18

4.4.2

	A	0.8871		0.8871
	A	17.02%	C	0.8411
0.8411			C	16.46%
16.82%				

4.5**4.6**

“ ”

1/2

4.7

1

12

3

2

A

C

3

4

5

4.8

§ 5

5.1

5.2

5.3

2019

§ 6**6.1**

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	226, 448, 519. 74	5, 293, 562. 95

		-	159,944.94
		-	-
		-	-
	6.4.6.8	102,634.85	179,000.00
		14,978,227.07	81,512,473.11
	6.4.6.9	717,968,333.15	389,325,614.46
	6.4.6.10	-113,856,538.04	-107,957,199.76
		604,111,795.11	281,368,414.70
		619,090,022.18	362,880,887.81

2019 6 30

A

0.8871

C

0.8411

717,968,333.15

A

4,886,561.17

C

713,081,771.98

6.2

5.	“ - ”	6.4.6.18	249.22	10,791.82
			5,991,707.96	2,125,012.23
1		6.4.9.2.1	2,802,295.55	1,093,316.17
2		6.4.9.2.2	467,049.28	182,219.41
3		6.4.9.2.3	1,477,773.14	563,536.58
4		6.4.6.19	1,079,658.65	193,554.50
5			48,763.05	-
			48,763.05	-
6			3,934.37	-
7		6.4.6.20	112,233.92	92,385.57
	“ - ”		48,958,187.75	-5,780,164.52
			-	-
	“ - ”		48,958,187.75	-5,780,164.52

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	389,325,614.46	-107,957,199.76	281,368,414.70
	-	48,958,187.75	48,958,187.75
“ - ”	328,642,718.69	-54,857,526.03	273,785,192.66
1.	687,648,331.04	-114,023,128.81	573,625,202.23
2.	-359,005,612.35	59,165,602.78	-299,840,009.57
	-	-	-

“ - ”			
	717,968,333.15	-113,856,538.04	604,111,795.11
	2018 1 1 2018 6 30		
	47,490,728.70	-7,023,768.29	40,466,960.41
	-	-5,780,164.52	-5,780,164.52
“ - ”	344,479,157.10	-76,676,759.65	267,802,397.45
1.	359,095,783.98	-79,637,558.06	279,458,225.92
2.	-14,616,626.88	2,960,798.41	-11,655,828.47
	-	-	-
“ - ”			
	391,969,885.80	-89,480,692.46	302,489,193.34

6.1 6.4

6.4**6.4.1**

“ ”

“ ” [2015]1164

2015

7 6

308, 604, 154. 67

A C A
C

0%-95%

5%-100%

3%

5%

300

× 60%+

× 40%

6.4.2

—
“ ”

2

3

XBRL

3 <

>

6.4.3

2019 6 30

2019 1 1 2019 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

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

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

6.4.6**6.4.6.1**

	2019 6 30
	226,448,519.74
	-
1	-
1-3	-
3	-
	-
	226,448,519.74

6.4.6.2

	2019 6 30		
	149,198,800.54	153,943,786.20	4,744,985.66
-	-	-	-
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	149,198,800.54	153,943,786.20	4,744,985.66

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
	46,100.77
	-
	-
	1,258.29
	-
	-
	-
	-
	-
	192.87
	47,551.93

6.4.6.6

6.4.6.7

--	--

	2019 6 30
	215,240.70
	1,916.42
	217,157.12

6.4.6.8

	2019 6 30
	-
	0.93
	58,921.74
	34,712.18
	9,000.00
	102,634.85

6.4.6.9

A		
	2019 1 1	2019 6 30
	5,265,169.10	5,265,169.10
	152,903.83	152,903.83
("-")	-531,511.76	-531,511.76
- /	-	-
/	-	-
	-	-
("-")	-	-
	4,886,561.17	4,886,561.17

C		
	2019 1 1	2019 6 30
	384,060,445.36	384,060,445.36
	687,495,427.21	687,495,427.21
("-")	-358,474,100.59	-358,474,100.59
- /	-	-
/	-	-
	-	-

("-")	-	-
	713,081,771.98	713,081,771.98

6.4.6.10

A			
	-1,458,756.14	185,210.94	-1,273,545.20
	627,329.57	37,130.65	664,460.22
	81,760.09	-24,416.46	57,343.63
	-24,732.69	5,727.87	-19,004.82
	106,492.78	-30,144.33	76,348.45
	-	-	-
	-749,666.48	197,925.13	-551,741.35

C			
	-119,442,104.19	12,758,449.63	-106,683,654.56
	44,147,394.19	4,146,333.34	48,293,727.53
	-65,323,743.92	10,408,874.26	-54,914,869.66
	-135,799,568.41	21,795,444.42	-114,004,123.99
	70,475,824.49	-11,386,570.16	59,089,254.33
	-	-	-
	-140,618,453.92	27,313,657.23	-113,304,796.69

6.4.6.11

	2019 1 1	2019 6 30
		697,288.95
		-
		-
		13,265.44
		58,154.91
		768,709.30

6.4.6.12**6.4.6.12.1** ———

	2019 1 1	2019 6 30
		355, 143, 565. 69
		309, 216, 043. 59
		45, 927, 522. 10

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
——		1, 322, 153. 71
——		-
——		-
		1, 322, 153. 71

6.4.6.13.2 ———

	2019 1 1	2019 6 30
		607, 152, 764. 45
		590, 909, 046. 71
		14, 921, 564. 03
		1, 322, 153. 71

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**

	2019 1 1	2019 6 30
		389,445.50
		-
		389,445.50

6.4.6.17

	2019 1 1	2019 6 30
1.		4,183,463.99
———		4,859,520.84
———		-676,056.85
———		-
———		-
———		-
2.		-
———		-
3.		-
		-
		4,183,463.99

6.4.6.18

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6.4.8

6.4.8.1

6.4.8.2



6.4.9.1.4**6.4.9.1.5**

	2019 1 1		2019 6 30	
	245,633.33	37.96%	-	-
	2018 1 1		2018 6 30	
	130,177.47	100.00%	80,787.33	100.00%

6.4.9.2**6.4.9.2.1**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		2,802,295.55		1,093,316.17
		1,098,441.74		125,210.20

1.50%

H E×

÷

H

E

6.4.9.2.2

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		467,049.28		182,219.41

0.25%

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

6.4.9.2.3

	2019 1 1			2019 6 30		
	A	C		A	C	
	-	15,279.27		15,279.27		
	-	73,995.19		73,995.19		
	-	89,274.46		89,274.46		
	2018 1 1			2018 6 30		
	A	C		A	C	
	-	133.63		133.63		
	-	91,516.49		91,516.49		
	-	83.22		83.22		
	-	91,733.34		91,733.34		

$$A \quad C \quad 0.80\%$$

$$C \quad 0.80\%$$

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

$$H \ C$$

$$E \ C$$

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

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

6.4.11.3.2

6.4.12

6.4.12.1

“ ”

6.4.12.2

10%

10%

6.4.12.2.1**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2019 6 30	2018 12 31
AAA	0.00	81,370,000.00
AAA	0.00	20,826,000.00
	0.00	139,374,000.00
	0.00	241,570,000.00

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

2018 12 31	6	6 -1	1-5	5		
	5,293,562.95	-	-	-	-	5,293,562.95
	139,354.51	-	-	-	-	139,354.51
	15,066,000.00	-	-226,504,000.00	-	754,180.65	242,324,180.65
	-	-	-	-	-109,232,426.60	109,232,426.60
	-	-	-	-	-5,890,063.10	5,890,063.10
	-	-	-	-	-1,300.00	1,300.00
	-	-	-	-	-	-
	20,498,917.46	-	-226,504,000.00	-	-115,877,970.35	362,880,887.81
	80,399,159.40	-	-	-	-	80,399,159.40
	-	-	-	-	-5,657.74	5,657.74
	-	-	-	-	-362,815.65	362,815.65
	-	-	-	-	-60,469.30	60,469.30
	-	-	-	-	-190,745.12	190,745.12
	-	-	-	-	-143,754.57	143,754.57
	-	-	-	-	-159,944.94	159,944.94
	-	-	-	-	-10,926.39	10,926.39
	-	-	-	-	-179,000.00	179,000.00
	80,399,159.40	-	-	-	-1,113,313.71	81,512,473.11
	-59,900,241.94	-	-226,504,000.00	-	-114,764,656.64	281,368,414.70

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	0.00	1,929,395.92
	27	0.00	-1,929,395.92

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	
		%		%
-	153,943,786.20	25.48	754,180.65	0.27
	-	-	-	-
	-	-	241,570,000.00	85.86
	-	-	-	-
	-	-	-	-
	-	-	-	-
	153,943,786.20	25.48	242,324,180.65	86.12

6.4.12.4.3.2

		95%	
		2019 6 30	2018 12 31
VaR 1.22% 2018 12 31	VaR 0.01%	-7,384,215.32	-24,975.42

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

153,943,786.20

0.00

0.00

(ii)

(iii)

(2)

§ 7

7.1

			%
1		153,943,786.20	24.87
		153,943,786.20	24.87
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		229,555,357.26	37.08
8		235,590,878.72	38.05
9		619,090,022.18	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		110,766,316.20	18.34
D		-	-
E		11,940,000.00	1.98
F		-	-
G		-	-
H		-	-
I		19,365,381.00	3.21
J		-	-
K		11,872,089.00	1.97
L		-	-

M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		153,943,786.20	25.48

7.2.2**7.3**

1	000063		737,500	23,990,875.00	3.97
2	300203		837,800	20,023,420.00	3.31
3	002912		206,300	19,365,381.00	3.21
4	000651		300,000	16,500,000.00	2.73
5	600352		800,000	12,616,000.00	2.09
6	603986		141,600	12,276,720.00	2.03
7	601186		1,200,000	11,940,000.00	1.98
8	600507		1,214,500	11,877,810.00	1.97
9	000002		426,900	11,872,089.00	1.97
10	002508		249,930	6,783,100.20	1.12
11	002035		549,950	6,698,391.00	1.11

7.4**7.4.1****2% 20**

1	000063		29,714,839.88	10.56
2	000651		25,119,942.94	8.93
3	600352		23,289,272.00	8.28
4	300203		18,603,624.96	6.61
5	002912		17,952,037.00	6.38

6	300316		13,805,683.00	4.91
7	300408		13,423,908.00	4.77
8	300244		13,308,362.00	4.73
9	603986		12,038,142.20	4.28
10	000002		12,036,849.00	4.28
11	601186		11,922,000.00	4.24
12	600507		11,565,924.00	4.11
13	002024		11,097,100.00	3.94
14	600018		10,766,579.00	3.83
15	300007		10,660,077.00	3.79
16	000401		10,589,223.48	3.76
17	600466		10,197,205.70	3.62
18	300604		10,150,786.00	3.61
19	600104		10,110,519.00	3.59
20	000661		9,683,117.28	3.44
21	002562		9,570,068.40	3.40
22	601633		9,419,728.00	3.35
23	002786		9,387,898.52	3.34
24	600048		9,168,077.00	3.26
25	002396		8,565,571.00	3.04
26	002092		8,144,988.30	2.89
27	000066		7,949,850.00	2.83
28	600297		7,779,490.33	2.76
29	300595		7,731,275.00	2.75
30	300568		7,579,600.40	2.69
31	300188		7,495,086.00	2.66
32	600681		7,294,570.00	2.59
33	002712		7,271,501.89	2.58
34	300073		7,031,649.00	2.50
35	300502		6,962,026.00	2.47
36	002341		6,939,802.00	2.47
37	300118		6,883,635.75	2.45
38	002508		6,713,698.00	2.39
39	002035		6,673,359.50	2.37
40	002304		6,461,252.48	2.30
41	603985		6,412,873.29	2.28

42	600583		6,324,939.00	2.25
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7.4.2**2% 20**

1	300244		17,676,661.00	6.28
2	300408		15,307,641.00	5.44
3	300316		14,801,742.00	5.26
4	300604		13,765,411.14	4.89
5	600352		13,725,895.00	4.88
6	300007		13,677,675.00	4.86
7	000401		13,473,879.30	4.79
8	600466		11,673,130.60	4.15
9	002562		11,647,917.00	4.14
10	002024		11,593,739.00	4.12
11	000661		11,157,228.96	3.97
12	600018		10,912,767.00	3.88
13	300595		10,469,894.15	3.72
14	600104		10,460,410.49	3.72
15	300188		10,356,043.20	3.68
16	600048		10,248,766.65	3.64
17	601633		10,214,905.00	3.63
18	000651		9,769,408.00	3.47
19	002786		9,586,785.00	3.41
20	000066		9,091,196.00	3.23
21	000063		8,943,239.00	3.18
22	002092		8,927,977.10	3.17
23	300502		8,657,073.00	3.08
24	300118		8,422,091.45	2.99
25	002396		8,344,216.00	2.97
26	300568		8,079,292.00	2.87
27	603985		7,782,949.55	2.77
28	002304		7,750,839.00	2.75
29	002341		7,689,492.00	2.73
30	600297		7,492,885.69	2.66
31	300073		7,488,424.12	2.66
32	002712		7,298,633.17	2.59

33	600583		7,003,215.00	2.49
34	600681		6,653,662.00	2.36

“ ”

7.4.3

			457,546,128.30
			355,143,565.69

“ ” “ ”

7.5

7.6

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

§ 8

8.1

	()					
A	406	12,035.86	0.00	0.00%	4,886,561.17	100.00%
C	4,169	171,043.84	0.00	0.00%	713,081,771.98	100.00%
	4,575	156,932.97	0.00	0.00%	717,968,333.15	100.00%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 9

	A	C
2015 7 6	34,971,320.32	273,632,834.35
	5,265,169.10	384,060,445.36
	152,903.83	687,495,427.21
:	531,511.76	358,474,100.59
"_ "	-	-
	4,886,561.17	713,081,771.98

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

10.6.1

10.6.2

1 2019 3 25

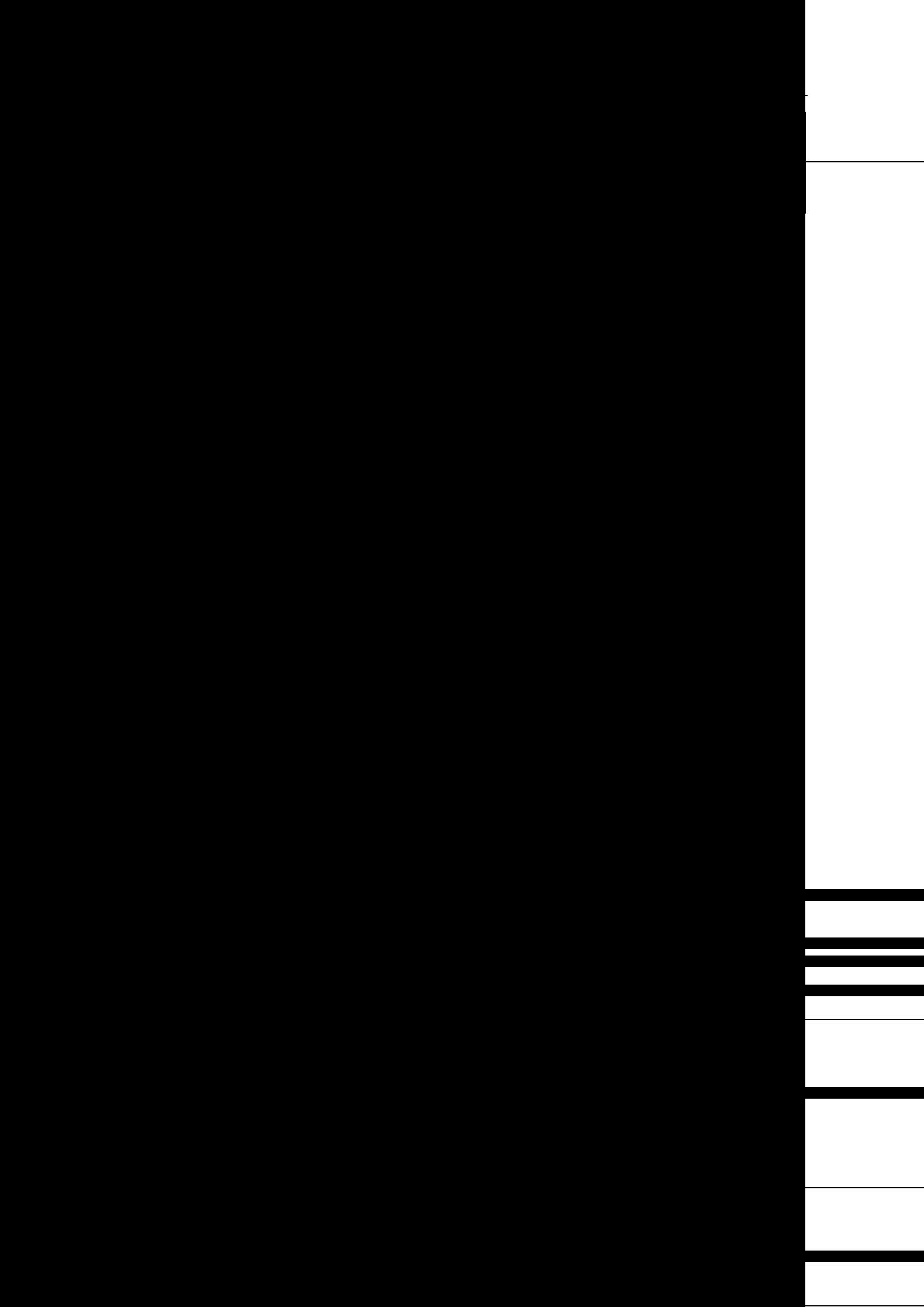
[2019]20

2019 6 30

2 2019 4 19

2019 28

3 2019 8 5



10.8

1	2018 12 31		2019 1 1
2			2019 1 4
3	()		2019 1 10
4	4	2018	2019 1 19
5			2019 2 2
6	2019 1		2019 2 19
7			2019 3 1
8			2019 3 2
9			2019 3 4
10			2019 3 28
11		2018	2019 3 29
12			2019 4 4
13			2019 4 8
14			2019 4 8

15			2019 4 12
16			2019 4 15
17	1	2019	2019 4 22
18			2019 4 26
19			2019 5 7
20			2019 5 22
21			2019 6 22
22			2019 6 26
23			2019 6 27

§ 11

11.1

20%

20%

11.2

§ 12

12.1

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5 4