

2019

2019 6 30

2019 8 27

**§ 1**

**1.1**

2019 8 23

2019 1 1      2019 6 30

---

<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>11</b>
4.1	.....	11
4.2	.....	13
4.3	.....	14
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
<b>§5</b>	.....	<b>17</b>
5.1	.....	17
5.2	.....	17
5.3	.....	17
<b>§6</b>	.....	<b>18</b>
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
<b>§7</b>	.....	<b>40</b>
7.1	.....	40
7.2	.....	40
7.3	.....	41
7.4	.....	43
7.5	.....	46
7.6	.....	46
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	47
7.11	.....	47
7.12	.....	47
<b>§8</b>	.....	<b>49</b>
8.1	.....	49
8.2	.....	49
8.3	.....	49
<b>§9</b>	.....	<b>50</b>
<b>§10</b>	.....	<b>51</b>
10.1	.....	51
10.2	.....	51
10.3	.....	51
10.4	.....	51
10.5	.....	51
10.6	.....	51
10.7	.....	51
10.8	.....	53
<b>§11</b>	.....	<b>55</b>
11.1	..... 20%	55

---

11.2	.....	55
<b>§12</b>	.....	<b>56</b>
12.1	.....	56
12.2	.....	56
12.3	.....	56

## § 2

### 2.1

	519965	
	2015 7 14	
	74, 144, 720. 88	
	A	C
:	A	C
	519965	004858
	73, 953, 053. 49	191, 667. 39

### 2.2

	300 × 80%+ × 20%

### 2.3

	021-61009999	010-66105799
	zhouyg@cxfund. com. cn	custody@i cbc. com. cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
		55

	68 9	
	200120	100140

**2.4**

	www.cxfund.com.cn
	68 9 55

**2.5**

	A C	A 17 C 68 9

### § 3

#### 3.1

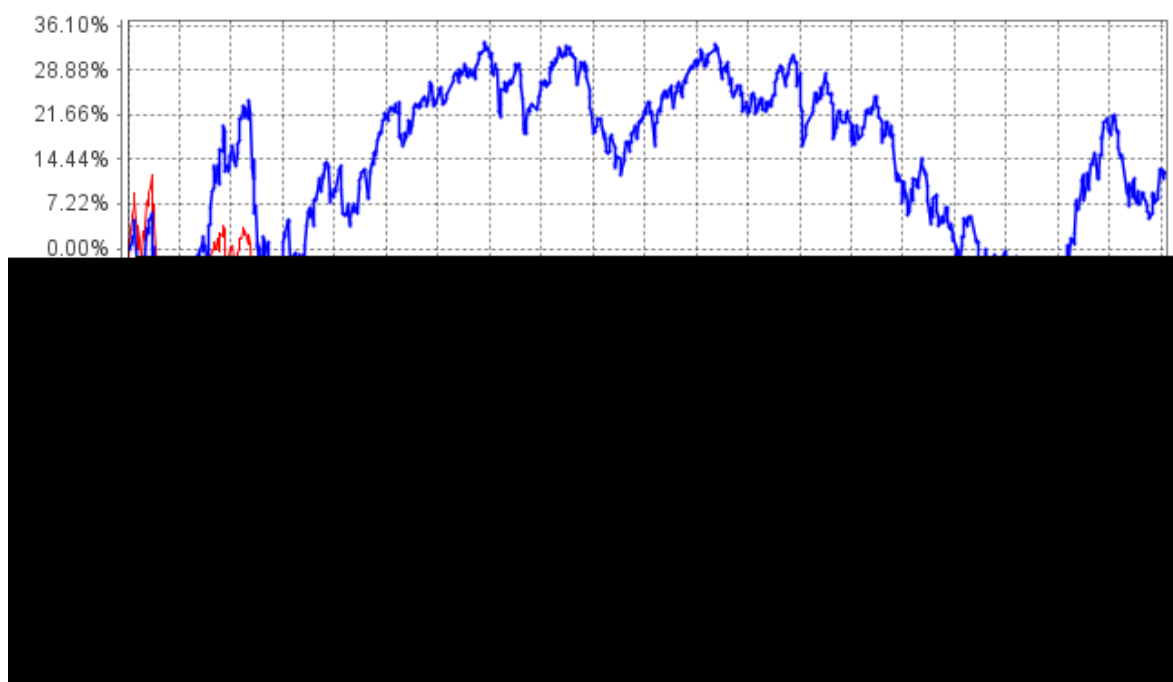
	A	C
3.1.1	(2019 1 1 - 2019 6 30 )	(2019 1 1 - 2019 6 30 )
	10,829,165.47	24,796.06
	17,145,402.09	41,779.98
	0.2143	0.2078
	19.96%	19.65%

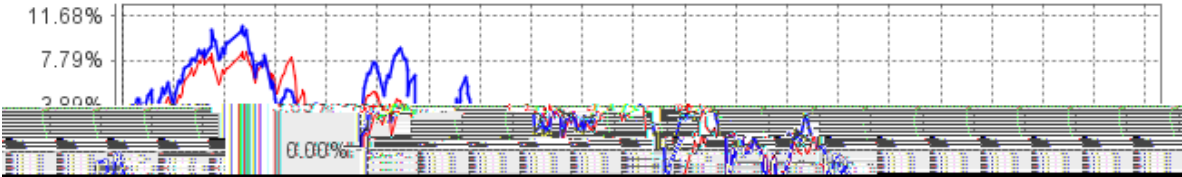
	12.30%	1.64%	-24.55%	1.40%	36.85%	0.24%
--	--------	-------	---------	-------	--------	-------

C

	4.05%	1.18%	4.42%	0.93%	-0.37%	0.25%
	-2.64%	1.44%	-0.72%	1.22%	-1.92%	0.22%
	20.77%	1.44%	21.89%	1.24%	-1.12%	0.20%
	0.55%	1.44%	-1.16%	1.24%	1.71%	0.20%
	-7.99%	1.27%	-11.38%	1.11%	3.39%	0.16%

### 3.2.2





1                    2017   7   20  
                  A                    C

2                    A                    2015   7   14                    2019   6   30

C                    2017   7   20                    2019   6   30

3                    6

**§ 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				2010 7
					100 LOF
		2018 8 31	-	9	LOF
	300				LOF

---

					LOF	
						300

1

/

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

2019

PMI

**4.4.2**

	A	1.123	1.123
21.41%		C	1.105
1.105	20.77%		21.89%

**4.5**

A

## 4.6

“ ”

1/2

## 4.7

1

12

3

2

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	5, 123, 932. 70	7, 071, 500. 04
		401, 971. 38	720, 726. 73
		27, 347. 01	40, 789. 48
	6.4.6.2	78, 368, 880. 16	71, 536, 901. 54
		78, 368, 880. 16	71, 536, 901. 54

Итого

-

-

		-	-
		-	-
		-	-
	6.4.6.8	58,094.90	210,005.07
		693,694.72	514,256.80
	6.4.6.9	74,144,720.88	85,266,729.29
	6.4.6.10	9,101,757.86	-6,390,578.49
		83,246,478.74	78,876,150.80
		83,940,173.46	79,390,407.60

2019 6 30

A

1.123

C

1.105

74,144,720.88

A

73,953,053.49

C

191,667.39

**6.2**

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		18,575,980.98	-16,179,960.59
1.		25,002.59	91,197.88
	6.4.6.11	25,002.59	91,197.88
		-	-
		-	-
		-	-
		-	-
2.	" -"	12,203,962.86	29,692.70
	6.4.6.12	11,536,874.37	-1,316,321.91
		-	-

6.4.6

5.	“ - ”	6.4.6.18	13,794.99	54,454.76
			1,388,798.91	2,392,990.38
1		6.4.9.2.1	639,111.70	1,290,059.28
2		6.4.9.2.2	106,518.57	215,009.92
3		6.4.9.2.3	1,053.11	1,057.04
4		6.4.6.19	583,775.02	762,551.81
5			-	-
			-	-
6			-	-
7		6.4.6.20	58,340.51	124,312.33
	“ - ”		17,187,182.07	-18,572,950.97
			-	-
	“ - ”		17,187,182.07	-18,572,950.97

### 6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	85,266,729.29	-6,390,578.49	78,876,150.80
	-	17,187,182.07	17,187,182.07
“ - ”	-11,122,008.41	-1,694,845.72	-12,816,854.13
1.	4,991,532.85	374,210.99	5,365,743.84
2.	-16,113,541.26	-2,069,056.71	-18,182,597.97
	-	-	-

---

“ - ”			
-------	--	--	--

“ ” ) [2015]742  
 648, 523, 672. 21 ( )  
 ) 1500947 2015 7  
 14

2017 7 17  
 C 2017 7 20 C ( )  
 “ C” ) C 1.00%  
 A ( “ A” )  
 A  
 ( )  
 ( )  
 )

80% - 95% 5% - 20% 5% ( )  
 )  
 2018 10 22 “ 500 × 80%+ × 20%  
 “ 300 × 80%+ × 20%”

**6.4.2**

( “ ” )

**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**

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

1

( 1 )

1

1 ( 1 )

50%

1

- 4) 20% 20%
- 5) A 0.10% ( )

**6.4.6**

**6.4.6.1**



**6.4.6.4****6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2019 6 30
	962.88
	-
	-
	162.81
	-
	-
	-
	-
	-
	11.07
	1,136.76

**6.4.6.6****6.4.6.7**

	2019 6 30
	481,774.27
	-
	481,774.27

**6.4.6.8**

	2019 6 30
	-

	40.39
	58,054.51
	-
	-
	58,094.90

**6.4.6.9**

A		
	2019 1 1	2019 6 30
	85,050,421.13	85,050,421.13
	4,983,795.59	4,983,795.59
( "-" )	-16,081,163.23	-16,081,163.23
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	73,953,053.49	73,953,053.49

C		
	2019 1 1	2019 6 30
	216,308.16	216,308.16
	7,737.26	7,737.26
( "-" )	-32,378.03	-32,378.03
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	191,667.39	191,667.39

**6.4.6.10**

A			
	9,271,601.94	-15,643,758.86	-6,372,156.92
	10,829,165.47	6,316,236.62	17,145,402.09

	-2,318,006.68	626,457.95	-1,691,548.73
	892,986.47	-518,639.22	374,347.25
	-3,210,993.15	1,145,097.17	-2,065,895.98
	-	-	-
	17,782,760.73	-8,701,064.29	9,081,696.44

C			
	-37,574.33	19,152.76	-18,421.57
	24,796.06	16,983.92	41,779.98
	3,296.22	-6,593.21	-3,296.99
	-1,240.56	1,104.30	-136.26
	4,536.78	-7,697.51	-3,160.73
	-	-	-
	-9,482.05	29,543.47	20,061.42

**6.4.6.11**

	2019 1 1	2019 6 30
		21,350.38
		-
		-
		3,365.12
		287.09
		25,002.59

**6.4.6.12****6.4.6.12.1**

	2019 1 1	2019 6 30
		240,984,060.75
		229,447,186.38
		11,536,874.37

**6.4.6.13****6.4.6.13.1****6.4.6.13.2**      —**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
						667,088.49
						-
						667,088.49

**6.4.6.17**



	-
	-
	583, 775. 02

**6.4.6.20**

	2019 1 1	2019 6 30
		14, 876. 39
		43, 178. 12
		286. 00
		58, 340. 51

**6.4.7****6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

	C

**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 30	2019 6	2018 1 1	2018 6 30
		639,111.70		1,290,059.28
		294,320.28		413,028.74

× 1.50%

= × 1.50%÷

**6.4.9.2.2**

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		106,518.57		215,009.92

× 0.25%

= × 0.25%÷

**6.4.9.2.3**

	2019 1 1 2019 6 30		
	A	C	
	-	153.35	153.35
	-	153.35	153.35
	2018 1 1 2018 6 30		
	A	C	
	-	104.83	104.83
	-	104.83	104.83

A

C

× 1.00%

C

=

C

× 1.00%÷

**6.4.9.3**

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 /**

6.4.11.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-

**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**

**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		
	5,123,932.70	-	-	-	-	5,123,932.70
	401,971.38	-	-	-	-	401,971.38
	27,347.01	-	-	-	-	27,347.01
	-	-	-	-	-78,368,880.16	78,368,880.16
	-	-	-	-	-	1,136.76
	-	-	-	-	-	16,905.45
	-	-	-	-	-	-
	5,553,251.09					

---

	-	-	-	-	3,144.93	3,144.93
	-	-	-	-	103,092.00	103,092.00
	-	-	-	-	17,182.01	17,182.01

	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	78,368,880.16	94.14	71,536,901.54	90.70

**6.4.12.4.3.2**

	95%			
		2019 6 30	2018 12 31	
	VaR 3.58% 2018 12 31	-2,978,010.50	-2,576,267.68	
	VaR 3.27%			

VaR

95%

2018

**6.4.13**

(1)

(a)

(b)

(i)

2019 6 30

71,503,031.60

33,869.94

(ii)

( )

(iii)

(2)

## § 7

### 7.1

			%
1		78,368,880.16	93.36
		78,368,880.16	93.36
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,525,904.08	6.58
8		45,389.22	0.05
9		83,940,173.46	100.00

### 7.2

#### 7.2.1

			(%)
A		2,389,551.00	2.87
B		952,720.55	1.14
C		34,907,494.77	41.93
D		3,330,028.00	4.00
E		920,905.00	1.11
F		1,577,082.00	1.89
G		-	-
H		1,163,008.00	1.40
I		3,692,588.48	4.44
J		27,159,808.36	32.63
K		574,200.00	0.69

L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		1, 701, 494. 00	2. 04
S		-	-
		78, 368, 880. 16	94. 14

**7.2.2****7.3**

1	601318		63, 822	5, 655, 267. 42	6. 79
2	601601		73, 300	2, 676, 183. 00	3. 21
3	000333		50, 700	2, 629, 302. 00	3. 16
4	601328		360, 000	2, 203, 200. 00	2. 65
5	600036		60, 000	2, 158, 800. 00	2. 59
6	601169		329, 200	1, 945, 572. 00	2. 34
7	000568		23, 300	1, 883, 339. 00	2. 26
8	601166		98, 700	1, 805, 223. 00	2. 17
9	000157		300, 100	1, 803, 601. 00	2. 17
10	600837		125, 600	1, 782, 264. 00	2. 14
11	601628		60, 300	1, 707, 696. 00	2. 05
12	000338		135, 100	1, 660, 379. 00	1. 99
13	600519		1, 605	1, 579, 320. 00	1. 90
14	601377		222, 400	1, 498, 976. 00	1. 80
15	000100	TCL	444, 800	1, 481, 184. 00	1. 78
16	601009		166, 100	1, 371, 986. 00	1. 65
17	601818		357, 600	1, 362, 456. 00	1. 64
18	000630		546, 300	1, 343, 898. 00	1. 61
19	002299		51, 300	1, 298, 916. 00	1. 56
20	600271		56, 200	1, 295, 410. 00	1. 56
21	002020		111, 700	1, 286, 784. 00	1. 55
22	603118		134, 660	1, 246, 951. 60	1. 50

23	601998		208,700	1,245,939.00	1.50
24	600642		206,800	1,242,868.00	1.49
25	600754		47,200	1,163,008.00	1.40
26	601717		202,024	1,153,557.04	1.39
27	000877		96,300	1,119,006.00	1.34
28	002635		82,600	1,114,274.00	1.34
29	002746		70,500	1,090,635.00	1.31
30	600578		334,000	1,082,160.00	1.30
31	002099		150,600	1,069,260.00	1.28
32	002394		109,424	1,064,695.52	1.28
33	300200		108,100	1,021,545.00	1.23
34	300383		60,000	1,006,200.00	1.21
35	000600		150,000	1,005,000.00	1.21
36	601900		105,700	1,004,150.00	1.21
37	600958		92,900	992,172.00	1.19
38	601992		261,200	982,112.00	1.18
39	000521		275,400	980,424.00	1.18
40	600873		191,300	916,327.00	1.10
41	600985		79,700	903,798.00	1.09
42	000661		2,600	878,800.00	1.06
43	002087		220,000	853,600.00	1.03
44	300082		118,700	782,233.00	0.94
45	002106		109,200	768,768.00	0.92
46	600637		71,400	752,556.00	0.90
47	603328		73,000	749,710.00	0.90
48	601788		63,000	719,460.00	0.86
49	002065		102,800	718,572.00	0.86
50	600827		71,900	705,339.00	0.85
51	600757		102,400	697,344.00	0.84
52	600197		36,000	694,800.00	0.83
53	600261		189,300	694,731.00	0.83
54	002304		5,400	656,424.00	0.79
55	000858		5,000	589,750.00	0.71
56	601668		102,300	588,225.00	0.71
57	000732		34,800	574,200.00	0.69
58	600720		64,500	566,955.00	0.68
59	601607		28,500	517,275.00	0.62
60	002315		30,600	511,326.00	0.61
61	002425		73,600	476,192.00	0.57

---

62	601058		153,300	455,301.00	0.55
63	300122				

8	000338		2, 923, 718. 82	3. 71
9	600606		2, 825, 340. 84	3. 58
10	601688		2, 671, 875. 00	3. 39
11	000333		2, 583, 825. 00	3. 28
12	000709		2, 497, 345. 00	3. 17
13	600958		2, 494, 004. 00	3. 16
14	002065		2, 452, 883. 96	3. 11
15	600887		2, 393, 686. 00	3. 03
16	600339		2, 342, 163. 00	2. 97

2019 - S% A4E16342

3	601328		3,439,240.46	4.36
4	601117		3,337,669.00	4.23
5	601877		3,336,123.33	4.23
6	600390		3,202,022.98	4.06
7	000338		3,117,253.30	3.95
8	601688		3,070,834.00	3.89
9	601988		2,961,364.00	3.75
10	002674		2,953,127.00	3.74
11	601607		2,947,260.95	3.74
12	601939		2,929,251.00	3.71
13	601668		2,855,333.00	3.62
14	600606		2,794,412.95	3.54
15	000895		2,652,980.82	3.36
16	600887		2,573,372.00	3.26
17	600566		2,522,471.35	3.20
18	600036		2,469,019.62	3.13
19	600339		2,403,807.00	3.05
20	000709		2,352,970.00	2.98
21	600031		2,311,878.00	2.93
22	600999		2,280,696.81	2.89
23	600886		2,273,181.00	2.88
24	600637		2,245,230.65	2.85
25	603968		2,217,098.19	2.81
26	000568		2,200,986.00	2.79
27	601818		2,187,174.00	2.77
28	600373		2,155,219.14	2.73
29	603368		2,123,930.00	2.69
30	002146		2,109,891.00	2.67
31	600383		2,109,475.00	2.67
32	600351		2,099,538.00	2.66
33	002415		2,098,454.35	2.66
34	002475		2,061,127.00	2.61
35	601369		2,000,007.02	2.54
36	601336		1,971,476.03	2.50
37	600028		1,956,838.30	2.48
38	000423		1,949,209.59	2.47
39	300130		1,943,071.00	2.46
40	600660		1,884,408.00	2.39

41	600809		1,851,361.00	2.35
42	000425		1,799,127.00	2.28
43	000719		1,798,539.00	2.28
44	002081		1,792,309.00	2.27
45	600977		1,751,427.00	2.22
46	002737		1,748,550.00	2.22
47	603355		1,737,867.20	2.20
48	603886		1,732,775.00	2.20
49	000039		1,732,438.40	2.20
50	002065		1,669,056.00	2.12
51	601006		1,667,845.33	2.11

“ ”

### 7.4.3

	229,945,944.46
	240,984,060.75

“ ” “ ”

### 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**

2018 10 18

2018 46

2016

1 2017 6

34

**7.12.2****7.12.3**

1		27,347.01
2		-
3		-
4		1,136.76
5		16,905.45
6		-
7		-
8		-
9		45,389.22

**7.12.4****7.12.5****7.12.6**

## § 8

## 8.1

	( )					
A	3,945	18,746.02	0.00	0.00%	73,953,053.49	100.00%
C	11	17,424.31	0.00	0.00%	191,667.39	100.00%
	3,956	18,742.35	0.00	0.00%	74,144,720.88	100.00%

## 8.2

	A	13,039.22	0.02%
	C	-	-

## § 9

	A	C
2015 7 14	648,523,672.21	-
	85,050,421.13	216,308.16
	4,983,795.59	7,737.26
:	16,081,163.23	32,378.03
"_ "	-	-
	73,953,053.49	191,667.39

**§ 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

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		2019 2 27
5			2019 3 1
6			2019 3 2
7			2019 3 28
8	2018		2019 3 29
9			2019 3 30
10			2019 4 8
11			2019 4 15

12	2019 1		2019 4 22
13			2019 4 26
14			2019 5 7
15			2019 5 14
16			2019 5 22
17			2019 6 22
18			2019 6 26
19			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>

2019 8 27