

LOF

2019

2019 6 30

2019 8 27

§ 6

66

2019 8 23

2019 1 1 2019 6 30

6 7		
§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	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	14
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	.....	37
7.1	.....	37
7.2	.....	37
7.3	.....	38
7.4	.....	39
7.5	.....	41
7.6	.....	41
7.7	.....	41
7.8	.....	41
7.9	.....	41
7.10	.....	41
7.11	.....	42
7.12	.....	42
§8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
8.4	.....	44
§9	.....	45
§10	.....	46
10.1	.....	46
10.2	.....	46
10.3	.....	46
10.4	.....	46
10.5	.....	46
10.6	.....	46
10.7	.....	46
10.8	.....	47
§11	.....	49

11.1	20%	.....	49
11.2		.....	49
§12		.....	50
12.1		.....	50
12.2		.....	50
12.3		.....	50

§ 7

76

	LOF
	LOF
	163001
	163001
	2015 7 20
	89,765,801.38
	2010 4 16

100

LOF

100

LOF

77

	60%+

78

		021-61009999	010-67595096
		zhouyg@cxfund.com.cn	tianqingl.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853
		68 9	25
		68 9	1
		200120	100033

79

	www.cxfund.com.cn
	68 9
	1 1

7

		17

§ 8

8 6

3.1.1	(2019 1 1 - 2019 6 30)
	3, 510, 987. 78
	24, 847, 404. 67
	0. 2618
	30. 17%
	36. 10%
3.1.2	(2019 6 30)
	-20, 319, 141. 82
	-0. 2264
	88, 306, 351. 42
	0. 984
3.1.3	(2019 6 30)
	-3. 81%

1

2

3

8 7

8 7 6

	5. 58%	1. 49%	1. 86%	0. 81%	3. 72%	0. 68%
	2. 82%	1. 62%	-5. 47%	0. 96%	8. 29%	0. 66%
	36. 10%	1. 72%	10. 48%	1. 02%	25. 62%	0. 70%
	-3. 34%	1. 98%	-9. 95%	1. 06%	6. 61%	0. 92%
	1. 86%	1. 43%	3. 76%	0. 79%	-1. 90%	0. 64%
	-3. 81%	1. 74%	-6. 29%	0. 99%	2. 48%	0. 75%

§ 9

9 6

9 6 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

9 6 7

	LOF	2015 7 20	-	9	2010 7 100 LOF LOF LOF

	300				LOF	
						300

1

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97

9 8

9 8 6

9 8 7

5%

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9 9 6

2019

PMI

9 9 7

0. 984

36. 10%

1. 524

10. 48%

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9

1/2

9

1

12

10%

3

14

50

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LOF

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	5,093,212.44	5,280,626.99
		320,775.91	269,963.48
		15,318.92	25,912.81
	6.4.6.2	83,349,683.84	63,339,616.92
		83,349,683.84	63,339,616.92
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		621,598.11	597,060.04
	6.4.6.5	1,152.03	1,359.09
		-	-
		108,188.41	50,918.93
		-	-
	6.4.6.6	-	-
		89,509,929.66	69,565,458.26
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		288,039.53	314,661.73
		625,550.11	46,427.25
		104,304.16	90,892.19
		17,384.04	15,148.69
		-	-
	6.4.6.7	79,596.75	87,011.31
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	88,703.65	140,036.20
		1,203,578.24	694,177.37
	6.4.6.9	89,765,801.38	95,255,008.16
	6.4.6.10	-1,459,449.96	-26,383,727.27
		88,306,351.42	68,871,280.89
		89,509,929.66	69,565,458.26

2019 6 30

0.984

89,765,801.38

7

LOF

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		25,884,144.13	11,464,176.46
1.		21,365.53	48,015.40
	6.4.6.11	21,365.53	29,186.90
		-	18,828.50
		-	-
		-	-
		-	-
2.	-	4,344,748.34	9,422,113.55
	6.4.6.12	3,676,168.46	8,770,544.91
		-	-
	6.4.6.13	-	-3,000.00
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	668,579.88	654,568.64
3.	-	21,336,416.89	1,941,692.69
	6.4.6.17		
4.	-	-	-
5.	-	181,613.37	52,354.82
		1,036,739.46	1,458,097.39
1	6.4.9.2.1	610,150.17	689,551.12

2	6.4.9.2.2	101,691.72	114,925.20
3		-	-
4	6.4.6.19	235,653.49	542,607.50
5		-	-
		-	-
6		-	-
7	6.4.6.20	89,244.08	111,013.57
	-	24,847,404.67	10,006,079.07
		-	-
	-	24,847,404.67	10,006,079.07

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LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	95,255,008.16	-26,383,727.27	68,871,280.89
	-	24,847,404.67	24,847,404.67
-	-5,489,206.78	76,872.64	-5,412,334.14
1.	35,930,759.53	-4,190,861.09	31,739,898.44
2.	-41,419,966.31	4,267,733.73	-37,152,232.58
	-	-	-
	89,765,801.38	-1,459,449.96	88,306,351.42

	2018 1 1 2018 6 30		
	101,879,701.71	-8,723,096.15	93,156,605.56
	-	10,006,079.07	10,006,079.07
-	-8,519,741.16	389,466.94	-8,130,274.22
1.	16,362,576.39	-229,882.25	16,132,694.14
2.	-24,882,317.55	619,349.19	-24,262,968.36
	-	-	-
	93,359,960.55	1,672,449.86	95,032,410.41

6.1 6.4

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(LOF) (

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(LOF)

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(LOF)

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[2009]1361

2010 3 26

743,255,611.35

20 50

(2010) 2413

100 (LOF)

100 (LOF) 2015 7 10

2015 7 16

100 (LOF)

2015 7 20

100 (LOF)

(LOF)

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2015

7 20

(LOF)

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(

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0%-95%

80%

3%

5%

(

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60%+

(1)			1	1 (1)
	50%		1	
	20%			
4)				20%
5)	A	0.10%	()	

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	2019 6 30
	5,093,212.44
	-
1	-
1-3	-
3	-
	-
	5,093,212.44

9 7

	2019 6 30		
	72,325,313.78	83,349,683.84	11,024,370.06
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	72,325,313.78	83,349,683.84	11,024,370.06

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	2019 6 30
	1,000.83
	-
	-
	144.30
	-
	-
	-
	-
	-
	6.90
	1,152.03

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	2019 6 30
	79,596.75
	-
	79,596.75

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	2019 6 30
	-
	896.36
	29,752.78
	43,178.12
	14,876.39
	88,703.65

9

	2019 1 1	2019 6 30
	95,255,008.16	95,255,008.16
	35,930,759.53	35,930,759.53
("-")	-41,419,966.31	-41,419,966.31
- /	-	-
/	-	-
	-	-
("-")	-	-
	89,765,801.38	89,765,801.38

9 65

	-25,176,500.35	-1,207,226.92	-26,383,727.27
	3,510,987.78	21,336,416.89	24,847,404.67
	1,346,370.75	-1,269,498.11	76,872.64
	-10,593,757.37	6,402,896.28	-4,190,861.09
	11,940,128.12	-7,672,394.39	4,267,733.73
	-	-	-
	-20,319,141.82	18,859,691.86	-1,459,449.96

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	2019 1 1	2019 6 30
		19,828.13

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9 6 7 —

9 6

	2019 1 1	2019 6 30
		668,579.88
		-
		668,579.88

9 6

	2019 1 1	2019 6 30
1.		21,336,416.89
—		21,336,416.89
—		-
—		-
—		-
—		-
2.		-
—		-
3.		-

30 3 75%

3 6 50%

6 25%

2 25%

7

9 6

	2019	1	1	2019	6	30
						235,653.49
						-
						235,653.49

9 75

	2019	1	1	2019	6	30
						14,876.39
						43,178.12
						29,752.78
						1,436.79
						89,244.08

9

9 6

9 7

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9 7	

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9 6

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9 67

9 68

9 69

9 6

9 7

9 76

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		610,150.17		689,551.12
		177,990.14		235,551.77

1.50%

=

9 77

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		101,691.72		114,925.20

0.25%

=

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6.4.9.4.1

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	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	5,093,212.44	19,828.13	9,743,780.95	26,532.56

2019 6 30

2018 12 31

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9 65

9 66 756 85

9 66 6

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	-

9 66 7

9 66 8

9 66 8 6

9 66 8 7

9 67

9 67 6

9 67 7

10%

10%

9 67 7 6

9 67 7 7

9 67 7 8

9 67 7 9

6.4.12.2.5

9 67 7

9 67 8

9 67 8 6

9 67 9

9 67 9 6

9 67 9 6 6

9 67 9 6 7

9 67 9 7

9 67 9 8

VaR (Value at Risk)

6 30

9 67 9 8 6

	2019 6 30	2018 12 31

			2019 6	2018 12
			30	31
	VaR 4.41% 2018 12		-3,895,905.32	-3,084,671.29
	31 VaR 4.48%)			

VaR

95%

2018

9 68

(1)

(a)

(b)

(i)

2019 6 30

83,292,707.30

56,976.54

(ii)

(iii)

(2)

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6

			%
1		83,349,683.84	93.12
		83,349,683.84	93.12
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,413,988.35	6.05
8		746,257.47	0.83
9		89,509,929.66	100.00

7

76

			(%)
A		-	-
B		53,115.10	0.06
C		60,781,829.80	68.83
D		-	-
E		-	-
F		11,577,158.64	13.11
G		-	-
H		-	-
I		39,603.76	0.04
J		33,869.94	0.04
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		10,841,000.00	12.28
R		23,106.60	0.03
S		-	-
		83,349,683.84	94.39

77

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1	000661		15,000	5,070,000.00	5.74
2	600763		56,000	4,961,040.00	5.62
3	300347		61,000	4,703,100.00	5.33
4	600529		182,000	4,145,960.00	4.69
5	300529		66,000	4,115,100.00	4.66
6	600276		61,012	4,026,792.00	4.56
7	002007		127,500	3,887,475.00	4.40
8	300357		108,108	3,667,023.36	4.15
9	300003		143,000	3,291,860.00	3.73
10	000963		118,600	3,078,856.00	3.49
11	002399		140,000	2,938,600.00	3.33
12	600436		25,091	2,890,483.20	3.27
13	002020		250,089	2,881,025.28	3.26
14	603368		86,963	2,859,343.44	3.24
15	603520		123,480	2,852,388.00	3.23
16	600557		190,000	2,823,400.00	3.20
17	603939		40,000	2,799,600.00	3.17
18	000999		95,000	2,787,300.00	3.16
19	300396		160,000	2,780,800.00	3.15
20	600566		89,000	2,679,790.00	3.03
21	002099		370,000	2,627,000.00	2.97
22	300206		380,000	2,557,400.00	2.90
23	002262		180,000	1,942,200.00	2.20
24	603883		30,040	1,756,739.20	1.99
25	300015		38,000	1,176,860.00	1.33

26 002727

20	600535		2, 407, 348. 80	3. 50
21	000739		2, 342, 314. 60	3. 40
22	600436		2, 248, 293. 00	3. 26
23	600285		2, 244, 261. 00	3. 26
24	603883		2, 208, 263. 00	3. 21
25	002821		2, 193, 055. 00	3. 18
26	002332		2, 143, 284. 00	3. 11
27	300406		1, 911, 989. 00	2. 78
28	002007		1, 750, 473. 00	2. 54
29	300452		1, 661, 617. 16	2. 41

97**7****75**

1	002223		5, 472, 232. 98	7. 95
2	300595		4, 731, 506. 68	6. 87
3	000538		4, 591, 663. 00	6. 67
4	000650		4, 322, 739. 00	6. 28
5	603658		4, 294, 382. 65	6. 24
6	300122		3, 942, 842. 08	5. 72
7	002675		3, 802, 015. 00	5. 52
8	300015		3, 775, 871. 00	5. 48
9	002821		3, 730, 680. 05	5. 42
10	600332		3, 206, 142. 30	4. 66
11	002262		3, 167, 638. 96	4. 60
12	603108		3, 137, 786. 60	4. 56
13	300009		3, 032, 121. 43	4. 40
14	002653		2, 837, 182. 00	4. 12
15	601607		2, 814, 394. 00	4. 09

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23	300003	1,914,167.00	2.78
24	300357	1,834,698.00	2.66

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1		15, 318. 92
2		621, 598. 11
3		-
4		1, 152. 03
5		108, 188. 41
6		-
7		-
8		-
9		746, 257. 47

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()					
9,192	9,765.64	976.43	0.00%	89,764,824.95	100.00%

7

1		291,865.00	10.40%
2		203,345.00	7.25%
3		172,813.00	6.16%
4		110,200.00	3.93%
5		102,822.00	3.67%
6		90,634.00	3.23%
7		79,700.00	2.84%
8		79,496.00	2.83%
9		73,500.00	2.62%
10		60,900.00	2.17%

8

	2,065.80	0.00%

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	0
	0

§

2015 7 20	206,772,718.31
	95,255,008.16
	35,930,759.53
:	41,419,966.31
"_"	-
	89,765,801.38

§ 65

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65 7 6

2019 3 2

65 7 7

2019 6 4

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	1	126,062,595.49	67.67%	66,977.71	54.42%	-

	1	60,231,163.86	32.33%	56,092.94	45.58%	-

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1998 29

2007 48

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1	2018 12 31		2019 1 1
2	()		2019 1 10
3	LOF 2018 4		2019 1 19
4			2019 1 22
5			2019 3 1
6			2019 3 2

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

§ 66

66 6

75

20%

66 7

§ 67

67 6

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LOF

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LOF

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LOF

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

2019 8 27