2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

6.4 19
§7 38
7.1 38
7.2 38
7.3 39
7.4 40
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 51
10.8 53
§11 55
11.1 20% 55

11.2 55

§12 56

12.1 56

12.2 56

12.3 56

§ 2

2.1

	519951
	519951
	2016 3 23
	152,871,967.67

2.2

	1 GDP CPI M2 2 1 2 3 1 2 3 4 5 6 7 4 1 2 3
	300 *50%+ *50%

2.3

		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798
		68 9	2
		68 9	2
		200120	100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

		17

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	1,349,904.37
	3,396,491.64
	0.0794
	6.92%
	12.99%
3.1.2	(2019 6 30)
	18,237,698.24
	0.1193
	177,514,244.69
	1.1612
3.1.3	(2019 6 30)
	18.33%

1

2

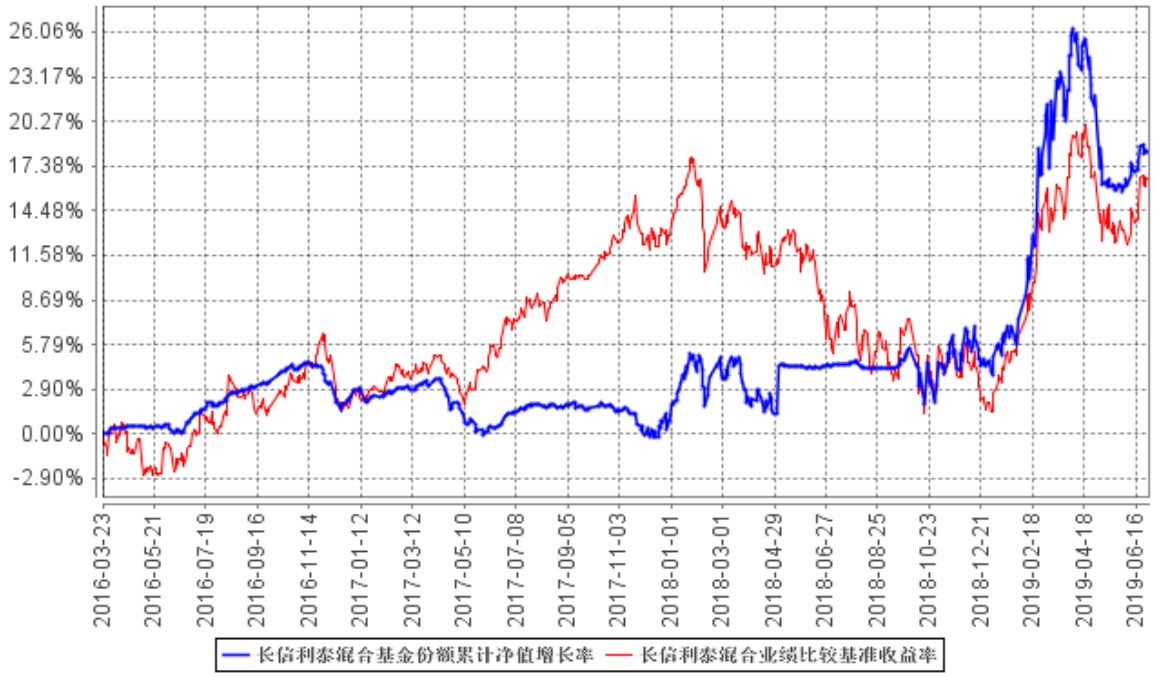
3

3.2

3.2.1

	2.24%	0.36%	2.96%	0.58%	-0.72%	-0.22%
	-3.27%	0.76%	-0.11%	0.75%	-3.16%	0.01%
	12.99%	0.97%	14.27%	0.77%	-1.28%	0.20%
	13.18%	0.75%	8.26%	0.76%	4.92%	-0.01%
	17.39%	0.49%	17.47%	0.55%	-0.08%	-0.06%
	18.33%	0.47%	16.55%	0.55%	1.78%	-0.08%

3.2.2



1 2016 3 23 2019 6 30

2 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

FOF

300

4.1.2

	100	2018 9 5	-	13	2017 3 100

1 /

2

4.2

4.3

4.3.1

4.3.2

5%

4.5

4.6

1/2

4.7

1 12

5

4.8

2018 5 4 2018 7 27

2019 5 10

§ 5

5.1

5.2

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	11,491,991.33	98,759.15
		6,107,265.08	9,856.64
		58,871.74	1,514.55
	6.4.6.2	157,573,702.78	1,686,766.90
		77,973,582.78	721,370.00
		-	-
		79,600,120.00	965,396.90
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	500,000.00
		2,233,681.29	17,061.39
	6.4.6.5	436,271.89	26,522.79
		-	-
		49,960.03	57.48
		-	-
¦ C` Y	6.4.6.6	-	-

		-	-
		-	-
		-	-
	6.4.6.8	23,876.98	79,001.24
		437,499.45	172,118.46
	6.4.6.9	152,871,967.67	2,110,074.17
	6.4.6.10	24,642,277.02	58,346.27
		177,514,244.69	2,168,420.44
		177,951,744.14	2,340,538.90

2019 6 30 1.1612 152,871,967.67

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		3,957,529.94	2,965,201.70
1.		365,423.05	2,132,452.80
	6.4.6.11	31,041.41	94,895.60
		332,062.44	1,893,595.93
		-	-
		2,319.20	143,961.27
		-	-
2. -		1,539,469.74	-1,092,498.93
	6.4.6.12	798,228.51	-415,235.98
		-	-
	6.4.6.13	-27,341.55	-676,992.95
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	768,582.78	-270.00
3. -	6.4.6.17	2,046,587.27	1,322,643.62
4. -		-	-
5. -	6.4.6.18	6,049.88	602,604.21
		561,038.30	951,028.01
1	6.4.9.2.1	141,208.77	468,026.88

2	6.4.9.2.2	23,534.68	78,004.56
3		-	-
4	6.4.6.19	370,920.88	260,296.21
5		-	-
		-	-
6		18.80	1,200.26
7	6.4.6.20	25,355.17	143,500.10
-		3,396,491.64	2,014,173.69
		-	-
-		3,396,491.64	2,014,173.69

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	2,110,074.17	58,346.27	2,168,420.44
	-	3,396,491.64	3,396,491.64
-	150,761,893.50	21,187,439.11	171,949,332.61
1.	152,343,305.03	21,409,956.62	173,753,261.65
2.	-1,581,411.53	-222,517.51	-1,803,929.04
-	-	-	-
	152,871,967.67	24,642,277.02	177,514,244.69

	2018 1 1 2018 6 30		
	251,671,266.02	-2,417,049.75	249,254,216.27
	-	2,014,173.69	2,014,173.69
-	-244,152,451.76	598,653.80	-243,553,797.96
1.	153,545.42	3,404.65	156,950.07
2.	-244,305,997.18	595,249.15	-243,710,748.03
-	-	-	-
	7,518,814.26	195,777.74	7,714,592.00

6.1 6.4

6.4

6.4.1

(

((

[2015]1573

278,448,789.92

( ) 1600099

2016 3 23

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

20%

4) 20%

5) A 0.10% ( )

6.4.6

6.4.6.1

	2019 6 30
	11,491,991.33
	-
1	-
1-3	-
3	-
	-
	11,491,991.33

6.4.6.2

		2019 6 30		
		76,052,549.27	77,973,582.78	1,921,033.51
-		-	-	-
		1,705,821.93	1,719,120.00	13,298.07
		77,779,590.00	77,881,000.00	101,410.00
		79,485,411.93	79,600,120.00	114,708.07
		-	-	-
		-	-	-
		-	-	-
		155,537,961.20	157,573,702.78	2,035,741.58

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
	1,620.69
	-
	-
	448.38
	433,511.89
	-
	-
	0.40
	-
	690.53
	436,271.89

6.4.6.6

6.4.6.7

	2019 6 30
	241,960.98
	2,300.00
	244,260.98

6.4.6.8

	2019 6 30
	-

	0.59
-	9,000.00
	-
	14,876.39
	23,876.98

6.4.6.9

	2019 1 1	2019 6 30
	2,110,074.17	2,110,074.17
	152,343,305.03	152,343,305.03
("-")	-1,581,411.53	-1,581,411.53
- /	-	-
/	-	-
	-	-
("-")	-	-
	152,871,967.67	152,871,967.67

6.4.6.10

	-103,582.53	161,928.80	58,346.27
	1,349,904.37	2,046,587.27	3,396,491.64
	16,991,376.40	4,196,062.71	21,187,439.11
	17,035,445.49	4,374,511.13	21,409,956.62
	-44,069.09	-178,448.42	-222,517.51
	-	-	-
	18,237,698.24	6,404,578.78	24,642,277.02

6.4.6.11

	2019 1 1 2019 6 30
	19,386.03
	-

	9,491.87
	31,041.41

6.4.6.12

6.4.6.12.1 ——

	2019 1 1 2019 6 30
	96,374,918.25
	95,576,689.74
	798,228.51

6.4.6.13

6.4.6.13.1

	2019 1 1 2019 6 30
——	-27,341.55
——	-
——	-
	-27,341.55

6.4.6.13.2 ——

	2019 1 1 2019 6 30
	63,116,957.68
	63,008,397.52
	135,901.71
	-27,341.55

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
	768,582.78
	-
	768,582.78

6.4.6.17

	2019 1 1 2019 6 30
1.	2,046,587.27
——	1,931,241.08
——	115,346.19
——	-
——	-
——	-
2.	-
——	-
3.	-
	-
	2,046,587.27

6.4.6.18

	2019 1 1 2019 6 30
	5,889.67
	160.21
	6,049.88

30

30 3 75% 3

6 50% 6

25%

6.4.6.19

	2019 1 1 2019 6 30
	368,620.88
	2,300.00
	-
	-
	-
	370,920.88

6.4.6.20

	2019 1 1 2019 6 30
	14,876.39
	-
	9,000.00
	1,478.78
	25,355.17

6.4.7

6.4.7.1

6.4.7.2

C

2019 8 23 A

519951 C 007863

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	204,609,693.74	76.59%	39,027,665.54	28.81%

6.4.9.1.2

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

1,107,265.08 (2018 12 31 9,856.64)

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

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	9,983,000.00	0.00
	9,983,000.00	0.00

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	1,719,120.0	110,334.00
AAA	0.00	221,160.00
	0.00	633,902.90
	1,719,120.00	965,396.90

6.4.12.2.5

6.4.12.2.6

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00
	67,898,000.00	0.00
	67,898,000.00	0.00

AA+

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		
	11,491,991.33	-	-	-	-	11,491,991.33
	6,107,265.08	-	-	-	-	6,107,265.08
	58,871.74	-	-	-	-	58,871.74
	-	79,600,120.00	-	-	77,973,582.78	157,573,702.78
	-	-	-	-	2,233,681.29	2,233,681.29
	-	-	-	-	436,271.89	436,271.89
	-	-	-	-	49,960.03	49,960.03
	17,658,128.15	79,600,120.00	-	-	80,693,495.99	177,951,744.14
	-	-	-	-	53,009.14	53,009.14
	-	-	-	-	17,809.78	17,809.78
	-	-	-	-	84,352.96	84,352.96
	-	-	-	-	14,058.80	14,058.80

	-	-	-	-	244,260.98	244,260.98
	-	-	-	-	130.81	130.81
	-	-	-	-	23,876.98	23,876.98
	-	-	-	-	437,499.45	437,499.45
	17,658,128.15	79,600,120.00	-	-	80,255,996.54	177,514,244.69
2018 12 31	6	6 -1	1-5	5		
	98,759.15	-	-	-	-	98,759.15
	9,856.64	-	-	-	-	9,856.64
	1,514.55	-	-	-	-	1,514.55
	728,343.30	-	61,200.00	175,853.60	721,370.00	1,686,766.90
	500,000.00	-	-			

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	
		%		%
-	77,973,582.78	43.93	721,370.00	33.27
	-	-	-	-
	79,600,120.00	44.84	965,396.90	44.52
	-	-	-	-
	-	-	-	-
	-	-	-	-
	157,573,702.78	88.77	1,686,766.90	77.79

6.4.12.4.3.2

	95%		
		2019 6 30	2018 12 31
	VaR 1.52% 2018 12	-2,696,216.13	-29,251.57

	31 VaR 1.35%)		

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

79,692,702.78 , 77,881,000.00

(ii)

( )

(iii)

(2)

§ 7

7.1

			%
1		77,973,582.78	43.82
		77,973,582.78	43.82
2		-	-
3		79,600,120.00	44.73
		79,600,120.00	44.73
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		17,599,256.41	9.89
8		2,778,784.95	1.56
9		177,951,744.14	100.00

7.2

7.2.1

			(%)
A		-	-
B		116,017.55	0.07
C		12,958,617.45	7.30
D		8,670,606.00	4.88
E		9,395,721.00	5.29
F		5,313,387.00	2.99
G		4,096,557.00	2.31
H		-	-
I		5,556,551.78	3.13
J		18,318,909.00	10.32
K		11,376,070.00	6.41
L		-	-
M		-	-
N		-	-

26	600037		94,600	969,650.00	0.55
27	000625		125,900	834,717.00	0.47
28	000988		52,000	822,640.00	0.46
29	600741		33,800	730,080.00	0.41
30	600104		25,300	645,150.00	0.36
31	300144		17,900	414,206.00	0.23
32	000921		24,200	302,016.00	0.17
33	600968		32,681	116,017.55	0.07
34	601698		10,103	39,603.76	0.02
35	603867		1,045	26,971.45	0.02

7.4

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

1	601398		13,719,156.00	632.68
2	601939		13,322,306.00	614.38
3	601328		10,877,059.51	501.61
4	601186		10,175,822.91	469.27
5	601988		10,149,477.00	468.06
6	601288		9,751,360.00	449.70
7	600048		8,662,185.00	399.47
8	600315		5,596,802.96	258.11
9	600993		5,056,230.39	233.18
10	600027		3,871,031.00	178.52
11	300413		3,480,325.00	160.50
12	600011		3,325,635.00	153.37
13	300253		3,135,758.58	144.61
14	601800		3,062,648.00	141.24
15	000999		2,926,903.00	134.98
16	002024		2,909,500.00	134.18
17	000002		2,785,021.00	128.44
18	601390		2,445,747.00	112.79
19	601021		2,415,872.00	111.41
20	002594		2,397,894.00	110.58

21	600312		2,258,639.00	104.16

57	300418		499,574.00	23.04
58	002139		448,395.00	20.68
59	300569		432,749.00	19.96
60	300144		398,991.00	18.40
61	600167		397,201.00	18.32
62	000921		301,290.00	13.89
63	601689		245,106.00	11.30
64	600491		161,169.00	7.43
65	002044		148,228.00	6.84
66	600837		143,740.00	6.63
67	300196		139,718.00	6.44
68	601688		123,831.00	5.71
69	002352		114,651.00	5.29
70	600201		108,489.00	5.00
71	000852		102,549.00	4.73
72	603808		101,941.00	4.70
73	300577		100,068.00	4.61
74	600737		99,223.00	4.58
75	002027		97,415.00	4.49
76	002092		92,066.00	4.25
77	000661		88,755.00	4.09
78	300244		87,268.00	4.02
79	600690		80,616.00	3.72
80	300078		78,944.00	3.64
81	300271		78,858.00	3.64
82	601336		77,809.00	3.59
83	002712		77,674.00	3.58
84	002035		76,474.00	3.53
85	600958		70,827.00	

93	300454		56,322.00	2.60
94	000400		54,698.00	2.52
95	300138		54,690.00	2.52
96	600622		50,796.00	2.34
97	603027		49,608.00	2.29
98	002912		49,419.00	2.28
99	600763		45,767.00	2.11
100	600570		44,970.00	2.07

7.4.2 2% 20

1	601328		11,098,686.52	511.83
2	601939		9,254,423.95	426.78
3	601288		6,790,525.00	313.16
4	601988		6,771,511.00	312.28
5	601398		6,536,727.00	301.45
6	601186		3,249,677.00	149.86
7	600993		3,047,278.00	140.53
8	601800		2,990,039.00	137.89
9	002024		2,907,947.00	134.10
10	002594		[redacted]	[redacted]
11	600315			
12	300413			
13	000402			
14	600633		1,443,748.00	66.58
15	300496			

63	002352		111,097.00	5.12
64	002092		103,630.00	4.78
65	600201		102,785.00	4.74

7.4.3

	170,897,661.44
	96,374,918.25

7.5

1		-	-
2		-	-
3		9,983,000.00	5.62
		9,983,000.00	5.62
4		-	-
5		-	-
6		-	-
7		1,719,120.00	0.97
8		67,898,000.00	38.25
9		-	-
10		79,600,120.00	44.84

7.6

1	111909082	19 CD082	200,000	19,408,000.00	10.93
2	111907075	19 CD075	200,000	19,396,000.00	10.93
3	111908085	19 CD085	200,000	19,396,000.00	10.93
4	190402	19 02	100,000	9,983,000.00	5.62
5	111917029	19 CD029	100,000	9,698,000.00	5.46

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 11 19

2018 28

30

2018 11 19

2018 14

2280

7.12.2

7.12.3

1		58,871.74
2		2,233,681.29
3		-
4		436,271.89
5		49,960.03
6		-
7		-
8		-
9		2,778,784.95

7.12.4

1	113009		861,840.00	0.49
2	110031		857,280.00	0.48

7.12.5

7.12.6

§ 8

8.1

( )					
297	514,720.43	149,315,846.81	97.67%	3,556,120.86	2.33%

8.2

	287,187.85	0.19%

8.3

	10~50
	10~50

§ 9

2016 3 23	278,448,789.92
	2,110,074.17
	152,343,305.03
:	1,581,411.53

	1	61,133,515.50	22.88%	56,933.96	22.91%	-
	1	1,418,198.00	0.53%	1,037.18	0.42%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	9,805,110.70	95.49%	1,800,000.00	12.29%	-	-
	387,229.78	3.77%	12,848,000.00	87.71%	-	-
	75,827.50	0.74%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

§ 11

11.1 **20%**

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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