

§ 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 6

 2.4 7

 2.5 7

§3 **8**

 3.1 8

 3.2

6.4	.....	21
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	43
7.4	.....	43
7.5	.....	45
7.6	.....	45
7.7	.....	45
7.8	.....	45
7.9	.....	46
7.10	.....	46
7.11	.....	46
7.12	.....	46
§8	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	48
§9	.....	49
§10	.....	50
10.1	.....	50
10.2	.....	50
10.3	.....	50
10.4	.....	50
10.5	.....	50
10.6	.....	50
10.7	.....	50
10.8	.....	51
§11	.....	53
11.1	..... 20%	53

11.2	53
------	-------	----

§12

§ 2

2.1

	003059
	003059
	2016 9 7
	85,196,774.58

2.2

	*80%+ 500 *20%

2.3

	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201
		7088
	68 9	

	9	68	7088
	200120		518040

2.4

			www.cxfund.com.cn
		68	9
		7088	

2.5

			68 9

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	11, 557, 348. 45
	10, 961, 220. 35
	0. 0824
	8. 20%
	7. 61%
3.1.2	(2019 6 30)
	2, 545, 822. 24
	0. 0299
	87, 911, 648. 15
	1. 0319
3.1.3	(2019 6 30)
	3. 19%

1

2

3

3.2

3.2.1

	2. 54%	0. 81%	0. 60%	0. 27%	1. 94%	0. 54%
	0. 93%	0. 61%	-1. 59%	0. 35%	2. 52%	0. 26%
	7. 61%	0. 54%	5. 48%	0. 35%	2. 13%	0. 19%
	6. 77%	0. 40%	4. 27%	0. 33%	2. 50%	0. 07%
	3. 19%	0. 26%	2. 88%	0. 27%	0. 31%	-0. 01%

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

500

FOF
300

4.1.2

	LOF				2010 7
		2016 9 7	-	9	100 LOF
	300				LOF LOF

					LOF
					300
		2017 5 24	2019 6 1	9	
		2018 12 26	-	14	

					2017 9
--	--	--	--	--	--------

1

/

2

4.2**4.3****4.3.1**

4.3.2

5%

4.4**4.4.1**

2019 1

4.4.2

2019 6 30

7.61%

1.0319

5.48%

1.0319

4.5

2019

4.6

1/2

4.7

1

2

3

3

4

5

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	25,465,661.14	5,542,460.54
		837,935.58	120,883.68
		95,496.78	7,184.44
	6.4.6.2	41,553,268.23	156,923,857.70
		6,010,081.03	31,902,400.20
		-	-
		35,543,187.20	125,021,457.50
		-	-
		-	-
	6.4.6.3	-	-
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	105,556.64	279,000.00
		287,466.36	5,245,858.81
	6.4.6.9	85,196,774.58	166,769,895.55
	6.4.6.10	2,714,873.57	-6,853,502.55
		87,911,648.15	159,916,393.00
		88,199,114.51	165,162,251.81
2019	6 30	1.0319	85,196,774.58

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		12,837,736.17	4,689,809.42
1.		2,305,653.50	7,336,412.23
	6.4.6.11	53,857.11	215,698.06
		2,199,414.87	6,670,504.37
		-	-
		52,381.52	450,209.80
		-	-
2.	-	11,128,199.27	-2,579,633.82
	6.4.6.12	7,231,742.50	-1,607,389.40
		-	-
	6.4.6.13	3,792,430.72	-1,483,358.93
	6.4.6.13.5	-	-

2	6.4.9.2.2	132,665.38	392,949.53
3		-	-
4	6.4.6.19	472,726.51	163,505.78
5		347,158.04	-
		347,158.04	-
6		3,682.47	4,201.06
7	6.4.6.20	124,290.60	162,217.79
	-	10,961,220.35	1,609,237.95
		-	-
	-	10,961,220.35	1,609,237.95

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	166,769,895.55	-6,853,502.55	159,916,393.00
	-	10,961,220.35	10,961,220.35
-	-81,573,120.97	-1,392,844.23	-82,965,965.20
1.	-	-	-
2.	-81,573,120.97	-1,392,844.23	-82,965,965.20
	-	-	-
-	85,196,774.58	2,714,873.57	87,911,648.15

	2018 1 1 2018 6 30		
	584,635,515.63	-17,830,396.29	566,805,119.34
	-	1,609,237.95	1,609,237.95
-	-327,786,497.61	7,612,753.85	-320,173,743.76
1.	2,528.93	-58.58	2,470.35
2.	-327,789,026.54	7,612,812.43	-320,176,214.11
	-	-	-
-	256,849,018.02	-8,608,404.49	248,240,613.53

6.1 6.4

6.4**6.4.1**

(

[2016]1575

2016 9 7

1,131,247,451.06

0%-30%
3%
5%
*80%+ 500 *20%

6.4.2

—
2
3
XBRL 3 < >

6.4.3

2019 1 1 2019 6 30
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 1

6.4.5.3

2011

2011

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[2005]103

[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
	25,465,661.14
	-
1	-
1-3	-
3	-
	-
	25,465,661.14

6.4.6.2

	2019 6 30		
	6,582,667.98	6,010,081.03	-572,586.95
-	-	-	-
	35,526,022.67	35,543,187.20	17,164.53
	-	-	-
	35,526,022.67	35,543,187.20	17,164.53
	-	-	-

	-	-	-
	-	-	-
	42,108,690.65	41,553,268.23	-555,422.42

6.4.6.3

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6.4.6.4**6.4.6.4.1**

:

	2019 6 30	
	20,000,000.00	-
	-	-
	20,000,000.00	-

6.4.6.4.2**6.4.6.5**

	2019 6 30
	3,890.92
	-
	-
	377.10
	233,006.16
	-
	9,435.60
	-
	-
	43.00
	246,752.78

6.4.6.6

6.4.6.7

	-	-	-
	-541,973.92	-850,870.31	-1,392,844.23
	-	-	-
	2,545,822.24	169,051.33	2,714,873.57

6.4.6.11

	2019 1 1	2019 6 30
		41,748.86
		-
		-
		11,574.06
		534.19
		53,857.11

6.4.6.12**6.4.6.12.1** —

	2019 1 1	2019 6 30
		175,710,011.45
		168,478,268.95
		7,231,742.50

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
---		3,792,430.72
---		-
---		-
		3,792,430.72

6.4.6.13.2 —

--	--

	2019 1 1	2019 6 30
		345,829,003.95
		336,472,558.45
		5,564,014.78
		3,792,430.72

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
		104,026.05
		-
		104,026.05

6.4.6.17

	2019 1 1	2019 6 30
1.		-596,128.10

6.4.6.18

2019 1 1 2019 6 30

	9,000.00
-	9,000.00
	9,733.96
	124,290.60

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

--	--

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	352,543,382.41	100.00%	21,068,843.62	100.00%

6.4.9.1.3

	2019 1 1 2019 6 30		2018 1 1 2018 6 30	
	1,349,800,000.00	100.00%	1,265,000,000.00	100.00%

6.4.9.1.4**6.4.9.1.5**

	2019 1 1 2019 6 30			
	263,946.58	100.00%	80,945.84	100.00%
	2018 1 1 2018 6 30			
	93,152.96	100.00%	15,892.63	100.00%

6.4.9.2**6.4.9.2.1**

	2019 1 1 30	2019 6 30	2018 1 1	2018 6 30
		795,992.82		2,357,697.31
		483,116.90		1,456,662.42

1.20%

H=E× /

H

E

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		132,665.38		392,949.53

0.20%

H=E× /

H

E

6.4.9.3

()

()

6.4.9.4**6.4.9.4.1****6.4.9.4.2**

6.4.9.5

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	25,465,661.14	41,748.86	1,170,751.30	205,120.55

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 /**

/

6.4.11.2**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	2,067,000.00	0.00
AAA	13,056,187.20	13,183,457.50
	20,420,000.00	111,838,000.00
	35,543,187.20	125,021,457.50

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 30	6	6	6	- 1	1-5	5			
		25,465,661.14		-	-	-	-	25,465,661.14	
		837,935.58		-	-	-	-	837,935.58	
		95,496.78		-	-	-	-	95,496.78	
		10,782,267.20	4,340,920.00		20,420,000.00		-	6,010,081.03	41,553,268.23
		20,000,000.00		-	-	-	-	-	20,000,000.00
		-		-	-	-	-	246,752.78	246,752.78
		57,181,360.70	4,340,920.00		20,420,000.00		-	6,256,833.81	88,199,114.51
		-		-	-	-	-	84,537.71	84,537.71
		-		-	-	-	-	14,089.60	14,089.60
		-		-	-	-	-	82,920.84	82,920.84

		-	-	-	-	361.57	361.57
		-	-	-	-	105,556.64	105,556.64
		-	-	-	-	287,466.36	287,466.36
		57,181,360.70	4,340,920.00	20,420,000.00	-	5,969,367.45	87,911,648.15
2018	126	6	-1	1-5	5		
31							
		5,542,460.54	-	-	-	-	5,542,460.54
		120,883.68	-	-	-	-	120,883.68
		7,184.44	-	-	-	-	7,184.44
		-13,183,457.50	101,525,000.00	10,313,000.00	31,902,400.20	156,923,857.70	
		-	-	-	-	355,038.04	355,038.04
		-	-	-	-	2,212,827.41	2,212,827.41
		-	-	-	-	-	-
		5,670,528.66	13,183,457.50	101,525,000.00	10,313,000.00	34,470,265.65	165,162,251.81
		-	-	-	-	4,681,797.73	4,681,797.73
		-	-	-	-	164,256.77	164,256.77
		-	-	-	-	27,376.11	27,376.11
		-	-	-	-	93,417.26	93,417.26
		-	-	-	-	10.94	10.94
		-	-	-	-	279,000.00	279,000.00
		-	-	-	-	5,245,858.81	5,245,858.81
		5,670,528.66	13,183,457.50	101,525,000.00	10,313,000.00	29,224,406.84	159,916,393.00

6.4.12.4.1.2

		2019 6 30		2018 12 31	
		27	322,130.43	1,148,089.69	
27	-322,130.43	-1,148,089.69			

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	
		%		%
-	6,010,081.03	6.84	31,902,400.20	19.95
	-	-	-	-
	35,543,187.20	40.43	125,021,457.50	78.18
	-	-	-	-
	-	-	-	-
	-	-	-	-
	41,553,268.23	47.27	156,923,857.70	98.13

6.4.12.4.3.2

		95%	
		2019 6	2018 12
		30	31
VaR	0.38% 2018 12 31 VaR 1.07%)	-332,364.93	-1,713,018.42

VaR

95%

2018

6.4.13**6.4.13.1****6.4.13.1.1****6.4.13.1.2****6.4.13.1.2.1**

2019 6 30

19,066,268.23

22,487,000.00

0.00

6.4.13.1.2.2**6.4.13.1.2.3**

6.4.13.2

6.4.13.3

§ 7

7.1

			%
1		6,010,081.03	6.81
		6,010,081.03	6.81
2		-	-
3		35,543,187.20	40.30
		35,543,187.20	40.30
		-	-
4		-	-
5		-	-
6		20,000,000.00	22.68
		-	-
7		26,303,596.72	29.82
8		342,249.56	0.39
9		88,199,114.51	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		6,010,081.03	6.84
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		6,010,081.03	6.84

7.2.2**7.3**

1	300373		201,557	3,021,339.43	3.44
2	002876		112,190	2,988,741.60	3.40

19.10.56 518.76 482.52 18080.481 1.989 0 160.481 1477.9611 101.76 0.481()

16	002413		3, 333, 749. 38	2. 08
17	002876		3, 274, 530. 00	2. 05
18	600967		3, 221, 169. 00	2. 01
19	002456		3, 194, 058. 00	2. 00
20	002415		3, 191, 661. 61	2. 00

7.4.2**2% 20**

1	600703		20, 031, 708. 00	12. 53
2	603986		15, 686, 949. 29	9. 81
3	300373		11, 159, 953. 60	6. 98
4	002405		8, 012, 311. 37	5. 01
5	600584		7, 882, 202. 33	4. 93
6	600967		6, 777, 950. 00	4. 24
7	000977		6, 505, 149. 00	4. 07
8	600685		6, 414, 300. 05	4. 01
9	300348		6, 330, 306. 50	3. 96
10	002236		6, 015, 242. 11	3. 76

	141, 799, 010. 29
	175, 710, 011. 45

		-	-
20,000.002	V	52 571.32	133.3238.9

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****7.12.2****7.12.3**

1		95,496.78
2		-
3		-
4		246,752.78
5		-
6		-

7		-
8		-
9		342,249.56

7.12.4

1	110048		4,714,715.40	5.36
2	128032		2,794,500.00	3.18
3	110045		2,541,094.80	2.89
4	128035		2,273,920.00	2.59
5	128047		578,100.00	0.66
6	113517		153,857.00	0.18

7.12.5**7.12.6**

§ 8

8.1

()					
828	102,894.66	0.00	0.00%	85,196,774.58	100.00%

8.2

		0.00	0.00%

8.3

		0
		0

§ 9

2016 9 7	1, 131, 247, 451. 06
	166, 769, 895. 55
	-
:	81, 573, 120. 97
"_"	-
	85, 196, 774. 58

10.7.2

	352, 543, 382. 41	100. 00%	1, 349, 800, 000. 00	100. 00%	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.8

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

6			2019 3 28
7	2018		2019 3 29
8			2019 3 30
9			2019 4 8
10			2019 4 10
11			2019 4 15
12	2019 1		2019 4 20
13	2019 1		2019 4 22
14			2019 4 26
15			2019 5 7
16			2019 5 17
17			2019 6 1
18			2019 6 22
19			2019 6 26
20			2019 6 27

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

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5

6

12.2

12.3

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

2019 8 27