

**2019**

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1      2019 6 30

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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 ..... 8.....

**§4** ..... **10**

4.1 ..... 10.....

4.2 ..... 12..

4.3 ..... 12..

4.4 ..... 12..

4.5 ..... 13..

4.6 ..... 13..

4.7 ..... 14..

4.8 ..... 14

**§5** ..... **15**

5.1 ..... 15...

5.2 ..... 15

5.3 ..... 15

**§6** ..... **16**

6.1 ..... 16.....

6.2 ..... 17.....

6.3 ..... 18.....

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6.4	.....	19.....
<b>§7</b>	.....	<b>37</b>
7.1	.....	37.....
7.2	.....	37....
7.3	.....	38
7.4	.....	39....
7.5	.....	41....
7.6	.....	41
7.7	.....	42
7.8	.....	42
7.9	.....	42
7.10	.....	42..
7.11	.....	42..
7.12	.....	42.....
<b>§8</b>	.....	<b>44</b>
8.1	.....	44....
8.2	.....	44..
8.3	.....	44
<b>§9</b>	.....	<b>45</b>
<b>§10</b>	.....	<b>46</b>
10.1	.....	46.....
10.2	.....	46
10.3	.....	46..
10.4	.....	46.....
10.5	.....	46....
10.6	.....	46.
10.7	.....	46..
10.8	.....	48.....
<b>§11</b>	.....	<b>50</b>
11.1	.....	50

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11.2	.....	50.....
<b>§12</b>	.....	<b>51</b>
12.1	.....	51.....
12.2	.....	51.....
12.3	.....	51.....

## § 2

## 2.1

	002983
	002983
	2017 1 5
	505,263,259.15

## 2.2

	60%+

## 2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqing1.zh@ccb.com
		010-67595096
	021-61009800	010-66275853
	68 9	25
	68	1

	9	1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

		68 9

## § 3

## 3.1

3.1.1	(2019 1 1 - 2019 6 30 )
	53,219,392.76
	17.33%
	21.78%
3.1.2	( 2019 6 30 )
	-
	-0.3289
	0.7279
3.1.3	( 2019 6 30 )
	-27.21%

1

2

3

## 3.2

## 3.2.1

	-0.38%		0.23%	0.95%	-0.61%	
	-5.60%	1.86%	-	1.25%	-0.76%	0.61%
	21.78%	1.88%	16.52%	1.28%	5.26%	0.60%
	3.20%	1.82%	10.31%	1.18%	-7.11%	
	-27.21%	1.52%	-		-12.90%	

## 3.2.2

1	2017	1	5	2019	6	30
2						6

§ 4

4.1

4.1.1

2003 63

1.65

31.21%

15.15%

2019 6 30

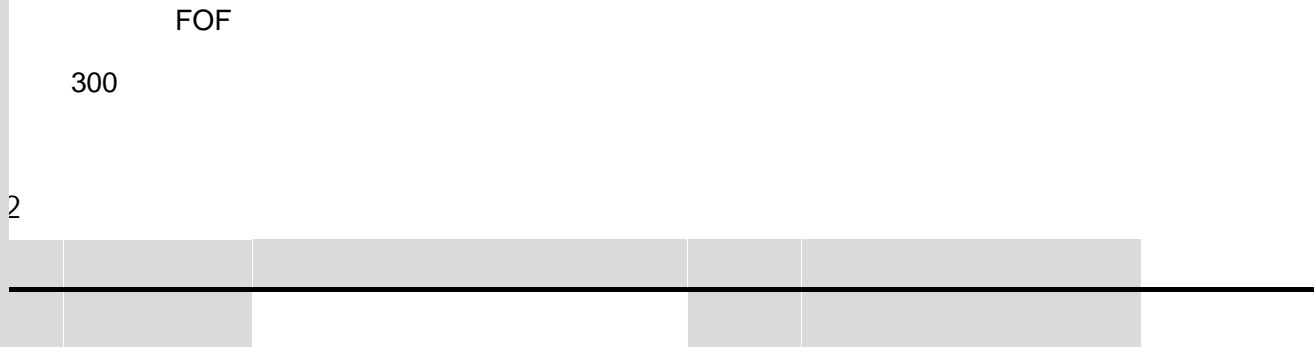
65

100

(LOF)

(LOF)

LOF



2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

300

27.07%

500

18.77%

20.87%

21.03%

29

11



4.7

1

12

3

2

3

5

4.8

§ 5

## § 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	29,766,255.75	
		615,605.18	659,209.08
		88,525.69	
	6.4.6.2		218,300,398.59
		337,169,275.93	218,300,398.59
		-	-
		1,220,158.00	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	56,530.33
	6.4.6.5	30,558.03	
		-	-
		32,392.01	
		-	-
	6.4.6.6	-	-
		368,922,770.59	90,268.59
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		300,685.37	273,902.61
			325,779.10
		-	-
	6.4.6.7		
		0.36	-

		-	-
		-	-
		-	-
	6.4.6.8	91,391.20	
	6.4.6.9	505,263,259.15	
	6.4.6.10	-	-
		368,922,770.59	

2019 6 30

0.7279

505,263,259.15

## 6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		56,865,139.12	-
1.			161,605.70
	6.4.6.11	95,290.61	
			-
		-	-
		-	16,356.15
		-	-
2.	-		-
	6.4.6.12	12,	-65,065,571.39
			-
	6.4.6.13	33,291.66	-
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16		1,260,507.13
3.	-	6.4.6.17	-9,779,929.96
4.	-		-
5.	-	6.4.6.18	75,132.59
			5,071,566.91
1	6.4.9.2.1		

2	6.4.9.2.2	378,018.95	
3		-	-
4	6.4.6.19		
5		-	-
		-	-
6		0.80	-
7	6.4.6.20	99,959.85	
	-	53,219,392.76	-
		-	-
	-	53,219,392.76	-

## 6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
		-	
	-	53,219,392.76	53,219,392.76
-	100,809,765.25	-	
1.	162,016,525.36	-	117,826,867.57
2.	-61,206,760.11	16,212,733.09	-
-	-	-	-
	505,263,259.15	-	

	2018 1 1			2018 6 30		
			-			
		-	-			-
	-		-			
1.			-			186,9
2.		-				-
		-			-	-
					-185,781,605.36	

6.1

---

6.4

6.4.1

(

(

(

[2016]1392

( )

1700021

2017 1 5



6.4.4.2

6.4.5

[2005]103

[2008]1

2008

9 18

[2012]85

[2015]101

[2016]36

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

1

( 1 )

1

1 ( 1 )

50%

1

20%

20%

5)

A

0.10%

( )

## 6.4.6

## 6.4.6.1

	2019 6 30
	29,766,255.75
	-
1	-
1-3	-
3	-
	-
	29,766,255.75

## 6.4.6.2

		2019 6 30		
		321,662,521.88	337,169,275.93	15,
-		-	-	-
		1,222,557.30	1,220,158.00	-2,399.30
		-	-	-
		1,222,557.30	1,220,158.00	-2,399.30
		-	-	-
		-	-	-
		-	-	-
		322,885,079.18		

## 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
	5,587.57
	-
	-
	277.10
	-
	-
	0.10
	-
	39.80
	30,558.03

## 6.4.6.6

## 6.4.6.7

	2019 6 30
	-

## 6.4.6.8

	2019 6 30
	-
	251.55
	5.19
	91,391.20

## 6.4.6.9

	2019	
	1 1	6 30
	162,016,525.36	162,016,525.36
( "-" )	- 61,206,760.11	- 61,206,760.11
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	505,263,259.15	505,263,259.15

## 6.4.6.10

	-	-	-
			53,219,392.76
	-		-27,976,9

	2019 1 1	2019 6 30
		337,071,011.87

6.4.6.13

6.4.6.13.1

	2019 1 1	2019 6 30
—		33,291.66
—		-
—		-
		33,291.66

6.4.6.13.2

—

	2019 1 1	2019 6 30
		1,288,551.15
		1,255,000.00
		33,291.66

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
		-

6.4.6.17

	2019 1 1	2019 6 30
1.		
—		
—		-2,399.30
—		-
—		-
—		-
2.		-
—		-
3.		-
		-

6.4.6.18

	2019 1 1	2019 6 30

30	3	75%	3
6		50%	6
		25%	

## 6.4.6.19

	2019	1	1	2019	6	30
						-
						-
						-
						-

## 6.4.6.20

	2019	1	1	2019	6	30
						9,000.00
						99,959.85

## 6.4.7

## 6.4.7.1

## 6.4.7.2



--	--	--

1.50%

:H ÷ H E

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		378,018.95		

0.25%

H ÷ 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
	29,766,255.75	88,151.91		133,806.26

2019 6 30

2018 12 31



6.4.12

6.4.12.1

6.4.12.2

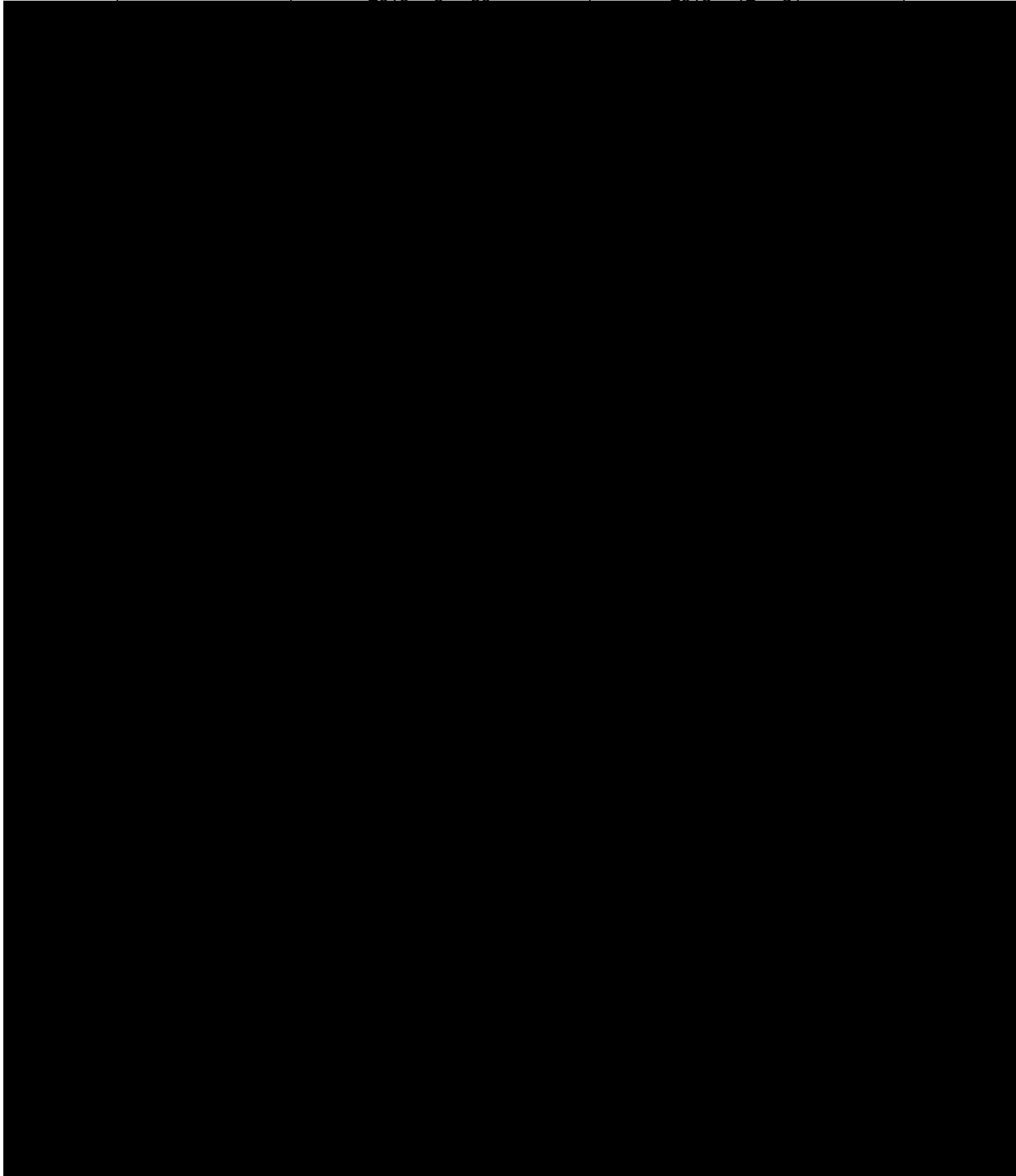
10%

10%

6.4.12.2.1

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	2019 6 30	2018 12 31
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## 6.4.12.4

## 6.4.12.4.1

## 6.4.12.4.1.1

2019 6 30	6	6 -1	1-5	5		
	29,766,255.75	-	-	-	-	29,766,255.75
	615,605.18	-	-	-	-	615,605.18
	88,525.69	-	-	-	-	88,525.69
					337,169,275.93	
	-	-	-	-	30,558.03	30,558.03
	298.21	-	-	-	32,093.80	32,392.01
	31,281,170.83				337,231,927.76	368,922,770.59
	-	-	-	-	300,685.37	300,685.37
	-	-	-	-		
	-	-	-	-		9
	-	-	-	-		

		-	-	-	-	
	659,209.08	-	-	-	-	659,209.08
		-	-	-	-	
	-	-	-	-	218,300,398.59	218,300,398.59
	-	-	-	-	56,530.33	56,530.33
	-	-	-	-		
	-	-	-	-	1	
		-	-	-		
	-	-	-	-	273,902.61	273,902.61
	-	-	-	-	325,779.10	325,779.10
	-	-	-	-		
	-	-	-	-		
	-	-	-	-		
	-	-	-	-		
		-	-	-		

## 6.4.12.4.1.2

		2019 6 30	2018 12 31
	27		0.00
	27	-	0.00

## 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	
		%		%
-	337,169,275.93	91.68	218,300,398.59	90.31
	-	-	-	-
	1,220,158.00	0.33	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
		92.01	218,300,398.59	90.31

## 6.4.12.4.3.2

		95%	
		2019 6 30	2018 12 31
VaR	3.89% 2018 12 31 VaR (3.93%)	-	-

VaR

95%

2018

## 6.4.13

(1)

(a)

(b)

(i)

2019 6 30

337,112,299.39

(ii)

(iii)

192,808.72

192,808.72

0

(2)

## § 7

## 7.1

			%
1		337,169,275.93	91.39
		337,169,275.93	91.39
2		-	-
3		1,220,158.00	0.33
		1,220,158.00	0.33
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		30,381,860.93	
8			
9		368,922,770.59	100.00

## 7.2

## 7.2.1

			(%)
A		-	-
B		195,693.75	0.05
C		300,266,911.98	
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I			9.96
J			0.01
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		23,106.60	0.01
S		-	-
		337,169,275.93	91.68

## 7.2.2

## 7.3

1	600038		572,786		6.39
2	002025		881,200		
3					5.17
	600990				
5					
6	600893		781,619	17,750,567	
7	600372		1,186,586		
8	002368		580,153	17,578,635.90	
9			1,153,606		
10	000561		2,522,732		
11				16,931,555.20	
12	000687			1	
13	002179			16,615,165.28	
	002111		1,279,332	16,055,616.60	
15	000768			15,726,327.75	
16			999,578		
17	600967		936,315		2.85
18	000738		681,121		
19	600562		587,930		
20	600391		500,000		2.02
21	300065				1.37
22	002013				1.06
23	300252		328,579		0.93
			325,300	2,908,182.00	0.79
25	600968		55,125	195,693.75	0.05

26	300782			80,927.56	0.02
27	601698		10,103	39,603.76	0.01
28	603863		1,612		0.01
29	601236		9,789		0.01
30			721	31,803.31	0.01
31	603867				0.01
32	300788		1,556	23,106.60	0.01
33			300	3,312.00	0.00
			100	2,730.00	0.00
35			230		0.00
36	300397		100	2,028.00	0.00
37	600855		132		0.00
38	600501		170	0	0.00
39	000697		100	1,122.00	0.00
			100	639.00	0.00
	601989		100	556.00	0.00

7.4

7.4.1

2% 20

1					11.31
2	000687			21,523,516.76	8.90
3	600893				
				20,009,879.77	8.28
5				19,275,520.68	7.97
6	000561				
7	300600				
8	002368				7.21
9	600372			17,181,676.59	7.11
10	300581			16,798,683.70	6.95
11					6.89
12	300123			15,688,650.00	
13	600562				6.33
	002297				6.32

15	300397			6.03
16	600967			6.02
17			13,989,568.17	5.79
18	600501			5.12
19			12,099,715.00	5.01
20	002023			3.92
21	603678			3.50
22	600391		7,017,016.00	2.90
23	002111		6,172,653.00	2.55
	600990			2
25			5,862,383.36	
26			5,777,810.65	2.39
27	300065			2.10

7.4.2

2% 20



19	600562		6,681,303.18	2.76
20				2.68
21	000697			2.65
22	002179		6,360,119.62	2.63
23	600855			2.52
	601989		5,858,701.00	
25	600967			2.36
26	000687			2.17
27	000738			2.05

## 7.4.3

	282,273.85

## 7.5

1			0.11
2		-	-
3			0.22
			0.22
		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		1,220,158.00	0.33

## 7.6

1	108603		8,100	0.22
2	019611	19	01	0.11

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

7.12.2

## 7.12.3

1		88,525.69
2		-
3		-
4		30,558.03
5		32,392.01
6		-
7		-
8		-
9		

## 7.12.4

## 7.12.5

## 7.12.6



## § 9

2017 1 19—5 8t	
	162,016,525.36
:	61,206,760.11
"_"	-
	505,263,259.15

§ 10

10.1

10.2

10.2.1

2019 3 2

**10.2.2**

2019 6

10.3

10.4

10.5

10.6

10.7

10.7.1


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1

2

3

2

## 10.8

1	2018 12 31		2019 1 1
2	( )		2019 1 10
3	2018		2019 1 19
	2019 1		2019 2 18
5			2019 3 1
6			2019 3 2
7			2019 3 28
8	2018		2019 3 29
9			2019 3 30
10			2019 8
11			2019 15
12	2019 1		2019 22
13			2019 26

			2019 5 7
15			2019 5 17
16			2019 5 22
17			2019 6 17
18			2019 6 22
19			2019 6 26
20			2019 6 27

§ 11

11.1

20%

20%

11.2

## § 12

12.1

1

2

3

5

6

12.2

12.3

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

2019 8 27