

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 26

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	.....	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

6.4	.....	19
§7	.....	37.
7.1		

11.2	.....	49
§12	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

§ 2

2.1

	004607
	004607
	2017 11 17
	34, 810, 776. 91

2.2

	5%
	*80%+ 500 *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

	9	68	55
	200120		100140

2.4

	www.cxfund.com.cn
	68 9
	55

2.5

		17

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	1, 227, 144. 20
	991, 858. 26
	0. 0285
	2. 77%
	2. 82%
3.1.2	(2019 6 30)
	1, 397, 704. 42
	0. 0402
	36, 208, 481. 33
	1. 0402
3.1.3	(2019 6 30)
	4. 02%

1

2

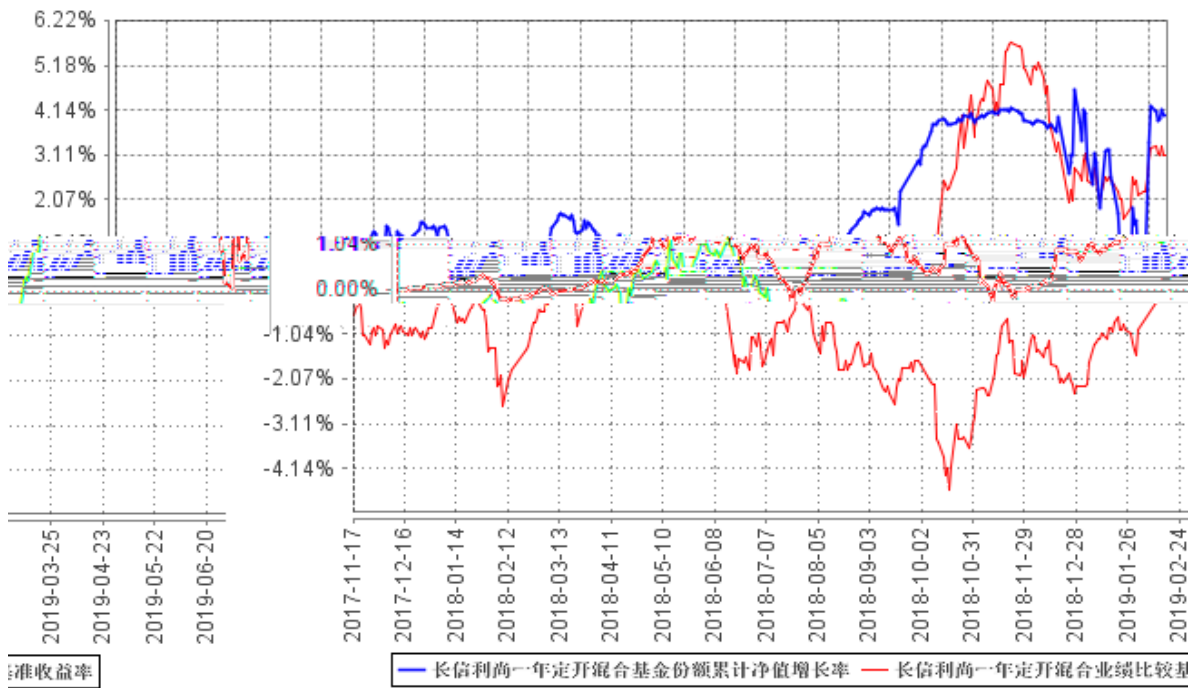
3

3.2

3.2.1

	1. 54%	0. 72%	0. 60%	0. 27%	0. 94%	0. 45%
	-0. 12%	0. 57%	-1. 59%	0. 35%	1. 47%	0. 22%
	2. 82%	0. 42%	5. 48%	0. 35%	-2. 66%	0. 07%
	3. 98%	0. 31%	4. 27%	0. 33%	-0. 29%	-0. 02%
	4. 02%	0. 25%	3. 10%	0. 31%	0. 92%	-0. 06%

3.2.2



基准收益率

1 2017 11 17 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

500

FOF

300

4.1.2

		2018 5 10	2019 2 27	9		
		2019 1 29	-	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

1.0402

1.0402

2.82%

5.48%

4.5

2019

4.6

“ ”

1/2

4.7

1

1

100%

2

3

4

5

4.8

2018

§ 5

5.1

5.2

--

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	2,748,520.26	824,748.55
		1,821,361.25	584,306.48
		15,650.48	61,137.77
	6.4.6.2	36,348,083.03	37,659,743.00
		1,768,508.40	-
		-	-
		34,579,574.63	37,659,743.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	648,601.11	586,740.36
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		41,582,216.13	39,716,676.16
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		3,000,000.00	4,000,000.00
		2,000,736.02	-
		-	-
		35,050.87	35,812.34
		5,841.85	5,968.73
		23,367.25	23,874.90
	6.4.6.7	247,343.95	210,780.78
		2,628.27	10,742.34

		468.42	3,874.00
		-	-
		-	-
	6.4.6.8	58,298.17	209,000.00
		5,373,734.80	4,500,053.09
	6.4.6.9	34,810,776.91	34,810,776.91
	6.4.6.10	1,397,704.42	405,846.16
		36,208,481.33	35,216,623.07
		41,582,216.13	39,716,676.16
2019	6 30	1.0402	34,810,776.91

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		1,625,899.46	4,452,938.33
1.		641,417.84	6,155,864.17
	6.4.6.11	8,840.66	36,622.35
		619,164.41	5,895,454.25
		-	-
		13,412.77	223,787.57
		-	-
2.	" - "	1,219,767.56	-558,263.50
	6.4.6.12	1,046,032.47	-1,274,796.95
		-	-
	6.4.6.13	131,147.69	716,533.45
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	42,587.40	-
3.	" - "	-235,285.94	-1,144,662.34
4.	" - "	-	-
5.	" - "	-	-
		634,041.20	4,803,239.80
1	6.4.9.2.1	213,382.70	1,197,011.33

2	6.4.9.2.2	35,563.81	199,501.88
3	6.4.9.2.3	142,255.12	798,007.63
4	6.4.6.19	67,865.01	96,402.70
5		104,565.41	2,365,894.83
		104,565.41	2,365,894.83
6		1,771.96	14,913.30
7	6.4.6.20	68,637.19	131,508.13
	“ - ”	991,858.26	-350,301.47
		-	-
	“ - ”	991,858.26	-350,301.47

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	34,810,776.91	405,846.16	35,216,623.07
	-	991,858.26	991,858.26
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
“ - ”	-	-	-
	34,810,776.91	1,397,704.42	36,208,481.33

	2018 1 1 2018 6 30		
	200,137,634.81	429,761.09	200,567,395.90
	-	-350,301.47	-350,301.47
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
“ - ”	-	-	-
	200,137,634.81	79,459.62	200,217,094.43

6.1 6.4

6.4**6.4.1**

(“ ”)

(“ ”)

(“ ”) [2017]510

200,137,634.81

()

17 00489

2017 11 17

(
) (

) (

30%

5%

*80%+ 500

*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

20%

4)

20%

5) A 0.10% ()

6.4.6

6.4.6.1

	2019 6 30
	2,748,520.26
	-
1	-
1-3	-
3	-
	-
	2,748,520.26

6.4.6.2

		2019 6 30		
		1,932,938.65	1,768,508.40	-164,430.25
-		-	-	-
		34,214,110.48	34,579,574.63	365,464.15
		-	-	-
		34,214,110.48	34,579,574.63	365,464.15
		-	-	-
		-	-	-
		-	-	-
		36,147,049.13	36,348,083.03	201,033.90

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
	468.34
	-
	-
	737.64
	647,388.83
	-
	-
	-
	-
	6.30
	648,601.11

6.4.6.6**6.4.6.7**

	2019 6 30
	246,563.45
	780.50
	247,343.95

6.4.6.8

	2019 6 30
	-

	-
	24, 502. 98
	9, 000. 00
	24, 795. 19
	58, 298. 17

6.4.6.9

	2019 1 1		2019 6 30	
	34, 810, 776. 91		34, 810, 776. 91	
		-		-
("-")		-		-
- /		-		-
/		-		-
		-		-
("-")		-		-
	34, 810, 776. 91		34, 810, 776. 91	

6.4.6.10

	1, 124, 081. 48	- 718, 235. 32	405, 846. 16
	1, 227, 144. 20	- 235, 285. 94	991, 858. 26
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	2, 351, 225. 68	- 953, 521. 26	1, 397, 704. 42

6.4.6.11

	2019 1 1		2019 6 30	
			4, 744. 34	
			-	
			-	
			3, 799. 51	

	296.81
	8,840.66

6.4.6.12**6.4.6.12.1** —

	2019 1 1	2019 6 30
		26,111,058.54
		25,065,026.07
		1,046,032.47

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
---		131,147.69
---		-
---		-
		131,147.69

6.4.6.13.2 —

	2019 1 1	2019 6 30
		34,291,585.64
		33,589,161.48
		571,276.47
		131,147.69

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
						42, 587. 40
						-
						42, 587. 40

6.4.6.17

	2019	1	1	2019	6	30
1.						-235, 285. 94
—						-164, 430. 25
—						-70, 855. 69
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						-235, 285. 94

6.4.6.18**6.4.6.19**

	2019 1 1	2019 6 30
		67,215.01
		650.00
		-
		-
		-
		67,865.01

6.4.6.20

	2019 1 1	2019 6 30
		24,795.19
		24,502.98
		18,000.00
		1,339.02
		68,637.19

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

6.4.8.2

(“ ”)	
(“ ”)	

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 2019 6 30	2018 1 1 2018 6 30
	213,382.70	1,197,011.33
	159,994.02	827,760.00

1.2%

= × 1.2%÷

6.4.9.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		35,563.81		199,501.88

0.20%

= × 0.20%÷

6.4.9.2.3

	2019 1 1	2019 6 30
		142,216.91
		0.00
		142,216.91
	2018 1 1	2018 6 30
		735,786.64
		62,205.63
		797,992.27

× 0.80%

= × 0.80%÷

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
	2,748,520.26	4,744.34	2,112,787.90	24,166.20

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**

2019 6 30

3,000,000.00 2019 7 1

/

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	26,606,539.00	22,457,143.00
AAA	7,973,035.63	5,996,700.00
	0.00	9,205,900.00
	34,579,574.63	37,659,743.00

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		
	2,748,520.26	-	-	-	-	2,748,520.26
	1,821,361.25	-	-	-	-	1,821,361.25
	15,650.48	-	-	-	-	15,650.48
	4,914,720.00	3,071,815.63	26,593,039.00	-	1,768,508.40	36,348,083.03
	-	-	-	-	648,601.11	648,601.11
	9,500,251.99	3,071,815.63	26,593,039.00	-	2,417,109.51	41,582,216.13
	3,000,000.00	-	-	-	-	3,000,000.00
	-	-	-	-	2,000,736.02	2,000,736.02
	-	-	-	-	35,050.87	35,050.87
	-	-	-	-	5,841.85	5,841.85
	-	-	-	-	23,367.25	23,367.25
	-	-	-	-	247,343.95	247,343.95
	-	-	-	-	468.42	468.42
	-	-	-	-	2,628.27	2,628.27

	-	-	-	-	58,298.17	58,298.17
	3,000,000.00	-	-	-	2,373,734.80	5,373,734.80
	6,500,251.99	3,071,815.63	26,593,039.00	-	43,374.71	36,208,481.33
2018 12 31	6	6 -1	1-5	5		
	824,748.55	-	-	-	-	824,748.55
	584,306.48	-	-	-	-	584,306.48
	61,137.77	-	-	-	-	61,137.77
	4,987,100.00	9,371,343.00	23,301,300.00	-	-	37,659,743.00
	-	-	-	-	586,740.36	586,740.36
	6,457,292.80	9,371,343.00	23,301,300.00	-	586,740.36	39,716,676.16
	-	-	-	-	-	4,000,000.00
	-	-	-	-	35,812.34	35,812.34
	-	-	-	-	5,968.73	5,968.73
	-	-	-	-	23,874.90	23,874.90
	-	-	-	-	210,780.78	210,780.78
	-	-	-	-	3,874.00	3,874.00
	-	-	-	-	10,742.34	10,742.34
	-	-	-	-	209,000.00	209,000.00
	4,000,000.00	-	-	-	500,053.09	4,500,053.09
	2,457,292.80	9,371,343.00	23,301,300.00	-	86,687.27	35,216,623.07

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	158,268.91	166,043.68
	27	-158,268.91	-166,043.68

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	
		%		%
-	1,768,508.40	4.88	-	-
	-	-	-	-
	34,579,574.63	95.50	37,659,743.00	106.94
	-	-	-	-
	-	-	-	-
	-	-	-	-
	36,348,083.03	100.39	37,659,743.00	106.94

6.4.12.4.3.2

95%				
		2019 6 30		2018 12 31
VaR	0.27%	2018 12	-98,221.94	0.00
31	VaR	0.00%)		

VaR

95%

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

6,755,644.03

29,592,439.00

(ii)

()

(iii)

(2)

§ 7

7.1

			%
1		1,768,508.40	4.25
		1,768,508.40	4.25
2		-	-
3		34,579,574.63	83.16
		34,579,574.63	83.16
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,569,881.51	10.99
8		664,251.59	1.60
9		41,582,216.13	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		1,768,508.40	4.88
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		1, 768, 508. 40	4. 88

7.2.2**7.3**

1	300373		69, 000	1, 034, 310. 00	2. 86
2	002876		27, 560	734, 198. 40	2. 03

7.4**7.4.1****2% 20**

1	300373		2, 961, 152. 00	8. 41
2	601688		2, 868, 711. 00	8. 15
3	002876		2, 801, 975. 00	7. 96
4	603986		2, 461, 686. 00	6. 99
5	300673		1, 451, 446. 12	4. 12
6	600685		1, 384, 976. 00	3. 93
7	600584		1, 364, 402. 16	3. 87
8	300747		1, 355, 727. 00	3. 85
9	600703		1, 261, 726. 44	3. 58
10	002074		1, 081, 769. 00	3. 07
11	300033		1, 062, 658. 00	3. 02
12	600036		1, 027, 114. 00	2. 92
13	000001		794, 400. 00	2. 26
14	600115		721, 727. 00	2. 05
15	300569		720, 435. 00	2. 05

16	300059		714, 725. 00	2. 03
17	600837		712, 973. 00	2. 02
18	002415		711, 821. 00	2. 02
19	600967		688, 210. 00	1. 95
20	000977		490, 819. 00	1. 39

“ ”

7.4.2**2% 20**

1	601688		3, 170, 790. 90	9. 00
2	603986		2, 660, 541. 00	7. 55
3	002876		1, 984, 631. 00	5. 64
4	300373		1, 971, 867. 00	5. 60
5	600584		1, 609, 431. 00	4. 57
6	600685		1, 430, 089. 00	4. 06
7	300747		1, 343, 731. 00	3. 82
8	600703		1, 327, 443. 00	3. 77
9	300673		1, 244, 564. 00	3. 53
10	300033		1, 241, 980. 00	3. 53
11	600036		1, 065, 578. 00	3. 03
12	002074		958, 939. 64	2. 72
13	600837			

7.5

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		15,650.48
2		

7.12.4

1	113504		1,074,917.50	2.97
2	123009		1,018,598.13	2.81
3	113509		978,300.00	2.70
4	128032		931,500.00	2.57
5	110048		556,900.00	1.54
6	128029		426,920.00	1.18

7.12.5**7.12.6**

§ 8

8.1

()					
606	57,443.53	0.00	0.00%	34,810,776.91	100.00%

8.2

		0.00	0.00%

8.3

			0
			0

§ 9

2017 1 11 9—17 8t	200, 137, 634. 81
	34, 810, 776. 91
	-
:	-
"_"	-
	34, 810, 776. 91

§ 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

	2	26, 721, 968. 50	50. 32%	14, 197. 19	39. 29%	-

- 1
- 2
- 3
- 4
- 2

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	2018 4		2019 1 19
4			2019 1 29
5			2019 2 27
6			2019 3 1
7			2019 3 2
8			2019 3 28
9	2018		2019 3 29
10			2019 3 30
11			2019 4 8
12	2019 1		2019 4 22
13			2019 5 7

14			2019 6 22
15			
16			2019 6 27

17

2019 1
2015 5

§ 11

11.1

20%

		20%					
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