

2019

2019 6 30

2019 8 27

§ 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	.....	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	.....	20
§7	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	39
7.4	.....	39
7.5	.....	40
7.6	.....	40
7.7	.....	40
7.8	.....	40
7.9	.....	40
7.10	.....	41
7.11	.....	41
§8	.....	43
8.1	.....	43
8.2	.....	43
8.3	.....	43
8.4	.....	43
§9	.....	44
§10	.....	45
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	45
10.8	.....	46
§11	.....	48
11.1	..... 20%	48

§ 2

2.1

	005575
	005575
	2018 1 19
	992, 872, 461. 34

2.2

2.3

	021-61009999	025-58588217
	zhouyig@cxfund.com.cn	kezhenlin@sbchina.cn
	4007005566	95319
	021-61009800	025-58588155
	68 9	26
	9 68	26

	200120	210001

2.4

	www.cxfund.com.cn
	68 9 26 25

2.5

		68 9

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	21,079,397.73
	18,791,783.06
	0.0189
	1.83%
	1.83%
3.1.2	(2019 6 30)
	15,906,276.53
	0.0160
	1,020,038,177.64
	1.0274
3.1.3	(2019 6 30)
	7.57%

1

2

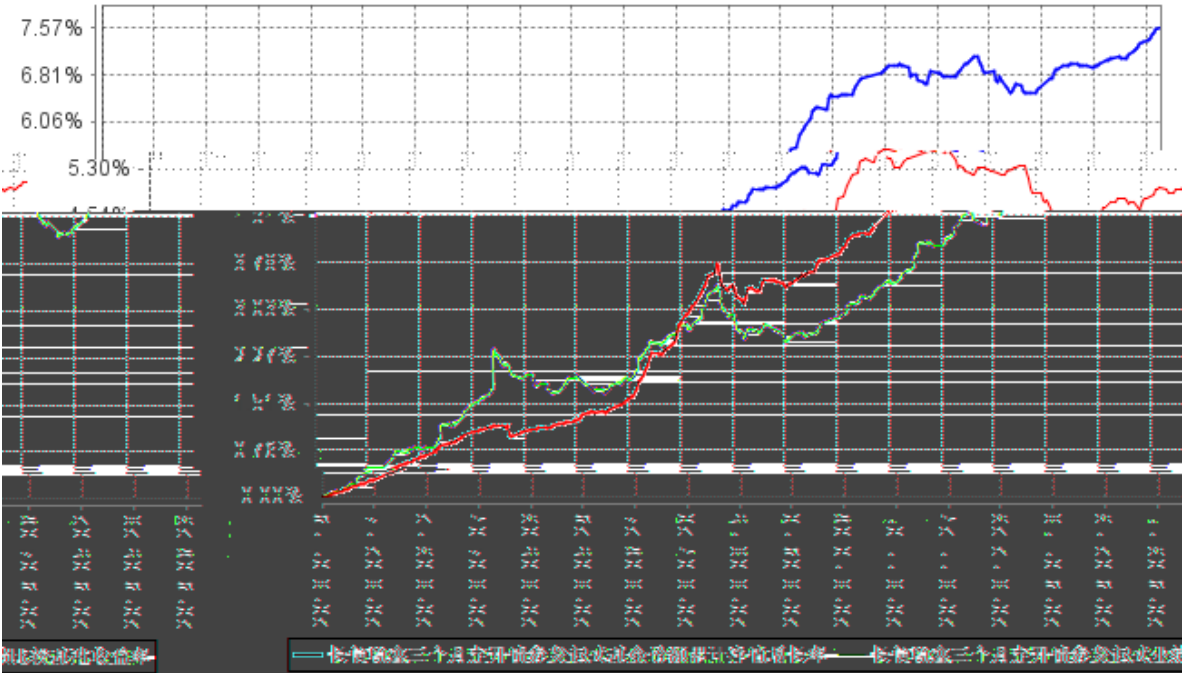
3

3.2

3.2.1

	0.55%	0.02%	0.28%	0.03%	0.27%	-0.01%
	0.42%	0.05%	-0.24%	0.06%	0.66%	-0.01%
	1.83%	0.05%	0.24%	0.06%	1.59%	-0.01%
	5.59%	0.05%	2.82%	0.06%	2.77%	-0.01%
	7.57%	0.05%	5.11%	0.06%	2.46%	-0.02%

3.2.2



1 2018 1 19 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	1 19	-	9
					7
					2010

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

18

10

40bp

4.4.2

2019 6 30
1.83%

1.0274
0.24%

1.0754

4.5

PPI

CPI

4.6

1/2

4.7

			10				
1	2019 2 26	2019 2 26	0.480	47,657,878.14		-47,657,878.14	
	-	-	0.480	47,657,878.14		-47,657,878.14	

1

3

2

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	607,661.26	438,580.89
		1,700,597.80	-
		26,562.76	11,147.17
	6.4.6.2	1,382,031,000.00	1,327,708,000.00
		-	-
		-	-
		1,382,031,000.00	1,327,708,000.00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	20,345,526.59	29,234,410.88
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		1,404,711,348.41	1,357,392,138.94
		2019 6 30	2018 12 31
		-	-
		-	-
	6.4.6.3	-	-
		384,138,341.88	307,727,328.41
		26,692.49	41,087.89
		-	-
		250,681.87	266,393.17
		83,560.61	88,797.75
		-	-
	6.4.6.7	17,307.82	30,049.16
		1,881.45	10,534.05

		57,613.95	104,675.79
		-	-
		-	-
	6.4.6.8	97,090.70	219,000.00
		384,673,170.77	308,487,866.22

6.4.6.9

4.	-	-	-
5.	-	6.4.6.18	-
		6,346,421.39	1,816,232.86
1		6.4.9.2.1	1,528,926.84
2		6.4.9.2.2	509,642.25
3			-
4		6.4.6.19	10,931.66
5			4,189,104.98
			4,189,104.98
6			1,124.96
7		6.4.6.20	106,690.70
	-		18,791,783.06
			-
	-		18,791,783.06
	2019 1 1	2019 6 30	2018 1 19
		2018 1 19	2018 6 30

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	992,872,461.34	56,031,811.38	1,048,904,272.72
	-	18,791,783.06	18,791,783.06
-	-	-	-
1.	-	-	-

6.4

6.4.1

(
[2017]2429

2018 1 16 2018 1 17

() (18) 00012

2018 1 19

310,000,000.00

310,000,000.00

310,000,000.00

80%

10

10

5%

6.4.2

—

2

3

XBRL 3 < >

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

6.4.5.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

6.4.5.2

2011

2011

6.4.5.3

[2004]78

2004 1 1

[2008]1

6.4.5.4

[2008]132

2008 10 9

6.4.6

6.4.6.1

	2019 6 30
	607,661.26
	-
1	-
1-3	-
3	-
	-
	607,661.26

6.4.6.2

		2019 6 30		
		-	-	-
-		-	-	-
		180,358,589.03	181,073,000.00	714,410.97
		1,195,382,932.89	1,200,958,000.00	5,575,067.11
		1,375,741,521.92	1,382,031,000.00	6,289,478.08
		-	-	-
		-	-	-
		-	-	-
		1,375,741,521.92	1,382,031,000.00	6,289,478.08

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
	148.10
	-
	-
	688.77
	20,344,679.01
	-
	-
	-
	-
	10.71
	20,345,526.59

6.4.6.6**6.4.6.7**

	2019 6 30
	-
	17,307.82
	17,307.82

6.4.6.8

	2019 6 30
	-
	-
	9,000.00
	29,752.78
	58,337.92
	97,090.70

6.4.6.9

	2019 1 1		2019 6 30	

6.4.6.13**6.4.6.13.1**

	2019 1 1	2019 6 30
---		3, 534, 989. 32
---		-
---		-
		3, 534, 989. 32

6.4.6.13.2

	2019 1 1	2019 6 30
		901, 279, 301. 03
		880, 593, 389. 59
		17, 150, 922. 12
		3, 534, 989. 32

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**6.4.6.17**

	2019 1 1	2019 6 30
1.		-2, 287, 614. 67
---		-
---		-2, 287, 614. 67
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		-2, 287, 614. 67

6.4.6.18**6.4.6.19**

	2019 1 1	2019 6 30
		10, 931. 66
		-
		-
		-
		-
		10, 931. 66

6.4.6.20

	2019 1 1	2019 6 30
		29,752.78
		58,337.92
		18,000.00
		600.00
		106,690.70

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 30	2019 6 30	2018 1 19 2018 6 30	()
		1,528,926.84		524,971.92
		-		-

0.30%

H=E× /

H

E

6.4.9.2.2

	2019 1 1 30	2019 6 30	2018 1 19) 2018 6 30	()
		509,642.25		174,990.59

0.10%

H=E× /

H

E

6.4.9.3

()

()

6.4.9.4**6.4.9.4.1**

	2019 1 1 2019 6 30	2018 1 19 () 2018 6 30
2018	-	-
1 19	10,000,000.00	10,000,000.00
/	-	-
	-	-
/	-	-
	10,000,000.00	10,000,000.00
	1.01%	1.97%

6.4.9.4.2**6.4.9.5**

	2019 1 1 2019 6 30	2018 1 19 () 2018 6 30
	607,661.26	10,778.22
		549,451.56
		40,316.32

6.4.9.6**6.4.9.7****6.4.10**

			10				
1	2019 2 26	2019 2 26	0.480	47,657,878.14		-47,657,878.14	
	-	-	0.480	47,657,878.14		-47,657,878.14	

6.4.11 2019 6 30**6.4.11.1 /**

/

6.4.11.2**6.4.11.3****6.4.11.3.1**

2019 6 30

304,138,341.88

180208	18 08	2019 7 5	101.76	1,001,000	101,861,760.00	
160206	16 06	2019 7 5	99.82	2,200,000	219,604,000.00	
				3,201,000	321,465,760.00	

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**

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	95,916,000.00
	0.00	95,916,000.00

AA+

6.4.12.2.4

	2019 6 30	2018 12 31
AAA	362,063,000.00	402,778,000.00
AAA	0.00	0.00
	971,578,000.00	829,014,000.00
	1,333,641,000.00	1,231,792,000.00

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
	48,390,000.00	0.00
	48,390,000.00	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

	26,562.76	-	-	-	-	26,562.76
	90,243,000.00	129,042,000.00	981,756,000.00	180,990,000.00	-	-1,382,031,000.00
	-	-	-	-	-20,345,526.59	20,345,526.59
	-	-	-	-	-	-

	-	-	-	-	266,393.17	266,393.17
	-	-	-	-	88,797.75	88,797.75
	-	-	-	-	30,049.16	30,049.16
	-	-	-	-	104,675.79	104,675.79
	-	-	-	-	10,534.05	10,534.05
	-	-	-	-	219,000.00	219,000.00
	307,727,328.41	-	-	-	760,537.81	308,487,866.22
	-181,469,600.35	139,820,000.00	1,062,080,000.00	-	-28,473,873.07	1,048,904,272.72

6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	6,727,824.16	6,724,549.06
	27	-6,727,824.16	-6,724,549.06

6.4.12.4.2

	2019 6 30		2018 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	1,382,031,000.00	135.49	1,327,708,000.00	126.58
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,382,031,000.00	135.49	1,327,708,000.00	126.58

6.4.12.4.3.2

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

0.00

1,382,031,000.00

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		-	-
		-	-
2		-	-
3		1, 382, 031, 000. 00	98. 39
		1, 382, 031, 000. 00	98. 39
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2, 308, 259. 06	0. 16
8		20, 372, 089. 35	1. 45
9		1, 404, 711, 348. 41	100. 00

7.2

7.2.1

7.2.2

7.3

7.4

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

7.4.2 **2%** **20**

7.4.3**7.5**

1		-	-
2		-	-
3		1, 152, 568, 000. 00	112. 99
		971, 578, 000. 00	95. 25
4		181, 073, 000. 00	17. 75
5		-	-
6		-	-
7		-	-
8		48, 390, 000. 00	4. 74
9		-	-
10		1, 382, 031, 000. 00	135. 49

7.6

1					
---	--	--	--	--	--

7.10**7.10.1****7.10.2****7.10.3****7.11****7.11.1**

2018 11 19

2018 28

30

7.11.2**7.11.3**

1		26, 562. 76

§ 8**8.1**

()		
-----	--	--

§ 10**10.1****10.2****10.2.1**

2019 3 2

10.2.2

2019 3 8

10.3**10.4****10.5****10.6****10.7****10.7.1**

	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	10,201,319.45	9.20%	-	-	-	-
	100,666,986.30	90.80%	5,099,300,000.00	100.00%	-	-

1

2

1998 29

2007 48

1

1

2

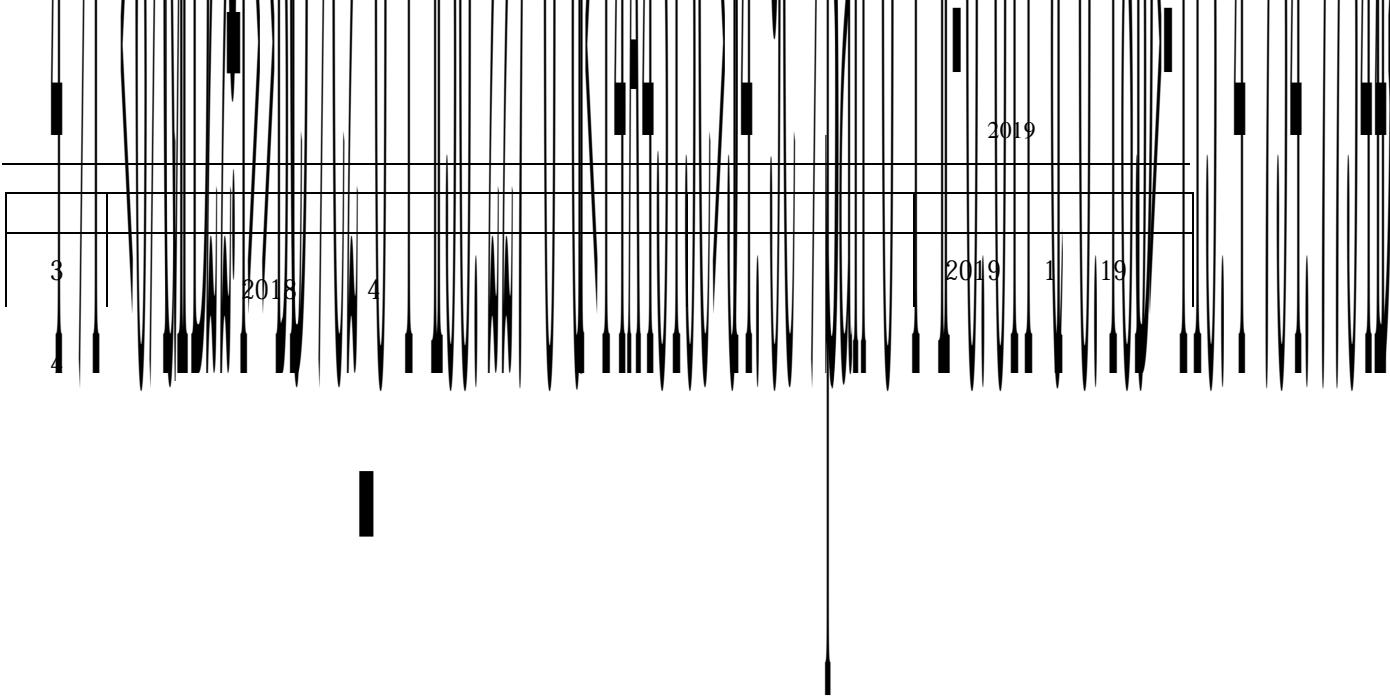
3

4

2

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10



§ 11

11.1

20%

		20%					
	1	2019 1 1 2019 6 30	982, 872, 461. 34	0. 00	0. 00	982, 872, 461. 34	98. 99%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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

2019 8 27