

2019

2019 12 31

2020 4 27



**1.2**

**§ 1**

.....**2**

8.8	.....	59
8.9	.....	59
8.10	.....	59
8.11	.....	60
8.12	.....	60
<b>§ 9</b>	.....	<b>62</b>
9.1	.....	62
9.2	.....	62
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<b>§ 10</b>	.....	<b>63</b>
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<b>§ 12</b>	.....	<b>69</b>
12.1	20% .....	69
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13.1	.....	70
13.2	.....	70
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	68 9	7088
	9	68 7088
	200120	518040

## 2.4

	www.cxfund.com.cn
	68 9 7088

## 2.5

		100 50
		68 9

## § 3

## 3.1

3.1.1	(2019 1 1 - 2019 12 31 )	(2019 10 21 - 2019 12 31 )	2018		2017	
	A	C	A	C	A	C
	12,409,747 .95	1.95	-3,069,77 5.56	-	-29,604,7 13.37	-
	14,163,979 .83	18.66	197,259.8 9	-	-9,594,89 4.63	-
	0.1390	0.0483	0.0006	-	-0.0105	-
	13.63%	4.58%	0.07%	-	-1.07%	-
	13.08%	3.68%	-1.09%	-	-1.31%	-
3.1.2	2019		2018		2017	
	2,165,393. 15	23.66	-8,469,55 2.29	-	-17,830,3 96.29	-
	0.0413	0.0495	-0.0508	-	-0.0305	-
	56,845,375 .26	518.66	159,916,3 93.00	-	566,805,1 19.34	-
	1.0843	1.0844	0.9589	-	0.9695	-
3.1.3	2019		2018		2017	
	8.43%	3.68%	-4.11%	-	-3.05%	-

1

C

2019 10 21

2019 10 17

C

C

C

C

A

C

2

3

4

**3.2****3.2.1**

A

	3.69%	0.16%	2.31%	0.19%	1.38%	-0.03%
	5.08%	0.13%	3.49%	0.22%	1.59%	-0.09%
	13.08%	0.39%	9.16%	0.29%	3.92%	0.10%
	10.37%	0.25%	8.03%	0.27%	2.34%	-0.02%
	8.43%	0.24%	6.47%	0.26%	1.96%	-0.02%

C

2019 10 21 -2019 12 31	3.68%	0.17%	2.15%	0.18%	1.53%	-0.01%



### 3.2.3

2016 9 7 A 2016

C 2019 10 21 C 2019

10 70

### 3.3



FOF

300

FOF

**4.1.2**

		2019 8 23	-	8	2016 5

					2017 5
		2019 9 23	-	4	
		2017 5 24	2019 6 1	9	
		2016 9 7	2019 9 16	9	
		2018 12 26	2019 9 3	14	

3 2020 3 10

## 4.2

## 4.3

### 4.3.1

1

2

1

2

5 1

3

4

5

## 4.3

### 4.3.2

1035

13.08%

9.16%

C

3.68%

2.15%

**4.5**

2020

A

**4.6**

**4.7**

" "

1/2

**4.8**

1

3

2

3

4

5

## 4.9

**§5**

**5.1**

**5.2**

**5.3**



	(1)	
	(2)	
	(3)	
	(4)	
	(5)	
	1	17
	2020-04-22	

## §7

## 7.1

2019 12 31

		2019 12 31	2018 12 31
	7.4.7.1	3,909,218.44	5,542,460.54
		627,892.92	120,883.68
		15,429.15	7,184.44
	7.4.7.2	53,495,418.64	156,923,857.70
		15,064,707.00	31,902,400.20
		-	-
		38,430,711.64	125,021,457.50
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	355,038.04
	7.4.7.5	155,402.03	2,212,827.41
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		58,203,361.18	165,162,251.81
		2019 12 31	2018 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		1,096,463.64	4,681,797.73
		-	-
		56,660.50	164,256.77
		9,443.43	27,376.11
		-	-
	7.4.7.7	15,610.09	93,417.26
		289.60	10.94
		-	-

		-	-
		-	-
	7.4.7.8	179,000.00	279,000.00
		1,357,467.26	5,245,858.81
	7.4.7.9	52,424,703.60	166,769,895.55
	7.4.7.10	4,421,190.32	-6,853,502.55
		56,845,893.92	159,916,393.00
		58,203,361.18	165,162,251.81

2019 12 31

A

1.0843

52,424,225.31

C

1.0844

478.29

52,424,703.60

## 7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 1 1 2018 12 31
		16,710,285.42	5,582,816.93
1.		3,267,275.23	11,577,925.07
	7.4.7.11	112,875.06	320,361.92
		3,093,908.33	10,676,912.43
		-	-
		60,491.84	580,650.72
		-	-
		-	-
2.	" -"	11,688,750.10	-9,342,225.57
	7.4.7.12	6,994,258.94	-9,272,058.17
		-	-
	7.4.7.13	4,592,302.96	-841,208.05
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	102,188.20	771,040.65
3.	7.4.7.17	1,754,248.59	3,267,035.45
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	11.50	80,081.98
			2,546,286.93	5,385,557.04
1		7.4.10.2.1	1,258,283.14	3,619,531.54
2		7.4.10.2.2	209,713.74	603,255.23
3			-	-
4		7.4.7.19	504,602.23	358,607.12
5			350,658.60	476,454.10
			350,658.60	476,454.10
6			3,882.81	4,272.26
7		7.4.7.20	219,146.41	323,436.79
" -"			14,163,998.49	197,259.89
			-	-
	" -"		14,163,998.49	197,259.89

" _"			
	52,424,703.60	4,421,190.32	56,845,893.92
	<b>2018 1 1 2018 12 31</b>		
	584,635,515.63	-17,830,396.29	566,805,119.34
	-	197,259.89	197,259.89
" _"	-417,865,620.08	10,779,633.85	-407,085,986.23
1.	5,615.72	-178.81	5,436.91
2.	-417,871,235.80	10,779,812.66	-407,091,423.14
	-	-	-
" _"			
	166,769,895.55	-6,853,502.55	159,916,393.00

7.1 7.4

**7.4****7.4.1**

( " " )

" " [2016]1575

2016 9 7

1,131,247,451.06

2019 10 17  
C 2019 10 21  
A C A  
C

3%

5%

0%-30%

\*80+ 500 \*20%

### 7.4.2

—  
" "

XBRL 3 < >

**7.4.3**

2019 12 31

2019

**7.4.4**

**7.4.4.1**

1 1 12 31

**7.4.4.2**

**7.4.4.3**

(1)

(2)

**7.4.4.4**

(1)

(2)

(3)

(4)

(5)

(2) (3)

(6)

#### **7.4.4.5**

(1)



(3)

(4)

(5) /

(6) /

(7) / ( )

(8) / ( )

(9) /

(10)

(11) /

(12)

#### 7.4.4.10

#### 7.4.4.11

1

3

2

3

4

5

**7.4.4.12**

(1)

(2)

(3)

**7.4.4.13**

1)

( ) > ( [2017]6 )

<

2)

)

[2017]13 )

(AMAC)

(

(

(

[2013]13 )

(3)

<

2015 1

>

( [2014]24 )

( )

**7.4.5**

**7.4.5.1**

**7.4.5.2**

**7.4.5.3**

**7.4.6**

**7.4.6.1**

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

**7.4.6.2**

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

### 7.4.6.3

2011

2011

### 7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

### 7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

		17,739,632.09	18,645,711.64	906,079.55
		19,770,820.00	19,785,000.00	14,180.00
		37,510,452.09	38,430,711.64	920,259.55
		-	-	-
		-	-	-
		-	-	-
		51,700,464.37	53,495,418.64	1,794,954.27
		2018 12 31		
		33,261,926.64	31,902,400.20	-1,359,526.44
	-	-	-	-
		13,217,313.38	13,183,457.50	-33,855.88
		110,403,912.00	111,838,000.00	1,434,088.00
		123,621,225.38	125,021,457.50	1,400,232.12
		-	-	-
		-	-	-
		-	-	-
		156,883,152.02	156,923,857.70	40,705.68

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

		2019 12 31	2018 12 31
		1,057.06	1,119.48
		-	-
		-	-
		310.86	59.84
		154,026.52	2,211,644.57
		-	-

	-	-
	-	-
	-	-
	-	-
	7.59	3.52
	155,402.03	2,212,827.41

**7.4.7.6****7.4.7.7**

	2019 12 31	2018 12 31
	14,910.09	89,187.83
	700.00	4,229.43
	15,610.09	93,417.26

**7.4.7.8**

	2019 12 31	2018 12 31
	-	-
	-	-
	-	-
	9,000.0	9,000.00
	50,000.0	70,000.00
	120,000.0	200,000.00
	-	-
	179,000.0	279,000.00

**7.4.7.9**

A		
	2019 1 1	2019 12 31
	166,769,895.55	166,769,895.55
	2,835.15	2,835.15
" -"	-114,348,505.39	-114,348,505.39
- /	-	-

/	-	-
	-	-
" -"	-	-
	52,424,225.31	52,424,225.31

C		
	2019 10 21	2019 12 31
	-	-
	478.29	478.29
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	478.29	478.29

1

2

2019 10 17

C

2019 10 21

A

C

**7.4.7.10**

A		
-8,469,552.29	1,616,049.74	-6,853,502.55
12,409,747.95	1,754,231.88	14,163,979.83
-1,774,802.51	-1,114,524.82	-2,889,327.33
106.09	23.19	129.28
-1,774,908.60	-1,114,548.01	-2,889,456.61

---

	-	-	-
	1.95	16.71	18.66
	21.71	-	21.71
	21.71	-	21.71
	-	-	-
	-	-	-
	23.66	16.71	40.37

**7.4.7.11**

	4,592,302.96	-841,208.05
--	--------------	-------------

**7.4.7.13.2**

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		453,231,045.03		987,064,905.77
		441,518,997.56		965,268,817.52
		7,119,744.51		22,637,296.30
		4,592,302.96		-841,208.05

**7.4.7.13.3****7.4.7.13.4****7.4.7.13.5****7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1****7.4.7.15.2****7.4.7.16**

	-	-
	-	-
	102,188.20	771,040.65

**7.4.7.17**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
1.	1,754,248.59	3,267,035.45
---	2,234,221.16	-655,672.19
---	-479,972.57	3,922,707.64
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	1,754,248.59	3,267,035.45

**7.4.7.18**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	11.50	80,081.98
	11.50	80,081.98

6

6

25%

**7.4.7.19**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	500,627.23	345,882.12

	-	-
	504,602.23	358,607.12

**7.4.7.20**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	50,000.00	70,000.00
	120,000.00	200,000.00
	-	-
	36,000.00	36,000.00
	13,146.41	17,436.79
	219,146.41	323,436.79

**7.4.8****7.4.8.1****7.4.8.2****7.4.9**

" "	
" "	
" " )	
" " )	
"	
" )	
"	
" "	



	284,077.17	100.00%	14,910.09	100.00%
	2018 1 1      2018 12 31			
	204,948.30	100.00%	89,187.83	100.00%

## 7.4.10.2

### 7.4.10.2.1

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		1,258,283.14		3,619,531.54
		761,408.59		2,225,703.76

1.20%

H=E × /

H

E

### 7.4.10.2.2

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		209,713.74		603,255.23

0.20%

H=E × /

H

E

**7.4.10.2.3**

A				2019	10	17	
			C				2019 10
21	C	C			C		
0.10%							
$H = E \times C$		/					
H C							
E C							

**7.4.10.3 ( )****7.4.10.4****7.4.10.4.1****7.4.10.4.2****7.4.10.5****7.4.10.5.1**

**7.4.10.5.2****7.4.10.6**

	2019 1 1			2019 12 31			2018 1 1			2018 12 31		
				3,909,218.44		98,773.49		5,542,460.54			307,704.45	

2019 12 31

" "

2018 12 31

**7.4.10.7****7.4.10.8****7.4.11**

7.4.12 2019 12 31

7.4.12.1 /  
/**7.4.12.2****7.4.12.3****7.4.12.3.1**

2019 12 31

**7.4.12.3.2**

2019 12 31

**7.4.12.4**

**7.4.13**

**7.4.13.1**

"

"

**7.4.13.2**

10%

10%

**7.4.13.2.1****7.4.13.2.2****7.4.13.2.3**

	2019 12 31	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	19,785,000.00	0.00
	19,785,000.00	0.00

AA+

**7.4.13.2.4**

	2019 12 31	2018 12 31
AAA	8,544,688.10	0.00
AAA	10,101,023.54	13,183,457.50
	0.00	111,838,000.00
	18,645,711.64	125,021,457.50

**7.4.13.2.5****7.4.13.2.6**

**7.4.13.3****7.4.13.3.1****7.4.13.4****7.4.13.4.1****7.4.13.4.1.1**

2019	12	31	6	6	-1	1-5	5		
			3,909,218.44		-		-	-	- 3,909,218.44

---

627,892.92	-	-	-	-	627,892.92
15,429.15	-	-	-	-	15,429.15
24,683,424.76	11,762,611.38	1,984,675.50	-15,064,707.0	53,495,418.6	
			0	4	
-	-	-	-	155,402.03	155,402.03
29,235,965.27	11,762,611.38	1,984,675.50	-15,220,109.0	58,203,361.1	
			3	8	

**7.4.13.4.1.2**

		2019	12	31
				2018
				12
				31
	27		254,443.31	1,148,089.69
	27		-254,443.31	-1,148,089.69

**7.4.13.4.2****7.4.13.4.3**

VaR (Value at Risk)

12 31

**7.4.13.4.3.1**

	2019 12 31		2018 12 31	
		%		%
-	15,064,707.00	26.50	31,902,400.20	19.95
	-	-	-	-
	38,430,711.64	67.61	125,021,457.50	78.18
	-	-	-	-
	-	-	-	-
	-	-	-	-
	53,495,418.64	94.11	156,923,857.70	98.13

**7.4.13.4.3.2**

		95%			
		2019	12	2018	12
		31		31	
VaR	0.92%	2018	12		
31	VaR	1.07%)			
				-522,391.43	-1,713,018.42

VaR

95%

2018

**7.4.14****7.4.14.1****7.4.14.1.1****7.4.14.1.2****7.4.14.1.2.1**

2019 12 31

31,725,743.14

21,769,675.50

0.00 2018 12 31

44,816,889.70

112,106,968.00

0.00

**7.4.14.1.2.2****7.4.14.1.2.3**

**7.4.14.2**

**7.4.14.3**

## §8

### 8.1

			%
1		15,064,707.00	25.88
		15,064,707.00	25.88
2		-	-
3		38,430,711.64	66.03
		38,430,711.64	66.03
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,537,111.36	7.80
8		170,831.18	0.29
9		58,203,361.18	100.00

### 8.2

#### 8.2.1

A		-	-
B		1,074,112.00	1.89
C		9,783,014.00	17.21
D		-	-
E		-	-
F		285,558.00	0.50
G		991,179.00	1.74
H		-	-
I		280,980.00	0.49
J		2,196,126.00	3.86
K		453,738.00	0.80
L		-	-
M		-	-

---

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		15,064,707.00	26.50

**8.2.2****8.3**

27	603939		3,900	285,558.00	0.50
28	300383		14,000	280,980.00	0.49
29	600600		5,400	275,400.00	0.48
30	000725	A	51,200	232,448.00	0.41
31	002008		4,700	188,000.00	0.33
32	000425		31,800	173,946.00	0.31

## 8.4

### 8.4.1

2% 20

1	600703		18,598,938.68	11.63
2	603986		13,437,612.20	8.40
3	300373		9,284,797.65	5.81
4	002405		7,246,804.19	4.53
5	600584		6,925,939.00	4.33
6	002343		6,170,217.00	3.86
7	600685		6,167,229.22	3.86
8	002236		5,620,085.00	3.51
9	002258		5,509,502.80	3.45
10	300078		5,324,449.00	3.33
11	300747		4,801,090.00	3.00
12	601688		4,293,421.00	2.68
13	600745		3,793,058.80	2.37
14	300253		3,436,886.00	2.15
15	300061		3,370,679.00	2.11
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

" "

### 8.4.2

2% 20

--	--	--	--	--

---

1	600703	20,031,708.00	12.53
2	603986	15,686,949.29	9.81
3	300373	14,283,673.66	8.93
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
11	002258	5,854,073.00	3.66
12	002343	5,747,687.40	3.59
13	601688	5,088,925.00	3.18
14	002008	4,996,808.28	3.12
15	300078	4,965,980.00	3.11
16	300747	4,855,629.00	3.04
17	002153	4,531,928.00	2.83
18	000852	3,653,461.40	2.28
19	300253	3,515,307.00	2.20
20	600745	3,507,532.60	2.19
21	002413	3,469,400.00	2.17
22	300061	3,391,356.00	2.12
23	002415	3,348,336.00	2.09
24	002456	3,331,107.00	2.08

2		-	-
3		-	-
		-	-
4		1,522,968.00	2.68
5		-	-
6		-	-
7		17,122,743.64	30.12
8		19,785,000.00	34.80
9		-	-
10		38,430,711.64	67.61

## 8.6

1	111909407	19	CD407	100,000	9,927,000.00	17.46
2	111903175	19	CD175	100,000	9,858,000.00	17.34
3	110059	N		24,710	2,699,320.40	4.75
4	143496	16		14,880	1,522,968.00	2.68
5	110048			5,550	672,882.00	1.18

## 8.7

## 8.8

## 8.9

## 8.10

### 8.10.1

### 8.10.2

**8.11****8.11.1****8.11.2****8.11.3****8.12****8.12.1****8.12.2****8.12.3**

1		15,429.15
2		-
3		-
4		155,402.03
5		-
6		-
7		-
8		-
9		170,831.18

**8.12.4**

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4	128045		600,288.00	1.06
5	113020		586,270.00	1.03
6	128021		563,385.48	0.99
7	113508		528,573.60	0.93
8	110057		514,019.20	0.90
9	128058		476,910.20	0.84
10	128019	2	442,464.80	0.78
11	113025		427,191.30	0.75
12	113504		396,310.20	0.70
13	110041		392,583.60	0.69
14	110047		367,326.90	0.65
15	127013		355,992.70	0.63
16	113530		343,337.60	0.60
17	123028		290,724.00	0.51
18	123025		163,965.56	0.29
19	123009		124,170.00	0.22

**8.12.5****8.12.6**

## § 9

## 9.1

( )					

626	83,744.77	0.00	0.00%	52,424,225.31	100.00%
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A

1	478.29	0.00	0.00%	478.29	100.00%
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C

## § 10

	A	C
2016年9月7日	1,131,247,451.06	-
	166,769,895.55	-
	2,835.15	478.29
:	114,348,505.39	-
"_"	-	-
	52,424,225.31	478.29

C 2019 10 21



	2	341,724,956.12	100.00%	284,077.17	100.00%	-
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1

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

**11.7.2**

	525,789,718.89	100.00%	1,479,600,000.00	100.00%	-	-

**11.8**

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



21	2019 6 30	2019 7 1
22	2019 2	2019 7 18
23		2019 8 23
24	2019	2019 8 27
25		2019 9 4
26		2019 9 6
27		2019 9 17
28		2019 9 19
29		2019 9 24
30		

39	2019		2019 10 23
40			2019 12 30
41			2019 12 30
42	66		2019 12 31
43	66		2019 12 31
44			2019 12 31
45			2019 12 31
46			2019 12 31

**§12**

**12.1**

**20%**

20%

**12.2**

## §13

### 13.1

- 1
- 2
- 3
- 4
- 5
- 6

### 13.2

### 13.3

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

2020 4