

2019

2019 12 31

2020 4 27

§1

1.1

2020 4 23

2019 1 1 2019 12 31

1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	50
8.1	.....	50
8.2	.....	50
8.3	.....	51
8.4	.....	51
8.5	.....	53
8.6	.....	53
8.7	.....	53

8.8	.....	53
8.9	.....	53
8.10	.....	54
8.11	.....	54
§9	.....	56
9.1	.....	56
9.2	.....	56
9.3	.....	56
§10	.....	57
§ 11	.....	58
11.1	.....	58
11.2	.....	58
11.3	.....	58
11.4	.....	58
11.5	.....	58
11.6	.....	58
11.7	.....	59
11.8	.....	60
§12	.....	63
12.1	20%	63
12.2	.....	63
§13	.....	64
13.1	.....	64
13.2	.....	64
13.3	.....	64

§2**2.1**

	519937
	519937
	2016 6 2
	20,144,622.15

2.211
1 7

3

2.3

	021-61009999	0755-25878287
	zhouyg@cxfund.com.cn	LI SHUAI SHUAI 130@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	68 9	5023 B 26
	200120	518001

2.4

	www.cxfund.com.cn
	68 9 5023 B 26

2.5

		100 50
		17

§ 3

3.1

3.1.1	-1.28%	2019	2018	2017
		2,021,837.60	-1,071,845.74	-6,876,426.25
		2,220,522.24	392,123.46	-2,462,414.23
		0.1720	0.0092	-0.0188
		16.25%	0.93%	-1.90%
		15.88%	-0.11%	-1.28%

3.2.2

1	2016	6	2	2019	12	31
2						6

3.2.3

2016 6 2 2016

3.3

FOF

300

FOF

4.1.2

		2019	4	30	
				-	
				4	
					2017
					5

		2016 6 2	2019 5 6	9	
		2017 5 24	2019 5 6	9	
		2018 12 26	2019 9 3	14	

1

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2019

CPI

19

+

4.4.2

2019	12	31	1.1370	1.1370
		15.88%	9.16%	

4.5

2020

A

4.6

4.7

" "

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4.8

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12

3

(2)

(3)

(4)

(5)

4.9

2018 5 3 2018 7 26

§5

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§6

6.1

	2020 61399737_B14

6.2

	2019
	12 31 2019
	2019 12 31 2019
	" "
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	-

	(1)		
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	(3)		
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		1	17
	2020	4	22

§7

7.1

2019 12 31

		2019 12 31
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		-	-	
		-	-	
	7.4.7.8	49,069.20	149,000.04	
		96,457.67	5,467,380.70	
	7.4.7.9	20,144,622.15	21,233,356.22	
	7.4.7.10	2,758,827.15	-398,983.65	
		22,903,449.30	20,834,372.57	
		22,999,906.97	26,301,753.27	
2019	12	31	1.1370	20,144,622.15

7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 1 1 2018 12 31
		2,515,578.95	1,148,374.00
1.		314,124.79	1,835,980.71
	7.4.7.11	7,455.95	18,033.23
		302,644.48	1,813,480.77
		-	-
		4,024.36	4,466.71
		-	-
		-	-
2.	" -"	1,997,999.05	-2,155,387.08
	7.4.7.12	850,149.82	-1,199,879.82
		-	-
	7.4.7.13	1,141,201.95	-1,065,231.30
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	6,647.28	109,724.04
3.	" -" 7.4.7.17	198,684.64	1,463,969.20
4.	" -"	-	-
5.	" -" 7.4.7.18	4,770.47	3,811.17
		295,056.71	756,250.54
1	7.4.10.2.1	96,297.11	296,771.71
2	7.4.10.2.2	27,513.53	84,791.83

3		-	-
4	7.4.7.19	74,588.38	56,846.15
5		19,363.21	138,005.75
		19,363.21	138,005.75
6		94.48	2,635.10
7	7.4.7.20	77,200.00	177,200.00
	" -"	2,220,522.24	392,123.46
		-	-
	" -"	2,220,522.24	392,123.46

7.3

2019 1 1 2019 12 31

	2019 1 1 2019 12 31		
	21,233,356.22	-398,983.65	20,834,372.57
	-	2,220,522.24	2,220,522.24
" -"	-1,088,734.07	937,288.56	-151,445.51
1.	16,608,945.88	1,816,438.06	18,425,383.94
2.	-17,697,679.95	-879,149.50	-18,576,829.45
" -"	-	-	-
	20,144,622.15	2,758,827.15	22,903,449.30
	2018 1 1	2018 12 31	

	59,656,211.07	-1,054,556.59	58,601,654.48
	-	392,123.46	392,123.46
" -"	-38,422,854.85	263,449.48	-38,159,405.37
1.	791,744.89	-6,755.23	784,989.66
2.	-39,214,599.74	270,204.71	-38,944,395.03
" -"	-	-	-
	21,233,356.22	-398,983.65	20,834,372.57

7.1 7.4

7.4**7.4.1**

(" ")

" " [2016]741

2016 6

2 220,764,276.57

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7.4.4.4

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(3)

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7.4.4.5

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7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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7.4.4.10

7.4.4.11

- (1) 12
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- (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

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.7**7.4.7.1**

	2019 12 31	2018 12 31
	2,064,215.88	540,794.34
	-	-
1	-	-
1-3	-	-
3	-	-

	-	-
	2,064,215.88	540,794.34

7.4.7.2

		2019 12 31		
		131,984.00	135,018.00	3,034.00
-		-	-	-
		19,901,923.35	20,117,379.30	215,455.95
		-	-	-
		19,901,923.35	20,117,379.30	215,455.95
		-	-	-
		-	-	-
		-	-	-
		20,033,907.35	20,252,397.30	218,489.95
		2018 12 31		
		4,249,146.21	4,101,579.00	-147,567.21
-		-	-	-
		19,267,014.59	19,434,387.11	167,372.52
		-	-	-
		19,267,014.59	19,434,387.11	167,372.52
		-	-	-
		-	-	-
		-	-	-
		23,516,160.80	23,535,966.11	19,805.31

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
	517.68	121.85
	-	-
	-	-
	49.61	50.71
	376,090.60	291,999.49
	-	-
	-	-
	119.98	-
	-	-
	-	-
	3.63	2.75
	376,781.50	292,174.80

7.4.7.6**7.4.7.7**

	2019 12 31	2018 12 31
	5,544.77	15,506.06
	-	175.00
	5,544.77	15,681.06

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	69.20	0.04
	-	-
	9,000.00	9,000.00
	40,000.00	40,000.00
	-	100,000.00
	49,069.20	149,000.04

7.4.7.9

	2019 1 1		2019 12 31	
	21,233,356.22		21,233,356.22	
	16,608,945.88		16,608,945.88	
" -"	-17,697,679.95		-17,697,679.95	
- /	-		-	
/	-		-	
	-		-	
" -"	-		-	
	20,144,622.15		20,144,622.15	

7.4.7.10

	-1,662,653.61	1,263,669.96	-398,983.65
	2,021,837.60	198,684.64	2,220,522.24
	644,601.99	292,686.57	937,288.56
	437,271.14	1,379,166.92	1,816,438.06
	207,330.85	-1,086,480.35	-879,149.50
	-	-	-
	1,003,785.98	1,755,041.17	2,758,827.15

7.4.7.11

	2019 1 1		2019 12 31		2018 1 1		2018 12 31	
			5,098.87				16,565.16	
			-				-	
			-				-	
			1,915.20				1,335.22	
			441.88				132.85	
			7,455.95				18,033.23	
			201.92				239.96	

7.4.7.12**7.4.7.12.1** —

	2019	1	1	2019	2018	1	1	2018
		12	31			12	31	
				25,874,317.22				17,728,732.73
				25,024,167.40				18,928,612.55
				850,149.82				-1,199,879.82

7.4.7.13**7.4.7.13.1**

	2019	1	1	2019	2018	1	1	2018
		12	31	12		12	31	12
---				1,141,201.95				-1,065,231.30
---				-				-
---				-				-
				1,141,201.95				-1,065,231.30

7.4.7.13.2 —

	2019	1	1	2019	2018	1	1	2018
		12	31	12		12	31	12
				51,937,449.97				94,466,830.13
				50,378,706.47				93,073,986.12
				417,541.55				2,458,075.31
				1,141,201.95				-1,065,231.30

7.4.7.13.3 —

7.4.7.13.4 —

7.4.7.13.5

7.4.7.18

	2019	1	1	2019	12	2018	1	1	2018	12	31
			31								
				4,659.65					3,748.17		
				110.82					63.00		
				4,770.47					3,811.17		

7.4.7.19

	2019	1	1	2019	12	31	2018	1	1	2018	12	31
				74,588.38						55,721.15		
				-						1,125.00		
				-						-		
				-						-		
				-						-		
				74,588.38						56,846.15		

7.4.7.20

	2019	1	1	2019	12	2018	1	1	2018	12
			31					31		
				40,000.00					40,000.00	
				-					100,000.00	
				-					-	
				36,000.00					36,000.00	
				1,200.00					1,200.00	
				77,200.00					177,200.00	

7.4.8**7.4.8.1**

7.4.8.2

2020 1 23

7.4.9

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

7.4.10**7.4.10.1****7.4.10.1.1**

	2019 1 1	2019 12 31	2018 1 1	2018 12 31
	17,325,374.65	37.03%	21,250,704.99	58.05%

7.4.10.1.2

2019 1 1 2019 12 31

2018 1 1 2018 12 31

	96,297.11	296,771.71
	34,276.99	83,817.48

0.70%

H=E× /

H

E

7.4.10.2.2

	2019	1	1	2019	12	2018	1	1	2018	12
			31					31		
				27,513.53					84,791.83	

0.20%

H=E× /

H

E

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**

	2019 12 31		2018 12 31	
	5,285,928.28	26.24%	0.00	0.00%

7.4.10.6

	2019 1 1		2019 12 31		2018 1 1		2018 12 31	
	2,064,215.88		5,098.87		540,794.34		16,565.16	

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

"

"

	2019 12 31	2018 12 31
AAA	851,052.60	2,808,950.00
AAA	1,686,154.80	6,982,977.91
	2,772,292.50	9,642,459.20
	5,309,499.90	19,434,387.11

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		
	2,064,215.88	-	-	-	-	2,064,215.88
	100,116.12	-	-	-	-	100,116.12
	7,318.77	-	-	-	-	7,318.77
	15,789,489.60	3,223,257.20	1,104,632.50	-	135,018.00	20,252,397.30
	-	-	-	-	185,707.62	185,707.62
	-	-	-	-	376,781.50	376,781.50
	-	-	-	-	13,369.78	13,369.78
	-	-	-	-	-	-
	17,961,140.37	3,223,257.20	1,104,632.50	-	710,876.90	22,999,906.97
	-	-	-	-	30,691.99	30,691.99
	-	-	-	-	8,626.55	8,626.55
	-	-	-	-	2,464.71	2,464.71
	-	-	-	-	5,544.77	5,544.77
	-	-	-	-	60.45	60.45
	-	-	-	-	49,069.20	49,069.20
	-	-	-	-	96,457.67	96,457.67
	17,961,140.37	3,223,257.20	1,104,632.50	-	614,419.23	22,903,449.30
2018 12 31	6	6 -1	1-5	5		

	540,794.34	-	-	-	-	540,794.34
	102,398.22	-	-	-	-	102,398.22
	5,577.99	-	-	-	-	5,577.99
	3,807,209.20	6,132,157.91	9,495,020.00	-	4,101,579.00	23,535,966.11
	-	-	-	-	1,824,841.81	1,824,841.81
	-	-	-	-	292,174.80	292,174.80
	4,455,979.75	6,132,157.91	9,495,020.00	-	6,218,595.61	26,301,753.27
	4,000,000.00	-	-	-	-	4,000,000.00
	-	-	-	-	1,280,096.26	1,280,096.26
	-	-	-	-	19.62	19.62
	-	-	-	-	12,595.85	12,595.85
	-	-	-	-	3,598.79	3,598.79
	-	-	-	-	15,681.06	15,681.06
	-	-	-	-	6,175.33	6,175.33
	-	-	-	-	213.75	213.75
	-	-	-	-	149,000.04	149,000.04
	4,000,000.00	-	-	-	1,467,380.70	5,467,380.70
	455,979.75	6,132,157.91	9,495,020.00	-	4,751,214.91	20,834,372.57

7.4.13.4.1.2

		2019 12 31	2018 12 31
	27	37,645.61	190,757.92
	27	-37,645.61	-190,757.92

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	
		%		%
-	135,018.00	0.59	4,101,579.00	19.69
	-	-	-	-
	20,117,379.30	87.84	19,434,387.11	93.28
	-	-	-	-
	-	-	-	-
	-	-	-	-
	20,252,397.30	88.43	23,535,966.11	112.97

7.4.13.4.3.2

95%				
		2019 12 31		2018 12 31
VaR	0.02%	2018 12	-4,875.25	-222,042.90
31	VaR	1.07%)		

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

2,429,665.40

17,822,731.90

0.00 2018 12 31

12,520,057.91

11,015,908.20

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		135,018.00	0.59
		135,018.00	0.59
2		-	-
3		20,117,379.30	87.47
		20,117,379.30	87.47
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,164,332.00	9.41
8		583,177.67	2.54
9		22,999,906.97	100.00

8.2

8.2.1

A		-	-
B		-	-
C		32,850.00	0.14
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		102,168.00	0.45
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		135,018.00	0.59

8.2.2**8.3**

1	601601		2,700	102,168.00	0.45
2	002475		900	32,850.00	0.14

8.4**8.4.1****2% 20**

1	603986		1,220,000.00	5.86
2	600584		893,075.00	4.29
3	300373		788,017.00	3.78
4	600703		776,528.00	3.73
5	002236		734,654.00	3.53
6	002049		674,379.00	3.24
7	002025		531,165.00	2.55
8	002368		528,155.00	2.54
9	600588		472,061.00	2.27
10	002153		463,405.00	2.22
11	300747		428,061.00	2.05
12	002876		420,084.00	2.02
13	002413		411,673.00	1.98
14	300177		390,734.00	1.88
15	600478		375,826.00	1.80

16	600685		375,350.00	1.80
17	000997		364,064.00	1.75
18	002410		318,197.00	1.53
19	002396		316,543.00	1.52
20	002371		288,603.00	1.39

" "

8.4.2**2% 20**

1	603986		1,443,733.00	6.93
2	300373		1,123,836.00	5.39
3	600584		1,020,867.46	4.90
4	600703		922,453.00	4.43
5	002236		786,799.88	3.78
6	002008		684,732.00	3.29
7	002049		666,014.00	3.20
8	300348		663,749.00	3.19
9	300078		616,446.38	2.96
10	000852		568,200.00	2.73
11	002025		524,772.00	2.52
12	002368		512,605.00	2.46
13	002153		510,893.00	2.45
14	600588		503,585.00	2.42
15	000977		495,928.00	2.38
16	300747		482,300.00	2.31
17	600967		436,835.00	2.10
18	002876		416,978.00	2.00
19	600685		404,200.00	1.94
20	300482		395,700.00	1.90

" "

8.4.3

	20,907,005.19
	25,874,317.22

" " " "

8.5

1		15,669,951.90	68.42
2		-	-
3		1,910,220.00	8.34
		1,910,220.00	8.34
4		242,560.00	1.06
5		-	-
6		-	-
7		2,294,647.40	10.02
8		-	-
9		-	-
10		20,117,379.30	87.84

8.6

1	019611	19 01	147,990	14,807,879.40	64.65
2	018007	1801	18,960	1,910,220.00	8.34
3	010107	21	8,390	862,072.50	3.76
4	113025		3,080	356,571.60	1.56
5	128029		2,220	283,671.60	1.24

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		7,318.77
2		185,707.62
3		-
4		376,781.50
5		13,369.78
6		-
7		-
8		-
9		583,177.67

8.11.4

1	113025		356,571.60	1.56
2	128029		283,671.60	1.24
3	113011		208,182.20	0.91
4	128045		201,280.00	0.88
5	113013		196,646.80	0.86
6	128019	2	187,983.60	0.82

7	128061		160,822.50	0.70
8	128058		121,890.20	0.53
9	127013		81,606.30	0.36
10	113522		70,908.00	0.31
11	123025		52,537.40	0.23

8.11.5**8.11.6**

§9

9.1

()					
552	36,493.88	11,244,339.52	55.82%	8,900,282.63	44.18%

9.2

	0.00	0.00%

9.3

	0
	0

§10

2016年6月2日	220,764,276.57
	21,233,356.22
	16,608,945.88
:	17,697,679.95
"_"	-
	20,144,622.15

§ 11

11.1

2019 12 26 0:00 2020 1 20 17:00

10,577,919.39

52.58%

100%

11.7

11.7.1

	1	29,455,947.76	62.97%	27,432.49	62.97%	-
	1	17,325,374.65	37.03%	16,135.26	37.03%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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c

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2

11.7.2



	1		
13			2019 4 26
14			2019 4 30
15			2019 5 6
16			2019 5 7
17			2019 5 14
18			2019 5 22
19			2019 6 22
20			2019 6 26
21			2019 6 27
22	2019 6 30		2019 7 1
23	2019 2		2019 7 16
24	2	2019	2019 7 18
25		2019	2019 8 27
26			2019 9 4
27			2019 9 6
28			2019 9 25
29	3	2019	2019 10 23
30			2019 10 23

	2019		
31			2019 12 20
32			2019 12 23
33			2019 12 24
34			2019 12 30
35			2019 12 30
36	66		2019 12 31
37	66		2019 12 31
38			2019 12 31
39			2019 12 31
40			2019 12 31

§12

12.1

20%

		20%					
	-	2019 12 25 2019 12 31	0.00	5,291,990.12	0.00	5,291,990.12	26.27%
	-	2019 12 17 2019 12 31	0.00	5,285,928.28	0.00	5,285,928.28	26.24%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§13

13.1

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

13.2

13.3

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

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