

2020

2020 6 30

2020 8 29

**§1**

**1.1**

2020 8 27

2020 1 1      2020 6 30

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<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
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<b>§11</b>	.....	<b>50</b>
11.1	20% .....	50
11.2	.....	50

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

## §2

### 2.1

	519953	
	2015 9 30	
	172,010,281.85	
	A	C
	005068	519953
	128,998,877.38	43,011,404.47

### 2.2

	1
	1
	2
	3
	4
	5
	6
	7
	2
	7%

### 2.3


		021-61009999	022-58314934
		zhouyg@cxfund.com.cn	xl.guo@cbhb.com.cn
		4007005566	400-888-8811/95541
		021-61009800	022-58314791
		68 9	218
		68 9	218
		200120	300012

## 2.4

		www.cxfund.com.cn
		68 9 218 57

## 2.5

		17

### §3

#### 3.1

	A	C
3.1.1	(2020 1 1 - 2020 6 30 )	(2020 1 1 - 2020 6 30 )
	2,713,240.46	882,105.98
	3,741,450.48	1,225,242.11
	0.0290	0.0285
	2.73%	2.68%
	2.79%	2.74%
3.1.2	( 2020 6 30 )	
	3,888,579.75	1,267,406.52
	0.0301	0.0295
	137,859,110.80	45,965,224.30
	1.0687	1.0687
3.1.3	( 2020 6 30 )	
	14.94%	22.05%

1

2

3

#### 3.2

##### 3.2.1

A

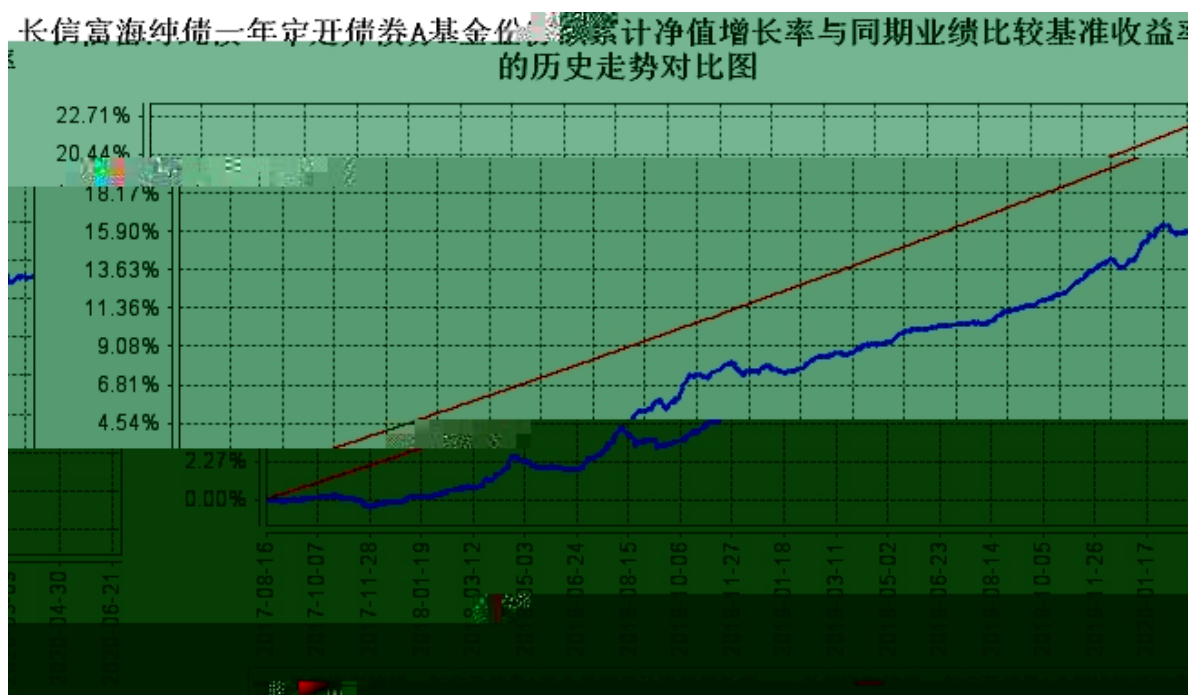
	-0.64%	0.11%	0.62%	0.02%	-1.26%	0.09%
	0.58%	0.10%	1.76%	0.02%	-1.18%	0.08%
	2.79%	0.10%	3.55%	0.03%	-0.76%	0.07%
	5.51%	0.07%	7.27%	0.02%	-1.76%	0.05%
	14.94%	0.07%	22.30%	0.02%	-7.36%	0.05%

--	--	--	--	--	--	--

C

	-0.64%	0.11%	0.62%	0.02%	-1.26%	0.09%
	0.56%	0.10%	1.76%	0.02%	-1.20%	0.08%
	2.74%	0.10%	3.55%	0.03%	-0.81%	0.07%
	5.40%	0.07%	7.23%	0.02%	-1.83%	0.05%
	14.96%	0.07%	23.34%	0.02%	-8.38%	0.05%
	22.05%	0.09%	39.44%	0.02%	-17.39%	0.07%

## 3.2.2





**§4**

**4.1**

**4.1.1**

2003 63  
1.65  
44.55%  
31.21% 15.15% 4.55%  
4.54%  
2020 6 30 68

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

50

1-3

**4.1.2**

	(LOF)	2016 13	12	-	26
					EMBA 2004 9
					(LOF)

---

--	--	--	--	--	--

1

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4****4.4.1**

2020

4

2016

5

**4.4.2**

2020	6	30		A	1.0687
1.1427				A	2.79%
	C		1.0687		1.2072
	C		2.74%		3.55%

**4.5**

3 4 " " "

## 4.6

" "

1/2

## 4.7

1

1

100%

2

3

4

A

C

5

## 4.8

**§5**

**5.1**

**5.2**

**5.3**

2020

## §6

### 6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	597,146.69	16,982,641.59
		611,320.43	174,760.17
		5,810.78	25,008.63
	6.4.6.2	251,497,900.00	261,907,164.50
		-	-
		-	-
		251,497,900.00	261,907,164.50
		-	-
		-	-
	6.4.6.3	-	-
	6.4.7.4	-	-
		-	-
	6.4.6.5	4,851,702.39	5,052,034.10
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		257,563,880.29	284,141,608.99
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		73,471,587.79	88,279,293.83
		-	16,637,800.87
		-	-
		105,487.19	106,017.44
		30,139.21	30,290.69
		3,768.28	3,788.62
	6.4.6.7	11,422.39	14,725.12
		17,293.67	24,642.45

		11,283.54	18,407.46
		-	-
		-	-
	6.4.6.8	88,563.12	169,000.00
		73,739,545.19	105,283,966.48
	6.4.6.9	172,010,281.85	172,010,281.85
	6.4.6.10	11,814,053.25	6,847,360.66
		183,824,335.10	178,857,642.51
		257,563,880.29	284,141,608.99

2020 6 30

A

1.0687

128,998,877.38

C

1.0687

43,011,404.47

## 6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		6,822,681.78	8,088,311.99
1.		5,206,951.62	6,354,458.81
	6.4.6.11	7,722.20	14,925.66
		5,193,643.81	6,277,799.84
		-	-
		5,585.61	61,733.31
		-	-
		-	-
2.	" -"	244,384.01	81,753.11
	6.4.6.12	-	-
		-	-
	6.4.6.13	244,384.01	81,753.11
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	1,371,346.15	1,652,100.07
" -"			
4.	" -"	-	-

5.	" -"	6.4.6.18	-	-
			1, 855, 989. 19	2, 427, 132. 10
1		6.4.9.2.1	636, 363. 04	748, 261. 47
2		6.4.9.2.2	181, 818. 10	213, 789. 03
3		6.4.9.2.3	22, 735. 99	80, 214. 92
4		6.4.6.19	4, 794. 35	6, 396. 11
5			889, 067. 71	1, 254, 112. 90
			889, 067. 71	1, 254, 112. 90
6			16, 894. 35	18, 607. 21
7		6.4.6.20	104, 315. 65	105, 750. 46
" -"			4, 966, 692. 59	5, 661, 179. 89
			-	-
" -"			4, 966, 692. 59	5, 661, 179. 89

## 6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	172, 010, 281. 85	6, 847, 360. 66	178, 857, 642. 51
	-	4, 966, 692. 59	4, 966, 692. 59
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

" -"			
	172,010,281.85	11,814,053.25	183,824,335.10
	<b>2019 1 1 2019 6 30</b>		
	204,909,461.29	7,075,934.19	211,985,395.48
	-	5,661,179.89	5,661,179.89
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
" -"			
	204,909,461.29	12,737,114.08	217,646,575.37

6.1 6.4

---

**6.4****6.4.1**

( " " )

( " " )  
21 51

( " " )

[2015]1395

1,182,700,474.41

( )

1500949

2015 9 30

2017 8 14

A

2017 8 16

A

( " A" )

A

C ( " )

C" ) C

0.40%

( )

80%

5%

7%

### 6.4.2

( " " )



1	-
1-3	-
3	-
	-
	597,146.69

**6.4.6.2**

		2020 6 30		
		-	-	-
	-	-	-	-
		20,000,000.00	20,157,000.00	157,000.00
		232,564,659.53	231,340,900.00	-1,223,759.53
		252,564,659.53	251,497,900.00	-1,066,759.53
		-	-	-
		-	-	-
		-	-	-
		252,564,659.53	251,497,900.00	-1,066,759.53

**6.4.6.3**

/

/

**6.4.6.4****6.4.6.4.1****6.4.6.4.2****6.4.6.5**

		2020 6 30
		77.71
		-
		-
		275.10

	4,851,346.98
	-
	-
	-
	-
	-
	2.60
	4,851,702.39

**6.4.6.6****6.4.6.7**

	2020 6 30
	-
	11,422.39
	11,422.39

**6.4.6.8**

	2020 6 30
	-
	-
	-
	9,000.00
	19,890.78
	59,672.34
	88,563.12

**6.4.6.9**

A	
	2020 1 1      2020 6 30
	128,998,877.38      128,998,877.38
	-      -

( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	128,998,877.38	128,998,877.38

C		
	2020 1 1	2020 6 30
	43,011,404.47	43,011,404.47
	-	-
( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	43,011,404.47	43,011,404.47

#### 6.4.6.10

A			
	1,175,339.29	3,943,443.65	5,118,782.94
	2,713,240.46	1,028,210.02	3,741,450.48
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	3,888,579.75	4,971,653.67	8,860,233.42

C			
	385,300.54	1,343,277.18	1,728,577.72
	882,105.98	343,136.13	1,225,242.11
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	1,267,406.52	1,686,413.31	2,953,819.83

**6.4.6.11**

	2020 1 1	2020 6 30
		4,327.47
		-
		-
		3,268.77
		125.96
		7,722.20

**6.4.6.12****6.4.6.12.1**      —**6.4.6.13****6.4.6.13.1**

	2020 1 1	2020 6 30
---		244,384.01
---		-
---		-
		244,384.01

**6.4.6.13.2**      —

	2020 1 1	2020 6 30
		201,626,216.56
		195,558,770.47

	5, 823, 062. 08
	244, 384. 01

**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**

	2020 1 1	2020 6 30
1.		1, 371, 346. 15
—		-
—		1, 371, 346. 15
—		-
—		-
—		-
2.		-
—		-

3.	-
	-
	1,371,346.15

**6.4.6.18****6.4.6.19**

	2020 1 1	2020 6 30
		560.35
		4,234.00
		-
		-
		-
		4,794.35

**6.4.6.20**

	2020 1 1	2020 6 30
		19,890.78
		59,672.34
		-
		18,000.00
		6,752.53
		104,315.65

**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**

	2020 1 1 30	2020 6	2019 1 1	2019 6 30
		636,363.04		748,261.47
		52,867.86		72,808.83

--	--	--

0.70%

$$= \quad \times 0.70\%$$

**6.4.9.2.2**

	2020 1 1 30	2020 6	2019 1 1	2019 6 30
		181,818.10		213,789.03

0.20%

$$= \quad \times 0.20\%$$

**6.4.9.2.3**

	2020 1 1			2020 6 30		
	A	C		A	C	
	-	1,689.93		-	1,689.93	
	-	1,382.62		-	1,382.62	
	-	12.74		-	12.74	
	-	3,085.29		-	3,085.29	
	2019 1 1			2019 6 30		
	A	C		A	C	
	-	59,018.97		-	59,018.97	
	-	2,644.13		-	2,644.13	
	-	1,040.18		-	1,040.18	
	-	62,703.28		-	62,703.28	

A

$$C \times 0.40\% = C \times 0.40\% \div$$

**6.4.9.3** ( ) ( )

#### 6.4.9.4

##### 6.4.9.4.1

##### 6.4.9.4.2

#### 6.4.9.5

##### 6.4.9.5.1

##### 6.4.9.5.2

#### 6.4.9.6

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
	597,146.69	4,327.47	302,575.96	8,578.11

" " 2020 6 30  
2019 12 31

**6.4.9.7****6.4.9.8****6.4.10****6.4.11        2020   6   30****6.4.11.1        /****6.4.11.2****6.4.11.3****6.4.11.3.1**

61,471,587.79

150420	15 20	2020 7 7	100.29	160,000	16,046,400.00
091918001	19 01	2020 7 6	100.77	157,000	15,820,890.00
209917	20 17	2020 7 7	99.74	160,000	15,958,400.00
170310	17 10	2020 7 7	100.22	160,000	16,035,200.00
				637,000	63,860,890.00

**6.4.11.3.2**

2020 6 30

12,000,000.00        2020 7 1

/

**6.4.11.4**

**6.4.12**

**6.4.12.1**

"

"

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2020 6 30	2019 12 31
A-1	10,064,000.00	9,966,000.00
A-1	0.00	0.00
	36,059,400.00	10,009,000.00
	46,123,400.00	19,975,000.00

**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2020 6 30	2019 12 31
AAA	20,157,000.00	45,170,000.00
AAA	120,897,500.00	148,283,504.50
	64,320,000.00	48,478,660.00
	205,374,500.00	241,932,164.50

**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**

2020 6 30	6	6 -1	1-5	5		
	597,146.69	-	-	-	-	597,146.69
	611,320.43	-	-	-	-	611,320.43
	5,810.78	-	-	-	-	5,810.78
	78,205,000.00	16,123,200.00	157,169,700.00	-	-	251,497,900.00

		-	-	-	-	4,851,702.39	4,851,702.39
	79,419,277.90	16,123,200.00	157,169,700.00	-	-	4,851,702.39	257,563,880.29
	73,471,587.79	-	-	-	-	-	73,471,587.79
	-	-	-	-	-	105,487.19	105,487.19
	-	-	-	-	-	30,139.21	30,139.21
	-	-	-	-	-	3,768.28	3,768.28
	-	-	-	-	-	11,422.39	11,422.39
	-	-	-	-	-	11,283.54	11,283.54
	-	-	-	-	-	17,293.67	17,293.67
	-	-	-	-	-	88,563.12	88,563.12
	73,471,587.79	-	-	-	-	267,957.40	73,739,545.19
	5,947,690.11	16,123,200.00	157,169,700.00	-	-	4,583,744.99	183,824,335.10
2019 12 31	6	6	-1	1-5	5		
	16,982,641.59	-	-	-	-	-	16,982,641.59
	174,760.17	-	-	-	-	-	174,760.17
	25,008.63	-	-	-	-	-	25,008.63
	1,012,504.50	19,975,000.00	240,919,660.00	-	-	-	261,907,164.50
	-	-	-	-	-	5,052,034.10	5,052,034.10
	18,194,914.89	19,975,000.00	240,919,660.00	-	-	5,052,034.10	284,141,608.99
	88,279,293.83	-	-	-	-	-	88,279,293.83
	-	-	-	-	-	16,637,800.87	16,637,800.87
	-	-	-	-	-	106,017.44	106,017.44
	-	-	-	-	-	30,290.69	30,290.69
	-	-	-	-	-	3,788.62	3,788.62
	-	-	-	-	-	14,725.12	14,725.12
	-	-	-	-	-	18,407.46	18,407.46
	-	-	-	-	-	24,642.45	24,642.45
	-	-	-	-	-	169,000.00	169,000.00
	88,279,293.83	-	-	-	-	17,004,672.65	105,283,966.48

	-70,084,378.94	19,975,000.00	240,919,660.00	-	-11,952,638.55	178,857,642.51
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**6.4.12.4.1.2**

		2020 6 30	2019 12 31
	27	833,274.90	1,500,970.98
	27	-833,274.90	-1,500,970.98

**6.4.12.4.2****6.4.12.4.3**

VaR (Value at Risk)

6 30

**6.4.12.4.3.1**

	2020 6 30	2019 12 31
	%	%
-	-	-
	-	-
	251,497,900.00	261,907,164.50
	136.81	146.43

	-	-	-	-
	-	-	-	-
	-	-	-	-
	251,497,900.00	136.81	261,907,164.50	146.43

#### 6.4.12.4.3.2

#### 6.4.13

(1)

(a)

(b)

(i)

2020 6 30

251,497,900.00

(ii)

( )

(iii)

(2)



**7.4.3****7.5**

1		15,958,400.00	8.68
2		-	-
3		74,403,000.00	40.48
		64,320,000.00	34.99
4		99,908,000.00	54.35
5		30,165,000.00	16.41
6		31,063,500.00	16.90
7		-	-
8		-	-
9		-	-
10		251,497,900.00	136.81

**7.6**

1	091918001	19 01	160,000	16,123,200.00	8.77
2	190214	19 14	160,000	16,115,200.00	8.77
3	150420	15 20	160,000	16,046,400.00	8.73
4	170310	17 10	160,000	16,035,200.00	8.72
5	209917	20 17	160,000	15,958,400.00	8.68

**7.7****7.8**

**7.9****7.10****7.10.1****7.10.2****7.10.3****7.11****7.11.1****7.11.2****7.11.3**

1		5,810.78
2		-
3		-
4		4,851,702.39
5		-
6		-
7		-
8		-
9		4,857,513.17

**7.11.4**

**7.11.5**

**7.11.6**

## §8

## 8.1

	( )					
A	27	4,777,736.20	119,028,669.93	92.27%	9,970,207.45	7.73%
C	583	73,775.99	967,024.47	2.25%	42,044,380.00	97.75%
	610	281,984.07	119,995,694.40	69.76%	52,014,587.45	30.24%

## 8.2

	A	0.00	0.00%
	C	3.00	0.00%
		3.00	0.00%

## 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## §9

	A	C
2015年9月30日	-	1,182,700,474.41
	128,998,877.38	43,011,404.47
	-	-
:	-	-
"_"	-	-
	128,998,877.38	43,011,404.47

---

**§10**
**10.1****10.2**

10.2.1

10.2.2

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

	2	-	-	-	-	-

1

2

2007 48

1

1

2

3

4

2

**10.7.2**

	56,535,355.89	100.00%	503,500,000.00	100.00%	-	-

**10.8**

1	2019 4		2020 1 17
2	2019		2020 1 17
3		2020	2020 1 31
4			2020 3 4
5			2020 3 13

6			2020 3 17
7	2019		2020 3 25
8	2020 1		2020 3 31
9	2020 1		2020 4 22
10	2020		2020 4 22
11	2019		2020 4 27
12	2019		2020 4 27
13			2020 5 7
14			2020 6 3
15			2020 6 3
16			2020 6 10
17			2020 6 15

---

18			2020 6 29
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**§11**

**11.1**

**20%**

20%

**11.2**

## §12

### 12.1

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

### 12.2

### 12.3

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

2020 8 29