

2020

2020 6 30

2020 8 29

§1

1.1

2020 8 27

2020 1 1 2020 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	.....	14
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	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	39
7.4	.....	40
7.5	.....	41
7.6	.....	42
7.7	.....	42
7.8	.....	42
7.9	.....	42
7.10	.....	42
7.11	.....	42
7.12	.....	43
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
§9	.....	46
§10	.....	47
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	47
10.8	.....	49
§11	.....	51
11.1	..... 20%	51

11.2	.....	51
§12	.....	52
12.1	.....	52
12.2	.....	52
12.3	.....	52

§2

2.1

	004607
	004607
	2017 11 17
	449,727,517.72

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	(2020 1 1 - 2020 6 30)
	5,602,243.92
	-1,705,926.62
	-0.0038
	-0.38%
	-0.38%
3.1.2	(2020 6 30)
	1,658,548.22
	0.0037
	451,386,065.94
	1.0037
3.1.3	(2020 6 30)
	3.47%

1

2

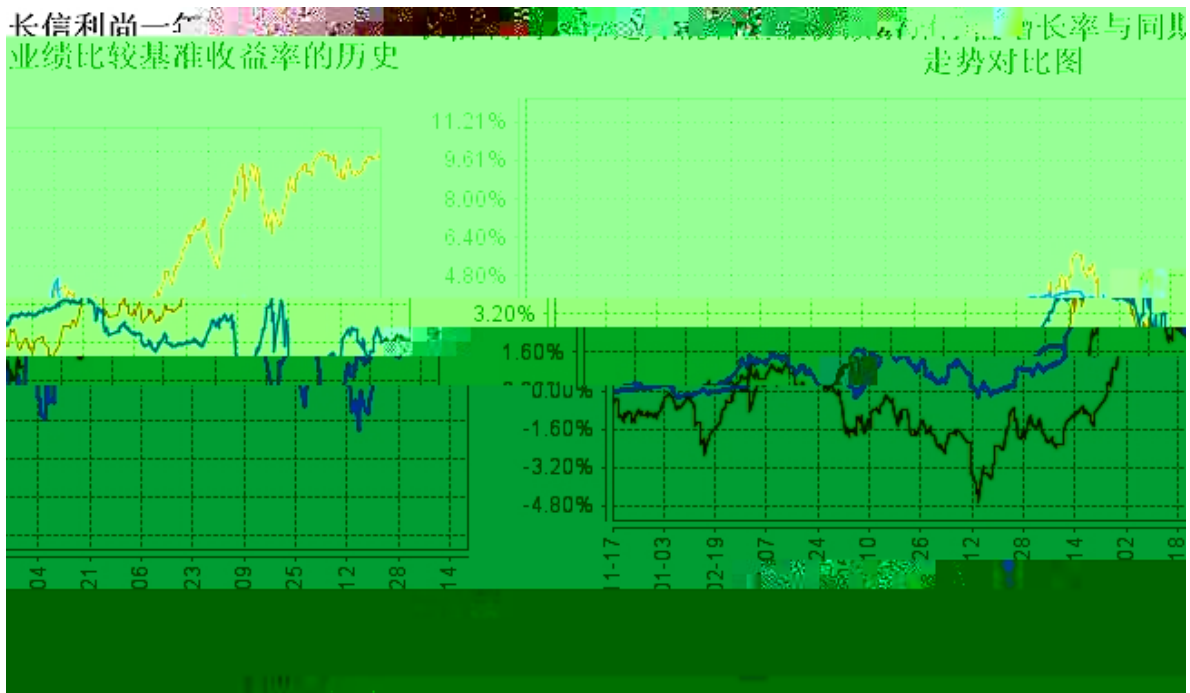
3

3.2

3.2.1

	0.09%	0.16%	1.06%	0.19%	-0.97%	-0.03%
	3.02%	0.27%	2.92%	0.25%	0.10%	0.02%
	-0.38%	0.50%	4.39%	0.34%	-4.77%	0.16%
	-0.53%	0.36%	8.03%	0.28%	-8.56%	0.08%
	3.47%	0.30%	11.38%	0.30%	-7.91%	0.00%

3.2.2



1 2017 11 17 2020 6 30

2 6

§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

		2019	12	-	2018
		30			7
	50			21	
					50

		2019 8 23	2020 3 10	9	
--	--	--------------	--------------	---	--

1

2

4.2**4.3****4.3.1****4.3.2**

5%

4.4**4.4.1**

2020

5

3-5

6

4.4.2

2020 6 30

1.0037

1.0347

-0.38%

4.39%

4.5

PPI

CPI

4.6

" "

1/2

4.7

1

1

100%

2

3

4

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	17,744,044.13	1,262,615.46
		5,888,737.39	516,272.46
		77,391.39	12,554.32
	6.4.6.2	423,391,806.77	537,016,862.71
		48,579,181.48	94,052,671.92
		-	-
		374,812,625.29	442,964,190.79
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		26,145.46	1,490,454.11
	6.4.6.5	5,455,062.93	5,366,823.67
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		452,583,188.07	545,665,582.73
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	89,569,864.89
		-	2,393,839.02
		-	-
		443,595.39	241,666.42
		73,932.55	41,743.86
		295,730.26	166,975.46
	6.4.6.7	267,750.77	64,965.32
		32,522.28	9,452.43

		-	-3,917.23
		-	-
		-	-
	6.4.6.8	83,590.88	89,000.00
		1,197,122.13	92,573,590.17
	6.4.6.9	449,727,517.72	449,727,517.72
	6.4.6.10	1,658,548.22	3,364,474.84
		451,386,065.94	453,091,992.56
		452,583,188.07	545,665,582.73
2020	6 30	1.0037	449,727,517.72

6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		4,513,995.86	1,625,899.46
1.		7,328,317.02	641,417.84
	6.4.6.11	85,470.41	8,840.66
		7,242,846.61	619,164.41
		-	-
		-	13,412.77
		-	-
		-	-
2.	" -"	4,493,849.38	1,219,767.56
	6.4.6.12	1,304,254.56	1,046,032.47
		-	-
	6.4.6.13	2,318,105.12	131,147.69
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	871,489.70	42,587.40
3.	" -" 6.4.6.17	-7,308,170.54	-235,285.94
4.	" -"	-	-
5.	" -" 6.4.6.18	-	-
		6,219,922.48	634,041.20

1	6.4.9.2.1	2,680,064.52	213,382.70
2	6.4.9.2.2	446,677.41	35,563.81
3	6.4.9.2.3	1,786,709.63	142,255.12
4	6.4.6.19	422,869.47	67,865.01
5		767,162.00	104,565.41
		767,162.00	104,565.41
6		22,182.57	1,771.96
7	6.4.6.20	94,256.88	68,637.19
	" -"	-1,705,926.62	991,858.26
		-	-
	" -"	-1,705,926.62	991,858.26

6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	449,727,517.72	3,364,474.84	453,091,992.56
	-	-1,705,926.62	-1,705,926.62
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
" -"	-	-	-
	449,727,517.72	1,658,548.22	451,386,065.94

	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

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

2020 6 30

2020 1 1

2020 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

2019 78

[2015]101

[2016]36

[2016]140 [2017]56

[2017]90

1 ()

3%

2

3

1

(1) 1 1 (1)

50% 1

20%

4 A 0.10% ()

6.4.6

6.4.6.1

	2020 6 30
	17,744,044.13
	-
1	-
1-3	-
3	-
	-
	17,744,044.13

6.4.6.2

		2020 6 30		
		51,706,785.69	48,579,181.48	-3,127,604.21
-		-	-	-
		223,979,554.40	222,316,625.29	-1,662,929.11
		152,365,492.69	152,496,000.00	130,507.31
		376,345,047.09	374,812,625.29	-1,532,421.80
		-	-	-
		-	-	-
		-	-	-
		428,051,832.78	423,391,806.77	-4,660,026.01

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

	3,599.03
	-
	-
	2,384.91
	5,449,047.67
	-
	-
	-
	-
	-
	31.32
	5,455,062.93

6.4.6.6**6.4.6.7**

	2020 6 30
	267,075.77
	675.00
	267,750.77

6.4.6.8

	2020 6 30
	-
	-
	-
	9,000.00
	14,918.54
	59,672.34
	83,590.88

6.4.6.9

	2020 1 1	2020 6 30

	449,727,517.72	449,727,517.72
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	449,727,517.72	449,727,517.72

6.4.6.10

	15,615,510.30	-12,251,035.46	3,364,474.84
	5,602,243.92	-7,308,170.54	-1,705,926.62
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	21,217,754.22	-19,559,206.00	1,658,548.22

6.4.6.11

	2020	1	1	2020	6	30
						35,730.69
						-
						-
						49,276.71
						463.01
						85,470.41

6.4.6.12

6.4.6.12.1

	2020	1	1	2020	6	30
--	------	---	---	------	---	----

	179,499,000.57
	178,194,746.01
	1,304,254.56

6.4.6.13**6.4.6.13.1**

	2020 1 1	2020 6 30
---		2,318,105.12
---		-
---		-
		2,318,105.12

6.4.6.13.2

	2020 1 1	2020 6 30
		208,622,929.24
		204,940,958.12
		1,363,866.00
		2,318,105.12

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**

	2020	1	1	2020	6	30
						871,489.70
						-
						-
						871,489.70

6.4.6.17

	2020	1	1	2020	6	30
1.						-7,308,170.54
—						-5,913,882.01
—						-1,394,288.53
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						-7,308,170.54

6.4.6.18**6.4.6.19**

	2020	1	1	2020	6	30
--	------	---	---	------	---	----

	421,994.47
	875.00
	-
	-
	-
	422,869.47

6.4.6.20

	2020	1	1	2020	6	30
						14,918.54
						59,672.34
						-
						18,000.00
						1,666.00
						94,256.88

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 6	2019 1 1	2019 6 30
		2,680,064.52		213,382.70
		821,098.96		159,994.02

1.2%

= $\times 1.2\% \div$ **6.4.9.2.2**

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
		446,677.41		35,563.81

0.20%

= $\times 0.20\% \div$ **6.4.9.2.3**

	2020 1 1	2020 6 30
		40,510.78
		65.98
		40,576.76
	2019 1 1	2019 6 30
		142,216.91
		0.00
		142,216.91

 $\times 0.80\%$ = $\times 0.80\% \div$ **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	
	17,744,044.13		35,730.69		2,748,520.26		4,744.34	

"

"

2020 6 30 5,888,737.39 2019 12 31
516,272.46

6.4.9.7**6.4.9.8****6.4.10****6.4.11 2020 6 30****6.4.11.1 /**

6.4.11.1.1										
300843	2020 6 23	2020 7		10.01	10.01	751	7,517.51	7,517.51		-

			2							
300840		2020 6 30	2020 7 8		5.94	5.94	1,185	7,038.90	7,038.90	-
300846		2020 6 22	2020 7 1		3.37	3.37	1,131	3,811.47	3,811.47	-

6.4.11.2**6.4.11.3****6.4.11.3.1****6.4.11.3.2****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	0.00	40,052,000.00
A-1	0.00	0.00
	20,078,000.00	30,006,000.00
	20,078,000.00	70,058,000.00

6.4.12.2.2**6.4.12.2.3**

	2020 6 30	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	19,944,000.00
	0.00	19,944,000.00

AA+

6.4.12.2.4

	2020 6 30	2019 12 31
AAA	239,136,300.36	295,121,653.30
AAA	115,598,324.93	57,840,537.49
	0.00	0.00
	354,734,625.29	352,962,190.79

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 30	6	6	6	-1	1-5	5		
	17,744,044.13			-		-	-	17,744,044.13
	5,888,737.39			-		-	-	5,888,737.39
	77,391.39			-		-	-	77,391.39
	113,754,282.29	107,222,394.24			153,835,948.76		-	48,579,181.48
				-		-		26,145.46
				-		-		5,455,062.93
	137,464,455.20	107,222,394.24			153,835,948.76		-	54,060,389.87
				-		-		443,595.39
				-		-		73,932.55
				-		-		295,730.26
				-		-		267,750.77
				-		-		32,522.28

	-	-	-	-	83,590.88	83,590.88
	-	-	-	-	1,197,122.13	1,197,122.13
	137,464,455.20	107,222,394.24	153,835,948.76	-	52,863,267.74	451,386,065.94
2019 12 6 31	6	-1	1-5	5		
	1,262,615.46	-	-	-	-	1,262,615.46
	516,272.46	-	-	-	-	516,272.46
	12,554.32	-	-	-	-	12,554.32
	90,009,431.60	53,012,642.69	299,942,116.50	-	94,052,671.92	537,016,862.71
	-	-	-	-	1,490,454.11	1,490,454.11
	-	-	-	-	5,366,823.67	5,366,823.67
	-	-	-	-	-	-
	91,800,873.84	53,012,642.69	299,942,116.50	-	100,909,949.70	545,665,582.73
	89,569,864.89	-	-	-	-	89,569,864.89
	-	-	-	-	2,393,839.02	2,393,839.02
	-	-	-	-	241,666.42	241,666.42
	-	-	-	-	41,743.86	41,743.86
	-	-	-	-	166,975.46	166,975.46
	-	-	-	-	64,965.32	64,965.32
	-	-	-	-	-3,917.23	-3,917.23
	-	-	-	-	9,452.43	9,452.43
	-	-	-	-	89,000.00	89,000.00
	89,569,864.89	-	-	-	3,003,725.28	92,573,590.17
	2,231,008.95	53,012,642.69	299,942,116.50	-	97,906,224.42	453,091,992.56

6.4.12.4.1.2

		2020 6 30		2019 12 31	
		27	1,872,940.51	1,546,615.05	
27	-1,872,940.51	-1,546,615.05			

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	
		%		%
-	48,579,181.48	10.76	94,052,671.92	20.76
	-	-	-	-
	374,812,625.29	83.04	442,964,190.79	97.76
	-	-	-	-
	-	-	-	-
	-	-	-	-
	423,391,806.77	93.80	537,016,862.71	118.52

6.4.12.4.3.2

	95%
--	-----

				2020 6	2019 12
				30	31
	VaR 0.34%	2019 12		-1,534,328.18	-3,050,880.26
	31 VaR 0.67%)				

VaR

95%

2019

6.4.13

(1)

(a)

(b)

(i)

2020 6 30

127,750,638.89

295,641,167.88

(ii)

()

(iii)

(2)

§7

7.1

			%
1		48,579,181.48	10.73
		48,579,181.48	10.73
2		-	-
3		374,812,625.29	82.82
		374,812,625.29	82.82
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		23,632,781.52	5.22
8		5,558,599.78	1.23
9		452,583,188.07	100.00

7.2

7.2.1

			(%)
A		-	-
B		1,536,990.00	0.34
C		22,078,233.69	4.89
D		12,766.32	0.00
E		-	-
F		-	-
G		-	-
H		-	-
I		3,811.47	0.00
J		19,841,884.00	4.40
K		4,138,400.00	0.92
L		-	-
M		-	-
N		967,096.00	0.21

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		48,579,181.48	10.76

7.2.2

7.3

1	601288		3,300,000	11,154,000.00	2.47
2	600104		270,000	4,587,300.00	1.02
3	600741		200,154	4,161,201.66	0.92
4	600048		280,000	4,138,400.00	0.92
5	002078		389,960	3,712,419.20	0.82
6	601166		198,300	3,129,174.00	0.69
7	600309		60,800	3,039,392.00	0.67
8	601818		744,700	2,666,026.00	0.59
9	300054		152,829	2,536,961.40	0.56
10	002415		78,300	2,376,405.00	0.53
11	300059		83,100	1,678,620.00	0.37
12	600583		337,800	1,536,990.00	0.34
13	601211		70,000	1,208,200.00	0.27
14	603313		42,860	1,008,495.80	0.22
15	600323		44,200	967,096.00	0.21
16	002008		14,000	503,300.00	0.11
17	603087		1,076	107,922.80	0.02
18	300842		455	18,527.60	0.00
19	600956		2,533	12,766.32	0.00
20	300839		502	11,751.82	0.00
21	300843		751	7,517.51	0.00
22	300840		1,185	7,038.90	0.00
23	601009		800	5,864.00	0.00
24	300846		1,131	3,811.47	0.00

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

1	601288		11,088,000.00	2.45
2	603313		10,674,392.70	2.36
3	601166		9,100,000.00	2.01
4	002352		8,615,167.60	1.90
5	300059		6,963,814.00	1.54
6	002415		6,897,250.00	1.52
7	601818		6,732,556.00	1.49
8	300054		6,581,618.56	1.45
9	600741		6,520,402.52	1.44
10	002008		5,183,958.00	1.14
11	600048		4,756,033.44	1.05
12	600323		4,519,985.00	1.00
13	601601		4,258,367.00	0.94
14	002078		4,248,053.20	0.94
15	600079		4,150,225.00	0.92
16	601009		4,011,900.00	0.89
17	300383		3,634,001.00	0.80
18	600309		3,253,732.00	0.72
19	601888		2,948,201.00	0.65
20	000895		2,683,339.00	0.59

" "

7.4.2**2% 20**

1	300054		12,484,440.77	2.76
2	601166		12,129,208.00	2.68
3	603313		8,487,748.20	1.87
4	002352		8,307,380.45	1.83
5	601818		7,912,877.00	1.75
6	601601		6,696,589.00	1.48
7	600887		6,454,890.78	1.42

8	300059		5,634,057.56	1.24
9	600000		5,331,341.00	1.18
10	600079		5,237,982.00	1.16
11	600486		5,169,535.00	1.14
12	600309		5,087,767.00	1.12
13	600009		5,077,096.20	1.12
14	600276		4,684,725.30	1.03
15	601318		4,670,058.00	1.03
16	300383		4,172,512.00	0.92
17	601009		4,092,102.00	0.90
18	600030		3,881,805.00	0.86
19	600323		3,631,875.00	0.80
20	002311		3,602,281.00	0.80

" "

7.4.3

	138,635,137.58
	179,499,000.57

" " " "

7.5

1		-	-
2		-	-
3		-	-
		-	-
4		143,514,000.00	31.79
5		20,078,000.00	4.45
6		112,058,000.00	24.83
7		99,162,625.29	21.97
8		-	-
9		-	-
10		374,812,625.29	83.04

7.6

1	101800692	18	MTN001	300,000	30,768,000.00	6.82
2	101801529	18	MTN001	300,000	30,696,000.00	6.80
3	143867	18	08	300,000	30,486,000.00	6.75
4	101653029	16	MTN001	300,000	30,378,000.00	6.73
5	143249	G17	4	300,000	30,081,000.00	6.66

7.7**7.8****7.9****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		77,391.39
2		26,145.46
3		-
4		5,455,062.93
5		-
6		-
7		-
8		-
9		5,558,599.78

7.12.4

1	128084		10,906,798.98	2.42
2	110034		6,094,636.80	1.35
3	128086		4,392,600.00	0.97
4	110047		3,234,300.00	0.72
5	113544	N	3,174,156.80	0.70
6	128081		2,674,133.15	0.59
7	128080		2,401,353.00	0.53
8	113022		2,217,800.00	0.49
9	128083		2,165,652.72	0.48
10	113011		2,079,313.80	0.46
11	128087		2,067,549.01	0.46
12	113013		1,873,940.80	0.42
13	110065		1,733,926.80	0.38
14	110061		1,715,224.00	0.38
15	127012		1,580,453.70	0.35

16	113029		1,322,128.50	0.29
17	113543		1,243,900.00	0.28
18	110063	19	1,185,058.40	0.26
19	113559		1,002,700.00	0.22
20	110059	N	842,299.50	0.19

7.12.5**7.12.6**

§8

8.1

()					
4,965	90,579.56	49,915.14	0.01%	449,677,602.58	99.99%

8.2

	0.00	0.00%

8.3

	0
	0

§9

2017年11月17日	200,137,634.81
	449,727,517.72
	-
:	-
"_"	-
	449,727,517.72

§10

10.1

10.2

10.2.1 10.2.1

10.2.2 10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	3	200,747,937.51	64.98%	106,657.39	51.42%	-
	2	108,210,416.52	35.02%	100,776.76	48.58%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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

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2

1998 29

2007 48

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2

10.7.2

	80,642,639.41	61.24%	6,216,700,000.00	99.10%	-	-
	51,032,912.34	38.76%	56,410,000.00	0.90%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	-	-	-	-	-	-
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10.8

1			2020 1 3
2	2019 4		2020 1 17
3	2019		2020 1 17
4		2020	2020 1 31
5			2020 3 11
6			2020 3 13
7			2020 3 13
8			2020 3 17
9	2019		2020 3 25
10	2020 1		2020 4 22
11	2020		2020 4 22
12	2019		2020 4 27
13	2019		2020 4 27
14		2020	2020 5 29
15	1		2020 6 3

16			2020 6 29

§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