

500
2019 1

2019 3 31

2019 4 22

§ 1

2019 4 17

2019 1 1 2019 3 31

§ 2

| | |
|--|---------------|
| | 500 |
| | 004945 |
| | 004945 |
| | |
| | 2017 8 30 |
| | 18,032,257.24 |
| | 7.75% 0.5% |
| | 80% 80% 5% |

| | |
|--|------------------|
| | |
| | 500 *95%+ ()*5% |
| | |
| | |
| | |

§ 3

| | 2019 1 1 | 2019 3 31 |
|----|----------|---------------|
| 1. | | 1,641,048.16 |
| 2. | | 4,897,783.98 |
| 3. | | 0.2136 |
| 4. | | 17,298,695.16 |
| 5. | | 0.9593 |

1

2

| | | | | | | |
|--|--------|-------|--------|-------|--------|--------|
| | | | | | | |
| | 28.77% | 1.50% | 31.27% | 1.63% | -2.50% | -0.13% |

| | | | | | |
|--|--|--|--|--|-----|
| | | | | | 500 |
|--|--|--|--|--|-----|

1

/

2

5%

2019 23.93%
300 28.62% 500 33.10% 35.43%
Alpha
Alpha

A MSCI

2019 3 31 0.9593 0.9593
28.77% 31.27%

2018 7 24 2018 10 19

§

| | | | % |
|---|--|---------------|--------|
| 1 | | 16,043,928.17 | 91.03 |
| | | 16,043,928.17 | 91.03 |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 1,301,150.46 | 7.38 |
| 8 | | 280,220.94 | 1.59 |
| 9 | | 17,625,299.57 | 100.00 |

| | | | (%) |
|---|--|--------------|-------|
| A | | - | - |
| B | | 268,797.43 | 1.55 |
| C | | 7,370,763.45 | 42.61 |
| D | | 690,037.00 | 3.99 |
| E | | 239,701.80 | 1.39 |
| F | | 165,452.87 | 0.96 |
| G | | 911,663.28 | 5.27 |
| H | | 236,045.00 | 1.36 |
| I | | 652,258.08 | 3.77 |
| J | | 306,321.36 | 1.77 |
| K | | 578,592.00 | 3.34 |
| L | | 226,694.00 | 1.31 |
| M | | - | - |
| N | | 1,280.00 | 0.01 |

| | | | |
|---|--|---------------|-------|
| O | | - | - |
| P | | - | - |
| Q | | 192,062.00 | 1.11 |
| R | | 484,010.00 | 2.80 |
| S | | - | - |
| | | 12,323,678.27 | 71.24 |

| | | | (%) |
|---|--|--------------|-------|
| A | | 147,766.12 | 0.85 |
| B | | 236,664.00 | 1.37 |
| C | | 2,344,218.30 | 13.55 |
| D | | 221,006.28 | 1.28 |
| E | | 51,567.00 | 0.30 |
| F | | 157,988.68 | 0.91 |
| G | | 1,761.85 | 0.01 |
| H | | - | - |
| I | | 291,876.00 | 1.69 |
| J | | - | - |
| K | | 75,299.00 | 0.44 |
| L | | - | - |
| M | | - | - |
| N | | 629.13 | 0.00 |
| O | | - | - |
| P | | - | - |
| Q | | 6,630.00 | 0.04 |
| R | | 184,843.54 | 1.07 |
| S | | - | - |
| | | 3,720,249.90 | 21.51 |

| | | | | | |
|---|--------|--|--------|------------|------|
| 1 | 000600 | | 39,000 | 312,780.00 | 1.81 |
|---|--------|--|--------|------------|------|

| | | | | | |
|----|--------|--|--------|------------|------|
| 2 | 600155 | | 24,196 | 306,321.36 | 1.77 |
| 3 | 603658 | | 4,500 | 299,475.00 | 1.73 |
| 4 | 002049 | | 6,600 | 297,198.00 | 1.72 |
| 5 | 000156 | | 24,300 | 296,217.00 | 1.71 |
| 6 | 002690 | | 10,600 | 294,468.00 | 1.70 |
| 7 | 000656 | | 40,034 | 292,248.20 | 1.69 |
| 8 | 002410 | | 9,800 | 292,138.00 | 1.69 |
| 9 | 002463 | | 24,400 | 281,332.00 | 1.63 |
| 10 | 002563 | | 23,300 | 279,367.00 | 1.61 |

| | | | | | |
|---|--------|--|--------|------------|------|
| | | | | | |
| 1 | 600699 | | 9,500 | 253,270.00 | 1.46 |
| 2 | 601138 | | 17,576 | 246,591.28 | 1.43 |
| 3 | 601958 | | 34,200 | 236,664.00 | 1.37 |
| 4 | 000559 | | 34,900 | 235,226.00 | 1.36 |
| 5 | 600008 | | 52,600 | 219,342.00 | 1.27 |

| 1 | | 19,305.43 |
|---|--|------------|
| 2 | | 153,252.97 |
| 3 | | - |
| 4 | | 324.98 |
| 5 | | 107,337.56 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 280,220.94 |

| | | | () | % | |
|---|--------|--|------------|------|--|
| 1 | 601138 | | 246,591.28 | 1.43 | |

§

| | |
|-----|---------------|
| | 26,781,548.25 |
| | 4,991,043.72 |
| : | 13,740,334.73 |
| "_" | - |
| | 18,032,257.24 |

§

§

| | | 20% | | | | | |
|---|-----------------------|-----|--------------|------|--------------|--------------|--------|
| 1 | 2019 1 1 2019 2 25 | | 5,988,260.66 | 0.00 | 5,988,260.66 | 0.00 | 0.00% |
| | 2019 1 1 2019 3 31 | | 7,283,875.67 | 0.00 | 0.00 | 7,283,875.67 | 40.39% |
| | - | - | - | - | - | - | - |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |

§

2 500
3 500
4 500
5
6

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

2019 4 22