

2019

2019 6 30

2019 8 27

§ 1

1.1

“ ”

2019 8 23

2019 1 1      2019 6 30

|            |       |           |
|------------|-------|-----------|
| <b>1.2</b> |       |           |
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| 1.1        | ..... | 2         |
| 1.2        | ..... | 3         |
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| 2.2        | ..... | 6         |
| 2.3        | ..... | 6         |
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|            |                 |           |
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| 10.6       | .....           | 52        |
| 10.7       | .....           | 52        |
| 10.8       | .....           | 55        |
| <b>§11</b> | .....           | <b>57</b> |
| 11.1       | ..... 20% ..... | 57        |
| 11.2       | .....           | 57        |

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|            |       |           |
|------------|-------|-----------|
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| 12.1       | ..... | 58        |
| 12.2       | ..... | 58        |
| 12.3       | ..... | 58        |

## § 2

### 2.1

|   |                  |               |
|---|------------------|---------------|
|   |                  |               |
|   |                  |               |
|   | 519989           |               |
|   |                  |               |
|   | 2008 12 29       |               |
|   |                  |               |
|   |                  |               |
|   | 1,385,027,188.59 |               |
|   |                  |               |
|   | C                | E             |
| : | LFC              | -             |
|   | 519989           | 004651        |
|   | 1,347,881,358.51 | 37,145,830.08 |

### 2.2

|  |                  |
|--|------------------|
|  |                  |
|  | 20%              |
|  | × 90%+ 800 × 10% |
|  |                  |

### 2.3

|  |                      |                    |
|--|----------------------|--------------------|
|  |                      |                    |
|  |                      |                    |
|  |                      |                    |
|  | 021-61009999         | 010-66060069       |
|  | zhouyg@cxfund.com.cn | tgxxpl@abchina.com |
|  | 4007005566           | 95599              |
|  | 021-61009800         | 010-68121816       |
|  | 68 9                 | 69                 |
|  | 68 9                 | 28                 |
|  | 68 9                 | 9                  |

|  |        |        |
|--|--------|--------|
|  | 200120 | 100031 |
|  |        |        |

**2.4**

|  |                   |
|--|-------------------|
|  |                   |
|  | www.cxfund.com.cn |
|  | 28 68 9 9         |

**2.5**

|  |        |                   |
|--|--------|-------------------|
|  |        |                   |
|  | C<br>E | C<br>17 E<br>68 9 |

### § 3

#### 3.1

|       | C                          | E                          |
|-------|----------------------------|----------------------------|
| 3.1.1 | (2019 1 1 - 2019<br>6 30 ) | (2019 1 1 -<br>2019 6 30 ) |
|       | 22, 513, 664. 99           | 748, 414. 97               |
|       | 120, 843, 145. 76          | 8, 345, 120. 80            |
|       | 0. 0771                    | 0. 1316                    |
|       | 5. 80%                     | 10. 21%                    |
|       | 6. 31%                     | 6. 31%                     |
| 3.1.2 | ( 2019 6 30 )              |                            |
|       | 53, 403, 042. 11           | 9, 505, 711. 74            |
|       | 0. 0396                    | 0. 2559                    |
|       | 1, 794, 375, 531. 87       | 48, 164, 783. 71           |
|       | 1. 331                     | 1. 297                     |
| 3.1.3 | ( 2019 6 30 )              |                            |
|       | 114. 54%                   | 5. 91%                     |

1

2

3

#### 3.2

##### 3.2.1

C

|  |         |        |         |        |          |        |
|--|---------|--------|---------|--------|----------|--------|
|  |         |        |         |        |          |        |
|  | 0. 45%  | 0. 35% | 0. 95%  | 0. 11% | -0. 50%  | 0. 24% |
|  | -2. 28% | 0. 43% | 0. 27%  | 0. 14% | -2. 55%  | 0. 29% |
|  | 6. 31%  | 0. 45% | 4. 30%  | 0. 15% | 2. 01%   | 0. 30% |
|  | 2. 23%  | 0. 47% | 6. 64%  | 0. 15% | -4. 41%  | 0. 32% |
|  | 0. 17%  | 0. 40% | 11. 38% | 0. 13% | -11. 21% | 0. 27% |

|  |         |       |        |       |        |       |
|--|---------|-------|--------|-------|--------|-------|
|  | 114.54% | 0.47% | 60.21% | 0.18% | 54.33% | 0.29% |
|--|---------|-------|--------|-------|--------|-------|

E

|  |        |       |        |       |        |       |
|--|--------|-------|--------|-------|--------|-------|
|  |        |       |        |       |        |       |
|  | 0.54%  | 0.34% | 0.95%  | 0.11% | -0.41% | 0.23% |
|  | -2.19% | 0.43% | 0.27%  | 0.14% | -2.46% | 0.29% |
|  | 6.31%  | 0.44% | 4.30%  | 0.15% | 2.01%  | 0.29% |
|  | 2.31%  | 0.47% | 6.64%  | 0.15% | -4.33% | 0.32% |
|  | 5.91%  | 0.46% | 11.99% | 0.13% | -6.08% | 0.33% |

**3.2.2**



**§ 4**

**4.1**

**4.1.1**

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500



---

|  |  |  |  |  |   |      |
|--|--|--|--|--|---|------|
|  |  |  |  |  | 5 | 2017 |
|--|--|--|--|--|---|------|

1

/

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

2019 1

**4.4.2**

|      |       |       |       |       |       |
|------|-------|-------|-------|-------|-------|
| 2019 | 6     | 30    | C     | 1.331 | 1.929 |
|      |       | C     | 6.31% |       | 4.30% |
| E    |       | 1.297 |       | 1.437 | E     |
|      | 6.31% |       |       | 4.30% |       |

**4.5**

2019

**4.6**

“ ”

1/2

**4.7**

,

1

2

3

4

5

6

1

12

50%

7

8

## 4.8



## § 6

### 6.1

2019 6 30

|  |         | 2019 6 30        | 2018 12 31       |
|--|---------|------------------|------------------|
|  |         |                  |                  |
|  | 6.4.6.1 | 33,114,489.83    | 3,781,514.49     |
|  |         | 43,280,242.37    | 2,989,171.31     |
|  |         | 422,970.29       | 232,510.31       |
|  | 6.4.6.2 | 2,062,040,135.35 | 1,862,945,389.56 |
|  |         | 268,372,028.17   | 286,079,377.56   |
|  |         | -                | -                |
|  |         | 1,793,668,107.18 | 1,576,866,012.00 |
|  |         | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.3 | -                | -                |
|  | 6.4.6.4 | -                | -                |
|  |         | -                | 9,169,753.98     |
|  | 6.4.6.5 | 25,794,440.41    | 26,705,116.34    |
|  |         | -                | -                |
|  |         | 5,580.00         | 43,452.00        |
|  |         | -                | -                |
|  | 6.4.6.6 | -                | -                |
|  |         | 2,164,657,858.25 | 1,905,866,907.99 |
|  |         | 2019 6 30        | 2018 12 31       |
|  |         |                  |                  |
|  |         | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.3 | -                | -                |
|  |         | 294,800,000.00   | 345,999,872.50   |
|  |         | 23,718,352.29    | 7,433,672.11     |
|  |         | 314,044.40       | 1,735.23         |
|  |         | 1,068,233.78     | 1,029,562.98     |
|  |         | 305,209.64       | 294,160.87       |
|  |         | 610,419.28       | 588,321.68       |
|  | 6.4.6.7 | 302,261.28       | 148,823.70       |
|  |         | 799,358.43       | 849,036.34       |

|  |          |                  |                  |
|--|----------|------------------|------------------|
|  |          | -                | -83,087.79       |
|  |          | -                | -                |
|  |          | -                | -                |
|  | 6.4.6.8  | 199,663.57       | 329,001.31       |
|  |          | 322,117,542.67   | 356,591,098.93   |
|  |          |                  |                  |
|  | 6.4.6.9  | 1,385,027,188.59 | 1,239,382,908.69 |
|  | 6.4.6.10 | 457,513,126.99   | 309,892,900.37   |
|  |          | 1,842,540,315.58 | 1,549,275,809.06 |
|  |          | 2,164,657,858.25 | 1,905,866,907.99 |

2019 6 30 C 1.331 E

1.297 1,385,027,188.59 C 1,347,881,358.51

E 37,145,830.08

## 6.2

2019 1 1 2019 6 30

|       |            | 2019 1 1<br>2019 6 30 | 2018 1 1<br>2018 6 30 |
|-------|------------|-----------------------|-----------------------|
|       |            | 149,259,119.01        | 33,439,699.90         |
| 1.    |            | 32,912,170.55         | 45,892,110.00         |
|       | 6.4.6.11   | 423,439.47            | 495,605.84            |
|       |            | 32,488,002.31         | 45,383,616.59         |
|       |            | -                     | -                     |
|       |            | 728.77                | 12,887.57             |
|       |            | -                     | -                     |
| 2.    | “ - ”      | 9,784,162.07          | -8,564,362.67         |
|       | 6.4.6.12   | 4,965,340.84          | 9,768,564.12          |
|       |            | -                     | -                     |
|       | 6.4.6.13   | 1,880,165.43          | -19,811,854.40        |
|       | 6.4.6.13.5 | -                     | -                     |
|       | 6.4.6.14   | -                     | -                     |
|       | 6.4.6.15   | -                     | -                     |
|       | 6.4.6.16   | 2,938,655.80          | 1,478,927.61          |
| 3.    | 6.4.6.17   | 105,926,186.60        | -4,498,311.51         |
| “ - ” |            |                       |                       |
| 4.    | “ - ”      | -                     | -                     |

|    |       |           |                   |                  |
|----|-------|-----------|-------------------|------------------|
| 5. | “ - ” | 6.4.6.18  | 636, 599. 79      | 610, 264. 08     |
|    |       |           | 20, 070, 852. 45  | 23, 973, 107. 76 |
| 1  |       | 6.4.9.2.1 | 7, 519, 718. 01   | 8, 429, 004. 57  |
| 2  |       | 6.4.9.2.2 | 2, 148, 490. 89   | 2, 408, 287. 05  |
| 3  |       | 6.4.9.2.3 | 4, 296, 981. 67   | 4, 816, 574. 02  |
| 4  |       | 6.4.6.19  | 1, 752, 226. 10   | 4, 118, 136. 11  |
| 5  |       |           | 4, 162, 464. 30   | 3, 945, 740. 20  |
|    |       |           | 4, 162, 464. 30   | 3, 945, 740. 20  |
| 6  |       |           | 74, 313. 69       | 109, 039. 56     |
| 7  |       | 6.4.6.20  | 116, 657. 79      | 146, 326. 25     |
|    | “ - ” |           | 129, 188, 266. 56 | 9, 466, 592. 14  |
|    |       |           | -                 | -                |
|    | “ - ” |           | 129, 188, 266. 56 | 9, 466, 592. 14  |

### 6.3

2019 1 1 2019 6 30

|       | 2019 1 1 2019 6 30    |                    |                       |
|-------|-----------------------|--------------------|-----------------------|
|       |                       |                    |                       |
|       | 1, 239, 382, 908. 69  | 309, 892, 900. 37  | 1, 549, 275, 809. 06  |
|       | -                     | 129, 188, 266. 56  | 129, 188, 266. 56     |
| “ - ” | 145, 644, 279. 90     | 18, 431, 960. 06   | 164, 076, 239. 96     |
| 1.    | 2, 039, 461, 542. 49  | 658, 663, 944. 78  | 2, 698, 125, 487. 27  |
| 2.    | -1, 893, 817, 262. 59 | -640, 231, 984. 72 | -2, 534, 049, 247. 31 |
|       | -                     | -                  | -                     |

|       |                           |                 |                   |
|-------|---------------------------|-----------------|-------------------|
| “ - ” |                           |                 |                   |
|       | 1,385,027,188.59          | 457,513,126.99  | 1,842,540,315.58  |
|       | <b>2018 1 1 2018 6 30</b> |                 |                   |
|       |                           |                 |                   |
|       | 2,316,688,179.57          | 778,881,005.25  | 3,095,569,184.82  |
|       | -                         | 9,466,592.14    | 9,466,592.14      |
| “ - ” | -831,724,368.72           | -277,848,813.21 | -1,109,573,181.93 |
| 1.    | 978,431,370.32            | 344,318,040.28  | 1,322,749,410.60  |

12 29

819,356,829.46

2017 5 19

C E C  
E

80%  
20%  
20%  
5%  
× 90%+ 800 × 10%

**6.4.2**

—  
“ ”

2

3

XBRL 3 < >

**6.4.3**

2019 6 30

2019 1 1

2019 6 30

## 6.4.4

### 6.4.4.1

### 6.4.4.2

## 6.4.5

### 6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

### 6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

**6.4.5.3**

2011

2011

**6.4.5.4**

[2004]78

2004 1 1

[2005]103

[2008]1

**6.4.5.5**

[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    |           |

## 6.4.6

### 6.4.6.1

|     | 2019 6 30     |
|-----|---------------|
|     | 33,114,489.83 |
|     | -             |
| 1   | -             |
| 1-3 | -             |
| 3   | -             |
|     | -             |
|     | 33,114,489.83 |

### 6.4.6.2

|  |  | 2019 6 30        |                  |               |
|--|--|------------------|------------------|---------------|
|  |  |                  |                  |               |
|  |  | 270,419,924.25   | 268,372,028.17   | -2,047,896.08 |
|  |  | -                | -                | -             |
|  |  | 854,502,168.78   | 850,144,107.18   | -4,358,061.60 |
|  |  | 939,226,080.42   | 943,524,000.00   | 4,297,919.58  |
|  |  | 1,793,728,249.20 | 1,793,668,107.18 | -60,142.02    |
|  |  | -                | -                | -             |

|  |                  |                  |               |
|--|------------------|------------------|---------------|
|  | -                | -                | -             |
|  | -                | -                | -             |
|  | 2,064,148,173.45 | 2,062,040,135.35 | -2,108,038.10 |

**6.4.6.3** /

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**6.4.6.4**

**6.4.6.4.1**

**6.4.6.4.2**

**6.4.6.5**

|  | 2019 6 30     |
|--|---------------|
|  | 3,999.88      |
|  | -             |
|  | -             |
|  | 19,476.10     |
|  | 25,770,774.13 |
|  | -             |
|  | -             |
|  | -             |
|  | -             |
|  | 190.30        |
|  | 25,794,440.41 |

**6.4.6.6**

**6.4.6.7**

|  | 2019 6 30  |
|--|------------|
|  | 299,886.28 |
|  | 2,375.00   |

|  |            |
|--|------------|
|  | 302,261.28 |
|--|------------|

**6.4.6.8**

|  | 2019 6 30  |
|--|------------|
|  | -          |
|  | 235.58     |
|  | 199,427.99 |
|  | -          |
|  | -          |
|  | -          |
|  | 199,663.57 |

**6.4.6.9**

| C       |                   |                   |
|---------|-------------------|-------------------|
|         | 2019 1 1          | 2019 6 30         |
|         | 1,149,143,841.75  | 1,149,143,841.75  |
|         | 2,039,429,146.88  | 2,039,429,146.88  |
| ( "-" ) | -1,840,691,630.12 | -1,840,691,630.12 |
| - /     | -                 | -                 |
| /       | -                 | -                 |
|         | -                 | -                 |
| ( "-" ) | -                 | -                 |
|         | 1,347,881,358.51  | 1,347,881,358.51  |

| E       |                |                |
|---------|----------------|----------------|
|         | 2019 1 1       | 2019 6 30      |
|         | 90,239,066.94  | 90,239,066.94  |
|         | 32,395.61      | 32,395.61      |
| ( "-" ) | -53,125,632.47 | -53,125,632.47 |
| - /     | -              | -              |
| /       | -              | -              |
|         | -              | -              |
| ( "-" ) | -              | -              |
|         | 37,145,830.08  | 37,145,830.08  |

**6.4.6.10**

| C |                |                 |                 |
|---|----------------|-----------------|-----------------|
|   |                |                 |                 |
|   | 32,411,673.81  | 257,641,306.49  | 290,052,980.30  |
|   | 22,513,664.99  | 98,329,480.77   | 120,843,145.76  |
|   | -1,522,296.69  | 37,120,343.99   | 35,598,047.30   |
|   | 63,601,628.65  | 595,053,086.45  | 658,654,715.10  |
|   | -65,123,925.34 | -557,932,742.46 | -623,056,667.80 |
|   | -              | -               | -               |
|   | 53,403,042.11  | 393,091,131.25  | 446,494,173.36  |

| E |                |               |                |
|---|----------------|---------------|----------------|
|   |                |               |                |
|   | 22,088,389.63  | -2,248,469.56 | 19,839,920.07  |
|   | 748,414.97     | 7,596,705.83  | 8,345,120.80   |
|   | -13,331,092.86 | -3,834,994.38 | -17,166,087.24 |
|   | 7,934.78       | 1,294.90      | 9,229.68       |
|   | -13,339,027.64 | -3,836,289.28 | -17,175,316.92 |
|   | -              | -             | -              |
|   | 9,505,711.74   | 1,513,241.89  | 11,018,953.63  |

**6.4.6.11**

|  | 2019 | 1 | 1 | 2019 | 6 | 30         |
|--|------|---|---|------|---|------------|
|  |      |   |   |      |   | 122,251.21 |
|  |      |   |   |      |   | -          |
|  |      |   |   |      |   | -          |
|  |      |   |   |      |   | 229,395.16 |
|  |      |   |   |      |   | 71,793.10  |
|  |      |   |   |      |   | 423,439.47 |

**6.4.6.12****6.4.6.12.1**      ———

|  | 2019 1 1 | 2019 6 30      |
|--|----------|----------------|
|  |          | 641,944,067.23 |
|  |          | 636,978,726.39 |
|  |          | 4,965,340.84   |

**6.4.6.13****6.4.6.13.1**

|     | 2019 1 1 | 2019 6 30    |
|-----|----------|--------------|
| ——— |          | 1,880,165.43 |
| ——— |          | -            |
| ——— |          | -            |
|     |          | 1,880,165.43 |

**6.4.6.13.2**      ———

|  | 2019 1 1 | 2019 6 30 |
|--|----------|-----------|
|  |          |           |

**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**

|  | 2019 1 1 | 2019 6 30    |
|--|----------|--------------|
|  |          | 2,938,655.80 |
|  |          | -            |
|  |          | 2,938,655.80 |

**6.4.6.17**

|     | 2019 1 1 | 2019 6 30      |
|-----|----------|----------------|
| 1.  |          | 105,926,186.60 |
| ——— |          | 93,821,988.44  |
| ——— |          | 12,104,198.16  |
| ——— |          | -              |
| ——— |          | -              |
| ——— |          | -              |
| 2.  |          | -              |
| ——— |          | -              |
| 3.  |          | -              |
|     |          | -              |
|     |          | 105,926,186.60 |

**6.4.6.18**

|  |  |
|--|--|
|  |  |
|--|--|

|        | 2019 1 1 | 2019 6 30  |
|--------|----------|------------|
|        |          | 607,040.33 |
| 004651 |          | 9.41       |
| 519989 |          | 29,550.05  |
|        |          | 636,599.79 |

7

25%

75%

**6.4.6.19**

|  | 2019 1 1 | 2019 6 30    |
|--|----------|--------------|
|  |          | 1,739,713.60 |
|  |          | 12,512.50    |
|  |          | -            |
|  |          | -            |
|  |          | -            |
|  |          | 1,752,226.10 |

**6.4.6.20**

|  | 2019 1 1 | 2019 6 30  |
|--|----------|------------|
|  |          | 29,752.78  |
|  |          | 60,675.21  |
|  |          | 18,000.00  |
|  |          | 8,229.80   |
|  |          | 116,657.79 |

**6.4.7****6.4.7.1****6.4.7.2**

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|  |

|               |  |
|---------------|--|
| 1 1 2018 6 30 |  |
|               |  |

|  |   |   |               |       |
|--|---|---|---------------|-------|
|  |   |   |               |       |
|  | - | - | 60,000,000.00 | 0.42% |

**6.4.9.1.4****6.4.9.1.5**

|  | 2019 1 1     |        | 2019 6 30 |       |
|--|--------------|--------|-----------|-------|
|  |              |        |           |       |
|  | 77,456.39    | 7.84%  | 7,388.18  | 2.46% |
|  | 2018 1 1     |        | 2018 6 30 |       |
|  |              |        |           |       |
|  | 1,021,232.46 | 42.24% | 20,174.53 | 3.48% |

**6.4.9.2****6.4.9.2.1**

|  | 2019 1 1 |  | 2019 6 30    |  | 2018 1 1 |  | 2018 6 30    |  |
|--|----------|--|--------------|--|----------|--|--------------|--|
|  |          |  |              |  |          |  |              |  |
|  |          |  | 7,519,718.01 |  |          |  | 8,429,004.57 |  |
|  |          |  | 239,669.63   |  |          |  | 319,539.01   |  |

0.70%

= × 0.70%

**6.4.9.2.2**

|  | 2019 1 1 2019 6 30 | 2018 1 1 2018 6 30 |
|--|--------------------|--------------------|
|  | 2, 148, 490. 89    | 2, 408, 287. 05    |

0. 20%

= × 0. 20%

**6.4.9.2.3**

|  | 2019 1 1 2019 6 30 |              |                 |
|--|--------------------|--------------|-----------------|
|  | C                  | E            |                 |
|  | 3, 701, 135. 34    | 163, 255. 81 | 3, 864, 391. 15 |
|  | 20, 999. 65        | -            | 20, 999. 65     |
|  | 654. 12            | -            | 654. 12         |
|  | 3, 722, 789. 11    | 163, 255. 81 | 3, 886, 044. 92 |
|  | 2018 1 1 2018 6 30 |              |                 |
|  | C                  | E            |                 |
|  | 3, 680, 175. 29    | 555, 670. 35 | 4, 235, 845. 64 |
|  | 21, 977. 93        | 0. 00        | 21, 977. 93     |
|  | 1, 452. 22         | 0. 00        | 1, 452. 22      |
|  | 3, 703, 605. 44    | 555, 670. 35 | 4, 259, 275. 79 |

0. 40%

= × 0. 40%

**6.4.9.3**

( )

**6.4.9.4****6.4.9.4.1****6.4.9.4.2****6.4.9.5**

|  | 2019 1 1 |               | 2019 6 30 |            | 2018 1 1 |               | 2018 6 30 |            |
|--|----------|---------------|-----------|------------|----------|---------------|-----------|------------|
|  |          |               |           |            |          |               |           |            |
|  |          | 33,114,489.83 |           | 122,251.21 |          | 50,316,496.19 |           | 327,547.16 |

2019 6 30

“ ”

2018 12 31

**6.4.9.6****6.4.9.7****6.4.10****6.4.11 2019 6 30****6.4.11.1 /**

/

**6.4.11.2**

**6.4.11.3****6.4.11.3.1****6.4.11.3.2**

|                |      |   |      |     |
|----------------|------|---|------|-----|
|                | 2019 | 6 | 30   |     |
| 294,800,000.00 |      |   | 2019 | 7 1 |
|                |      | / |      |     |

**6.4.12****6.4.12.1**

10%

10%

**6.4.12.2.1**

|     | 2019 6 30     | 2018 12 31    |
|-----|---------------|---------------|
| A-1 | 0.00          | 0.00          |
| A-1 | 0.00          | 0.00          |
|     | 25,041,500.00 | 50,120,000.00 |
|     | 25,041,500.00 | 50,120,000.00 |

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

|     | 2019 6 30        | 2018 12 31       |
|-----|------------------|------------------|
| AAA | 1,275,297,278.50 | 896,947,378.10   |
| AAA | 259,285,429.78   | 267,786,633.90   |
|     | 234,043,898.90   | 362,012,000.00   |
|     | 1,768,626,607.18 | 1,526,746,012.00 |

**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**

|      |   |   |   |    |     |   |  |  |
|------|---|---|---|----|-----|---|--|--|
| 2019 | 6 | 6 | 6 | -1 | 1-5 | 5 |  |  |
|------|---|---|---|----|-----|---|--|--|

019

|   |                  |
|---|------------------|
|   |                  |
|   |                  |
|   | 33,114,489.83    |
|   | 43,280,242.37    |
|   | 422,970.29       |
| 7 | 2,062,040,135.35 |
|   |                  |
| 1 | 25,794,440.41    |
| 0 | 5,580.00         |
| 8 | 2,164,657,858.25 |
|   |                  |
|   | 294,800,000.00   |
|   |                  |
| 9 | 23,718,352.29    |
|   |                  |
| 0 | 314,044.40       |
| 8 | 1,068,233.78     |

4 305,209.64

|  |                 |                |                  |                |                |                  |
|--|-----------------|----------------|------------------|----------------|----------------|------------------|
|  | 223,658,066.51  | 253,370,480.30 | 1,000,965,661.30 | 105,875,000.00 | 321,997,699.88 | 1,905,866,907.99 |
|  |                 |                |                  |                |                |                  |
|  | 345,999,872.50  | -              | -                | -              | -              | 345,999,872.50   |
|  | -               | -              | -                | -              | 7,433,672.11   | 7,433,672.11     |
|  | -               | -              | -                | -              | 1,735.23       | 1,735.23         |
|  | -               | -              | -                | -              | 1,029,562.98   | 1,029,562.98     |
|  | -               | -              | -                | -              | 294,160.87     | 294,160.87       |
|  | -               | -              | -                | -              | 588,321.68     | 588,321.68       |
|  | -               | -              | -                | -              | 148,823.70     | 148,823.70       |
|  | -               | -              | -                | -              | -83,087.79     | -83,087.79       |
|  | -               | -              | -                | -              | 849,036.34     | 849,036.34       |
|  | -               | -              | -                | -              | 329,001.31     | 329,001.31       |
|  | 345,999,872.50  | -              | -                | -              | 10,591,226.43  | 356,591,098.93   |
|  | -122,341,805.99 | 253,370,480.30 | 1,000,965,661.30 | 105,875,000.00 | 311,406,473.45 | 1,549,275,809.06 |

**6.4.12.4.1.2**

|  |    |                |                |
|--|----|----------------|----------------|
|  |    |                |                |
|  |    | 2019 6 30      | 2018 12 31     |
|  | 27 | 10,522,537.39  | 11,905,381.12  |
|  | 27 | -10,522,537.39 | -11,905,381.12 |

**6.4.12.4.2****6.4.12.4.3**



6.4.13.1.2

6.4.13.1.2.1

2019 6 30

529,373,202.95

1,532,666,932.40

0.00

6.4.13.1.2.2

6.4.13.1.2.3

6.4.13.2

6.4.13.3

## § 7

## 7.1

|   |  |                  | %      |
|---|--|------------------|--------|
| 1 |  | 268,372,028.17   | 12.40  |
|   |  | 268,372,028.17   | 12.40  |
| 2 |  | -                | -      |
| 3 |  | 1,793,668,107.18 | 82.86  |
|   |  | 1,793,668,107.18 | 82.86  |
|   |  | -                | -      |
| 4 |  | -                | -      |
| 5 |  | -                | -      |
| 6 |  | -                | -      |
|   |  | -                | -      |
| 7 |  | 76,394,732.20    | 3.53   |
| 8 |  | 26,222,990.70    | 1.21   |
| 9 |  | 2,164,657,858.25 | 100.00 |

## 7.2

## 7.2.1

|   |  |                | (%)  |
|---|--|----------------|------|
| A |  | -              | -    |
| B |  | -              | -    |
| C |  | 150,491,359.13 | 8.17 |
| D |  | -              | -    |
| E |  | -              | -    |
| F |  | -              | -    |
| G |  | -              | -    |
| H |  | -              | -    |
| I |  | 31,059,431.79  | 1.69 |
| J |  | 65,135,137.00  | 3.54 |
| K |  | -              | -    |

|   |  |                |       |
|---|--|----------------|-------|
| L |  | 7,923,980.25   | 0.43  |
| M |  | 12,617,640.00  | 0.68  |
| N |  | -              | -     |
| O |  | -              | -     |
| P |  | -              | -     |
| Q |  | 1,144,480.00   | 0.06  |
| R |  | -              | -     |
| S |  | -              | -     |
|   |  | 268,372,028.17 | 14.57 |

**7.2.2****7.3**

| 1  | 300054 |  | 5,541,600 | 44,055,720.00 | 2.39 |
|----|--------|--|-----------|---------------|------|
| 2  | 601166 |  | 1,350,400 | 24,698,816.00 | 1.34 |
| 3  | 601398 |  | 3,238,400 | 19,074,176.00 | 1.04 |
| 4  | 600887 |  | 489,465   | 16,353,025.65 | 0.89 |
| 5  | 002271 |  | 658,020   | 14,910,733.20 | 0.81 |
| 6  | 300383 |  | 845,783   | 14,183,780.91 | 0.77 |
| 7  | 002008 |  | 390,020   | 13,408,887.60 | 0.73 |
| 8  | 300012 |  | 1,168,300 | 12,617,640.00 | 0.68 |
| 9  | 601211 |  | 682,700   | 12,527,545.00 | 0.68 |
| 10 | 000333 |  | 233,012   | 12,084,002.32 | 0.66 |
| 11 | 300166 |  | 760,000   | 9,340,400.00  | 0.51 |
| 12 | 603228 |  | 222,680   | 8,909,426.80  | 0.48 |
| 13 | 600196 |  | 324,395   | 8,207,193.50  | 0.45 |
| 14 | 601888 |  | 89,385    | 7,923,980.25  | 0.43 |
| 15 | 002466 |  | 238,102   | 6,019,218.56  | 0.33 |
| 16 | 601818 |  | 1,560,000 | 5,943,600.00  | 0.32 |
| 17 | 300373 |  | 360,000   | 5,396,400.00  | 0.29 |
| 18 | 600079 |  | 467,073   | 4,904,266.50  | 0.27 |
| 19 | 600271 |  | 211,700   | 4,879,685.00  | 0.26 |
| 20 | 600703 |  | 360,000   | 4,060,800.00  | 0.22 |
| 21 | 002153 |  | 88,600    | 3,206,434.00  | 0.17 |

|    |        |  |         |              |      |
|----|--------|--|---------|--------------|------|
| 22 | 300408 |  | 160,000 | 3,112,000.00 | 0.17 |
| 23 | 002311 |  | 100,000 | 3,090,000.00 | 0.17 |
| 24 | 601009 |  | 350,000 | 2,891,000.00 | 0.16 |
| 25 | 002410 |  | 80,000  | 2,631,200.00 | 0.14 |
| 26 | 300253 |  | 118,016 | 1,673,466.88 | 0.09 |
| 27 | 002044 |  | 92,000  | 1,144,480.00 | 0.06 |
| 28 | 000651 |  | 20,000  | 1,100,000.00 | 0.06 |

**7.4.2****2% 20**

| 1  | 603986 |  | 48,182,145.75 | 3.11 |
|----|--------|--|---------------|------|
| 2  | 601166 |  | 36,810,294.00 | 2.38 |
| 3  | 300383 |  | 30,045,352.56 | 1.94 |
| 4  | 601009 |  | 27,336,599.06 | 1.76 |
| 5  | 600079 |  | 24,536,033.43 | 1.58 |
| 6  | 300373 |  | 23,725,163.58 | 1.53 |
| 7  | 300054 |  | 23,669,555.34 | 1.53 |
| 8  | 600104 |  | 21,806,206.16 | 1.41 |
| 9  | 002410 |  | 21,670,475.00 | 1.40 |
| 10 | 300166 |  | 20,764,561.74 | 1.34 |
| 11 | 000977 |  | 20,285,115.82 | 1.31 |
| 12 | 603019 |  | 18,458,564.20 | 1.19 |
| 13 | 300348 |  | 18,148,570.40 | 1.17 |
| 14 | 600030 |  | 17,050,218.64 | 1.10 |
| 15 | 300012 |  | 16,149,062.00 | 1.04 |
| 16 | 600588 |  | 16,104,925.20 | 1.04 |
| 17 | 600271 |  | 15,692,870.00 | 1.01 |
| 18 | 600887 |  | 15,234,460.00 | 0.98 |
| 19 | 002609 |  | 14,793,106.00 | 0.95 |
| 20 | 002049 |  | 14,750,609.00 | 0.95 |

“ ”

**7.4.3**

|  |                |
|--|----------------|
|  | 525,449,388.56 |
|  | 641,944,067.23 |

“ ” “ ”

**7.5**

|   |  |   |   |
|---|--|---|---|
| 1 |  | - | - |
|---|--|---|---|

|    |  |                  |       |
|----|--|------------------|-------|
| 2  |  | -                | -     |
| 3  |  | 244,053,898.90   | 13.25 |
|    |  | 239,045,398.90   | 12.97 |
| 4  |  | 500,565,200.00   | 27.17 |
| 5  |  | 20,040,000.00    | 1.09  |
| 6  |  | 679,192,000.00   | 36.86 |
| 7  |  | 349,817,008.28   | 18.99 |
| 8  |  | -                | -     |
| 9  |  | -                | -     |
| 10 |  | 1,793,668,107.18 | 97.35 |

## 7.6

|   |        |    |    |         |               |
|---|--------|----|----|---------|---------------|
|   |        |    |    |         |               |
| 1 | 110053 |    |    | 895,870 | 95,544,535.50 |
| 2 | 160215 | 16 | 15 | 800,000 | 5.19          |

**7.10.3****7.11****7.11.1****7.11.2****7.11.3**

|   |  |                  |
|---|--|------------------|
|   |  |                  |
| 1 |  | 422, 970. 29     |
| 2 |  | -                |
| 3 |  | -                |
| 4 |  | 25, 794, 440. 41 |
| 5 |  | 5, 580. 00       |
| 6 |  | -                |
| 7 |  | -                |
| 8 |  | -                |
| 9 |  | 26, 222, 990. 70 |

**7.11.4**

|   |        |   |                  |       |
|---|--------|---|------------------|-------|
|   |        |   |                  |       |
| 1 | 113011 |   | 35, 783, 924. 00 | 1. 94 |
| 2 | 113013 |   | 26, 045, 200. 00 | 1. 41 |
| 3 | 113008 |   | 7, 884, 464. 00  | 0. 43 |
| 4 | 113020 |   | 7, 161, 281. 40  | 0. 39 |
| 5 | 110042 |   | 2, 454, 881. 70  | 0. 13 |
| 6 | 113509 |   | 2, 131, 715. 70  | 0. 12 |
| 7 | 113517 |   | 1, 625, 250. 00  | 0. 09 |
| 8 | 128019 | 2 | 202, 390. 28     | 0. 01 |

**7.11.5**

## **7.11.6**

## § 8

### 8.1

|   | ( )   |              |                  |        |                |        |
|---|-------|--------------|------------------|--------|----------------|--------|
|   |       |              |                  |        |                |        |
|   |       |              |                  |        |                |        |
| C | 9,292 | 145,058.26   | 1,198,573,006.07 | 88.92% | 149,308,352.44 | 11.08% |
| E | 12    | 3,095,485.84 | 37,131,480.09    | 99.96% | 14,349.99      | 0.04%  |
|   | 9,304 | 148,863.63   | 1,235,704,486.16 | 89.22% | 149,322,702.43 | 10.78% |

### 8.2

|  | C | 20,540.92 | 0.00% |
|--|---|-----------|-------|
|  | E | -         | -     |
|  |   | 20,540.92 | 0.00% |

### 8.3

|  | C | 0 |
|--|---|---|
|  | E | 0 |
|  |   | 0 |
|  | C | 0 |
|  | E | 0 |
|  |   | 0 |

## § 9

|                   | C                | E             |
|-------------------|------------------|---------------|
| 2008 1 12 9—29 8t | 819,356,829.46   | -             |
|                   | 1,149,143,841.75 | 90,239,066.94 |
|                   | 2,039,429,146.88 | 32,395.61     |
| :                 | 1,840,691,630.12 | 53,125,632.47 |
| "_ "              | -                | -             |
|                   | 1,347,881,358.51 | 37,145,830.08 |

## **§ 10**

### **10.1**

### **10.2**

#### **10.2.1**

2019 3 2

#### **10.2.2**

2019 1

2019 4

### **10.3**

### **10.4**

### **10.5**

### **10.6**

### **10.7**

#### **10.7.1**

|  | 1 | 321,801,016.40 | 27.57% | 267,512.62 | 27.07% | - |
|--|---|----------------|--------|------------|--------|---|
|  | 2 | 182,200,804.59 | 15.61% | 151,463.89 | 15.32% | - |
|  | 1 | 155,799,004.79 | 13.35% | 145,095.35 | 14.68% | - |
|  | 1 | 135,209,984.11 | 11.58% | 125,918.71 | 12.74% | - |
|  | 1 | 130,863,260.63 | 11.21% | 95,699.96  | 9.68%  | - |
|  | 1 | 93,175,033.02  | 7.98%  | 77,456.39  | 7.84%  | - |
|  | 1 | 68,849,034.69  | 5.90%  | 64,119.06  | 6.49%  | - |
|  | 1 | 49,827,420.56  | 4.27%  | 36,438.85  | 3.69%  | - |
|  | 1 | 29,667,897.00  | 2.54%  | 24,662.42  | 2.50%  | - |
|  | 2 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 2 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |

**10.7.2**



2

3

4

2

**10.8**

|    |            |  |           |
|----|------------|--|-----------|
|    |            |  |           |
| 1  | 2018 12 31 |  | 2019 1 1  |
| 2  | ( )        |  | 2019 1 10 |
| 3  |            |  | 2019 1 15 |
| 4  | 2018 4     |  | 2019 1 19 |
| 5  |            |  | 2019 1 22 |
| 6  |            |  | 2019 2 2  |
| 7  | 2019 1     |  | 2019 2 11 |
| 8  |            |  | 2019 3 1  |
| 9  |            |  | 2019 3 2  |
| 10 |            |  | 2019 3 28 |
| 11 | 2018       |  | 2019 3 29 |

|    |        |  |           |
|----|--------|--|-----------|
| 12 |        |  | 2019 3 30 |
| 13 |        |  | 2019 4 8  |
| 14 |        |  | 2019 4 15 |
| 15 | 2019 1 |  | 2019 4 22 |
| 16 |        |  | 2019 4 26 |
| 17 |        |  | 2019 5 7  |
| 18 |        |  | 2019 5 14 |
| 19 |        |  | 2019 5 22 |
| 20 |        |  | 2019 6 22 |
| 21 |        |  | 2019 6 26 |
| 22 |        |  | 2019 6 26 |
| 23 |        |  | 2019 6 27 |

**§ 11**

**11.1**

**20%**

|   |         | 20% |                |               |      |                |        |
|---|---------|-----|----------------|---------------|------|----------------|--------|
|   | 2019 1  | 1   |                |               |      |                |        |
|   | 2019 11 | 2   |                |               |      |                |        |
| 1 | 2019 13 | 2   | 347,244,892.05 | 55,294,972.65 | 0.00 | 402,539,864.70 | 29.06% |
|   | 2019 18 | 3   |                |               |      |                |        |
|   | 2019 30 | 6   |                |               |      |                |        |
|   | -       | -   | -              | -             | -    | -              | -      |
| 1 |         |     |                |               |      |                |        |
| 2 |         |     |                |               |      |                |        |
| 3 |         |     |                |               |      |                |        |

**11.2**

## § 12

### 12.1

1

2

3

4

5

6

### 12.2

### 12.3

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

2019 8 27