



**§ 1**

2019 8 23

2019 1 1      2019 6 30

## § 2

### 2.1

	519983	
	2010 11 18	
	1, 849, 845, 226. 82	
	A	C
:	LHA	-
	519983	004221
	1, 847, 031, 355. 64	2, 813, 871. 18

### 2.2

	300	*75%+
		*25%

### 2.3

	021-61009999	95559
	zhouyg@cxfund. com. cn	luzj@bankcomm. com
	4007005566	95559
	021-61009800	021-62701216

### 2.4

	www. cxfund. com. cn
	68 9

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	18
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**§ 3**

**3.1**

	A	C
3.1.1	(2019 1 1 - 2019 6 30 )	(2019 1 1 - 2019 6 30 )
	233,071,053.17	1,244,365.19
	383,124,309.75	2,990,089.26
	0.1980	0.3247
	16.38%	15.80%
3.1.2	( 2019 6 30 )	
	-0.1792	0.1558
	2,374,926,664.24	3,319,923.55
	1.286	1.180

1

2

**3.2**

**3.2.1**

A

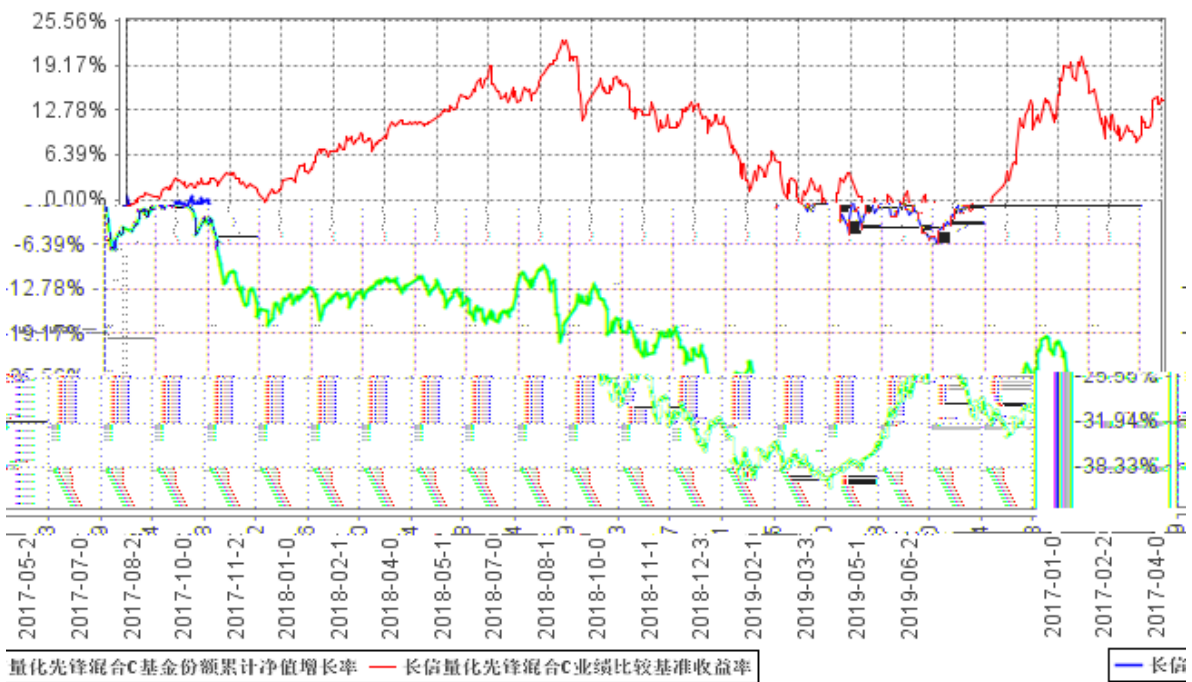
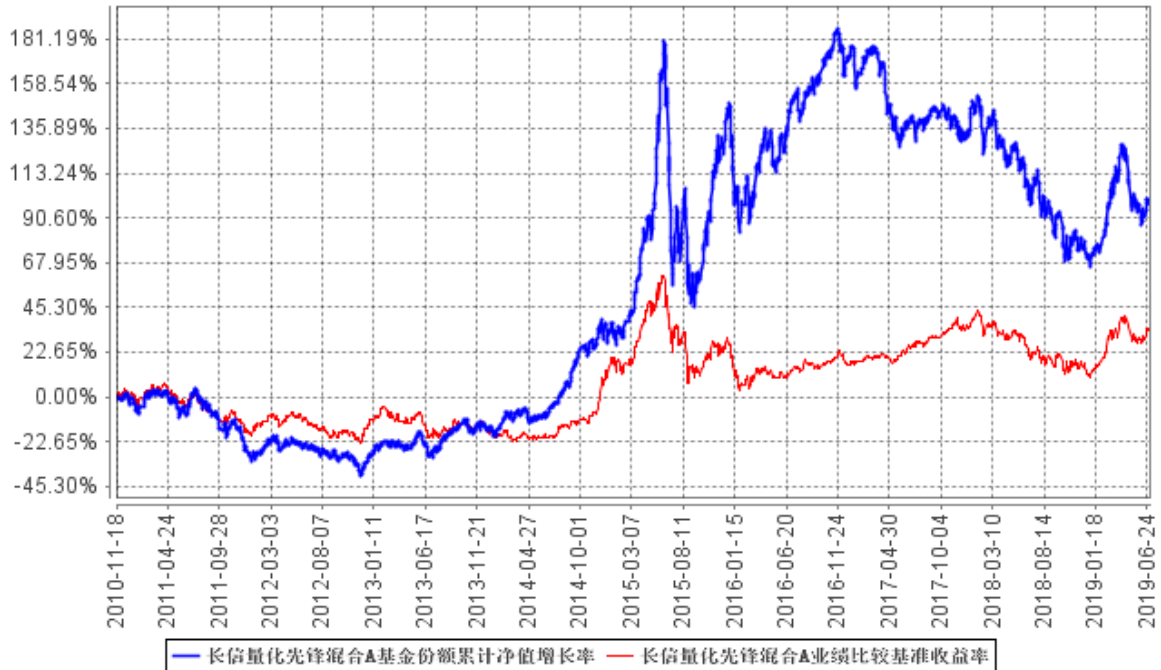
	1.66%	1.22%	4.18%	0.87%	-2.52%	0.35%
	-7.75%	1.63%	-0.61%	1.14%	-7.14%	0.49%
	16.38%	1.54%	20.61%	1.16%	-4.23%	0.38%
	-4.53%	1.56%	8.81%	1.14%	-13.34%	0.42%
	-19.08%	1.23%	19.71%	0.83%	-38.79%	0.40%
		1.53%	34.22%	1.10%	63.90%	0.43%

C

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	1.55%	1.22%	4.18%	0.87%	-2.63%	0.35%
	-7.96%	1.63%	-0.61%	1.14%	-7.35%	0.49%
	15.80%	1.53%	20.61%	1.16%	-4.81%	0.37%
	-5.75%	1.56%	8.81%	1.14%	-14.56%	0.42%
	-30.20%	1.29%	14.26%	0.88%	-44.46%	0.41%

3.2.2



1 A 2010 11 18 2019 6 30

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C	2017	1	9	2019	6	30
2				6		

**§ 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

FOF  
300

**4.1.2**

	LOF				2010 7
					100 LOF
		2015 3 14	-	9	LOF
	300				LOF

---

					LOF	
						300

1

/

2

**4.2**

## **4.3**

### **4.3.1**

### **4.3.2**

5%

## **4.4**

### **4.4.1**

2019

A

**4.6**

“ ”

4

5

6

15

7

**4.8**

**§ 5**

**5.1**

2019

**5.2**

2019

**5.3**

2019

## § 6

### 6.1

2019 6 30

	2019 6 30	2018 12 31
	50,763,205.17	52,450,108.87
	13,156,917.86	7,763,495.92
	520,369.16	560,881.07
	2,321,952,691.30	2,199,842,851.30
	2,220,200,281.70	2,079,199,318.70
	-	-
	101,752,409.60	120,643,532.60
	-	-
	-	-

	-	-
	-	-
	-	-
	220,501.91	381,952.24
	18,623,560.83	12,287,521.54
	1,849,845,226.82	2,038,620,474.46
	528,401,360.97	212,182,531.19
	2,378,246,587.79	2,250,803,005.65
	2,396,870,148.62	2,263,090,527.19

2019 6 30 A 2,374,926,664.24

C 3,319,923.55 1,849,845,226.82

A 1,847,031,355.64 C 2,813,871.18

## 6.2

2019 1 1 2019 6 30

	2019 1 1 30	2019 6 30	2018 1 1 30	2018 6 30
		419,100,846.12		-375,358,878.14
1.		1,731,389.55		5,653,892.96
		239,070.58		611,088.55
		1,492,318.97		4,888,864.76
		-		-
		-		153,939.65
		-		-
2.	“ - ”	265,239,275.12		-194,631,733.62
		242,152,231.36		-228,960,124.41
		-		-
		-96,896.20		979,062.81
		-		-
		-		-
		-		-
		23,183,939.96		33,349,327.98
3.	“ - ”	151,798,980.65		-188,155,805.31
4.	“ - ”	-		-

5.	“ - ”	331,200.80	1,774,767.83
		32,986,447.11	50,776,135.25
1		18,449,880.81	29,805,469.00
2		3,074,980.23	4,967,578.17
3		53,073.11	40,579.38
4		11,280,185.81	15,795,330.61
5		-	-
		-	-
6		3.86	2.64
7		128,323.29	167,175.45
	“ - ”	386,114,399.01	-426,135,013.39
		-	-
	“ - ”	386,114,399.01	-426,135,013.39

### 6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	2,038,620,474.46	212,182,531.19	2,250,803,005.65
	-	386,114,399.01	386,114,399.01
“ - ”	-188,775,247.64	-69,895,569.23	-258,670,816.87
1.	191,813,426.07	53,760,038.13	245,573,464.20
2.	-380,588,673.71	-123,655,607.36	-504,244,281.07
	-	-	-

“ - ”			
	1, 849, 845, 226. 82	528, 401, 360. 97	2, 378, 246, 587. 79
	2018 1 1 2018 6 30		

( “ ” )

[2010]962

324, 671, 697. 42

(2010) 4128

2010 11 18

2017 1 4

C

2017 1 9

C (

“ C” )

C

1.00%

A

( “

A” )

A

60%- 95%

0%- 3%

5%- 40%

5%

80%

300

× 75%+

× 25%

### 6.4.2

( “ ” )

### 6.4.3

2019 6 30

2019 1 1 2019

19 37

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

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

1

( 1 )

1

1 ( 1 )

50%

1

20%

---

4) 20%

5) A 0.10% ( )

## **6.4.6**

### **6.4.6.1**

### **6.4.6.2**



**6.4.7.1.5**

	2019 1 1 2019 6 30			
	-	-	-	-
	2018 1 1 2018 6 30			
	1,419,429.34	17.67%	854,336.93	18.73%

**6.4.7.2****6.4.7.2.1**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
			18,449,880.81	
		8,492,731.93		11,060,272.90

1.5%

= × 1.5%/

**6.4.7.2.2**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
			3,074,980.23	

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0.25%

=  $\times 0.25\%$

**6.4.7.2.3**

	2019 1 1			2019 6 30		
	A	C				
		-	9,063.45	9,063.45		
	-	9,063.45	9,063.45			
	2018 1 1			2018 6 30		
	A	C				
		-	6,385.81	6,385.81		
	-	6,385.81	6,385.81			

A C 1.00%

C C

H E  $\times$   $\div$

H C

E C

**6.4.7.3**

( )

( )

**6.4.7.4**

**6.4.7.4.1**

**6.4.7.4.2****6.4.7.5**

	2019 1 1			2019 6 30			2018 1 1			2018 6 30		
				50,763,205.17		175,207.22		61,539,087.80			519,715.44	

1

2019 6 30

“ ”

2018 12 31

**6.4.7.6****6.4.7.7****6.4.8 2019 6 30****6.4.8.1 /**

6.4.8.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-
300788		2019 6 27	2019 7 5		14.85	14.85	1,556	23,106.60	23,106.60	-

**6.4.8.2**

**6.4.8.3**

**6.4.8.3.1**

**6.4.8.3.2**

## § 7

### 7.1

			%
1		2, 220, 200, 281. 70	92. 63
		2, 220, 200, 281. 70	92. 63
2		-	-
3		101, 752, 409. 60	4. 25
		101, 752, 409. 60	4. 25
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		63, 920, 123. 03	2. 67
8		10, 997, 334. 29	0. 46
9		2, 396, 870, 148. 62	100. 00

### 7.2

#### 7.2.1

			(%)
A		41, 847, 175. 84	1. 76
B		26, 458, 351. 91	1. 11
C		1, 267, 224, 466. 22	53. 28
D		79, 169, 308. 86	3. 33
E		122, 766, 323. 98	5. 16
F		130, 365, 584. 44	5. 48
G		13, 489, 324. 80	0. 57
H		18, 578, 338. 24	0. 78
I		257, 029, 086. 03	10. 81
J		18, 267, 446. 91	0. 77
K		122, 167, 794. 38	5. 14

L		17,908,072.70	0.75
M		10,559,352.78	0.44
N		5,314,837.32	0.22
O		-	-
P		-	-
Q		-	-
R		71,253,961.04	3.00
S		17,800,856.25	0.75
		2,220,200,281.70	93.35

**7.2.2****7.3**

1	600031		2,584,200	33,801,336.00	1.42
2	000157		4,828,995	29,022,259.95	1.22
3	000425		5,930,100	26,448,246.00	1.11
4	300130		1,600,360	25,445,724.00	1.07
5	002020		2,191,686	25,248,222.72	1.06
6	000568		304,100	24,580,403.00	1.03
7	601058		8,022,500	23,826,825.00	1.00
8	000630		9,666,100	23,778,606.00	1.00
9	002139		4,042,994	23,449,365.20	0.99
10	000338		1,900,437	23,356,370.73	0.98

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**7.4****7.4.1**

2% 20

1	002705		67,097,751.12	2.98
2	603355		66,776,411.75	2.97
3	002616		51,731,407.35	2.30
4	600637		50,454,933.14	2.24

5	002425		44,983,768.07	2.00
6	002087		44,241,453.60	1.97
7	600850		43,875,404.92	1.95
8	601677		41,862,372.60	1.86
9	002099		41,854,145.70	1.86
10	000938		40,666,956.84	1.81
11	300047		40,666,458.49	1.81
12	603368		40,050,079.04	1.78
13	300057		39,503,378.30	1.76
14	600704		39,229,406.06	1.74
15	300303		39,035,895.82	1.73
16	002106		38,862,077.68	1.73
17	000895		37,587,394.62	1.67
18	601928		35,720,289.45	1.59
19	002543		35,608,180.67	1.58
20	600757		34,182,774.69	1.52

“ ”

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

1	600850		55,458,556.27	2.46
2	603355		50,887,781.55	2.26
3	002705		50,259,141.94	2.23
4	002674		49,462,421.83	2.20
5	300339		48,329,136.36	2.15
6	002616		46,310,911.22	2.06
7	002626		45,712,523.42	2.03
8	000895		43,863,535.38	1.95
9	002233		41,297,173.99	1.83
10	600741		41,219,623.71	1.83
11	000338		41,070,177.85	1.82
12	600383		40,744,150.39	1.81
13	600585		39,771,491.47	1.77
14	002815		39,756,503.76	1.77
15	002461		39,466,052.09	1.75

16	600588		38,541,829.93	1.71
17	600704		37,899,431.25	1.68
18	600160		37,817,433.01	1.68
19	600352		37,694,837.42	1.67
20	002746		37,486,099.96	1.67

“ ”

### 7.4.3

	4,511,712,990.64
	4,764,458,208.20

“ ” “ ”

### 7.5

1		999,200.00	0.04
2		-	-
3		100,070,000.00	4.21
		100,070,000.00	4.21
4		-	-
5		-	-

**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		520,369.16
2		7,691,442.97
3		-
4		1,670,472.89
5		1,115,049.27
6		-
7		-
8		-
9		10,997,334.29

**7.12.4**

1	128035		683,209.60	0.03

**7.12.5****7.12.6**



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§ 9

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	A	C
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## § 10

### 10.1

### 10.2

#### 10.2.1

2019 3 2

#### 10.2.2

### 10.3

### 10.4

### 10.5

### 10.6

### 10.7

#### 10.7.1

	1	1, 670, 171, 230. 19	18. 01%	887, 352. 20	15. 59%	-

	1	1, 243, 205, 352. 42	13. 41%	660, 517. 43	11. 60%	-
	1	1, 133, 511, 374. 62	12. 22%	602, 228. 25	10. 58%	-
	1	1, 102, 143, 369. 39	11. 88%	585, 576. 61	10. 29%	-
	1	940, 760, 944. 53	10. 14%	782, 059. 74	13. 74%	-
	1	660, 567, 637. 12	7. 12%	549, 129. 17	9. 65%	-
	1	623, 261, 460. 54	6. 72%	331, 141. 26	5. 82%	-
	1	513, 343, 219. 68	5. 54%	272, 744. 28	4. 79%	-
	1	395, 939, 153. 36	4. 27%	329, 142. 57	5. 78%	-
	1	374, 817, 151. 29	4. 04%	199, 141. 27	3. 50%	-
	1	248, 913, 509. 32	2. 68%	206, 923. 00	3. 63%	-
	1	229, 295, 610. 06	2. 47%	213, 542. 84	3. 75%	-
	1	138, 210, 609. 89	1. 49%	73, 430. 83	1. 29%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

**10.7.2**

	-	-	-	-	-	-
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	1,006,121.15	100.00%	-	-	-	-
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2

1998 29

2007 48

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2

3

4

2

**§ 11**

**11.1**

**20%**

20%

**11.2**

2019 8 27