

100

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2

2.1

	100	QDII
	100	
	519981	
	2011	3 30
	24,088,912.12	

2.2

	100 100 0.50%
	7.94%
	80% 100
	15%
	100

2.3

		021-61009999	010-66594896
		zhouyg@cxfund.com.cn	fci d@bankofchi na.com
		4007005566	95566
		021-61009800	010-66594942

2.4

		-	Bank Of Chi na Hong Kong Li mi ted
		-	
		-	1
		-	1
		-	-

2.5

		www.cxfund.com.cn
		1 68 9

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	449,085.51
	3,708,962.21
	0.1529
	13.41%
3.1.2	(2019 6 30)
	0.0231
	29,479,383.56
	1.224

1

2

3.2

3.2.1

4.70%

§ 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

	100	2017 20	4 -	13	2017 3 100

	100	2017 5 9	-	4	2016 4 100
--	-----	-------------	---	---	-------------------

1

/

2

4.2**4.3****4.4****4.4.1**

4.4.2

5%

4.5

4.5.1

3/22-3/28

3M 10Y

5 BP

5

2

G20

5

4.5.2

2019 6 30

1.224

1.741

13.41%

16.64%

-3.23%

4.6

100

CPI

2018 CPI

4.7

1/2

4.8

2019 3 13	2019 3 12	10	1.210
2,207,231.06	669,973.75		2,877,204.81

1

2

3

4

12

10%

3

5

6

7

15

8

4.9

2017 10 11 2018 1 3

§ 5

5.1

100

5.2

5.3

§ 6

6.1

100

2019 6 30

	2019 6 30	2018 12 31
	5,026,217.89	3,730,227.48
	-	-
	-	-
	24,789,881.33	26,721,524.90
	24,789,881.33	26,721,524.90
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	22.71	264.14
	19,703.65	31,919.50
	40,258.36	44,018.06
	-	-
	-	-
	29,876,083.94	30,527,954.08
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	-	-
	-	-
	132,313.52	685,181.81
	26,167.38	28,770.77
	7,136.55	7,846.55
	-	-

	-	-
	-	-
	-	-
	-	-
	-	-
	231,082.93	434,534.63
	396,700.38	1,156,333.76
	24,088,912.12	24,633,589.28
	5,390,471.44	4,738,031.04
	29,479,383.56	29,371,620.32
	29,876,083.94	30,527,954.08
2019 6 30	1.224	24,088,912.12

6.2

100

2019 1 1 2019 6 30

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	4,061,357.19	-94,339.52
1.	2,823.04	4,632.23
	2,823.04	4,632.23
	-	-
	-	-
	-	-
2. _____ -	754,534.18	546,189.31
	566,342.72	216,736.65
	-82,031.78	-
	-	-
	-	-
	-	-

	352,394.98	402,993.65
1	160,931.75	183,705.06
2	43,890.52	50,101.33
3	-	-
4	6,084.51	11,494.79
5	-	-
	-	-
6	-	-
7	141,488.20	157,692.47
-	3,708,962.21	-497,333.17
	-	-
-	3,708,962.21	-497,333.17

6.3

100

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	24,633,589.28	4,738,031.04	29,371,620.32
	-	3,708,962.21	3,708,962.21
-	-544,677.16	-179,317.00	-723,994.16
1.	3,996,685.16	816,238.06	4,812,923.22
2.	-4,541,362.32	-995,555.06	-5,536,917.38
	-	-2,877,204.81	-2,877,204.81
-	24,088,912.12	5,390,471.44	29,479,383.56
	2018 1 1	2018 6 30	

	33,035,414.29	7,825,526.42	40,860,940.71
	-	-497,333.17	-497,333.17
-	-7,883,180.77	-1,580,139.35	-9,463,320.12
1.	3,978,821.79	844,780.53	4,823,602.32
2.	-11,862,002.56	-2,424,919.88	-14,286,922.44
	-	-	-
-			
	25,152,233.52	5,748,053.90	30,900,287.42

6.1 6.4

6.4

6.4.1

100

2010 1586

100

2011 3 30

508,424,713.40

100

6.4.4

6.4.4.1

6.4.4.2

6.4.4.3

6.4.5

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

6.4.6**6.4.6.1****6.4.6.2**

6.4.7**6.4.7.1****6.4.7.1.1****6.4.7.1.2****6.4.7.1.3****6.4.7.1.4****6.4.7.1.5****6.4.7.1.6**

6.4.7.2**6.4.7.2.1**

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		160,931.75		183,705.06
		70,725.33		85,440.84

1.10%

H=E× /

H

E

6.4.7.2.2

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		43,890.52		50,101.33

0.30%

H=E× /

H

E

6.4.7.3

()

6.4.7.4**6.4.7.4.1**

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	2019 1 1 2019 6 30	2018 1 1 2018 6 30
2011		
3 30	-	-
	10,001,888.88	10,001,888.88
/	-	-
	-	-
/	-	-
	10,001,888.88	10,001,888.88
	41.52%	39.77%

6.4.7.4.2

6.4.7.5

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	137,205.55	2,822.84
	4,889,012.34	-
		245,542.08
		4,632.23
		2,194,403.07
		-

6.4.7.6

6.4.7.7

6.4.8 2019 6 30

6.4.8.1 /

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6.4.8.2

6.4.8.3

6.4.8.3.1

2019 6 30

6.4.8.3.2

2019 6 30

§ 7

7.1

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			%
1		24,789,881.33	82.98
		24,789,881.33	82.98
		-	-
		-	-
		-	-
2		-	-
3		-	-
		-	-
		-	-
4		-	-
		-	-
		-	-
		-	-
		-	-
5		-	-
		-	-
6		-	-
7		5,026,217.89	16.82
8		59,984.72	0.20
9		29,876,083.94	100.00

7.2

:

()		(%)
	24,789,881.33	84.09
	24,789,881.33	84.09

7.3

7.3.1

:

		(%)
	3,513,320.86	11.92
	2,918,729.78	9.90
	328,848.32	1.12
	738,503.51	2.51
	2,979,790.39	10.11
	3,524,263.40	11.96
	959,435.62	3.25
	4,217,480.85	14.31
	1,521,607.94	5.16
	4,087,900.66	13.87
	24,789,881.33	84.09

(GICS)

7.3.2

7	GENERAL MOTORS CO		GM US	NYSE		994	263,292.90	0.89
8	CATERPILLAR INC		CAT US	NYSE		279	261,409.85	0.89
9	TEXAS INSTRUMENTS INC		TXN US	NASD AQ		331	261,139.33	0.89
10	ORACLE CORP		ORCL US	NYSE		666	260,840.00	0.88

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7.4.2

7.5

7.5.1

2% 20

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1	WALGREEN BOOTS ALLTANCE	WBA US	248,494.49	0.85
2	ADOBE SYSTEMS INC	ADBE US	243,294.56	0.83
3	Dow Inv	DOW US	167,606.36	0.57
4	FACEBOOK INC-A	FB US	163,009.45	0.55
5	CVS CAREMARK CORP	CVS US	158,175.32	0.54
6	SCHLUMBERGER LTD	SLB US	124,714.09	0.42
7	KRAFT HEINZ CO/THE	KHC US	121,659.61	0.41
8	BOEING CO/THE	BA US	117,912.43	0.40
9	KINDER MORGAN INC	KMI US	105,889.73	0.36
10	BIOGEN INC	BIIB US	100,827.89	0.34
11	PEPSICO INC	PEP US	99,115.35	0.34
12	CAPITAL ONE FINANCIAL CORP	COF US	97,029.21	0.33
13	SIMON PROPERTY GROUP INC	SPG US	96,173.76	0.33
14	NVIDIA CORP	NVDA US	96,167.84	0.33
15	ALLERGAN PLC	AGN US	78,474.39	0.27
16	COSTCO WHOLESALE CORP	COST US	72,570.71	0.25
17	GOLDMAN SACHS GROUP INC	GS US	71,988.72	0.25
18	AMERICAN INTERNATIONAL GROUP	AIG US	71,804.14	0.24
19	3M CO	MMM US	69,212.61	0.24
20	OCCIDENTAL PETROLEUM CORP	OXY US	68,074.17	0.23

7.5.2

2% 20

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1	Charter Communications Inc	CHTR US	354,852.73	1.21
2	EXXON MOBIL CORP	XOM US	334,660.71	1.14
3	WALT DISNEY CO/THE	DIS US	333,973.87	1.14
4	COMCAST CORP-CLASS A	CMCSA US	328,799.11	1.12
5	US BANCORP	USB US	294,451.14	1.00
6	AT&T INC	T US	289,882.38	0.99
7	WELLS FARGO & CO	WFC US	279,935.80	0.95
8	CVS CAREMARK CORP	CVS US	266,760.87	0.91
9	CHEVRON CORP	CVX US	266,758.76	0.91
10	FACEBOOK INC-A	FB US	258,140.64	0.88
11	HALLIBURTON CO	HAL US	222,981.26	0.76
12	WALGREEN BOOTS ALLTANCE	WBA US	209,545.81	0.71
13	KINDER MORGAN INC	KMI US	186,509.59	0.63
14	AMERICAN INTERNATIONAL GROUP	AIG US	177,564.72	0.60
15	HOME DEPOT INC	HD US	171,631.83	0.58
16	PEPSICO INC	PEP US	164,754.58	0.56
17	COSTCO WHOLESALE CORP	COST US	163,198.26	0.56
18	BLK US	BLK US	161,018.49	0.55
19	DOWDUPONT INC Equity	DWDP US	148,485.48	0.51
20	STARBUCKS CORP	SBUX US	146,339.54	0.50

7.5.3

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	4,033,756.20
	9,791,619.72

7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.11.3

1		-
2		-
3		19,703.65
4		22.71
5		40,258.36
6		-
7		-
8		-
9		59,984.72

7.11.4

7.11.5**7.11.5.1****7.11.5.2****7.11.6**

§ 8**8.1**

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§ 9

2011 3 30	508,424,713.40
	24,633,589.28

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

2019 5

10.3

10.4

10.5

10.6

10.7

10.7.1

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Morgan Stanley & Co Intl Plc	-	13,574,884.24	97.76%	4,153.15	70.47%	-
Goldman Sachs Global	-	311,579.36	2.24%	1,740.19	29.53%	-

10.7.2

Morgan Stanley & Co Intl Plc	-	-	-	-	-	-	35,148.68	1.02%
Goldman Sachs Global	-	-	-	-	-	-	3,408,551.77	98.98%

1

2

1998 29

2007 48

1

1

2

3

4

2

§ 11

11.1

20%

		20%						
	1	2019 2019 30	1 1 6	10,001,888.88	0.00	0.00	10,001,888.88	41.52%
	-	-		-	-	-	-	-
1								
2								

11.2