

LOF

2019

2019 6 30

2019 8 27

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2019 8 22

2019 1 1 2019 6 30

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	LOF	
	163003	
	2016 6 25	
	314, 735, 184. 68	
	2016 7 22	
	(LOF) A	(LOF) C
:	-	
	163008	163003
	289, 444, 070. 75	25, 291, 113. 93

1

2011 6 24

5

2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

		021-61009999	010-68858113
		zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
		4007005566	95580
		021-61009800	010-68858120

	www.cxfund.com.cn
	68 9 3 A

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	(LOF) A	(LOF) C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	5,543,055.26	427,694.43
	3,764,608.41	287,593.34
	0.0108	0.0097
	1.76%	1.60%
3.1.2	(2019 6 30)	
	0.0354	0.0225
	187,323,678.44	16,101,944.32
	0.6472	0.6367

1

2

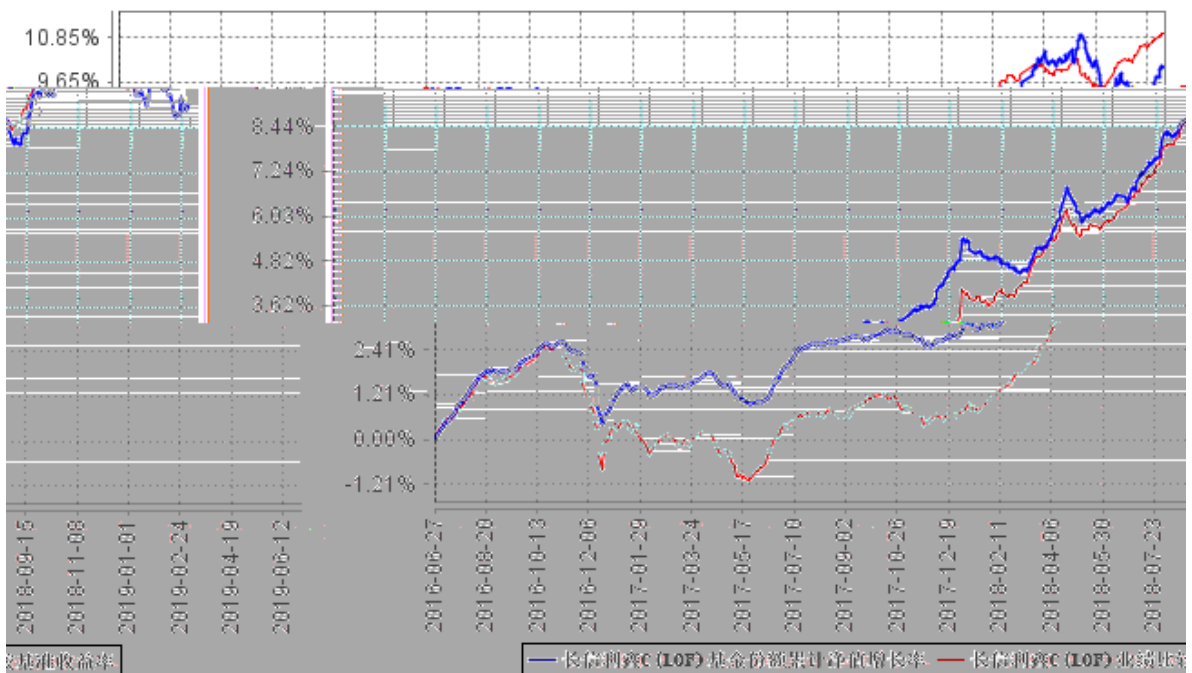
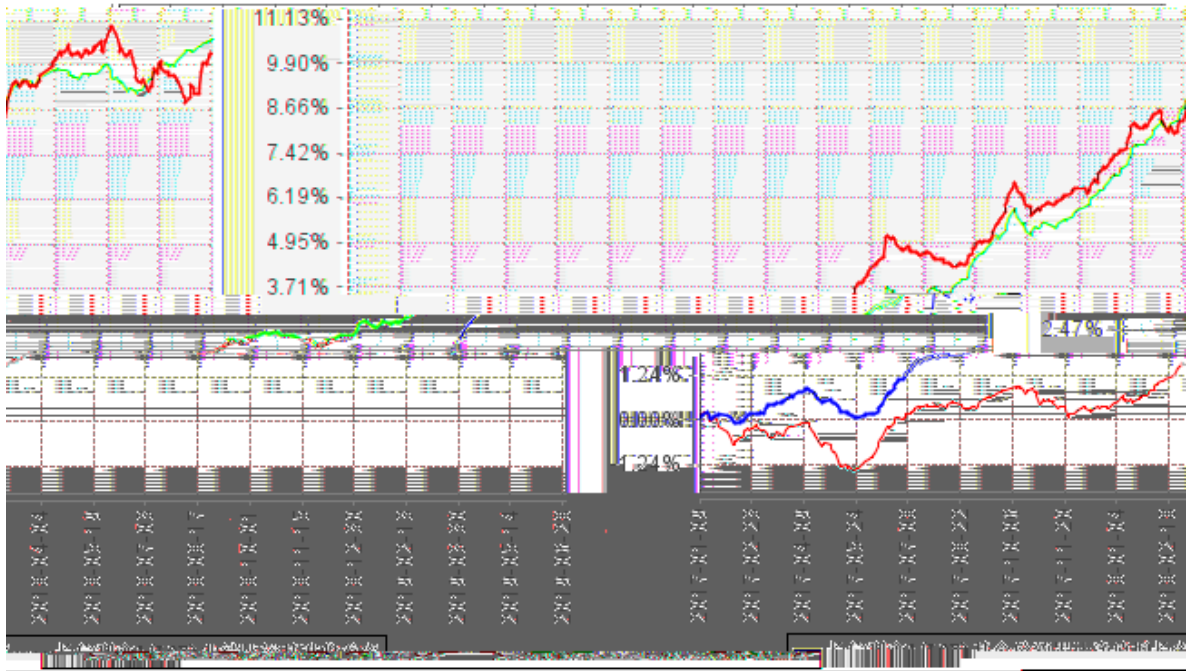
(LOF) A

	0.67%	0.16%	0.53%	0.03%	0.14%	0.13%
	-0.35%	0.15%	0.65%	0.06%	-1.00%	0.09%
	1.76%	0.13%	1.82%	0.06%	-0.06%	0.07%
	5.40%	0.11%	6.08%	0.06%	-0.68%	0.05%
	10.21%	0.08%	10.64%	0.07%	-0.43%	0.01%

LOF C

	0.65%	0.16%	0.53%	0.03%	0.12%	0.13%
	-0.44%	0.15%	0.65%	0.06%	-1.09%	0.09%

	1.60%	0.13%	1.82%	0.06%	-0.22%	0.07%
	5.05%	0.11%	6.08%	0.06%	-1.03%	0.05%
	9.91%	0.08%	10.76%	0.08%	-0.85%	0.00%
	10.07%	0.08%	10.97%	0.07%	-0.90%	0.01%



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2017 1 9

LOF

C

A

2		2016	6	25		LOF A		2017	1
9		2019	6	30		LOF C		2016	6 25
	2019	6	30						
3									6
2011	6	24		2016	6	25			

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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

	(LOF)	2011 6 24	-	25	EMBA 2004 9 (LOF)

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5%

2019

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2019	6	30	A	0.6472	1.0792
C		0.6367		1.0687	A
1.76%,	C		1.60%		1.82%

2008 9 12 [2008]38

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1/2

LOF

1

2

12

10%

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LOF

2019 6 30

	2019 6 30	2018 12 31
	6, 250, 165. 07	1, 047, 813. 32
	158, 537. 74	228, 115. 46
	13, 227. 82	7, 759. 75
	270, 252, 872. 92	316, 586, 363. 35
	-	-
	-	-
	270, 252, 872. 92	316, 586, 363. 35
	-	-
	-	-
	-	-
	-	-
	543, 429. 45	-
	3, 755, 039. 54	7, 499, 208. 64
	-	-
	1, 647. 62	60, 770. 76
	-	-
	-	-
	280, 974, 920. 16	325, 430, 031. 28
	2019 6 30	2018 12 31

	37,815.86	148,778.26
	-	-
	-	-
	123,496.57	231,347.26
	77,549,297.40	85,032,713.34
	192,559,328.06	231,525,441.40
	10,866,294.70	8,871,876.54
	203,425,622.76	240,397,317.94
	280,974,920.16	325,430,031.28

2019 6 30

(LOF)A

0.6472

(LOF)C

0.6367

314,735,184.68

(LOF)A

289,444,070.75

(LOF)C

25,291,113.93

LOF

2019 1 1

2019 6 30

	2019 1 1 6 30	2019 6 30	2018 1 1 6 30	2018 6 30
		6,150,162.99		10,349,964.48
1.		6,313,075.21		10,652,730.80
		28,749.49		44,959.55
		6,232,217.02		10,281,085.07
		-		-
		52,108.70		326,686.18
		-		-
2.	-	1,737,622.28		-3,213,460.95
		-		-
		-		-
		1,737,622.28		-3,213,460.95
		-		-
		-		-
		-		-
3.		-1,918,547.94		2,878,781.85
" -				
4.	-	-		-

5.	-	18,013.44	31,912.78
		2,097,961.24	2,961,898.83
1		848,367.51	1,243,693.13
2		242,390.73	355,340.85
3		32,535.08	41,445.48
4		11,631.02	9,396.54
5		815,851.03	1,109,997.41
		815,851.03	1,109,997.41
6		17,152.84	34,657.90
7		130,033.03	167,367.52
	-”	4,052,201.75	7,388,065.65
		-	-
	-	4,052,201.75	7,388,065.65

LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	231,525,441.40	8,871,876.54	240,397,317.94
	-	4,052,201.75	4,052,201.75
-	-38,966,113.34	-2,057,783.59	-41,023,896.93
1.	23,064,452.94	1,290,684.09	24,355,137.03
2.	-62,030,566.28	-3,348,467.68	-65,379,033.96
	-	-	-

-			
	192,559,328.06	10,866,294.70	203,425,622.76
	2018 1 1 2018 6 30		
	459,724,361.96	14,709,999.70	474,434,361.66
	-	7,388,065.65	7,388,065.65
-	-130,707,506.18	-4,506,909.43	-135,214,415.61
1.	2,321,678.89	89,734.89	2,411,413.78
2.	-133,029,185.07	-4,596,644.32	-137,625,829.39
	-	-	-
-			
	329,016,855.78	17,591,155.92	346,608,011.70

6.1 6.4



(LOF) (“ ”)

”) (“ [2011] 603)

(“ ”) 2011 6

24 5 2016 6 24

(LOF) “

(LOF) ” 2016 6 25

2016 6 25 “ (LOF) ”

2017 1 4

(LOF) 2017 1 9 A (

“ (LOF)A”) (LOF)A

C (“ (LOF)C”)

(LOF)C 0.35%

(LOF)

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(

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80%

20%

5%

(“ ”)

20%

20%

A 0.10% ()

(“ ”)	
(“ ”)	
(“ ”)	

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	119,025,585.84		56.31%		156,774,051.44		72.53%	



	61,500,000.00	51.04%	343,500,000.00	70.35%

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		848,367.51		1,243,693.13
		18,151.09		21,530.55

0.70%

= 0%±

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		242,390.73		355,340.85

0.20%

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	2019 1 1			2019 6 30		
	(LOF) A		(LOF) C			
	-		9,807.44			9,807.44
	-		507.32			507.32
	-		5.58			5.58
	-		10,320.34			10,320.34
	2018 1 1			2018 6 30		
	(LOF) A		(LOF) C			
	-		11,779.28			11,779.28
	-		3,238.30			3,238.30
	-		5.43			5.43
	-		15,023.01			15,023.01

(LOF) A

(LOF) C

%

(LOF) C

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(LOF) C

%

	2019 1 1			2019 6 30			2018 1 1			2018 6 30		

	6,250,165.07	26,453.57	1,743,005.11	41,284.22
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2019 6 30

“ ” 2018 12 31

6.4.8.1

2019 6 30

75,836,006.24

190301	19 01	2019 7 8	99.84	100,000	9,984,000.00
101800329	18 MFN001	2019 7 3	102.77	100,000	10,277,000.00
1380032	13	2019 7 8	101.73	182,000	18,514,860.00
101800710	18 MFN008	2019 7 5	102.01	194,000	19,789,940.00
101772011	17 MFN001	2019 7 4	102.18	100,000	10,218,000.00
180402	18 02	2019 7 2	102.59	100,000	10,259,000.00
				776,000	79,042,800.00

2% 20

1		-	-
2		-	-
3		30,227,000.00	14.86
		30,227,000.00	14.86
4		102,347,000.00	50.31
5		20,000,000.00	9.83
6		71,354,000.00	35.08
7		46,324,872.92	22.77
8		-	-
9		-	-
10		270,252,872.92	132.85

1	101800329	18	MTN001	200,000	20,554,000.00	10.10
2	101800710	18	MTN008	200,000	20,402,000.00	10.03
3	1380032	13		200,000	20,346,000.00	10.00
4	011901175	19	SCP003	200,000	20,000,000.00	9.83
5	190301	19	01	200,000	19,968,000.00	9.82

1		13, 227. 82
2		543, 429. 45
3		-
4		3, 755, 039. 54
5		1, 647. 62
6		-
7		-
8		

1	110041		2,235,000.00	1.10
2	113020		1,782,300.00	0.88
3	128048		1,571,701.60	0.77
4	113511		1,418,890.00	0.70
5	110048		1,362,177.40	0.67
6	113019		1,201,310.00	0.59
7	113523		729,550.80	0.36
8	113508		721,517.10	0.35
9	110049		661,760.00	0.33
10	113509		582,088.50	0.29
11	128017		579,095.00	0.28
12	123002		510,135.00	0.25
13	113014		478,550.00	0.24
14	113515		345,420.00	0.17
15	110033		334,350.00	0.16
16	110047		325,830.00	0.16
17	128034		321,090.00	0.16
18	110043		201,820.00	0.10
19	128033		130,806.00	0.06
20	128013		95,680.00	0.05

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LOF A	88	3,289,137.17	289,136,577.71	99.89%	307,493.04	0.11%
LOF C	3,124	8,095.75	333,595.68	1.32%	24,957,518.25	98.68%
	3,212	97,987.29	289,470,173.39	91.97%	25,265,011.29	8.03%

LOF C

1		2,618,304.00	36.08%
2		1,703,594.00	23.48%
3		1,175,230.00	16.19%
4		989,108.00	13.63%
5		233,497.00	3.22%
6		99,844.00	1.38%
7		95,235.00	1.31%
8		88,800.00	1.22%
9		62,056.00	0.86%
10		50,987.00	0.70%

	LOF A	-	-
	LOF C	1,137.26	0.00%

		1,137.26	0.00%
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	LOF A	0
	LOF C	0
		0
	LOF A	0
	LOF C	0
		0

§ 9

	LOF A	LOF C
2016 6 25	-	382,306,241.59
	349,614,817.86	28,805,799.46
	32,296,461.24	5,403,064.81
:	92,467,208.35	8,917,750.34
"_ "	-	-
	289,444,070.75	25,291,113.93

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2019 3 2

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

	119,025,585.84	56.31%	61,500,000.00	51.04%	-	-
	92,356,580.89	43.69%	59,000,000.00	48.96%	-	-

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1998 29

2007 48

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		20%					
1	2019 1 1 2019 6 30	94,190,315.18	0.00	0.00	94,190,315.18	29.93%	
	2019 1 1 2019 6 30	161,136,336.19	0.00	0.00	161,136,336.19	51.20%	
-	-	-	-	-	-	-	
1							
2							
3							

2019 8 27