

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2

2.1

| | | |
|---|----------------------|-----------------|
| | | |
| | | |
| | 519979 | |
| | | |
| | 2011 10 20 | |
| | | |
| | | |
| | 1, 262, 980, 331. 33 | |
| | | |
| | A | E |
| : | CXNXA | - |
| | 519979 | 006397 |
| | 1, 259, 930, 898. 90 | 3, 049, 432. 43 |

2.2

| | | | |
|--|-----|-------|------|
| | | | |
| | | | |
| | 300 | *80%+ | *20% |
| | | | |

2.3

| | | | |
|--|--|---------------------|--------------------|
| | | | |
| | | | |
| | | | |
| | | 021-61009999 | 010-66060069 |
| | | zhouygcxfund.com.cn | tgxxpl@abchina.com |
| | | 4007005566 | 95599 |

| | | | | |
|--|----|----|---|----|
| | 28 | 68 | 9 | F9 |
|--|----|----|---|----|

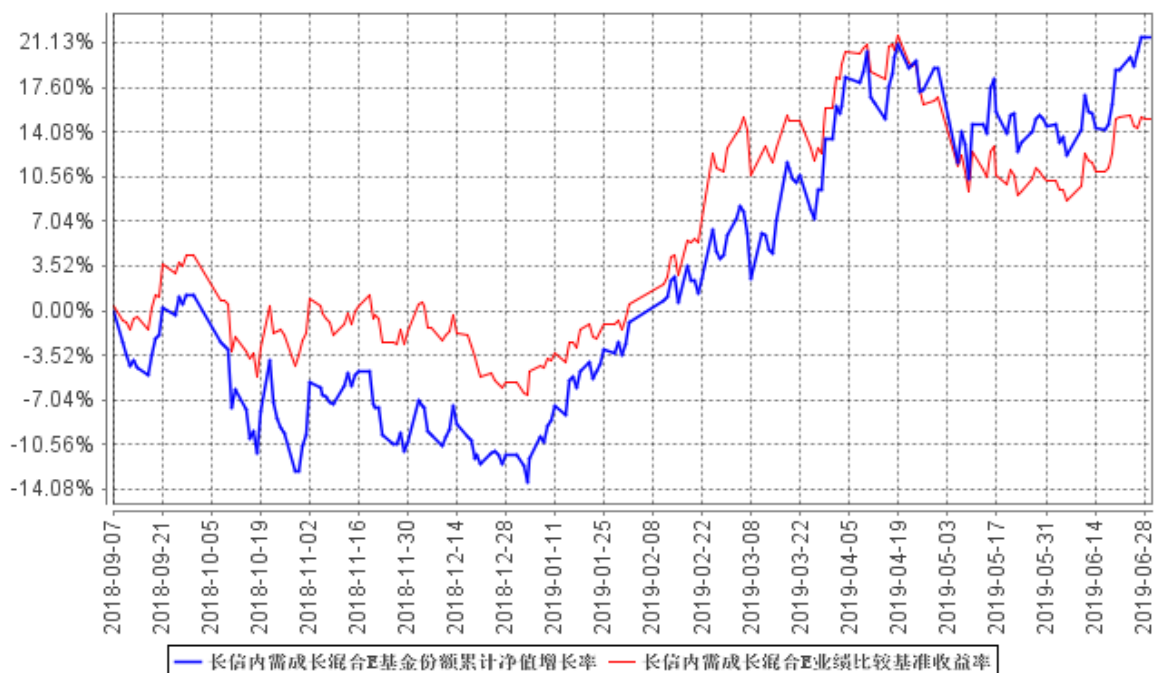
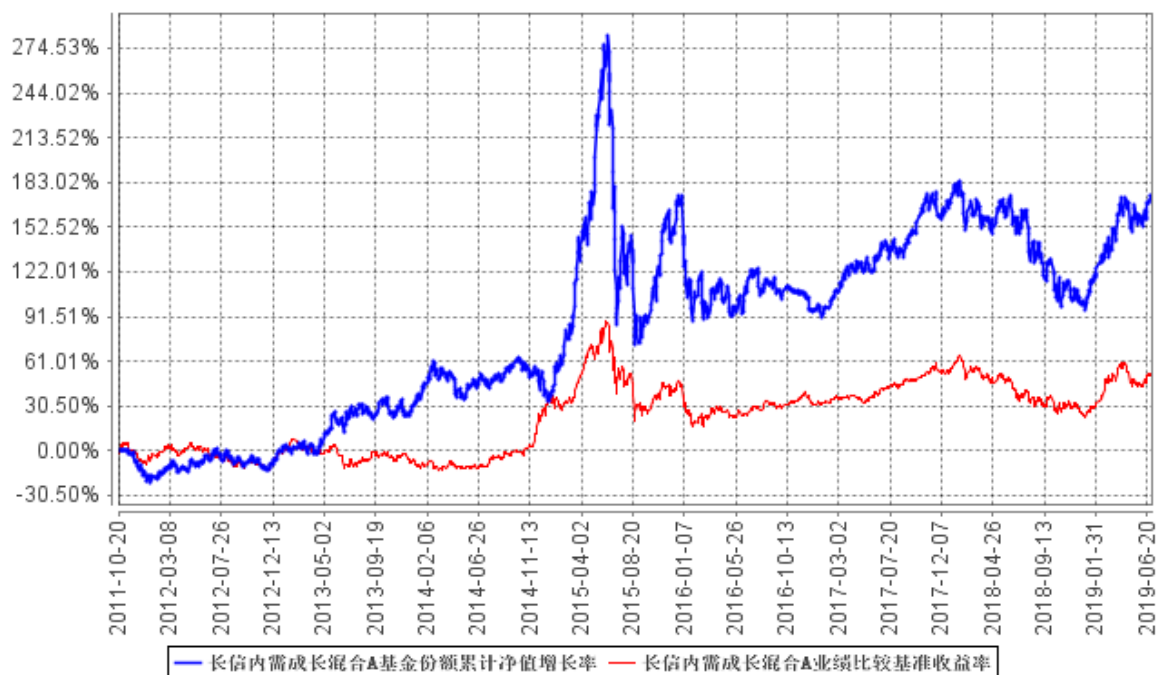
§ 3

3.1

| | | |
|-------|---|--|
| | A | |
| 3.1.1 | | |

| | | | | | | |
|--|--------|-------|--------|-------|--------|-------|
| | 6.11% | 1.10% | 4.42% | 0.93% | 1.69% | 0.17% |
| | 7.10% | 1.62% | -0.72% | 1.22% | 7.82% | 0.40% |
| | 37.29% | 1.60% | 21.89% | 1.24% | 15.40% | 0.36% |
| | 21.61% | 1.64% | 15.11% | 1.25% | 6.50% | 0.39% |

3.2.2



| | | | | | | | |
|---|------|------|----|----|------|---|----|
| 2 | A | 2011 | 10 | 20 | 2019 | 6 | 30 |
| E | 2018 | 9 | 7 | | 2019 | 6 | 30 |
| 3 | | | | 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

| | | | | | | | | | 2008 |
|--|--|------|----|---|----|------|---|------|------|
| | | | | | 11 | | | | |
| | | | | | | 2015 | 5 | 6 | 2016 |
| | | | | | | 9 | 6 | | |
| | | 2017 | 11 | - | 13 | | | 2016 | 9 |
| | | 2 | | | | | | | |
| | | | | | | 8 | | | |

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

| | | | | |
|--------|---|--------|---|--------|
| | A | 1.585 | | 2.280 |
| A | | 36.64% | E | 1.598 |
| 1.598 | | | E | 37.29% |
| 21.89% | | | | |

4.5

4.6

1/2

4.7

4.8

§ 5

5.1

2019 1 1 2019 6 30

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5.2

5.3

§ 6

6.1

2019 6 30

| | 2019 6 30 | 2018 12 31 |
|--|------------------|----------------------|
| | | |
| | 87,620,873.84 | 76,009,006.58 |
| | 3,272,212.81 | 2,061,182.78 |
| | 892,912.31 | 942,247.84 |
| | 1,901,958,594.42 | 1,982,858,889.60 |
| | 1,801,888,594.42 | 1,877,233,040.10 |
| | - | - |
| | 100,070,000.00 | 105,625,849.50 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 13,934,155.74 | 2,491,632.35 |
| | 1,656,251.49 | 1,249,994.45 |
| | - | - |
| | 146,731.83 | 48,823.23 |
| | - | - |
| | - | - |
| | 2,009,481,732.44 | 2,065,661,776.83.0bh |
| | 2019 6 30 | 2018 12 31 |

| | | |
|--|------------------|------------------|
| | - | - |
| | - | - |
| | - | - |
| | 235,072.61 | 414,970.86 |
| | 8,205,060.39 | 4,510,995.41 |
| | | |
| | 1,262,980,331.33 | 1,777,454,364.02 |
| | 738,296,340.72 | 283,696,417.40 |
| | 2,001,276,672.05 | 2,061,150,781.42 |
| | 2,009,481,732.44 | 2,065,661,776.83 |

2019 6 30

A

1.585

E 1.598

1,262,980,331.33

A

1,259,930,898.90

E 3,049,432.43

6.2

2019 1 1 2019 6 30

| | 2019 1 1 30 | 2019 6 30 | 2018 1 1 30 | 2018 6 30 |
|----|----------------|----------------|----------------|-----------------|
| | | 690,930,685.31 | | -108,650,682.23 |
| 1. | | 1,549,109.24 | | 3,766,192.87 |
| | | 249,175.98 | | 456,549.34 |
| | | 1,299,933.26 | | 3,309,643.53 |
| | | - | | - |
| | | - | | - |
| | | - | | - |
| 2. | - | 265,696,474.82 | | -30,313,679.24 |
| | | 243,841,597.36 | | -77,064,122.88 |
| | | - | | - |
| | | -281,255.80 | | 152,070.00 |
| | | - | | - |
| | | - | | - |
| | | - | | - |
| | | 22,136,133.26 | | 46,598,373.64 |
| 3. | | 423,122,670.92 | | -83,040,392.76 |
| - | | | | |
| 4. | - | - | | - |

| | | | |
|----|---------------------------|------------------|------------------|
| - | | | |
| | 1,262,980,331.33 | 738,296,340.72 | 2,001,276,672.05 |
| | 2018 1 1 2018 6 30 | | |
| | | | |
| | 2,158,730,780.16 | 1,188,745,648.40 | 3,347,476,428.56 |
| | - | -150,941,414.53 | -150,941,414.53 |
| - | 44,695,766.10 | 52,145,860.22 | 96,841,626.32 |
| 1. | 620,419,738.23 | 350,422,475.11 | 970,842,213.34 |
| 2. | -575,723,972.13 | -298,276,614.89 | -874,000,587.02 |
| | - | - | - |
| - | | | |
| | 2,203,426,546.26 | 1,089,950,094.09 | 3,293,376,640.35 |

6.1 6.4

6.4**6.4.1**

)

[2011]439

2011

10 20

355,399,768.39

2014 8 8

2015 8 7

2018 9 7

A

E

60%-95%

5%-40%

5%

0%-3%

80%

300

*80%+

*20%

6.4.2

—

2

3

XBRL

3

<

>

[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

6.4.6.2

| | |
|--|---|
| | |
| | E |
| | |
| | |

6.4.7

6.4.7.1

6.4.7.1.1

| | | | | |
|--|----------|-----------|----------|-----------|
| | 2019 1 1 | 2019 6 30 | 2018 1 1 | 2018 6 30 |
| | | | | |

| | | | | |
|--|------------------|--------|------------------|--------|
| | | | | |
| | 3,356,971,589.54 | 56.81% | 3,949,526,746.27 | 44.46% |

6.4.7.1.2

| | | | | | | | | |
|--|----------|--|-----------|---|---------------|--|-----------|--------|
| | 2019 1 1 | | 2019 6 30 | | 2018 1 1 | | 2018 6 30 | |
| | | | | | | | | |
| | | | - | - | 14,999,085.10 | | | 93.75% |

6.4.7.1.3**6.4.7.1.4****6.4.7.1.5**

| | | | | | | | | |
|--|--------------|--------|--------------|--------|----------|--|-----------|--|
| | 2019 1 1 | | 2019 6 30 | | 2018 1 1 | | 2018 6 30 | |
| | | | | | | | | |
| | 3,027,683.70 | 57.71% | 1,887,631.77 | 83.10% | | | | |
| | 2018 1 1 | | 2018 6 30 | | 2018 1 1 | | 2018 6 30 | |
| | | | | | | | | |
| | 3,559,596.37 | 46.96% | 1,284,530.52 | 50.29% | | | | |

6.4.7.2**6.4.7.2.1**

| | 2019 1 1 2019 6 30 | 2018 1 1 2018 6 30 |
|--|--------------------|--------------------|
| | 15,760,572.91 | 25,152,942.84 |
| | 2,275,003.25 | 2,728,757.60 |

1.5%

=

× 1.5%/

6.4.7.2.2

| | 2019 1 1 2019 6 30 | 2018 1 1 2018 6 30 |
|--|--------------------|--------------------|
| | 2,626,762.15 | 4,192,157.14 |

0.25%

=

× 0.25%/

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

| | | | | |
|--|------------------|--------------|------------------|--------------|
| | 87, 620, 873. 84 | 202, 333. 81 | 74, 294, 875. 24 | 346, 371. 44 |
|--|------------------|--------------|------------------|--------------|

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 | | 1, 801, 888, 594. 42 | 89. 67 |
| | | 1, 801, 888, 594. 42 | 89. 67 |
| 2 | | - | - |
| 3 | | 100, 070, 000. 00 | 4. 98 |
| | | 100, 070, 000. 00 | 4. 98 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 90, 893, 086. 65 | 4. 52 |
| 8 | | 16, 630, 051. 37 | 0. 83 |
| 9 | | 2, 009, 481, 732. 44 | 100. 00 |

7.2

7.2.1

| | | | (%) |
|---|--|----------------------|--------|
| A | | - | - |
| B | | 363, 431. 25 | 0. 02 |
| C | | 1, 289, 666, 787. 31 | 64. 44 |
| D | | - | - |
| E | | - | - |
| F | | 276, 337, 406. 91 | 13. 81 |
| G | | - | - |
| H | | - | - |
| I | | 116, 796, 385. 33 | 5. 84 |
| J | | 33, 869. 94 | 0. 00 |
| K | | - | - |

| | | | |
|---|--|------------------|-------|
| L | | - | - |
| M | | 118,667,607.08 | 5.93 |
| N | | - | - |
| O | | - | - |
| P | | - | - |
| Q | | - | - |
| R | | 23,106.60 | 0.00 |
| S | | - | - |
| | | 1,801,888,594.42 | 90.04 |

7.2.2**7.3**

| | | | | | |
|----|--------|--|------------|----------------|------|
| | | | | | |
| 1 | 603589 | | 1,873,534 | 120,693,060.28 | 6.03 |
| 2 | 603259 | | 1,369,031 | 118,667,607.08 | 5.93 |
| 3 | 300383 | | 6,962,241 | 116,756,781.57 | 5.83 |
| 4 | 000333 | | 2,154,559 | 111,735,429.74 | 5.58 |
| 5 | 601633 | | 13,341,144 | 110,331,260.88 | 5.51 |
| 6 | 000651 | | 1,902,056 | 104,613,080.00 | 5.23 |
| 7 | 603866 | | 2,482,110 | 103,379,881.50 | 5.17 |
| 8 | 601933 | | 9,709,048 | 99,129,380.08 | 4.95 |
| 9 | 600309 | | 2,180,769 | 93,315,105.51 | 4.66 |
| 10 | 000661 | | 274,940 | 92,929,720.00 | 4.64 |

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7.4**7.4.1**

2% 20

| | | | | |
|---|--------|--|----------------|-------|
| | | | | |
| 1 | 600309 | | 247,129,058.42 | 11.99 |
| 2 | 601633 | | 174,940,032.43 | 8.49 |
| 3 | 601933 | | 156,985,746.38 | 7.62 |
| 4 | 603589 | | 154,891,029.70 | 7.51 |

| | | | | |
|----|--------|--|----------------|------|
| 5 | 600340 | | 147,979,191.96 | 7.18 |
| 6 | 603259 | | 147,650,237.05 | 7.16 |
| 7 | 603369 | | 124,607,245.04 | 6.05 |
| 8 | 601318 | | 120,056,430.29 | 5.82 |
| 9 | 000596 | | 90,931,851.84 | 4.41 |
| 10 | 603816 | | 89,769,645.89 | 4.36 |
| 11 | 600872 | | 89,724,464.28 | 4.35 |
| 12 | 600600 | | 86,664,886.50 | 4.20 |
| 13 | 000661 | | 83,086,251.66 | 4.03 |
| 14 | 000858 | | 80,982,097.34 | 3.93 |
| 15 | 603345 | | 80,748,265.27 | 3.92 |
| 16 | 002697 | | 79,989,700.98 | 3.88 |
| 17 | 600104 | | 79,988,629.68 | 3.88 |
| 18 | 000625 | | 79,898,155.99 | 3.88 |
| 19 | 601689 | | 79,472,138.42 | 3.86 |
| 20 | 600132 | | 77,402,454.71 | 3.76 |
| 21 | 603960 | | 50,847,784.81 | 2.47 |
| 22 | 600622 | | 49,994,934.60 | 2.43 |
| 23 | 600519 | | 49,886,613.94 | 2.42 |

7.4.2**2% 20**

| | | | | |
|----|--------|--|----------------|-------|
| 1 | 603589 | | 254,241,462.98 | 12.33 |
| 2 | 601933 | | 241,035,695.74 | 11.69 |
| 3 | 601877 | | 229,056,882.88 | 11.11 |
| 4 | 600519 | | 215,429,550.94 | 10.45 |
| 5 | 000895 | | 166,802,760.08 | 8.09 |
| 6 | 002410 | | 157,420,317.21 | 7.64 |
| 7 | 603369 | | 154,541,606.07 | 7.50 |
| 8 | 600309 | | 151,827,019.70 | 7.37 |
| 9 | 600340 | | 148,914,189.99 | 7.22 |
| 10 | 002372 | | 123,798,542.37 | 6.01 |
| 11 | 000596 | | 123,345,398.40 | 5.98 |
| 12 | 000651 | | 116,623,967.79 | 5.66 |
| 13 | 601318 | | 115,097,825.01 | 5.58 |

| | | | | |
|----|--------|--|----------------|------|
| 14 | 000858 | | 106,553,734.18 | 5.17 |
| 15 | 600271 | | 97,713,519.54 | 4.74 |
| 16 | 603816 | | 94,408,189.12 | 4.58 |
| 17 | 000625 | | 83,773,700.35 | 4.06 |
| 18 | 601633 | | 81,260,715.18 | 3.94 |
| 19 | 600600 | | 78,488,035.24 | 3.81 |
| 20 | 000333 | | 78,052,399.06 | 3.79 |
| 21 | 300383 | | 78,013,094.73 | 3.78 |
| 22 | 601689 | | 71,189,357.84 | 3.45 |
| 23 | 603708 | | 64,272,809.80 | 3.12 |
| 24 | 600622 | | 52,025,620.20 | 2.52 |
| 25 | 603960 | | 51,155,405.07 | 2.48 |

7.4.3

| | |
|--|------------------|
| | 2,584,830,774.25 |
| | 3,326,742,321.91 |

7.5

| | | | |
|----|--|----------------|------|
| | | | |
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 100,070,000.00 | 5.00 |
| | | 100,070,000.00 | 5.00 |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 100,070,000.00 | 5.00 |

7.6

| | | | | | |
|---|--------|----|----|-----------|----------------|
| | | | | | |
| 1 | 180410 | 18 | 10 | 1,000,000 | 100,070,000.00 |
| | | | | | 5.00 |

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 | | 892,912.31 |
|---|--|---------------|
| 2 | | 13,934,155.74 |
| 3 | | - |
| 4 | | 1,656,251.49 |
| 5 | | 146,731.83 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 16,630,051.37 |

7.12.4**7.12.5****7.12.6**

§ 8

8.1

| | () | | | | | |
|---|--------|-----------|----------------|--------|----------------|---------|
| | | | | | | |
| | | | | | | |
| A | 25,565 | 49,283.43 | 874,861,276.96 | 69.44% | 385,069,621.94 | 30.56% |
| E | 36 | 84,706.46 | 0.00 | 0.00% | 3,049,432.43 | 100.00% |
| | 25,601 | 49,333.24 | 874,861,276.96 | 69.27% | 388,119,054.37 | 30.73% |

8.2

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

§ 9

| | A | E |
|------------|------------------|--------------|
| 2011 10 20 | 355,399,768.39 | - |
| | 1,777,453,546.91 | 817.11 |
| | 189,721,901.65 | 3,573,829.81 |
| : | 707,244,549.66 | 525,214.49 |
| "_ " | - | - |
| | 1,259,930,898.90 | 3,049,432.43 |

§ 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

2

3

4

2

§ 11

11.1

20%

| | | | | | | | |
|--|---|--------|----------------|------|---------------|----------------|--------|
| | | | | | | | |
| | | 20% | | | | | |
| | | 2019 2 | | | | | |
| | | 21 | | | | | |
| | | 2019 3 | | | | | |
| | 1 | 6 | 332,968,018.16 | 0.00 | 40,000,000.00 | 292,968,018.16 | 23.20% |
| | | 2019 3 | | | | | |
| | | 13 | | | | | |
| | | 2019 6 | | | | | |
| | | 30 | | | | | |
| | - | - | - | - | - | - | - |

1

2

3