

2019

2019 6 30

2019 8 27

**§ 1**

2019 8 23

2019 1 1      2019 6 30

**§ 2****2.1**

	519969
	519969
	2015 2 11
	311,989,050.34

**2.2**

--	--

1

2

1

2

	4
	800 × 50%+ × 50%

### 2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

### 2.4

	www.cxfund.com.cn
	68 9 55

### § 3

#### 3.1

3.1.1	(2019 1 1 - 2019 6 30 )
	12,900,029.96
	20,560,696.85
	0.0823
	9.83%
3.1.2	( 2019 6 30 )
	0.1060
	345,057,840.10
	1.106

1

2

#### 3.2

##### 3.2.1

	2.22%	0.25%	2.40%	0.58%	-0.18%	-0.33%
	2.69%	0.36%	-1.88%	0.77%	4.57%	-0.41%
	9.83%	0.36%	12.05%	0.77%	-2.22%	-0.41%
	10.00%	0.27%	4.83%	0.75%	5.17%	-0.48%
	24.73%	0.23%	5.55%	0.55%	19.18%	-0.32%
	31.34%	0.79%	8.08%	0.81%	23.26%	-0.02%



§ 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

		2015	5	-	2006
		12		13	

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--	--	--	--	--	--

1

/

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

### 4.4.1

2019

2018

**4.4.2**

2019	6	30	1.106	1.294
		9.83%	12.05%	

**4.5**

2019

## 4.6

1/2

## 4.7

1		12
	20%	3
2		
3		
4		
5		

## 4.8

**§ 5**

**5.1**

**5.2**

**5.3**

2019

## § 6

## 6.1

2019 6 30

	2019 6 30	2018 12 31
	13,186,838.54	4,203,514.14
	648,672.55	1,331,818.18
	29,548.58	12,745.26
	318,387,891.00	387,799,078.94
	75,322,803.00	8,679,678.94
	-	-
	243,065,088.00	379,119,400.00
	-	-

	-	-
	-	-
	-	-
	95,641.03	239,000.00
	461,983.33	568,949.10
	311,989,050.34	426,174,408.68
	33,068,789.76	3,158,476.75
	345,057,840.10	429,332,885.43
	345,519,823.43	429,901,834.53
2019 6 30	1.106	311,989,050.34

## 6.2

2019 1 1 2019 6 30

	2019 1 1 30	2019 6 30	2018 1 1 6 30	2018 6 30
.		22,063,373.78		2,044,578.36
1.		3,899,109.78		3,159,489.57
		73,141.98		64,849.05
		3,689,288.23		3,083,942.67
		-		-
		136,679.57		10,697.85
		-		-
2.	-	10,380,153.46		2,881,342.53
		7,127,359.96		4,206,766.83
		-		-
		2,311,723.82		-1,417,217.77
		-		-
		-		-
		-		-
		941,069.68		91,793.47
3.	-	7,660,666.89		-4,001,012.64
4.	-	-		-
5.	-	123,443.65		4,758.90
		1,502,676.93		948,565.01
1		794,984.25		509,079.48

2	331, 243. 48	212, 116. 53
3	-	-
4	268, 413. 83	78, 971. 24
5	-	2, 335. 38
	-	2, 335. 38
6	257. 72	1, 848. 62
7	107, 777. 65	144, 213. 76
.	20, 560, 696. 85	1, 096, 013. 35
	-	-
.	20, 560, 696. 85	1, 096, 013. 35

### 6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	426, 174, 408. 68	3, 158, 476. 75	429, 332, 885. 43
	-	20, 560, 696. 85	20, 560, 696. 85
	-114, 185, 358. 34	9, 349, 616. 16	-104, 835, 742. 18
1.	177, 003, 140. 02	15, 180, 270. 46	192, 183, 410. 48
2.	-291, 188, 498. 36	-5, 830, 654. 30	-297, 019, 152. 66
	-	-	-
	311, 989, 050. 34	33, 068, 789. 76	345, 057, 840. 10

	2018 1 1 2018 6 30		
	190,560,662.94	37,104,761.17	227,665,424.11
	-	1,096,013.35	1,096,013.35
-	-130,215,667.46	-26,482,488.18	-156,698,155.64
1.	25,942,522.59	5,382,052.02	31,324,574.61
2.	-156,158,190.05	-31,864,540.20	-188,022,730.25
	-	-	-
	60,344,995.48	11,718,286.34	72,063,281.82

6.1 6.4

**6.4****6.4.1**

(

(

[2014]913

697,321,010.82

)

1500361

2015

2 11



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%

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5)                    A                    0.10%                    (    )

## 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

### 6.4.7.2

#### 6.4.7.2.1

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

	30	
	794,984.25	509,079.48
	25,099.06	35,135.78

0.60%

$$H \ E \times \quad \div \quad H \quad E$$

**6.4.7.2.2**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		331,243.48		212,116.53

0.25%

$$: H \ E \times \quad \div \quad H \quad E$$

**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
	13,186,838.54	65,833.52	3,307,149.03	63,923.42

---

2019 6 30 648,672.55 2018 12

31 1,331,818.18

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

6.4.8.1.1										
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		75,322,803.00	21.80
		75,322,803.00	21.80
2		-	-
3		243,065,088.00	70.35
		243,065,088.00	70.35
		-	-
4		-	-
5		-	-
6		10,000,000.00	2.89
		-	-

7

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O		-	-
P		-	-
Q		-	-
R		23,106.60	0.01
S		-	-

5	601888		6,915,573.21	1.61
6	601988		6,723,000.00	1.57
7	601021		6,339,659.00	1.48
8	600004		5,919,377.08	1.38
9	600519		5,413,973.00	1.26
10	600377		5,328,479.60	1.24
11	000661		4,519,135.65	1.05
12	600887		4,292,694.00	1.00
13	000568		4,200,429.12	0.98
14	000921		3,871,809.00	0.90
15	600872		3,786,752.00	0.88
16	000651		3,379,657.00	0.79
17	002092		3,146,518.00	0.73
18	603808		2,993,170.50	0.70
19	600660		2,432,930.00	0.57
20	300244		2,324,333.00	0.54

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

1	000858		14,467,369.95	3.37
2	601939		12,075,866.10	2.81
3	601328		11,355,508.00	2.64
4	601288		8,958,107.00	2.09
5	000568		8,445,095.94	1.97
6	601988		6,774,000.00	1.58
7	600377		5,308,283.70	1.24
8	000921		4,214,507.64	0.98
9	002092		2,648,969.00	0.62
10	600660		2,449,652.00	0.57
11	300244		2,426,405.53	0.57
12	000661		2,113,679.00	0.49
13	002304		1,681,604.00	0.39
14	000651		1,578,103.00	0.37
15	601689		1,457,421.00	0.34

16	603708		1,289,268.52	0.30
17	600332		1,140,044.00	0.27
18	603589		1,045,758.80	0.24
19	600004		972,721.00	0.23
20	601021		670,026.00	0.16

### 7.4.3

	144,367,495.40
	94,094,333.56

### 7.5

1		-	-
2		-	-
3		38,266,000.00	11.09
		38,266,000.00	11.09
4		1,249,500.00	0.36
5		-	-
6		-	-
7		41,588.00	0.01
8		203,508,000.00	58.98
9		-	-
10		243,065,088.00	70.44

### 7.6

1	111911067	19	CD067	400,000	38,792,000.00	11.24
2	111906119	19	CD119	300,000	29,100,000.00	8.43
3	111910201	19	CD201	300,000	29,094,000.00	8.43
4	111908085	19	CD085	200,000	19,396,000.00	5.62
4	111918164	19	CD164	200,000	19,396,000.00	5.62

**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**

2018 10 18

2018 46

2016

1 2017 6

34

27

35

2018 11 19

2018 14

2280

**7.12.2****7.12.3**

1		29,548.58
2		-
3		-
4		3,261,622.62
5		5,250.14
6		-
7		-

8

## § 8

## 8.1

( )					
769	405,707.48	301,098,793.77	96.51%	10,890,256.57	3.49%

**§ 9**

2015 2 11	697,321,010.82
	426,174,408.68
	177,003,140.02
:	291,188,498.36
"_"	-
	311,989,050.34

## § 10

### 10.1

### 10.2

#### 10.2.1

2019 3 2

	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

**10.7.2**

	19,023,307.75	96.10%	152,000,000.00	100.00%	-	-
	771,074.10	3.90%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2



## § 11

## 11.1

## 20%

		20%					
1	2019 1 1 2019 2 14	98,873,990.10	0.00	98,873,990.10	0.00	0.00%	
2	2019 1 1 2019 2 14	148,935,115.23	0.00	148,935,115.23	0.00	0.00%	
3	2019 1 1 2019 6 30	126,091,465.55	0.00	0.00	126,091,465.55	40.42%	
4	2019 4 17 2019 5 14	0.00	45,954,963.24	0.00	45,954,963.24	14.73%	
-	-	-	-	-	-	-	

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1
2
3

**11.2**

§ 12

2019 8 27