

LOF

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

		zhouyg@cxfund. com. cn	tianqing1. zh@ccb. com
		4007005566	010-67595096
		021-61009800	010-66275853

2.4

	www. cxfund. com. cn
	68 9
	1 1

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	3, 510, 987. 78
	24, 847, 404. 67
	0. 2618
	36. 10%
3.1.2	(2019 6 30)
	-0. 2264
	88, 306, 351. 42
	0. 984

1

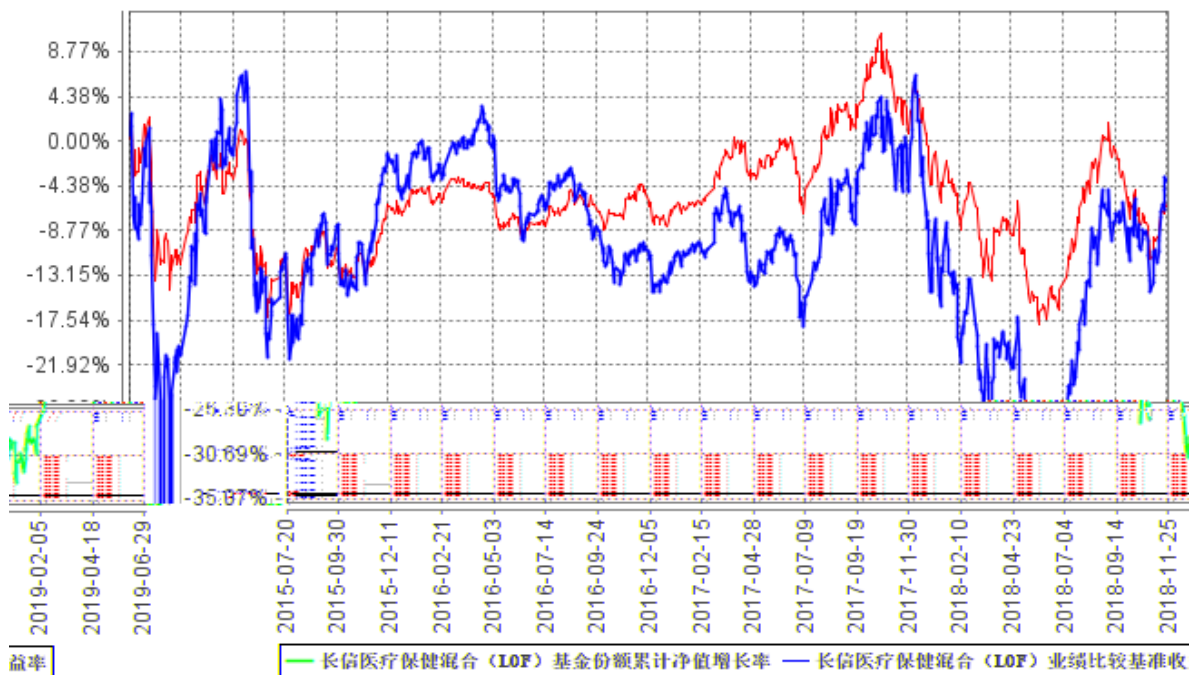
2

3.2

3.2.1



3.2.2



益率

1 2015 7 20 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	2015 7 20	-	9	2010 7 100 LOF LOF LOF

	300				LOF	
						300

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

PMI

4.4.2

0.984

36.10%

1.524

10.48%

4.5

4.6

“ ”

1/2

4.7

1

12

10%

3

11

34

2

3

4

5

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

LOF

2019 6 30

	2019 6 30	2018 12 31
	5,093,212.44	5,280,626.99
	320,775.91	269,963.48
	15,318.92	25,912.81
	83,349,683.84	63,339,616.92
	83,349,683.84	63,339,616.92
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	621,598.11	597,060.04
	1,152.03	1,359.09
	-	-
	108,188.41	50,918.93
	-	-
	-	-
	89,509,929.66	69,565,458.26
	2019 6 30	2018 12 31
	-	-
	-	-

!

	-	-
	-	-
	-	-
	88,703.65	140,036.20
	1,203,578.24	694,177.37
	89,765,801.38	95,255,008.16
	-1,459,449.96	-26,383,727.27
	88,306,351.42	68,871,280.89
	89,509,929.66	69,565,458.26
2019 6 30	0.984	89,765,801.38

6.2

LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	25,884,144.13	11,464,176.46
1.	21,365.53	48,015.40
	21,365.53	29,186.90
	-	18,828.50
	-	-
	-	-
	-	-
2.	4,344,748.34	9,422,113.55
	3,676,168.46	8,770,544.91
	-	-
	-	-3,000.00
	-	-
	-	-
	668,579.88	654,568.64
3.	21,336,416.89	1,941,692.69
4.	-	-
5.	181,613.37	52,354.82
	1,036,739.46	1,458,097.39
1	610,150.17	689,551.12

2	101,691.72	114,925.20
3	-	-
4	235,653.49	542,607.50
5	-	-
	-	-
6	-	-
7	89,244.08	111,013.57
" - "	24,847,404.67	10,006,079.07
	-	-
" - "	24,847,404.67	10,006,079.07

6.3

LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	95,255,008.16	-26,383,727.27	68,871,280.89
	-	24,847,404.67	24,847,404.67
" - "	-5,489,206.78	76,872.64	-5,412,334.14
1.	35,930,759.53	-4,190,861.09	31,739,898.44
2.	-41,419,966.31	4,267,733.73	-37,152,232.58

	2018 1 1 2018 6 30		
	101,879,701.71	-8,723,096.15	93,156,605.56
	-	10,006,079.07	10,006,079.07
“ - ”	-8,519,741.16	389,466.94	-8,130,274.22
1.	16,362,576.39	-229,882.25	16,132,694.14
2.	-24,882,317.55	619,349.19	-24,262,968.36
	-	-	-
“ - ”			
	93,359,960.55	1,672,449.86	95,032,410.41

6.1 6.4



6.4

6.4.1

(LOF) (“ ”)

100 (LOF) (“ 100 (LCF)”)

100 (LOF)

100 (LOF)

(“ ”) [2009]1361

2010 3 26

743,255,611.35

(2010) 2413

100 (LOF)

100 (LOF) 2015 7 10

2015 7 16

100 (LOF)

2015 7 20

100 (LOF)

“

(LOF)”

(LOF)

(“ ”) 2015

7 20

(LOF)

(

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(

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(

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6.4.3

2019 6 30 2019 1 1 2019
6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2005]103

[2005]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

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 30	2019 6	2018 1 1	2018 6 30
		610,150.17		689,551.12
		177,990.14		235,551.77

1.50%

= × 1.50%

6.4.7.2.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		101,691.72		114,925.20

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

6.4.8.3.2

§ 7

7.1

			%
1		83,349,683.84	93.12
		83,349,683.84	93.12
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,413,988.35	6.05
8		746,257.47	0.83
9		89,509,929.66	100.00

7.2

7.2.1

			(%)
A		-	-
B		53,115.10	0.06
C		60,781,829.80	68.83
D		-	-
E		-	-
F		11,577,158.64	13.11
G		-	-
H		-	-
I		39,603.76	0.04
J		33,869.94	0.04
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		10,841,000.00	12.28
R		23,106.60	0.03
S		-	-
		83,349,683.84	94.39

7.2.2**7.3**

1	000661		15,000	5,070,000.00	5.74
2	600763		56,000	4,961,040.00	5.62
3	300347		61,000	4,703,100.00	5.33
4	600529		182,000	4,145,960.00	4.69
5	300529		66,000	4,115,100.00	4.66
6	600276		61,012	4,026,792.00	4.56
7	002007		127,500	3,887,475.00	4.40
8	300357		108,108	3,667,023.36	4.15
9	300003		143,000	3,291,860.00	3.73
10	000963		118,600	3,078,856.00	3.49

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7.4**7.4.1**

2% 20

1	002223		5,191,298.00	7.54
2	002675		3,355,670.00	4.87
3	000963		3,326,788.00	4.83
4	002262		3,309,891.00	4.81
5	600557		3,134,034.00	4.55
6	002399		3,128,515.00	4.54

7	603368		3,069,629.66	4.46
8	002099		2,991,034.00	4.34
9	300016		2,985,850.82	4.34
10	603108		2,888,995.20	4.19
11	603520		2,852,286.40	4.14
12	600062		2,831,805.00	4.11
13	300396		2,793,187.80	4.06
14	603939		2,787,984.00	4.05
15	002727		2,774,864.00	4.03
16	000999		2,705,773.00	3.93
17	300003		2,591,527.00	3.76
18	300206		2,583,708.00	3.75
19	000538		2,572,285.00	3.73
20	600535		2,407,348.80	3.50
21	000739		2,342,314.60	3.40
22	600436		2,248,293.00	3.26
23	600285		2,244,261.00	3.26
24	603883		2,208,263.00	3.21
25	002821		2,193,055.00	3.18
26	002332		2,143,284.00	3.11
27	300406		1,911,989.00	2.78
28	002007		1,750,473.00	2.54
29	300452		1,661,617.16	2.41

“ ”

7.4.2**2% 20**

1	002223		5,472,232.98	7.95
2	300595		4,731,506.68	6.87
3	000538		4,591,663.00	6.67
4	000650		4,322,739.00	6.28
5	603658		4,294,382.65	6.24
6	300122		3,942,842.08	5.72
7	002675		3,802,015.00	5.52
8	300015		3,775,871.00	5.48

9	002821		3,730,680.05	5.42
10	600332		3,206,142.30	4.66
11	002262		3,167,638.96	4.60
12	603108		3,137,786.60	4.56
13	300009		3,032,121.43	4.40
14	002653		2,837,182.00	4.12
15	601607		2,814,394.00	4.09
16	600771		2,807,289.00	4.08
17	300016		2,726,368.00	3.96
18	000739		2,204,158.00	3.20
19	600535		2,160,696.60	3.14
20	600285		2,131,037.00	3.09
21	002332		2,101,453.52	3.05
22	600062		2,090,998.41	3.04
23	300003		1,914,167.00	2.78
24	300357		1,834,698.00	2.66
25	000813		1,714,844.00	2.49
26	300452		1,712,159.00	2.49
27	300406		1,655,459.00	2.40
28	002727		1,561,566.00	2.27

“ ”

7.4.3

	91,051,982.42
	96,054,500.85

“ ” “ ”

7.5

7.6

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

§ 8

8.1

()					
9,192	9,765.64	976.43	0.00%	89,764,824.95	100.00%

8.2

1		291,865.00	10.40%
2		203,345.00	7.25%
3		172,813.00	6.16%
4		110,200.00	3.93%
5		102,822.00	3.67%
6		90,634.00	3.23%
7		79,700.00	2.84%
8		79,496.00	2.83%
9		73,500.00	2.62%
10		60,900.00	2.17%

8.3

	2,065.80	0.00%

8.4

§ 9

2015 7 20	206,772,718.31
	95,255,008.16
	35,930,759.53
:	41,419,966.31
"_"	-
	89,765,801.38

§ 10

10.1

10.2

10.2.1

2019 3 2

	1	60,231,163.86	32.33%	56,092.94	45.58%	-

1

2

1998 29

2007 48

1

1

2

3

4

2

§ 11

11.1

20%

20%

11.2

2019 8 27