

2019

2019 6 30

2019 8 27

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2019 8 23

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|  |                   |                  |
|--|-------------------|------------------|
|  |                   |                  |
|  | 002254            |                  |
|  | 2016 1 27         |                  |
|  |                   |                  |
|  | 244, 789, 419. 41 |                  |
|  |                   |                  |
|  | A                 | C                |
|  | 002254            | 002255           |
|  | 232, 886, 731. 78 | 11, 902, 687. 63 |

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|  |              |               |
|  |              |               |
|  |              |               |
|  | 021-61009999 | 0755—83199084 |

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|  |  |                       |                          |
|--|--|-----------------------|--------------------------|
|  |  | zhouyg@xfund. com. cn | yan_zhang@cmbchi na. com |
|  |  | 4007005566            | 95555                    |
|  |  | 021-61009800          | 0755—83195201            |

|  |                      |
|--|----------------------|
|  | www. cxfund. com. cn |
|  | 68 9<br>7088         |

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|       | A                          | C                          |
|-------|----------------------------|----------------------------|
| 3.1.1 | (2019 1 1 - 2019<br>6 30 ) | (2019 1 1 -<br>2019 6 30 ) |
|       | 6,161,073.73               | 302,022.34                 |
|       | 4,101,753.64               | 199,026.72                 |
|       | 0.0193                     | 0.0181                     |
|       | 2.10%                      | 1.90%                      |
| 3.1.2 | ( 2019 6 30 )              |                            |
|       | 0.0176                     | 0.0160                     |
|       | 243,215,623.97             | 12,412,848.58              |
|       | 1.0444                     | 1.0429                     |

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A

|  |        |       |        |       |        |       |
|--|--------|-------|--------|-------|--------|-------|
|  |        |       |        |       |        |       |
|  | 0.24%  | 0.04% | 0.52%  | 0.03% | -0.28% | 0.01% |
|  | 0.21%  | 0.06% | 0.64%  | 0.06% | -0.43% | 0.00% |
|  | 2.10%  | 0.06% | 2.00%  | 0.06% | 0.10%  | 0.00% |
|  | 9.01%  | 0.08% | 6.00%  | 0.06% | 3.01%  | 0.02% |
|  | 14.27% | 0.07% | 11.18% | 0.07% | 3.09%  | 0.00% |
|  | 17.13% | 0.07% | 12.63% | 0.06% | 4.50%  | 0.01% |

C

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|  |       |       |       |       |        |       |
|--|-------|-------|-------|-------|--------|-------|
|  | 0.20% | 0.04% | 0.52% | 0.03% | -0.32% | 0.01% |
|  | 0.12% | 0.06% | 0.64% | 0.06% | -0.52% | 0.00% |
|  | 1.90% | 0.06% | 2.00% | 0.06% | -0.10% | 0.00% |

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|   |      |   |    |      |   |    |
|---|------|---|----|------|---|----|
| 1 | 2016 | 1 | 27 | 2019 | 6 | 30 |
| 2 |      |   |    |      | 6 |    |

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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

|  |     | 2018 | 6 4 | - | 7    |
|--|-----|------|-----|---|------|
|  | LOF |      |     |   | 2013 |
|  |     |      |     |   | LOF  |

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2019

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40BP

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10.7%

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10

34

5%

|        |   |        |        |        |
|--------|---|--------|--------|--------|
|        |   |        | A      | 1.0444 |
| 1.1644 |   |        | A      | 2.10%  |
|        | C | 1.0429 | 1.1499 |        |
|        | C | 1.90%  |        | 2.00%  |

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A

|   |      |   |      | 10    |               |           |               |  |
|---|------|---|------|-------|---------------|-----------|---------------|--|
|   | 2019 |   | 2019 |       |               |           |               |  |
| 1 | 2 19 | - | 2 19 | 0.660 | 10,937,233.37 | 21,062.09 | 10,958,295.46 |  |

- - 0.660 10,937,233.37 21,062.09 10,958,295.46

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2019 6 30

|  | 2019 6 30      | 2018 12 31     |
|--|----------------|----------------|
|  |                |                |
|  | 448,229.94     | 154,376.68     |
|  | 4,178,662.87   | 4,811,763.50   |
|  | 7,472.83       | 1,497.11       |
|  | 378,355,100.00 | 290,799,400.00 |
|  | -              | -              |
|  | -              | -              |
|  | 378,355,100.00 | 290,799,400.00 |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | 6,412,031.95   | 6,276,304.87   |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | 389,401,497.59 | 302,043,342.16 |
|  | 2019 6 30      | 2018 12 31     |
|  |                |                |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | 133,362,972.56 | 111,099,722.50 |
|  | 14,264.87      | 17,757.58      |
|  | -              | -              |
|  | 146,852.28     | 113,029.61     |
|  | 41,957.79      | 32,294.16      |
|  | 4,075.43       | 3,328.77       |
|  | 12,387.60      | 12,221.04      |
|  | 57,038.88      | 51,853.06      |

|  |                |                |
|--|----------------|----------------|
|  | 38,419.80      | 91,469.46      |
|  | -              | -              |
|  | -              | -              |
|  | 95,055.83      | 189,000.00     |
|  | 133,773,025.04 | 111,610,676.18 |
|  |                |                |
|  | 244,789,419.41 | 175,083,212.16 |
|  | 10,839,053.14  | 15,349,453.82  |
|  | 255,628,472.55 | 190,432,665.98 |
|  | 389,401,497.59 | 302,043,342.16 |

2019 6 30

A

1.0444

C 1.0429

244,789,419.41

A 232,886,731.78

C 11,902,687.63

2019 1 1 2019 6 30

|    | 2019 1 1<br>6 30 | 2019 1 1<br>6 30 | 2018 1 1<br>6 30 | 2018 6 30     |
|----|------------------|------------------|------------------|---------------|
|    |                  | 6,913,970.50     |                  | 6,495,292.49  |
| 1. |                  | 7,945,346.86     |                  | 6,909,614.24  |
|    |                  | 45,458.53        |                  | 50,409.17     |
|    |                  | 7,883,589.01     |                  | 6,113,538.27  |
|    |                  | -                |                  | -             |
|    |                  | 16,299.32        |                  | 745,666.80    |
|    |                  | -                |                  | -             |
| 2. | -                | 1,130,843.94     |                  | -1,078,178.76 |
|    |                  | -                |                  | -             |
|    |                  | -                |                  | -             |
|    |                  | 1,130,843.94     |                  | -1,078,178.76 |
|    |                  | -                |                  | -             |
|    |                  | -                |                  | -             |
|    |                  | -                |                  | -             |
| 3. |                  | -2,162,315.71    |                  | 663,834.73    |
| -  |                  |                  |                  |               |

|    |   |                 |                 |
|----|---|-----------------|-----------------|
| 4. | - | -               | -               |
| 5. | - | 95. 41          | 22. 28          |
|    |   | 2, 613, 190. 14 | 2, 738, 213. 21 |
| 1  |   | 811, 040. 28    | 675, 386. 04    |
| 2  |   | 231, 725. 82    | 192, 967. 47    |
| 3  |   | 22, 803. 74     | 28, 773. 83     |
| 4  |   | 6, 093. 47      | 5, 457. 14      |
| 5  |   | 1, 400, 089. 55 | 1, 696, 624. 95 |
|    |   | 1, 400, 089. 55 | 1, 696, 624. 95 |
| 6  |   | 23, 057. 22     | 18, 022. 64     |
| 7  |   | 118, 380. 06    | 120, 981. 14    |
|    | - | 4, 300, 780. 36 | 3, 757, 079. 28 |
|    |   | -               | -               |
|    | - | 4, 300, 780. 36 | 3, 757, 079. 28 |

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|    | 2019 1 1 2019 6 30 |                  |                   |
|----|--------------------|------------------|-------------------|
|    |                    |                  |                   |
|    | 175, 083, 212. 16  | 15, 349, 453. 82 | 190, 432, 665. 98 |
|    | -                  | 4, 300, 780. 36  | 4, 300, 780. 36   |
| -  | 69, 706, 207. 25   | 2, 708, 117. 21  | 72, 414, 324. 46  |
| 1. | 84, 343, 948. 39   | 3, 283, 788. 59  | 87, 627, 736. 98  |
| 2. | -14, 637, 741. 14  | -575, 671. 38    | -15, 213, 412. 52 |

|   |   |                |
|---|---|----------------|
| - | - | -11,519,298.25 |
|---|---|----------------|

2016 1 27

2019 6 30

2019 6 30

2019 1 1

**6.4.5.1**

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.2

2A3141648

|  |  |
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|  |  |
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|  | 2019 1 1      |  | 2019 6 30 |  | 2018 1 1       |  | 2018 6 30 |  |
|--|---------------|--|-----------|--|----------------|--|-----------|--|
|  |               |  |           |  |                |  |           |  |
|  | 60,047,502.20 |  | 100.00%   |  | 157,588,982.91 |  | 100.00%   |  |

|  | 2019 1 1         |  | 2019 6 30 |  | 2018 1 1         |  | 2018 6 30 |  |
|--|------------------|--|-----------|--|------------------|--|-----------|--|
|  |                  |  |           |  |                  |  |           |  |
|  | 2,562,495,000.00 |  | 100.00%   |  | 2,452,483,000.00 |  | 100.00%   |  |

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

|  | 30         |            |
|--|------------|------------|
|  | 811,040.28 | 675,386.04 |
|  | 162,883.32 | 85,439.98  |

0.7%

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× 0.7%/

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**6.4.7.4.2**

|  | 2019 1 1 |            | 2019 6 30 |           | 2018 1 1 |            | 2018 6 30 |           |
|--|----------|------------|-----------|-----------|----------|------------|-----------|-----------|
|  |          |            |           |           |          |            |           |           |
|  |          | 448,229.94 |           | 14,274.19 |          | 704,973.63 |           | 22,991.50 |

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2018 12 31

2,291,657.19 2018

2,278,006.21

2018

2018

2018

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2019 6 30

71,622,972.56

| 101800280 | 18 | MFN001 | 2019 7 1 | 103.97 | 43,000  | 4,470,710.00  |
|-----------|----|--------|----------|--------|---------|---------------|
| 101900336 | 19 | MFN001 | 2019 7 3 | 100.62 | 79,000  | 7,948,980.00  |
| 101800830 | 18 | MFN002 | 2019 7 1 | 102.11 | 200,000 | 20,422,000.00 |
| 1380032   | 13 |        | 2019 7 4 | 101.73 | 42,000  | 4,272,660.00  |
| 101800716 | 18 | MFN001 | 2019 7 2 | 103.88 | 83,000  | 8,622,040.00  |
| 101660026 | 16 | MFN001 | 2019 7 2 | 99.70  | 100,000 | 9,970,000.00  |
| 1580130   | 15 |        | 2019 7 4 | 72.19  | 100,000 | 7,219,000.00  |
| 101800295 | 18 | MFN002 | 2019 7 3 | 103.28 | 100,000 | 10,328,000.00 |
| 101800491 | 18 | MFN002 | 2019 7 4 | 104.12 | 30,000  | 3,123,600.00  |
|           |    |        |          |        | 777,000 | 76,376,990.00 |

2019 6 30

61,740,000.00 2019 7 1

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|   |  |                | %      |
|---|--|----------------|--------|
| 1 |  | -              | -      |
|   |  | -              | -      |
| 2 |  | -              | -      |
| 3 |  | 378,355,100.00 | 97.16  |
|   |  | 378,355,100.00 | 97.16  |
|   |  | -              | -      |
| 4 |  | -              | -      |
| 5 |  | -              | -      |
| 6 |  | -              | -      |
|   |  | -              | -      |
| 7 |  | 4,626,892.81   | 1.19   |
| 8 |  | 6,419,504.78   | 1.65   |
| 9 |  | 389,401,497.59 | 100.00 |

2% 20

2% 20

| 1  |  | -              | -      |
|----|--|----------------|--------|
| 2  |  | -              | -      |
| 3  |  | -              | -      |
|    |  | -              | -      |
| 4  |  | 163,287,900.00 | 63.88  |
| 5  |  | 62,122,200.00  | 24.30  |
| 6  |  | 152,945,000.00 | 59.83  |
| 7  |  | -              | -      |
| 8  |  | -              | -      |
| 9  |  | -              | -      |
| 10 |  | 378,355,100.00 | 148.01 |

| 1 | 101800830 | 18 | MTN002 | 200,000 | 20,422,000.00 | 7.99 |
|---|-----------|----|--------|---------|---------------|------|
| 2 | 1380032   | 13 |        | 200,000 | 20,346,000.00 | 7.96 |
| 3 | 101761021 | 17 | MTN001 | 200,000 | 20,248,000.00 | 7.92 |
| 4 | 011901167 | 19 | SCP001 | 200,000 | 20,016,000.00 | 7.83 |
| 5 | 011901130 | 19 | SCP002 | 200,000 | 20,012,000.00 | 7.83 |





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|---|-----|------------|----------------|--------|---------------|---------|
|   |     |            |                |        |               |         |
|   |     |            |                |        |               |         |
| A | 622 | 374,415.97 | 149,977,962.48 | 64.40% | 82,908,769.30 | 35.60%  |
| C | 159 | 74,859.67  | 0.00           | 0.00%  | 11,902,687.63 | 100.00% |
|   | 781 | 313,430.75 | 149,977,962.48 | 61.27% | 94,811,456.93 | 38.73%  |

|  | A | 0.95 | 0.00% |
|--|---|------|-------|
|  | C | 0.00 | 0.00% |
|  |   | 0.95 | 0.00% |

|  | A | 0 |
|--|---|---|
|  | C | 0 |
|  |   | 0 |

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|           | A              | C              |
|-----------|----------------|----------------|
| 2016 1 27 | 708,741,576.32 | 246,982,491.59 |
|           | 166,034,780.28 | 9,048,431.88   |
|           | 77,248,664.58  | 7,095,283.81   |
| :         | 10,396,713.08  | 4,241,028.06   |
| " - "     | -              | -              |
|           | 232,886,731.78 | 11,902,687.63  |

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|--|---|---|---|---|---|---|
|  |   |   |   |   |   |   |
|  | 2 | - | - | - | - | - |

|  |               |         |                  |         |   |   |
|--|---------------|---------|------------------|---------|---|---|
|  |               |         |                  |         |   |   |
|  |               |         |                  |         |   |   |
|  | 60,047,502.20 | 100.00% | 2,562,495,000.00 | 100.00% | - | - |

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2007 48

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|   |   | 20%                      |                |      |      |                |        |
|---|---|--------------------------|----------------|------|------|----------------|--------|
|   | 1 | 2019 1 1<br>2019 6<br>30 | 149,977,962.48 | 0.00 | 0.00 | 149,977,962.48 | 61.27% |
|   | - | -                        | -              | -    | -    | -              | -      |
| 1 |   |                          |                |      |      |                |        |
| 2 |   |                          |                |      |      |                |        |
| 3 |   |                          |                |      |      |                |        |

2019 8 27