

2019

2019 6 30

2019 8 27

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

	www. cxfund. com. cn
	68 9
	55

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	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	1,067,204.75	840,194.07
	586,514.48	458,924.85
	0.0271	0.0242
	2.48%	2.25%
3.1.2	(2019 6 30)	
	0.0107	0.0097
	19,255,718.75	19,044,301.97
	1.0335	1.0324

1

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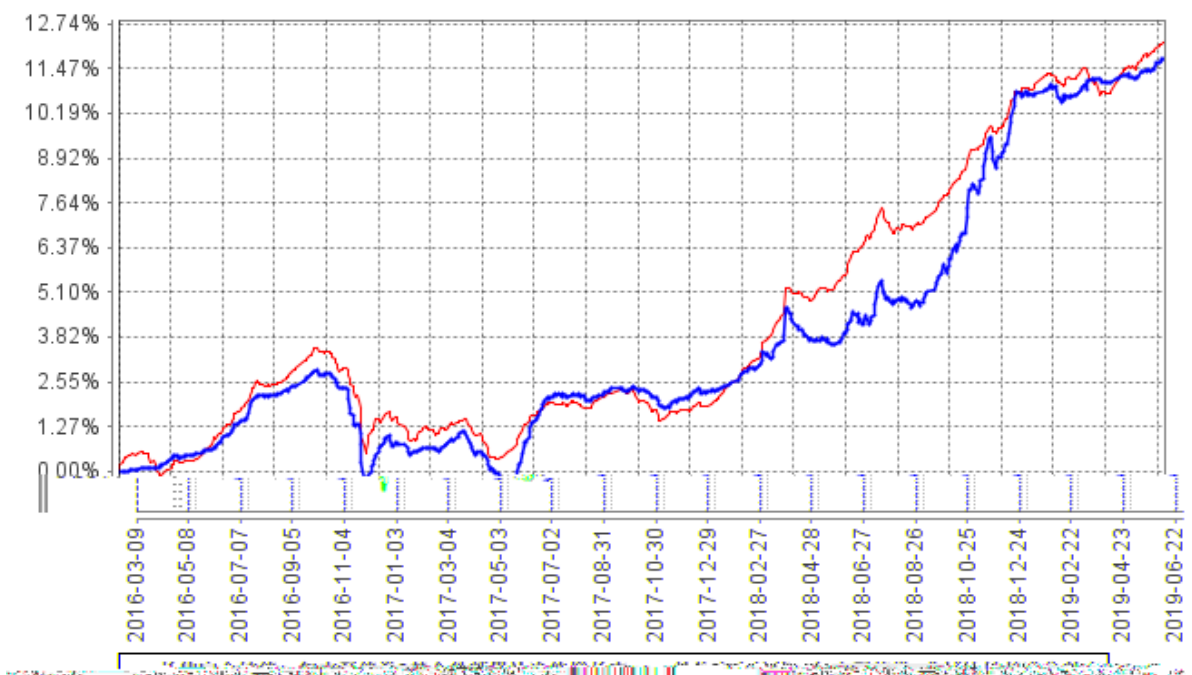
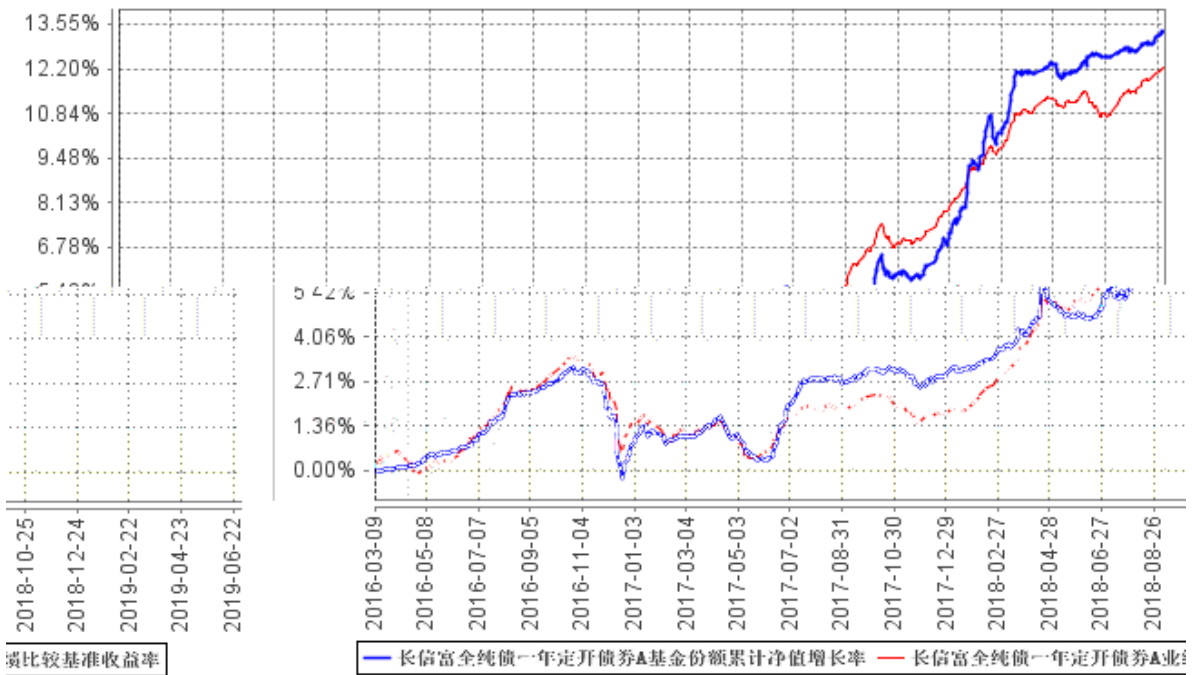
A

	0.51%	0.04%	0.52%	0.03%	-0.01%	0.01%
	0.81%	0.05%	0.64%	0.06%	0.17%	-0.01%
	2.48%	0.07%	2.00%	0.06%	0.48%	0.01%
	7.71%	0.10%	6.00%	0.06%	1.71%	0.04%
	12.39%	0.09%	11.18%	0.07%	1.21%	0.02%
	13.34%	0.08%	12.22%	0.06%	1.12%	0.02%

C

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	0.47%	0.04%	0.52%	0.03%	-0.05%	0.01%
	0.68%	0.05%	0.64%	0.06%	0.04%	-0.01%
	2.25%	0.07%	2.00%	0.06%	0.25%	0.01%
	7.26%	0.10%	6.00%	0.06%	1.26%	0.04%
	10.97%	0.09%	11.18%	0.07%	-0.21%	0.02%
	11.76%	0.08%	12.22%	0.06%	-0.46%	0.02%



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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

		2016 11 30	-	8	2016 5

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5%

2019

CPI

			A	1.0335
1.1309			A	2.48%
	C	1.0324	1.1162	
	C	2.25%		2.00%

PMI

“ ”

1/2

	A	2019 3 26	2019 3 26
10	0.830	1,508,380.22	557,200.56
	2,065,580.78		

	C	2019 3 26	2019 3 26
10	0.770	1,124,802.11	410,604.17
	1,535,406.28		

1

1

100%

2

A

C

3

4

5

2018 3 30 2018 6 26

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2019 6 30

	2019 6 30	2018 12 31
	5,455,052.35	4,235,477.33
	1,635,368.15	2,163,288.96
	30,396.71	5,066.51
	63,482,261.80	75,268,077.20
	-	-
	-	-
	63,482,261.80	75,268,077.20
	-	-
	-	-
	-	-
	-	-
	3,500,000.00	-
	927,429.12	1,343,432.02
	-	-
	-	-
	-	-
	-	-
	75,030,508.13	83,015,342.02
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	34,306,875.49	34,000,000.00
	2,360,310.35	42,122.73
	-	-
	21,978.57	28,908.84
	6,279.60	8,259.68
	6,245.47	7,331.53
	4,696.64	6,973.41
	3,156.73	10,560.08

	2,027.57	-8,424.53
	-	-
	-	-
	18,916.99	139,000.00
	36,730,487.41	34,234,731.74

	563,590.46	989,984.33
1	149,984.46	317,595.22
2	42,852.73	90,741.51
3	39,794.92	72,066.20
4	8,389.15	8,836.60
5	288,732.29	393,060.59
	288,732.29	393,060.59
6	2,054.29	5,572.42
7	31,782.62	102,111.79
“ - ”	1,045,439.33	2,153,058.54
	-	-
“ - ”	1,045,439.33	2,153,058.54

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	44,826,851.42	3,953,758.86	48,780,610.28
	-	1,045,439.33	1,045,439.33
“ - ”	-7,748,913.73	-176,128.10	-7,925,041.83
1.	15,049,682.78	402,940.26	15,452,623.04
2.	-22,798,596.51	-579,068.36	-23,377,664.87
	-	-3,600,987.06	-3,600,987.06
“ - ”	37,077,937.69	1,222,083.03	38,300,020.72

	2018 1 1	2018 6 30	
	138,854,533.91	2,374,925.34	141,229,459.25
	-	2,153,058.54	2,153,058.54
“ - ”	-94,027,682.49	-2,585,617.33	-96,613,299.82
1.	98,690.16	2,452.80	101,142.96
2.	-94,126,372.65	-2,588,070.13	-96,714,442.78
“ - ”	-	-317,920.15	-317,920.15
	44,826,851.42	1,624,446.40	46,451,297.82

6.1 6.4

(“ ”)

(“ ”)

(“ ”) [2015]2772

A	C		
1,855,565,322.62	()		
1600097	2016 3 9		
)		(
)		80%	
)		(5%
		(
2019 6 30	2019 6 30	2019 1 1	

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

20%

(“ ”)	
(“ ”)	
(“ ”)	

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		149,984.46		317,595.22
		73,031.43		168,624.94

× 0.70%

= × 0.70%

	2019 1 1	2019 6	2018 1 1	2018 6 30
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	30	
	42,852.73	90,741.51

× 0.20%

=

× 0.20%

	2019 1 1 2019 6 30		
	A	C	
	-	42.53	42.53
-	31,389.85	31,389.85	
-	1.81	1.81	
-	31,434.19	31,434.19	
	2018 1 1 2018 6 30		
	A	C	
	-	1,339.45	1,339.45
-	59,002.87	59,002.87	
-	1.81	1.81	
-	60,344.13	60,344.13	

A

C

× 0.40%

C

=

C

× 0.40%

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	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		5,455,052.35		7,136.22		549,879.44		11,848.69

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2019 6 30

1,002,195.34 (2018 12

31

1,665,025.68)

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2019 6 30

3,006,875.49

180203	18 03	2019 7 1	102.60	31,000	3,180,600.00
				31,000	3,180,600.00

2019 6 30
31,300,000.00 2019 7 1
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			%
1		-	-
		-	-
2		-	-
3		63,482,261.80	84.61
		63,482,261.80	84.61
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		7,090,420.50	9.45

1		1,797,300.00	4.69
2		-	-
3		10,683,425.00	27.89
		7,646,525.00	19.96
4		51,001,536.80	133.16
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		63,482,261.80	165.75

1	180203	18 03	50,000	5,130,000.00	13.39
2	143632	18 03	35,000	3,575,950.00	9.34
3	143087	17 01	35,000	3,554,250.00	9.28
4	143652	18 G3	35,000	3,553,900.00	9.28
5	143466	18 01	35,000	3,539,550.00	9.24

1		30,396.71
2		3,500,000.00
3		-
4		927,429.12
5		-
6		-
7		-
8		-
9		4,457,825.83

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	()					
A	640	29,112.20	96,846.82	0.52%	18,534,959.57	99.48%
C	444	41,545.34	0.00	0.00%	18,446,131.30	100.00%
	1,084	34,204.74	96,846.82	0.26%	36,981,090.87	99.74%

	A	96.83	0.00%
	C	1.00	0.00%
		97.83	0.00%

	A	0
	C	0
		0
	A	0
	C	0
		0

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2019 3 2

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	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

	160,193,424.11	100.00%	1,946,300,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

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20%

2019 8 27