

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2

2.1

| | |
|--|---------------|
| | |
| | 003059 |
| | 003059 |
| | |
| | 2016 9 7 |
| | |
| | |
| | 85,196,774.58 |
| | |

2.2

| | |
|--|----------------|
| | |
| | |
| | *80%+ 500 *20% |
| | |

2.3

| | | |
|--|----------------------|------------------------|
| | | |
| | | |
| | | |
| | 021-61009999 | 0755-83199084 |
| | zhouyg@cxfund.com.cn | yan_zhang@cmbchina.com |
| | 4007005566 | 95555 |
| | 021-61009800 | 0755-83195201 |

2.4

| | |
|--|-------------------|
| | www.cxfund.com.cn |
| | 68 9 7088 |

§ 3

3.1

| | |
|-------|-------------------------|
| 3.1.1 | (2019 1 1 - 2019 6 30) |
| | 11, 557, 348. 45 |
| | 10, 961, 220. 35 |
| | 0. 0824 |
| | 7. 61% |
| 3.1.2 | (2019 6 30) |
| | 0. 0299 |
| | 87, 911, 648. 15 |
| | 1. 0319 |

1

2

3.2

3.2.1

| | | | | | | |
|--|--------|--------|---------|--------|--------|---------|
| | | | | | | |
| | 2. 54% | 0. 81% | 0. 60% | 0. 27% | 1. 94% | 0. 54% |
| | 0. 93% | 0. 61% | -1. 59% | 0. 35% | 2. 52% | 0. 26% |
| | 7. 61% | 0. 54% | 5. 48% | 0. 35% | 2. 13% | 0. 19% |
| | 6. 77% | 0. 40% | 4. 27% | 0. 33% | 2. 50% | 0. 07% |
| | 3. 19% | 0. 26% | 2. 88% | 0. 27% | 0. 31% | -0. 01% |

§ 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 | | | | 2010 7 |
|--|-----|----------|---|---|------------|
| | | 2016 9 7 | - | 9 | 100 LOF |
| | 300 | | | | LOF LOF |

| | | | | | |
|--|--|---------------|----------|----|-----|
| | | | | | LOF |
| | | | | | 300 |
| | | 2017 5 24 | 2019 6 1 | 9 | |
| | | 2018 12 26 | - | 14 | |

| | | | | | |
|--|--|--|--|--|--------|
| | | | | | 2017 9 |
|--|--|--|--|--|--------|

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4**4.4.1**

2019 1

4.4.2

| | | | | |
|------|-------|----|--------|--------|
| 2019 | 6 | 30 | 1.0319 | 1.0319 |
| | 7.61% | | 5.48% | |

4.5

2019

4.6

3

4

5

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

2019 6 30

| | 2019 6 30 | 2018 12 31 |
|--|---------------|----------------|
| | | |
| | 25,465,661.14 | 5,542,460.54 |
| | 837,935.58 | 120,883.68 |
| | 95,496.78 | 7,184.44 |
| | 41,553,268.23 | 156,923,857.70 |
| | 6,010,081.03 | 31,902,400.20 |
| | - | - |
| | 35,543,187.20 | 125,021,457.50 |
| | - | - |
| | - | - |
| | - | - |
| | 20,000,000.00 | - |
| | - | 355,038.04 |
| | 246,752.78 | 2,212,827.41 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 88,199,114.51 | 165,162,251.81 |
| | 2019 6 30 | 2018 12 31 |

| | | |
|--|---------------|----------------|
| | - | - |
| | - | - |
| | - | - |
| | 105,556.64 | 279,000.00 |
| | 287,466.36 | 5,245,858.81 |
| | | |
| | 85,196,774.58 | 166,769,895.55 |

| | | | |
|---|---|---------------|--------------|
| 2 | | 132,665.38 | 392,949.53 |
| 3 | | - | - |
| 4 | | 472,726.51 | 163,505.78 |
| 5 | | 347,158.04 | - |
| | | 347,158.04 | - |
| 6 | | 3,682.47 | 4,201.06 |
| 7 | | 124,290.60 | 162,217.79 |
| | - | 10,961,220.35 | 1,609,237.95 |
| | | - | - |
| | - | 10,961,220.35 | 1,609,237.95 |

6.3

2019 1 1 2019 6 30

| | 2019 1 1 2019 6 30 | | |
|----|-------------------------|---------------|----------------|
| | | | |
| | 166,769,895.55 | -6,853,502.55 | 159,916,393.00 |
| | - | 10,961,220.35 | 10,961,220.35 |
| - | -81,573,120.97 | -1,392,844.23 | -82,965,965.20 |
| 1. | - | - | - |
| 2. | -81,573,120.97 | -1,392,844.23 | -82,965,965.20 |
| | - | - | - |
| - | 85,196,774.58 | 2,714,873.57 | 87,911,648.15 |

| | 2018 | | |
|----|-----------------|----------------|-----------------|
| | 1 1 | 2018 6 30 | |
| | 584,635,515.63 | -17,830,396.29 | 566,805,119.34 |
| | - | 1,609,237.95 | 1,609,237.95 |
| - | -327,786,497.61 | 7,612,753.85 | -320,173,743.76 |
| 1. | 2,528.93 | -58.58 | 2,470.35 |
| 2. | -327,789,026.54 | 7,612,812.43 | -320,176,214.11 |
| | - | - | - |
| - | 256,849,018.02 | -8,608,404.49 | 248,240,613.53 |

6.1 6.4

6.4**6.4.1**

()

[2016]1575

2016 9 7

1,131,247,451.06

0%-30%

3%

5%

*80+ 500 *20%

6.4.2

—

2

3

XBRL 3 < >

6.4.3

2019 1 1 2019 6 30

2019 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

6.4.5.1

2008 4 24

3 1

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[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

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

6.4.7

6.4.7.1

6.4.7.1.1

| | 2019 | | 2018 | |
|--|----------------|---------|----------------|---------|
| | 1 1 | 6 30 | 1 1 | 6 30 |
| | 317,509,021.74 | 100.00% | 112,056,554.79 | 100.00% |

6.4.7.1.2

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

| | | | | |
|--|----------------|---------|---------------|---------|
| | | | | |
| | 352,543,382.41 | 100.00% | 21,068,843.62 | 100.00% |

6.4.7.1.3

| | | | | |
|--|------------------|-----------|------------------|-----------|
| | 2019 1 1 | 2019 6 30 | 2018 1 1 | 2018 6 30 |
| | | | | |
| | 1,349,800,000.00 | 100.00% | 1,265,000,000.00 | 100.00% |

6.4.7.1.4**6.4.7.1.5**

| | | | | |
|--|--------------------|---------|-----------|---------|
| | 2019 1 1 2019 6 30 | | | |
| | | | | |
| | 263,946.58 | 100.00% | 80,945.84 | 100.00% |
| | 2018 1 1 2018 6 30 | | | |
| | | | | |
| | 93,152.96 | 100.00% | 15,892.63 | 100.00% |

6.4.7.2**6.4.7.2.1**

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

| | 30 | |
|--|--------------|-----------------|
| | 795, 992. 82 | 2, 357, 697. 31 |
| | 483, 116. 90 | 1, 456, 662. 42 |

1. 20%

H=E /

H

E

6.4.7.2.2

| | 2019 1 1 | 2019 6 30 | 2018 1 1 | 2018 6 30 |
|--|----------|--------------|----------|--------------|
| | | 132, 665. 38 | | 392, 949. 53 |

0. 20%

H=E /

H

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 | |
|--|---------------|--|-----------|--|--------------|--|------------|--|
| | | | | | | | | |
| | 25,465,661.14 | | 41,748.86 | | 1,170,751.30 | | 205,120.55 | |

2019 6 30

2018 12 31

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

/

6.4.8.2**6.4.8.3****6.4.8.3.1****6.4.8.3.2**

§ 7

7.1

| | | | % |
|---|--|---------------|--------|
| 1 | | 6,010,081.03 | 6.81 |
| | | 6,010,081.03 | 6.81 |
| 2 | | - | - |
| 3 | | 35,543,187.20 | 40.30 |
| | | 35,543,187.20 | 40.30 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | 20,000,000.00 | 22.68 |
| | | - | - |
| 7 | | 26,303,596.72 | 29.82 |
| 8 | | 342,249.56 | 0.39 |
| 9 | | 88,199,114.51 | 100.00 |

7.2

7.2.1

| | | | (%) |
|---|--|--------------|------|
| A | | - | - |
| B | | - | - |
| C | | 6,010,081.03 | 6.84 |
| D | | - | - |
| E | | - | - |
| F | | - | - |
| G | | - | - |
| H | | - | - |
| I | | - | - |
| J | | - | - |
| K | | - | - |
| L | | - | - |
| M | | - | - |
| N | | - | - |

| | | | |
|---|--|---|---|
| O | | - | - |
| P | | - | - |
| Q | | - | - |
| R | | - | - |
| S | | - | - |

| | | | | |
|----|--------|--|--------------|------|
| 16 | 002413 | | 3,333,749.38 | 2.08 |
| 17 | 002876 | | 3,274,530.00 | 2.05 |
| 18 | 600967 | | 3,221,169.00 | 2.01 |
| 19 | 002456 | | 3,194,058.00 | 2.00 |
| 20 | 002415 | | 3,191,661.61 | 2.00 |

7.4.2**2% 20**

| | | | | |
|---|--------|--|---------------|-------|
| | | | | |
| 1 | 600703 | | 20,031,708.00 | 12.53 |
| 2 | 603986 | | 15,686,949.29 | 9.81 |
| 3 | 300373 | | 11,159,953.60 | 6.98 |
| 4 | 002405 | | 8,012,311.37 | |

| | |
|--|----------------|
| | 141,799,010.29 |
| | 175,710,011.45 |

7.5

| | | | |
|---|--|---|---|
| | | | |
| 1 | | - | - |
| 2 | | - | - |

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 | | 95,496.78 |
|---|--|------------|
| 2 | | - |
| 3 | | - |
| 4 | | 246,752.78 |
| 5 | | - |
| 6 | | - |

| | | |
|---|--|------------|
| 7 | | - |
| 8 | | - |
| 9 | | 342,249.56 |

7.12.4

| 1 | 110048 | | 4,714,715.40 | 5.36 |
|---|--------|--|--------------|------|
| 2 | 128032 | | 2,794,500.00 | 3.18 |
| 3 | 110045 | | 2,541,094.80 | 2.89 |
| 4 | 128035 | | 2,273,920.00 | 2.59 |
| 5 | 128047 | | 578,100.00 | 0.66 |
| 6 | 113517 | | 153,857.00 | 0.18 |

7.12.5**7.12.6**

§ 8

8.1

| () | | | | | |
|-----|------------|------|-------|---------------|---------|
| | | | | | |
| 828 | 102,894.66 | 0.00 | 0.00% | 85,196,774.58 | 100.00% |

8.2

| | 0.00 | 0.00% |
|--|------|-------|

8.3

| | 0 |
|--|---|

0

§ 9

| | |
|----------|----------------------|
| 2016 9 7 | 1, 131, 247, 451. 06 |
| | 166, 769, 895. 55 |
| | - |
| : | 81, 573, 120. 97 |
| "_" | - |
| | 85, 196, 774. 58 |

§ 10

10.1

10.2

10.2.1

2019 3 2

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

| | 2 | 317,509,021.74 | 100.00% | 263,946.58 | 100.00% | - |
|--|---|----------------|---------|------------|---------|---|

10.7.2

| | 352,543,382.41 | 100.00% | 1,349,800,000.00 | 100.00% | - | - |
|--|----------------|---------|------------------|---------|---|---|

1

2

1998 29

2007 48

1

1

2

3

4

2

§ 11

11.1

20%

20%

11.2

2019 8 27