

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2

2.1

	004806
	004806
	2018 2 6
	204, 585, 835. 57

2.2

	*70%+ 500 *30%

2.3

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

2.4

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

	68 9
	55

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	8,951,365.19
	12,906,347.18
	0.0631
	6.66%
3.1.2	(2019 6 30)
	0.0105
	206,737,201.52
	1.0105

§ 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	2018 2 6	-	9	2010 7 100 LOF LOF LOF

	300				LOF
					300
		2018 2 24	-	13	2008 11

					2015 5 6 2016 9 6 2016 9 8
		2018 3 9	-	8	2016

2

3

2019 8 8

4.2

4.3

4.3.1

4.3.2

5%

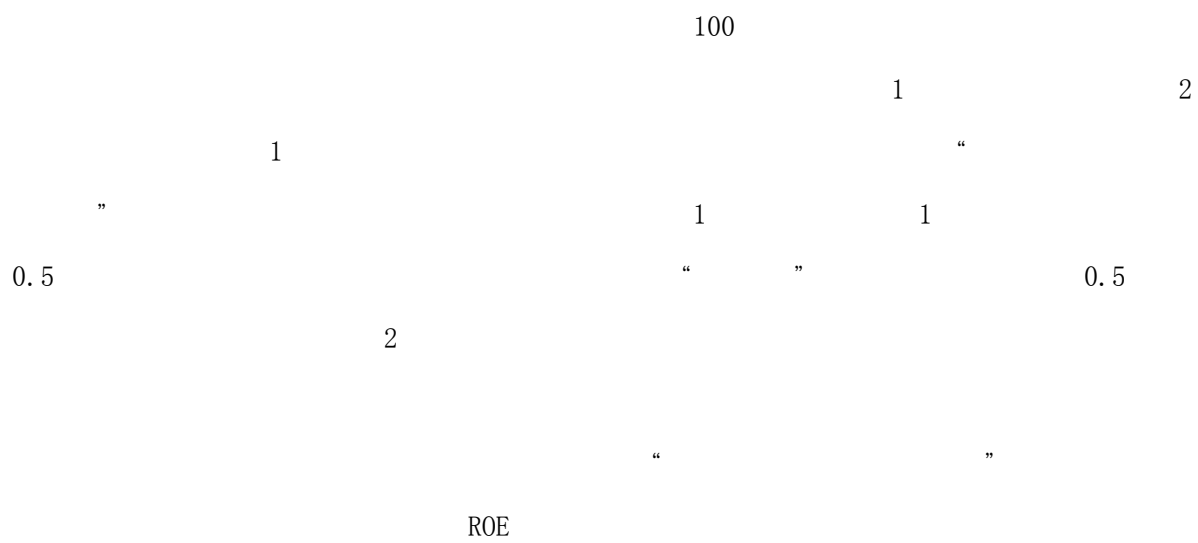
4.4

4.4.1

4.4.1.1

“

”



" "

- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8

“

”

20%

15%

10%

4.4.1.2

2018

2019

2019

2019

ROE 13.3 1.9 14.0%
ROE 18.2 2.5 13.5% wind ROE
ROE

50%

1

80%

1

50%

0.9

40% 2019

1.0117

50.51%

80%

80%

1

50%

50%

2018

2018

2018

2019

25% 40% 37% 50.5%

2018

2018

2019

“ ”

/

/

GDP

2006

2013 2014

ROE ROE

16 18

19

19

19

3.2%

18

45

15

“ ”

4.4.2

	1. 0105	1. 1015
6. 66%		7. 20%

4.5

2

2019

2018

		2009			
ROE	8.5%-9%	2.6	3.4	ROE	8.5%-9%
		3.3%-3.5%			2.5%-2.6%
	3.1%				
		1.48	1.58		20%
	20%				A

2018

2019

4.6

“ ”

1/2

4.7

1

1

100%

2

3

4

5

4.8

§ 5

§ 6

6.1

2019 6 30

	2019 6 30	2018 12 31
	24,450,761.62	31,203,366.97
	512,208.13	451,990.07
	22,821.43	21,811.36
	111,911,800.12	72,647,347.36
	101,736,698.72	72,647,347.36
	-	-
	10,175,101.40	-
	-	-
	-	-
	-	-
	70,000,000.00	90,000,000.00
	2,112,238.89	-
	412,547.66	229,221.64
	-	-
	-	-
	-	-
	-	-
	209,422,377.85	194,553,737.40
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	-	-
	2,061,855.84	-
	-	-
	251,507.09	249,144.75
	33,534.28	33,219.33
	167,671.38	166,096.51
	79,468.09	24,422.47
	-	-

4.	“ - ”	-	-
5.	“ - ”	-	-
		3,012,852.97	2,391,912.64
1		1,509,672.46	1,205,131.71
2		201,289.69	160,684.26
3		1,006,448.25	803,421.15
4		194,886.92	101,522.37
5		-	-
		-	-
6		-	-
7		100,555.65	121,153.15
	“ - ”	12,906,347.18	-2,921,858.40
		-	-
	“ - ”	12,906,347.18	-2,921,858.40

2019 1 1 2019 6 30 2018 2 6

2018 2 6 2018 6 30

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	204,585,835.57	-10,754,981.23	193,830,854.34
	-	12,906,347.18	12,906,347.18
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

“ - ”			
	204,585,835.57	2,151,365.95	206,737,201.52
	2018 2 6 () 2018 6 30		
	204,585,835.57	-	204,585,835.57
	-	-2,921,858.40	-2,921,858.40
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
“ - ”	-	-	-
	204,585,835.57	-2,921,858.40	201,663,977.17
	2019 1 1 2019 6 30		2018 2 6
	2018 2 6	2018 6 30	

6.1 6.4

6.4

(“ ”)
(“ ”) [2017]643
204,585,835.57
() (18) 00013
2018 2 6

() ()
) ()
()
30%-80%
() 5%
×70+ 500 ×30%

6.4.2

(“ ”)

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

[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%
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 30	2018 2 6 () 2018 6 30
		1,509,672.46	1,205,131.71
		340,153.08	331,227.22

× 1.50%

=

× 1.50% ÷

6.4.7.2.2

	2019 1 1 2019 6 30	2018 2 6 () 2018 6 30
	201,289.69	160,684.26

× 0.20%

=

× 0.20% ÷

6.4.7.2.3

	2019 1 1 2019 6 30
	492,738.37
	344,887.72
	137,233.64
	974,859.73
	2018 2 6 () 30 2018 6
	407,404.01

	285,158.76
	113,263.67
	805,826.44

× 1.0%

= × 1.0% ÷

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 2 6 () 2018 6 30	
		24,450,761.62	103,212.40	19,644,242.10

“ ”

2019 6 30 512,208.13 (2018 12 31 451,990.07)

6.4.7.6

6.4.7.7

§ 7

7.1

			%
1		101,736,698.72	48.58
		101,736,698.72	48.58
2		-	-
3		10,175,101.40	4.86
		10,175,101.40	4.86
		-	-
4		-	-
5		-	-
6		70,000,000.00	33.43
		-	-
7		24,962,969.75	11.92
8		2,547,607.98	1.22
9		209,422,377.85	100.00

7.2

7.2.1

			(%)
A		-	-
B		69,888.85	0.03
C		47,129,281.79	22.80
D		-	-
E		-	-
F		6,937,781.00	3.36
G		1,005.36	0.00
H		-	-
I		39,603.76	0.02
J		22,763,159.44	11.01
K		17,470,200.40	8.45
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		7,325,778.12	3.54
S		-	-
		101,736,698.72	49.21

7.2.2**7.3**

1	601939		1,433,200	10,663,008.00	5.16
2	600048		800,515	10,214,571.40	4.94
3	601288		2,802,800	10,090,080.00	4.88
4	600660		390,443	8,874,769.39	4.29
5	600104		330,600	8,430,300.00	4.08
6	601098		577,743	7,302,671.52	3.53
7	000002		260,900	7,255,629.00	3.51
8	002697		1,072,300	6,937,781.00	3.36
9	600987		1,020,728	6,747,012.08	3.26
10	600519		6,700	6,592,800.00	3.19

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7.4**7.4.1****2% 20**

1	601288		12,786,275.00	6.60
2	600104		8,750,422.00	4.51
3	601098		7,257,548.79	3.74
4	000002		7,244,746.00	3.74
5	002304		6,507,115.00	3.36
6	601166		6,402,499.00	3.30

7	600519		6,067,603.00	3.13
8	002697		5,923,361.00	3.06
9	600919		4,269,489.00	2.20
10	002511		4,044,022.33	2.09
11	603156		3,467,823.36	1.79
12	300196		3,223,851.00	1.66
13	600048		3,146,768.40	1.62
14	601939		2,580,766.00	1.33
15	600377		2,352,048.00	1.21
16	600660		2,294,322.00	1.18
17	600566		1,879,062.00	0.97
18	000333		1,034,999.00	0.53
19	600548		941,730.00	0.49
20	600987		798,335.00	0.41

“ ”

7.4.2**2% 20**

1	600377		13,444,444.00	6.94
2	600548		8,865,739.00	4.57
3	600036		8,154,898.72	4.21
4	000002		7,528,382.00	3.88
5	002304		6,300,291.16	3.25
6	601166		5,841,131.85	3.01
7	002511		4,691,592.00	2.42
8	600919		4,190,001.88	2.16
9	300196		4,059,200.00	2.09
10	000333		3,649,160.00	1.88
11	601939		2,906,248.00	1.50
12	002311		2,189,442.00	1.13
13	601288		2,041,548.00	1.05
14	600989		358,012.76	0.18
15	300762		115,132.20	0.06
16	002955		76,479.76	0.04
17	603068		73,264.50	0.04
18	603267		72,743.84	0.04

19	603915		58,067.80	0.03
20	002951		56,497.75	0.03

“ ”

7.4.3

	91,660,884.78
	74,863,037.10

“ ” “ ” “ ”

7.5

1		-	-
2		-	-
3		10,175,101.40	4.92
		10,175,101.40	4.92
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		10,175,101.40	4.92

7.6

1	108603	1804	101,690	10,175,101.40	4.92

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

7.12.3

1		22, 821. 43

2		2, 112, 238. 89
3		-
4		412, 547. 66
5		-
6		-
7		-
8		-
9		2, 547, 607. 98

7.12.4**7.12.5****7.12.6**

§ 8

8.1

()	
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§ 9

2018 2 6	204,585,835.57
	204,585,835.57
	-
:	-
"_"	-
	204,585,835.57

§ 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

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

	1	56,758,487.22	34.23%	47,183.45	44.88%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	-	-	1,100,000,000.00	100.00%	-	-
	10,212,811.20	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

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3

4

2

§ 11

11.1