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2019 8 23

2019 1 1      2019 6 30

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		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgbfjdzx@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798

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	68 9 2

## §

3.1.1	(2019 1 1 - 2019 6 30 )
	-16,797,179.84
	81,611,681.22
	0.1211
	14.76%
3.1.2	( 2019 6 30 )
	-0.0917
	596,020,352.80
	0.9083

1

2

	2.57%	0.93%	3.91%	0.82%	-1.34%	0.11%
	-5.56%	1.27%	-0.48%	1.07%	-5.08%	0.20%
	14.76%	1.33%	19.33%	1.09%	-4.57%	0.24%
	-0.73%	1.36%	8.33%	1.07%	-9.06%	0.29%
	-4.85%	1.10%	18.89%	0.78%	-23.74%	0.32%
	204.87%	1.67%	144.48%	1.25%	60.39%	0.42%



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2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

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		2015 3 14	-	12	



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2019	6	30	0.9083	2.5273
		14.76%	19.33%	

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3				
7		12		80%
	12			
8				
1				
10%		0.01		10
2				
10%		0.01		10
			10	
9				10%
10				



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2019 6 30

	2019 6 30	2018 12 31
	56,048,806.32	76,916,952.52
	634,884.67	432,628.48
	404,861.46	174,239.83
	531,259,351.20	465,138,803.80
	498,240,751.20	437,379,196.60
	-	-
	33,018,600.00	27,759,607.20
	-	-
	-	-
	-	-
	-	-
	9,587,960.42	10,680,240.83
	537,381.48	791,215.37
	-	-
	11,888.70	3,964.12
	-	-
	-	-
	598,485,134.25	554,138,044.95
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	-	-
	-	5,053,416.77
	725,745.01	65,491.31
	716,440.33	714,308.18
	119,406.73	119,051.35
	-	-
	466,755.63	288,440.17
	-	-

	-	-
	-	-
	-	-
	436,433.75	620,102.35
	2,464,781.45	6,860,810.13
	656,162,441.22	691,445,792.34
	-60,142,088.42	-144,168,557.52
	596,020,352.80	547,277,234.82
	598,485,134.25	554,138,044.95

2019 6 30

0.9083

656,162,441.22

2019 1 1 2019 6 30

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	88,608,000.15	-89,274,251.62
1.	767,891.34	1,300,448.17
	326,118.85	431,494.75
	441,772.49	868,953.42
	-	-
	-	-
	-	-
2.	-10,581,158.91	-29,859,399.27
	-14,337,476.35	-32,896,115.41
	-	-
	-130,842.60	-
	-	-
	-	-
	-	-
	3,887,160.04	3,036,716.14
3.	-	-61,451,157.48
	98,408,861.06	



	1,404,045,410.33	58,457,663.25	1,462,503,073.58
	-	-99,723,080.85	-99,723,080.85
-	-664,732,821.72	-21,565,302.68	-686,298,124.40
1.	12,514,948.30	-327,270.25	12,187,678.05
2.	-677,247,770.02	-21,238,032.43	-698,485,802.45
	-	-	-
-	739,312,588.61	-62,830,720.28	676,481,868.33

6.1 6.4

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580,617,102.63

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300 × 70%+ × 30%

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2019 6 30

[2005]103

[2008]1

2008

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[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

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2018 1 1

3%

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50%

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20%

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5) A 0.10% ( )


	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	398,122,712.80	33.59%	597,483,531.32	43.61%

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	2,994,600.00	100.00%	-	-



	2018 1 1		2018 6 30	
	556,436.93	43.61%	-	-

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
			4,453,470.55	
		788,098.79		942,179.21

1.5%

$$= \quad \times 1.5\%$$

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
			742,245.12	

0.25%

$$= \quad \times 0.25\%$$

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## 6.4.7.4.1

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	56,048,806.32		316,132.82		71,974,579.42		421,403.90	

2019 6 30

2018 12 31

6.4.8.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-

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300788		2019 6 27	2019 7 5		14.85	14.85	1,556	23,106.60	23,106.60	-
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			%
1		498,240,751.20	83.25
		498,240,751.20	83.25
2		-	-
3		33,018,600.00	5.52
		33,018,600.00	5.52
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		56,683,690.99	9.47
8		10,542,092.06	1.76
9		598,485,134.25	100.00

			(%)
A		-	-
B		363,431.25	0.06
C		284,808,059.59	47.78
D		-	-
E		22,885,000.00	3.84
F		16,358,655.84	2.74
G		50,985,785.12	8.55
H		-	-
I		26,708,098.72	4.48
J		42,304,587.94	7.10
K		26,174,200.00	4.39
L		33,165.74	0.01
M		-	-
N		-	-

O		-	-
P		-	-
Q		15,281,660.40	2.56
R		12,338,106.60	2.07
S		-	-
		498,240,751.20	83.59

1	601021		849,948	38,247,660.00	6.42
2	603589		500,000	32,210,000.00	5.40
3	600104		1,250,000	31,875,000.00	5.35
4	601689		1,926,144	29,508,526.08	4.95
5	601877		1,249,986	28,862,176.74	4.84
6	603808		1,790,433	27,339,911.91	4.59
7	300196		2,674,301	24,389,625.12	4.09
8	002643		2,313,852	23,369,905.20	3.92
9	601186		2,300,000	22,885,000.00	3.84
10	601939		3,070,000	22,840,800.00	3.83

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5	601186		23,335,347.00	4.26
6	002092		22,545,735.88	4.12
7	600104		21,899,652.00	4.00
8	601166		21,711,418.00	3.97
9	300413		21,322,628.19	3.90
10	601128		20,509,046.59	3.75
11	002202		18,081,904.64	3.30
12	600600		17,695,649.48	3.23
13	600622		16,982,035.11	3.10
14	300244		15,566,196.40	2.84
15	600837		14,297,590.00	2.61
16	603589		14,231,563.00	2.60
17	600466		13,394,569.60	2.45
18	603337		13,026,462.94	2.38
19	601808		12,882,354.48	2.35
20	603711		12,801,959.00	2.34
21	600480		12,244,194.00	2.24
22	002562		12,147,399.32	2.22
23	300525		11,859,475.36	2.17
24	002415		11,782,813.40	2.15
25	300383		11,442,624.93	2.09

1	002640		35,463,588.70	6.48
2	601877		29,885,887.52	5.46
3	600491		28,546,235.40	5.22
4	300595		24,853,069.20	4.54
5	000651		22,867,048.00	4.18
6	603808		20,800,743.65	3.80
7	002352		20,545,699.17	3.75
8	600622		20,426,579.11	3.73
9	300054		19,861,247.78	3.63
10	601166		19,830,821.87	3.62

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1	180410	18	10	300,000	30,021,000.00	5.04
2	019611	19	01	30,000	2,997,600.00	0.50

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1		404,861.46
2		9,587,960.42
3		-
4		537,381.48
5		11,888.70
6		-
7		-
8		-
9		10,542,092.06

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30,349	21,620.56	29,071,463.27	4.43%	627,090,977.95	95.57%

	3,043.39	0.00%

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2006 11 9	580,617,102.63
	691,445,792.34
	6,813,423.35
:	42,096,774.47
"_"	-
	656,162,441.22

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2019 3 2

	2	398,122,712.80	33.59%	370,768.57	37.28%	-
	1	374,466,983.93	31.59%	273,848.18	27.54%	-
	1	172,804,225.09	14.58%	126,372.39	12.71%	-

	2	99,630,102.12	8.41%	92,784.04	9.33%	-
	1	83,383,331.66	7.03%	77,655.97	7.81%	-
	2	52,522,787.09	4.43%	48,914.83	4.92%	-
	1	4,374,575.80	0.37%	4,073.84	0.41%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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	2,994,600.00	100.00%	-	-	-	-
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