

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2

2.1

	519979	
	2011 10 20	
	1, 262, 980, 331. 33	
	A	E
:	CXNXA	-
	519979	006397
	1, 259, 930, 898. 90	3, 049, 432. 43

2.2

	300	*80%+	*20%

2.3

	021-61009999	010-66060069
	zhouygcxfund. com. cn	tgxxpl@abchi na. com
	4007005566	95599

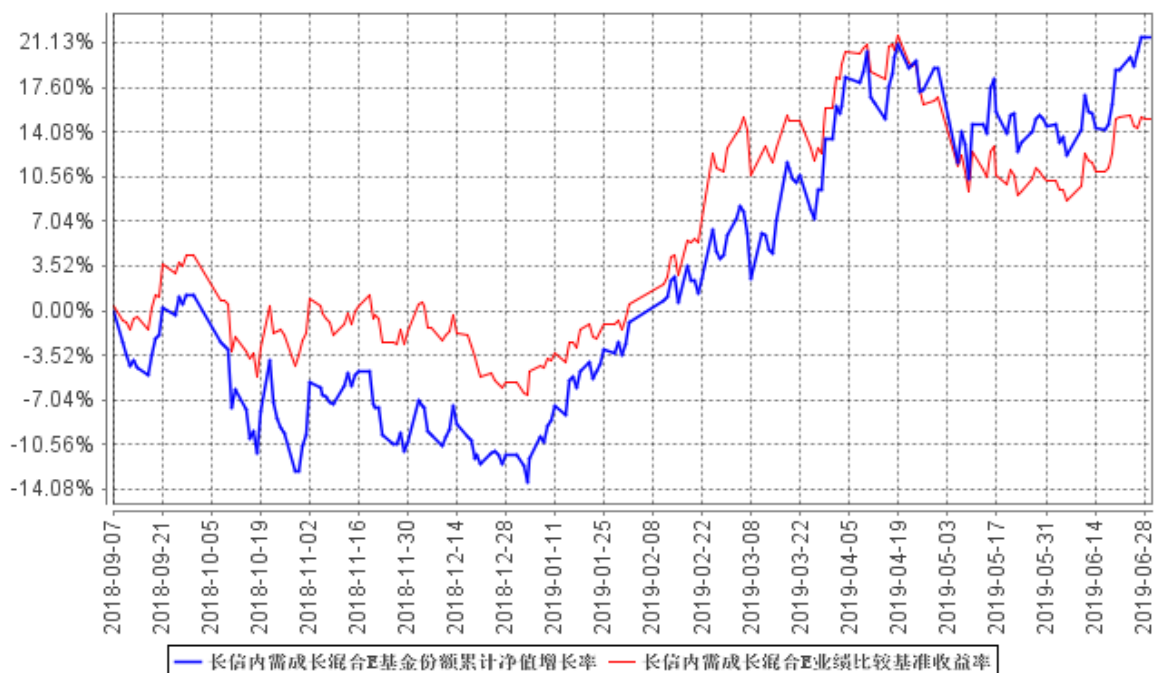
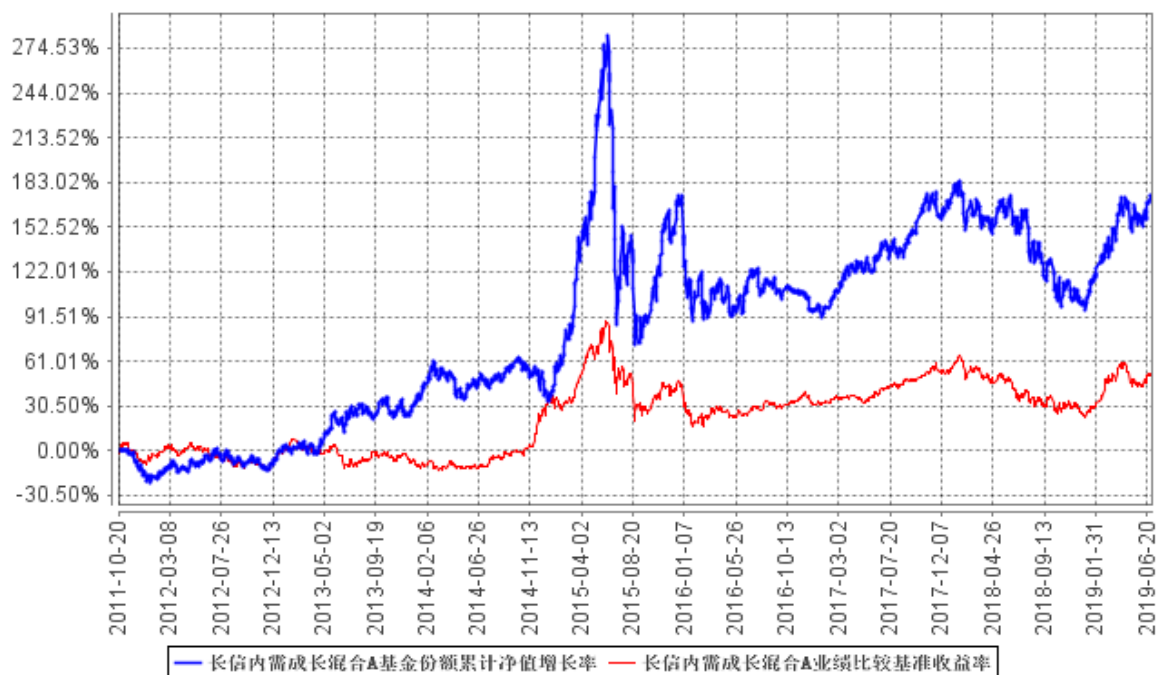
	28	68	9	F9
--	----	----	---	----

§ 3**3.1**

	A	E
3.1.1		
		

	6.11%	1.10%	4.42%	0.93%	1.69%	0.17%
	7.10%	1.62%	-0.72%	1.22%	7.82%	0.40%
	37.29%	1.60%	21.89%	1.24%	15.40%	0.36%
	21.61%	1.64%	15.11%	1.25%	6.50%	0.39%

3.2.2



2	A	2011	10	20	2019	6	30
E	2018	9	7		2019	6	30
3				6			

§ 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

									2008
					11				
						2015	5	6	2016
						9	6		
		2017	11	-	13			2016	9
		2							
						8			

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

	A	1.585		2.280
A		36.64%	E	1.598
1.598			E	37.29%
21.89%				

4.5

4.6

1/2

4.7

1()EMC /Span <</MCIDD 4 >>BDC /C2_0 1 T-0.011 T 0.011 W 3<01CC>-11<1D

4.8

§ 5

5.1

2019 1 1 2019 6 30

—

5.2

5.3

§ 6

6.1

2019 6 30

	2019 6 30	2018 12 31
	87,620,873.84	76,009,006.58
	3,272,212.81	2,061,182.78
	892,912.31	942,247.84
	1,901,958,594.42	1,982,858,889.60
	1,801,888,594.42	1,877,233,040.10
	-	-
	100,070,000.00	105,625,849.50
	-	-
	-	-
	-	-
	-	-
	13,934,155.74	2,491,632.35
	1,656,251.49	1,249,994.45
	-	-
	146,731.83	48,823.23
	-	-
	-	-
	2,009,481,732.44	2,065,661,776.83
	2019 6 30	2018 12 31

	-	-
	-	-
	-	-
	235,072.61	414,970.86
	8,205,060.39	4,510,995.41
	1,262,980,331.33	1,777,454,364.02
	738,296,340.72	283,696,417.40
	2,001,276,672.05	2,061,150,781.42
	2,009,481,732.44	2,065,661,776.83

2019 6 30

A

1.585

E 1.598

1,262,980,331.33

A

1,259,930,898.90

E 3,049,432.43

6.2

2019 1 1 2019 6 30

	2019 1 1 30	2019 6 30	2018 1 1 30	2018 6 30
		690,930,685.31		-108,650,682.23
1.		1,549,109.24		3,766,192.87
		249,175.98		456,549.34
		1,299,933.26		3,309,643.53
		-		-
		-		-
		-		-
2.	-	265,696,474.82		-30,313,679.24
		243,841,597.36		-77,064,122.88
		-		-
		-281,255.80		152,070.00
		-		-
		-		-
		-		-
		22,136,133.26		46,598,373.64
3.		423,122,670.92		-83,040,392.76
-				
4.	-	-		-

-			
	1,262,980,331.33	738,296,340.72	2,001,276,672.05
	2018 1 1 2018 6 30		
	2,158,730,780.16	1,188,745,648.40	3,347,476,428.56
	-	-150,941,414.53	-150,941,414.53
-	44,695,766.10	52,145,860.22	96,841,626.32
1.	620,419,738.23	350,422,475.11	970,842,213.34
2.	-575,723,972.13	-298,276,614.89	-874,000,587.02
	-	-	-
-			
	2,203,426,546.26	1,089,950,094.09	3,293,376,640.35

6.1 6.4

6.4**6.4.1**

)

[2011]439

2011

10 20

355,399,768.39

2014 8 8

2015 8 7

2018 9 7

A

E

60%-95%

5%-40%

5%

0%-3%

80%

300

*80%+

*20%

6.4.2

—

2

3

XBRL

3

<

>

[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

	E

6.4.7

6.4.7.1

6.4.7.1.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30

	3,356,971,589.54	56.81%	3,949,526,746.27	44.46%

6.4.7.1.2

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
			-	-	14,999,085.10			93.75%

6.4.7.1.3**6.4.7.1.4****6.4.7.1.5**

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
	3,027,683.70	57.71%	1,887,631.77	83.10%				
	2018 1 1		2018 6 30		2018 1 1		2018 6 30	
	3,559,596.37	46.96%	1,284,530.52	50.29%				

6.4.7.2**6.4.7.2.1**

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	15,760,572.91	25,152,942.84
	2,275,003.25	2,728,757.60

1.5%

=

× 1.5%/

6.4.7.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	2,626,762.15	4,192,157.14

0.25%

=

× 0.25%/

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

	87, 620, 873. 84	202, 333. 81	74, 294, 875. 24	346, 371. 44
--	------------------	--------------	------------------	--------------

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. 1. 1										
601236		2019 6 26	2019 7 5		3. 46	3. 46	9, 789	33, 869. 94	33, 869. 94	-
300788		2019 6 27	2019 7 5		14. 85	14. 85	1, 556	23, 106. 60	23, 106. 60	-

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

§ 7

7.1

			%
1		1, 801, 888, 594. 42	89. 67
		1, 801, 888, 594. 42	89. 67
2		-	-
3		100, 070, 000. 00	4. 98
		100, 070, 000. 00	4. 98
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		90, 893, 086. 65	4. 52
8		16, 630, 051. 37	0. 83
9		2, 009, 481, 732. 44	100. 00

7.2

7.2.1

			(%)
A		-	-
B		363, 431. 25	0. 02
C		1, 289, 666, 787. 31	64. 44
D		-	-
E		-	-
F		276, 337, 406. 91	13. 81
G		-	-
H		-	-
I		116, 796, 385. 33	5. 84
J		33, 869. 94	0. 00
K		-	-

L		-	-
M		118,667,607.08	5.93
N		-	-
O		-	-
P		-	-
Q		-	-
R		23,106.60	0.00
S		-	-
		1,801,888,594.42	90.04

7.2.2**7.3**

1	603589		1,873,534	120,693,060.28	6.03
2	603259		1,369,031	118,667,607.08	5.93
3	300383		6,962,241	116,756,781.57	5.83
4	000333		2,154,559	111,735,429.74	5.58
5	601633		13,341,144	110,331,260.88	5.51
6	000651		1,902,056	104,613,080.00	5.23
7	603866		2,482,110	103,379,881.50	5.17
8	601933		9,709,048	99,129,380.08	4.95
9	600309		2,180,769	93,315,105.51	4.66
10	000661		274,940	92,929,720.00	4.64

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7.4**7.4.1**

2% 20

1	600309		247,129,058.42	11.99
2	601633		174,940,032.43	8.49
3	601933		156,985,746.38	7.62
4	603589		154,891,029.70	7.51

5	600340		147,979,191.96	7.18
6	603259		147,650,237.05	7.16
7	603369		124,607,245.04	6.05
8	601318		120,056,430.29	5.82
9	000596		90,931,851.84	4.41
10	603816		89,769,645.89	4.36
11	600872		89,724,464.28	4.35
12	600600		86,664,886.50	4.20
13	000661		83,086,251.66	4.03
14	000858		80,982,097.34	3.93
15	603345		80,748,265.27	3.92
16	002697		79,989,700.98	3.88
17	600104		79,988,629.68	3.88
18	000625		79,898,155.99	3.88
19	601689		79,472,138.42	3.86
20	600132		77,402,454.71	3.76
21	603960		50,847,784.81	2.47
22	600622		49,994,934.60	2.43
23	600519		49,886,613.94	2.42

7.4.2**2% 20**

1	603589		254,241,462.98	12.33
2	601933		241,035,695.74	11.69
3	601877		229,056,882.88	11.11
4	600519		215,429,550.94	10.45
5	000895		166,802,760.08	8.09
6	002410		157,420,317.21	7.64
7	603369		154,541,606.07	7.50
8	600309		151,827,019.70	7.37
9	600340		148,914,189.99	7.22
10	002372		123,798,542.37	6.01
11	000596		123,345,398.40	5.98
12	000651		116,623,967.79	5.66
13	601318		115,097,825.01	5.58

14	000858		106,553,734.18	5.17
15	600271		97,713,519.54	4.74
16	603816		94,408,189.12	4.58
17	000625		83,773,700.35	4.06
18	601633		81,260,715.18	3.94
19	600600		78,488,035.24	3.81
20	000333		78,052,399.06	3.79
21	300383		78,013,094.73	3.78
22	601689		71,189,357.84	3.45
23	603708		64,272,809.80	3.12
24	600622		52,025,620.20	2.52
25	603960		51,155,405.07	2.48

7.4.3

	2,584,830,774.25
	3,326,742,321.91

7.5

1		-	-
2		-	-
3		100,070,000.00	5.00
		100,070,000.00	5.00
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		100,070,000.00	5.00

7.6

1	180410	18	10	1,000,000	100,070,000.00
					5.00

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		892, 912. 31
2		13, 934, 155. 74
3		-
4		1, 656, 251. 49
5		146, 731. 83
6		-
7		-
8		-
9		16, 630, 051. 37

7.12.4**7.12.5****7.12.6**

§ 8

8.1

	()					
A	25,565	49,283.43	874,861,276.96	69.44%	385,069,621.94	30.56%
E	36	84,706.46	0.00	0.00%	3,049,432.43	100.00%
	25,601	49,333.24	874,861,276.96	69.27%	388,119,054.37	30.73%

8.2

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§ 9

	A	E
2011 10 20	355,399,768.39	-
	1,777,453,546.91	817.11
	189,721,901.65	3,573,829.81
:	707,244,549.66	525,214.49
"_ "	-	-
	1,259,930,898.90	3,049,432.43

§ 10**10.1****10.2****10.2.1**

2019 3 2

10.2.2

2019 1

2019 4

10.3**10.4****10.5****10.6****10.7****10.7.1**

	2	3,356,971,589.54	56.81%	3,027,683.70	57.71%	-
	1	932,505,184.69	15.78%	868,446.33	16.55%	-
	1	623,132,547.30	10.54%	455,690.18	8.69%	-
	1	433,410,153.48	7.33%	403,635.03	7.69%	-
	1	290,388,650.85	4.91%	270,438.92	5.15%	-
	1	111,796,035.22	1.89%	70,576.83	1.35%	-
	1	81,976,417.87	1.39%	76,344.57	1.46%	-
	1	60,488,617.71	1.02%	56,333.39	1.07%	-
	1	18,873,323.02	0.32%	17,576.74	0.34%	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

3

4

2

§ 11

11.1

20%

		20%					
	2019 2						
	21						
	2019 3						
1	6	332,968,018.16	0.00	40,000,000.00	292,968,018.16	23.20%	
	2019 3						
	13						
	2019 6						
	30						
	-	-	-	-	-	-	-

1

2

3