

2019

2019 6 30

2019 8 27

**§ 1**

2019 8 23

2019 1 1      2019 6 30

**§ 2**

**2.1**

CXLH

**2.4**

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|  | <a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a> |
|  | 68 9   |
|  | 18   |

### § 3

#### 3.1

|       |                         |
|-------|-------------------------|
| 3.1.1 | (2019 1 1 - 2019 6 30 ) |
|       | 76, 145, 323. 41        |
|       | 113, 646, 303. 76       |
|       | 0. 1047                 |
|       | 16. 25%                 |
| 3.1.2 | ( 2019 6 30 )           |
|       | -0. 3164                |
|       | 882, 718, 466. 23       |
|       | 0. 737                  |

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2

#### 3.2

##### 3.2.1

|  |          |        |         |        |          |        |
|--|----------|--------|---------|--------|----------|--------|
|  |          |        |         |        |          |        |
|  | 1. 38%   | 1. 27% | 1. 47%  | 0. 96% | -0. 09%  | 0. 31% |
|  | -9. 46%  | 1. 68% | -6. 71% | 1. 30% | -2. 75%  | 0. 38% |
|  | 16. 25%  | 1. 63% | 16. 30% | 1. 30% | -0. 05%  | 0. 33% |
|  | -7. 06%  | 1. 63% | -0. 30% | 1. 24% | -6. 76%  | 0. 39% |
|  | -28. 98% | 1. 27% | -6. 95% | 0. 94% | -22. 03% | 0. 33% |
|  | 1. 20%   | 1. 84% | -2. 41% | 1. 39% | 3. 61%   | 0. 45% |



§ 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 |     |
|  |  |  |  |  |     | 300 |

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2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

2019

PMI

**4.4.2**

|        |       |        |
|--------|-------|--------|
|        | 0.737 | 1.137  |
| 16.25% |       | 16.30% |

**4.5**

## 4.6

1/2

## 4.8

**§ 5**

**5.1**

2019

**5.2**

2019

**5.3**

2019

## § 6

## 6.1

2019 6 30

|  | 2019 6 30      | 2018 12 31     |
|--|----------------|----------------|
|  |                |                |
|  | 71,127,882.85  | 47,841,569.70  |
|  | 5,371,506.89   | 2,277,013.56   |
|  | 314,540.04     | 220,013.53     |
|  | 809,987,618.12 | 623,379,028.42 |
|  | 809,652,731.72 | 623,062,610.02 |
|  | -              | -              |
|  | 334,886.40     | 316,418.40     |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | 7,657,491.13   | 2,541,002.24   |
|  | 20,907.15      | 15,289.73      |
|  | -              | -              |
|  | 119,444.47     | 325,451.69     |
|  | -              | -              |
|  | -              | -              |
|  | 894,599,390.65 | 676,599,368.87 |
|  | 2019 6 30      | 2018 12 31     |
|  |                |                |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | -              | -              |
|  | 8,229,930.23   | 1,848,578.68   |
|  | 525,505.75     | 837,757.14     |
|  | 1,067,751.07   | 882,360.49     |
|  | 177,958.53     | 147,060.06     |
|  | -              | -              |
|  | 1,763,841.90   | 801,078.02     |
|  | 2.66           | 2.71           |

|           |                  |                  |
|-----------|------------------|------------------|
|           | -                | -                |
|           | -                | -                |
|           | -                | -                |
|           | 115,934.28       | 279,329.42       |
|           | 11,880,924.42    | 4,796,166.52     |
|           |                  |                  |
|           | 1,197,646,868.78 | 1,058,979,653.20 |
|           | -314,928,402.55  | -387,176,450.85  |
|           | 882,718,466.23   | 671,803,202.35   |
|           | 894,599,390.65   | 676,599,368.87   |
| 2019 6 30 | 0.737            | 1,197,646,868.78 |

## 6.2

2019 1 1 2019 6 30

|    | 2019 1 1 2019 6 30 | 2018 1 1 2018 6 30 |
|----|--------------------|--------------------|
|    | 125,632,012.65     | -135,283,234.69    |
| 1. | 320,195.83         | 950,394.29         |
|    | 319,620.04         | 692,567.19         |
|    | 575.79             | 203,871.38         |
|    | -                  | -                  |
|    | -                  | 53,955.72          |
|    | -                  | -                  |
| 2. | 87,702,982.94      | -145,682,992.81    |
|    | 77,850,983.02      | -154,763,991.73    |
|    | -                  | -                  |
|    | -                  | -                  |
|    | -                  | -                  |
|    | -                  | -                  |
|    | -                  | -                  |
|    | 9,851,999.92       | 9,080,998.92       |
| 3. | 37,500,980.35      | 7,990,898.63       |
| 4. | -                  | -                  |
| 5. | 107,853.53         | 1,458,465.20       |
|    | 11,985,708.89      | 18,305,052.25      |

|   |                |                 |
|---|----------------|-----------------|
| 1 | 5,948,276.63   | 8,947,279.77    |
| 2 | 991,379.47     | 1,491,213.25    |
| 3 | -              | -               |
| 4 | 4,918,907.39   | 7,690,182.43    |
| 5 | -              | -               |
|   | -              | -               |
| 6 | 1.82           | 0.69            |
| 7 | 127,143.58     | 176,376.11      |
| - | 113,646,303.76 | -153,588,286.94 |
|   | -              | -               |
| - | 113,646,303.76 | -153,588,286.94 |

### 6.3

2019 1 1 2019 6 30

|    | 2019 1 1 2019 6 30 |                 |                 |
|----|--------------------|-----------------|-----------------|
|    |                    |                 |                 |
|    | 1,058,979,653.20   | -387,176,450.85 | 671,803,202.35  |
|    | -                  | 113,646,303.76  | 113,646,303.76  |
| -  | 138,667,215.58     | -41,398,255.46  | 97,268,960.12   |
| 1. | 269,757,389.93     | -70,463,361.38  | 199,294,028.55  |
| 2. | -131,090,174.35    | 29,065,105.92   | -102,025,068.43 |
|    | -                  | -               | -               |
| -  | 1,197,646,868.78   | -314,928,402.55 | 882,718,466.23  |

|    | 2018 1 1 2018 6 30 |                 |                  |
|----|--------------------|-----------------|------------------|
|    |                    |                 |                  |
|    | 1,433,377,179.19   | -109,941,904.65 | 1,323,435,274.54 |
|    | -                  | -153,588,286.94 | -153,588,286.94  |
| -  | -369,060,818.33    | 43,088,900.89   | -325,971,917.44  |
| 1. | 385,178,622.40     | -41,423,918.66  | 343,754,703.74   |
| 2. | -754,239,440.73    | 84,512,819.55   | -669,726,621.18  |
| -  | -                  | -               | -                |
|    | 1,064,316,360.86   | -220,441,290.70 | 843,875,070.16   |

6.1 6.4

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**6.4****6.4.1**

(

(

[2014]1360

(

869,346,402.40

(

)

2015 2 4

( )

( )

80%-95%

80%

5%-20%

5% ( )

700 × 75%+ × 25%

**6.4.2**

(

**6.4.3**

2019 6 30                      2019 1 1                      2018

6 30

**6.4.4**

**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**

|  | 2019 1 1             | 2019 6 30 | 2018 1 1          | 2018 6 30 |
|--|----------------------|-----------|-------------------|-----------|
|  |                      |           |                   |           |
|  | 1, 261, 596, 223. 64 | 32. 81%   | 938, 711, 087. 32 | 16. 80%   |

**6.4.7.1.2****6.4.7.1.3****6.4.7.1.4****6.4.7.1.5**

|  |      |
|--|------|
|  | 2019 |
|--|------|

|  |            |        |            |        |
|--|------------|--------|------------|--------|
|  |            |        |            |        |
|  | 858,170.29 | 20.11% | 643,117.33 | 27.54% |

**6.4.7.2**

**6.4.7.2.1**

|  | 2019 1 1<br>2019 6 30 | 2018 1 1<br>2018 6 30 |
|--|-----------------------|-----------------------|
|  | 5,948,276.63          | 8,947,279.77          |
|  | 2,597,898.20          | 3,499,172.11          |

1.50%

= × 1.50%/

**6.4.7.2.2**

|  | 2019 1 1<br>2019 6 30 | 2018 1 1<br>2018 6 30 |
|--|-----------------------|-----------------------|
|  | 991,379.47            | 1,491,213.25          |

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  |  |
|--|---------------|--|------------|--|---------------|--|------------|--|
|  |               |  |            |  |               |  |            |  |
|  | 71,127,882.85 |  | 289,920.05 |  | 66,701,030.40 |  | 631,912.96 |  |

1

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 |  |              |             |  |       |       |       |           |           |   |
|---------|--|--------------|-------------|--|-------|-------|-------|-----------|-----------|---|
|         |  |              |             |  |       |       |       |           |           |   |
| 601236  |  | 2019<br>6 26 | 2019<br>7 5 |  | 3.46  | 3.46  | 9,789 | 33,869.94 | 33,869.94 | - |
| 300788  |  | 2019<br>6 27 | 2019<br>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 |  | 809,652,731.72 | 90.50  |
|   |  | 809,652,731.72 | 90.50  |
| 2 |  | -              | -      |
| 3 |  | 334,886.40     | 0.04   |
|   |  | 334,886.40     | 0.04   |
|   |  | -              | -      |
| 4 |  | -              | -      |
| 5 |  | -              | -      |
| 6 |  | -              | -      |
|   |  | -              | -      |
| 7 |  | 76,499,389.74  | 8.55   |
| 8 |  | 8,112,382.79   | 0.91   |
| 9 |  | 894,599,390.65 | 100.00 |

### 7.2

#### 7.2.1

|   |  |                | (%)   |
|---|--|----------------|-------|
| A |  | 35,031,420.00  | 3.97  |
| B |  | 17,470,184.13  | 1.98  |
| C |  | 534,400,711.38 | 60.54 |
| D |  | 27,313,586.70  | 3.09  |
| E |  | 12,018,552.00  | 1.36  |
| F |  | 14,745,172.90  | 1.67  |
| G |  | -              | -     |
| H |  | 21,678,517.56  | 2.46  |
| I |  | 92,513,107.86  | 10.48 |
| J |  | 33,869.94      | 0.00  |
| K |  | 26,121,084.19  | 2.96  |
| L |  | -              | -     |
| M |  | -              | -     |
| N |  | -              | -     |

---

|   |  |               |      |
|---|--|---------------|------|
| O |  | -             | -    |
| P |  | -             | -    |
| Q |  | -             | -    |
| R |  | 15,335,795.56 | 1.77 |
| S |  | 12,990,729.50 | 1.47 |

|    |        |  |                  |       |
|----|--------|--|------------------|-------|
| 7  | 002299 |  | 21, 877, 273. 25 | 3. 26 |
| 8  | 002139 |  | 21, 100, 403. 56 | 3. 14 |
| 9  | 002777 |  | 20, 712, 519. 60 | 3. 08 |
| 10 | 300339 |  | 20, 302, 961. 78 | 3. 02 |
| 11 | 300212 |  | 19, 146, 309. 16 | 2. 85 |
| 12 | 603444 |  | 18, 182, 004. 90 | 2. 71 |
| 13 | 300396 |  | 18, 108, 607. 00 | 2. 70 |
| 14 | 600985 |  | 18, 068, 324. 34 | 2. 69 |
| 15 | 002449 |  | 17, 437, 152. 73 | 2. 60 |
| 16 | 002396 |  | 16, 656, 939. 64 | 2. 48 |
| 17 | 600667 |  | 16, 430, 070. 37 | 2. 45 |
| 18 | 300206 |  | 16, 348, 039. 08 | 2. 43 |
| 19 | 002106 |  | 16, 328, 788. 20 | 2. 43 |
| 20 | 601058 |  | 16, 049, 497. 40 | 2. 39 |
| 21 | 601002 |  | 15, 895, 863. 49 | 2. 37 |
| 22 | 002020 |  | 15, 704, 153. 26 | 2. 34 |
| 23 | 600373 |  | 15, 651, 955. 96 | 2. 33 |
| 24 | 600699 |  | 15, 557, 533. 00 | 2. 32 |
| 25 | 603600 |  | 15, 468, 783. 03 | 2. 30 |
| 26 | 002394 |  | 15, 312, 909. 06 | 2. 28 |
| 27 | 002174 |  | 14, 963, 671. 55 | 2. 23 |
| 28 | 000928 |  | 14, 493, 959. 00 | 2. 16 |
| 29 | 603108 |  | 14, 384, 419. 44 | 2. 14 |
| 30 | 603520 |  | 14, 300, 135. 00 | 2. 13 |
| 31 | 600565 |  | 14, 131, 658. 98 | 2. 10 |
| 32 | 600761 |  | 14, 131, 183. 67 | 2. 10 |
| 33 | 600285 |  | 13, 945, 981. 14 | 2. 08 |
| 34 | 600720 |  | 13, 932, 388. 10 | 2. 07 |
| 35 | 000999 |  | 13, 918, 516. 90 | 2. 07 |
| 36 | 600642 |  | 13, 860, 176. 51 | 2. 06 |
| 37 | 300303 |  | 13, 808, 197. 80 | 2. 06 |
| 38 | 300496 |  | 13, 649, 669. 43 | 2. 03 |
| 39 | 000732 |  | 13, 631, 853. 60 | 2. 03 |

**7.4.2****2% 20**

|    |        |  |               |      |
|----|--------|--|---------------|------|
| 1  | 300212 |  | 30,718,898.78 | 4.57 |
| 2  | 603108 |  | 28,293,324.74 | 4.21 |
| 3  | 002373 |  | 26,788,793.33 | 3.99 |
| 4  | 300339 |  | 25,695,777.77 | 3.82 |
| 5  | 002674 |  | 23,994,826.04 | 3.57 |
| 6  | 603444 |  | 23,186,914.15 | 3.45 |
| 7  | 002746 |  | 22,994,698.20 | 3.42 |
| 8  | 600850 |  | 22,479,471.36 | 3.35 |
| 9  | 300570 |  | 20,523,234.12 | 3.05 |
| 10 | 600845 |  | 20,256,629.34 | 3.02 |
| 11 | 600622 |  | 19,853,932.02 | 2.96 |
| 12 | 300396 |  | 18,587,437.88 | 2.77 |
| 13 | 002677 |  | 16,795,941.68 | 2.50 |
| 14 | 300496 |  | 16,662,588.28 | 2.48 |
| 15 | 002587 |  | 16,532,998.41 | 2.46 |
| 16 | 300031 |  | 16,361,109.41 | 2.44 |
| 17 | 603886 |  | 15,972,520.83 | 2.38 |
| 18 | 002396 |  | 15,783,653.38 | 2.35 |
| 19 | 600285 |  | 15,768,590.37 | 2.35 |
| 20 | 002436 |  | 15,570,716.40 | 2.32 |
| 21 | 601002 |  | 15,373,262.13 | 2.29 |
| 22 | 002174 |  | 15,305,480.71 | 2.28 |
| 23 | 002463 |  | 14,801,384.00 | 2.20 |
| 24 | 300207 |  | 14,681,158.80 | 2.19 |
| 25 | 000999 |  | 14,640,732.23 | 2.18 |
| 26 | 600720 |  | 14,415,938.60 | 2.15 |
| 27 | 000650 |  | 14,363,281.00 | 2.14 |
| 28 | 000928 |  | 14,185,520.00 | 2.11 |
| 29 | 601886 |  | 13,832,123.46 | 2.06 |

**7.4.3**

|  |                      |
|--|----------------------|
|  | 1, 959, 230, 191. 66 |
|  | 1, 887, 973, 565. 33 |

**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 |  | 314, 540. 04    |
|---|--|-----------------|
| 2 |  | 7, 657, 491. 13 |
| 3 |  | -               |
| 4 |  | 20, 907. 15     |
| 5 |  | 119, 444. 47    |
| 6 |  | -               |
| 7 |  | -               |
| 8 |  | -               |

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|   |  |  |  |              |
|---|--|--|--|--------------|
| 9 |  |  |  | 8,112,382.79 |
|---|--|--|--|--------------|

**7.12.4**

|   |        |  |            |      |
|---|--------|--|------------|------|
|   |        |  |            |      |
| 1 | 128035 |  | 334,886.40 | 0.04 |

**7.12.5****7.12.6**

## § 8

### 8.1

| ( )    |           |                |        |                |        |
|--------|-----------|----------------|--------|----------------|--------|
|        |           |                |        |                |        |
|        |           |                |        |                |        |
| 66,938 | 17,891.88 | 314,779,625.98 | 26.28% | 882,867,242.80 | 73.72% |

### 8.2

|  | 80,045.40 | 0.01% |
|--|-----------|-------|

### 8.3

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

**§ 9**

|          |                  |
|----------|------------------|
| 2015 2 4 | 869,346,402.40   |
|          | 1,058,979,653.20 |
|          | 269,757,389.93   |
| :        | 131,090,174.35   |
| "_"      | -                |
|          | 1,197,646,868.78 |

## § 10

### 10.1

### 10.2

#### 10.2.1

2019 3 2

#### 10.2.2

### 10.3

### 10.4

### 10.5

### 10.6

### 10.7

|  | 2 | 1, 261, 596, 223. 64 | 32. 81% | 1, 056, 942. 13 | 39. 30% | - |
|--|---|----------------------|---------|-----------------|---------|---|
|  | 2 | 449, 789, 166. 60    | 11. 70% | 238, 960. 86    | 8. 88%  | - |

|  |   |                |        |            |        |   |
|--|---|----------------|--------|------------|--------|---|
|  | 1 | 435,305,392.39 | 11.32% | 361,861.25 | 13.45% | - |
|  | 1 | 320,686,525.56 | 8.34%  | 170,376.94 | 6.33%  | - |
|  | 2 | 260,727,565.97 | 6.78%  | 216,743.55 | 8.06%  | - |
|  | 1 | 252,364,652.97 | 6.56%  | 134,082.78 | 4.98%  | - |
|  | 1 | 251,353,374.83 | 6.54%  | 133,545.67 | 4.96%  | - |
|  | 1 | 186,176,161.72 | 4.84%  | 98,915.39  | 3.68%  | - |
|  | 1 | 171,264,067.27 | 4.45%  | 90,993.10  | 3.38%  | - |
|  | 1 | 104,023,245.34 | 2.71%  | 86,475.18  | 3.21%  | - |
|  | 1 | 84,662,150.25  | 2.20%  | 44,981.85  | 1.67%  | - |
|  | 1 | 67,224,653.97  | 1.75%  | 55,882.12  | 2.08%  | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |
|  | 1 | -              | -      | -          | -      | - |

1

1

1

2

1998 29

2007 48

1

1

2

3

4



**§ 11**

**11.1**

**20%**

20%

**11.2**

2019 8 27