

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	14
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	40
7.1	.....	40
7.2	.....	40
7.3	.....	41
7.4	.....	43
7.5	.....	46
7.6	.....	46
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	47
7.11	.....	47
7.12	.....	47
§8	.....	49
8.1	.....	49
8.2	.....	49
8.3	.....	49
§9	.....	50
§10	.....	51
10.1	.....	51
10.2	.....	51
10.3	.....	51
10.4	.....	51
10.5	.....	51
10.6	.....	51
10.7	.....	51
10.8	.....	53
§11	.....	55
11.1	..... 20%	55

11.2	.....	55
§12	.....	56
12.1	.....	56
12.2	.....	56
12.3	.....	56

§ 2

2.1

	519965	
	2015 7 14	
	74, 144, 720. 88	
	A	C
:	A	C
	519965	004858
	73, 953, 053. 49	191, 667. 39

2.2

	300 × 80%+ × 20%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund. com. cn	custody@i cbc. com. cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
		55

	68 9	
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

	A C	A 17 C 68 9

§ 3

3.1

	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
		24,796.06
	17,145,402.09	41,779.98
	0.2143	0.2078
	19.96%	19.65%

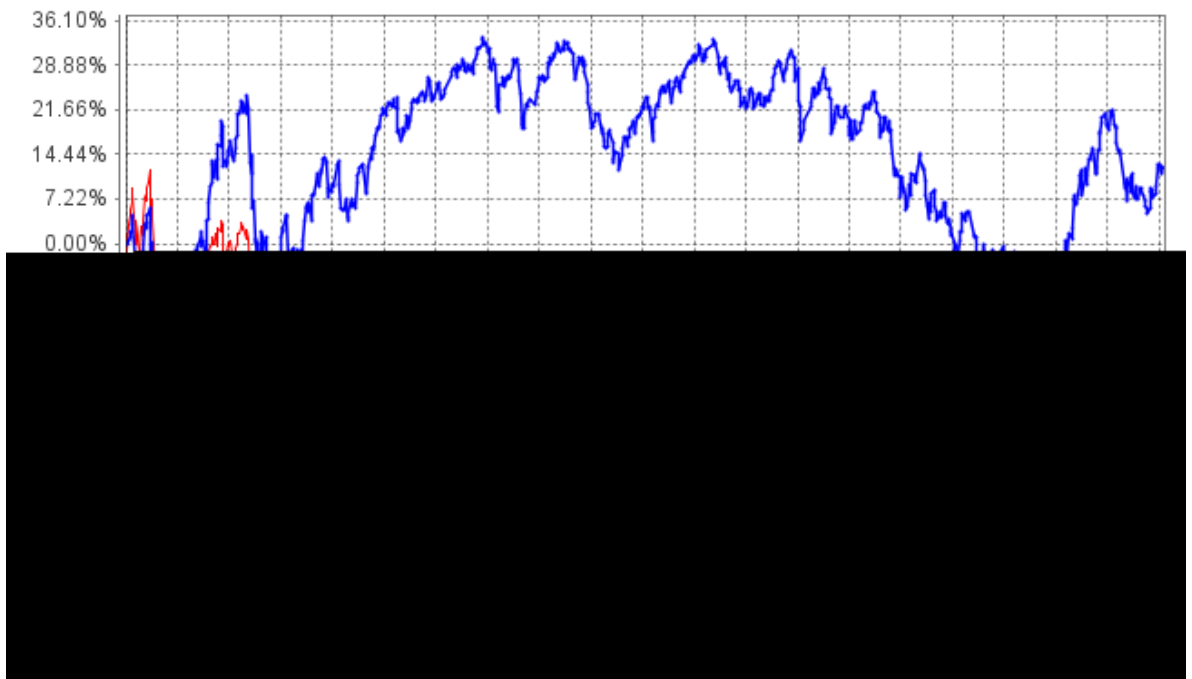
56.10% 10756

	12.30%	1.64%	-24.55%	1.40%	36.85%	0.24%
--	--------	-------	---------	-------	--------	-------

C

	4.05%	1.18%	4.42%	0.93%	-0.37%	0.25%
	-2.64%	1.44%	-0.72%	1.22%	-1.92%	0.22%
	20.77%	1.44%	21.89%	1.24%	-1.12%	0.20%
	0.55%	1.44%	-1.16%	1.24%	1.71%	0.20%
	-7.99%	1.27%	-11.38%	1.11%	3.39%	0.16%

3.2.2



§ 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
					100 LOF
		2018 8 31	-	9	LOF
	300				LOF

					LOF	
						300

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

PMI

A

4.6

“ ”

1/2

4.7

1

12

3

2

3

4

5

4.8

§ 5

5.1

5.2

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	5, 123, 932. 70	7, 071, 500. 04
		401, 971. 38	720, 726. 73
		27, 347. 01	40, 789. 48
	6.4.6.2	78, 368, 880. 16	71, 536, 901. 54
		78, 368, 880. 16	71, 536, 901. 54

-

-. 2

		-	-
		-	-
		-	-
	6.4.6.8	58,094.90	210,005.07
		693,694.72	514,256.80
	6.4.6.9	74,144,720.88	85,266,729.29
	6.4.6.10	9,101,757.86	-6,390,578.49
		83,246,478.74	78,876,150.80
		83,940,173.46	79,390,407.60

2019 6 30

A

1.123

C

1.105

74,144,720.88

A

73,953,053.49

C

191,667.39

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		18,575,980.98	-16,179,960.59
1.		25,002.59	91,197.88
	6.4.6.11	25,002.59	91,197.88
		-	-
		-	-
		-	-
2.	" -"	12,203,962.86	29,692.70
	6.4.6.12	11,536,874.37	-1,316,321.91
		-	-

6.4.6

5.	“ - ”	6.4.6.18	13,794.99	54,454.76
			1,388,798.91	2,392,990.38
1		6.4.9.2.1	639,111.70	1,290,059.28
2		6.4.9.2.2	106,518.57	215,009.92
3		6.4.9.2.3	1,053.11	1,057.04
4		6.4.6.19	583,775.02	762,551.81
5			-	-
			-	-
6			-	-
7		6.4.6.20	58,340.51	124,312.33
	“ - ”		17,187,182.07	-18,572,950.97
			-	-
	“ - ”		17,187,182.07	-18,572,950.97

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	85,266,729.29	-6,390,578.49	78,876,150.80
	-	17,187,182.07	17,187,182.07
“ - ”	-11,122,008.41	-1,694,845.72	-12,816,854.13
1.	4,991,532.85	374,210.99	5,365,743.84
2.	-16,113,541.26	-2,069,056.71	-18,182,597.97
	-	-	-

“ - ”			
-------	--	--	--

“ ”) [2015]742
 648, 523, 672. 21 ()
) 1500947 2015 7
 14

2017 7 17
 C 2017 7 20 C ()
 “ C”) C 1.00%
 A (“ A”)
 A

()
 ()
)

80% - 95% 5% - 20% 5% ()
)
 2018 10 22 “ 500 × 80%+ × 20%
 “ 300 × 80%+ × 20%”

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

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2019 6 30
	962.88
	-
	-
	162.81
	-
	-
	-
	-
	-
	11.07
	1,136.76

6.4.6.6**6.4.6.7**

	2019 6 30
	481,774.27
	-
	481,774.27

6.4.6.8

	2019 6 30
	-

	40.39
	58,054.51
	-
	-
	58,094.90

6.4.6.9

A		
	2019 1 1	2019 6 30
	85,050,421.13	85,050,421.13
	4,983,795.59	4,983,795.59
("-")	-16,081,163.23	-16,081,163.23
- /	-	-
/	-	-
	-	-
("-")	-	-
	73,953,053.49	73,953,053.49

C		
	2019 1 1	2019 6 30
	216,308.16	216,308.16
	7,737.26	7,737.26
("-")	-32,378.03	-32,378.03
- /	-	-
/	-	-
	-	-
("-")	-	-
	191,667.39	191,667.39

6.4.6.10

A			
	9,271,601.94	-15,643,758.86	-6,372,156.92
	10,829,165.47	6,316,236.62	17,145,402.09

	-2,318,006.68	626,457.95	-1,691,548.73
	892,986.47	-518,639.22	374,347.25
	-3,210,993.15	1,145,097.17	-2,065,895.98
	-	-	-
	17,782,760.73	-8,701,064.29	9,081,696.44

C			
	-37,574.33	19,152.76	-18,421.57
	24,796.06	16,983.92	41,779.98
	3,296.22	-6,593.21	-3,296.99
	-1,240.56	1,104.30	-136.26
	4,536.78	-7,697.51	-3,160.73
	-	-	-
	-9,482.05	29,543.47	20,061.42

6.4.6.11

	2019	1	1	2019	6	30
						21,350.38
						-
						-
						3,365.12
						287.09
						25,002.59

6.4.6.12**6.4.6.12.1**

	2019	1	1	2019	6	30
						240,984,060.75
						229,447,186.38
						11,536,874.37

6.4.6.13**6.4.6.13.1****6.4.6.13.2** —**6.4.6.13.3** —**6.4.6.13.4** —**6.4.6.13.5****6.4.6.14****6.4.6.14.1****6.4.6.15****6.4.6.15.1** —**6.4.6.15.2** —**6.4.6.16**

	2019	1	1	2019	6	30
						667,088.49
						-
						667,088.49

6.4.6.17



	-
	-
	583, 775. 02

6.4.6.20

	2019 1 1	2019 6 30
		14, 876. 39
		43, 178. 12
		286. 00
		58, 340. 51

6.4.7**6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

	C

6.4.9**6.4.9.1****6.4.9.1.1**

6.4.9.1.2**6.4.9.1.3****6.4.9.1.4****6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		639,111.70		1,290,059.28
		294,320.28		413,028.74

× 1.50%

=

× 1.50%÷

6.4.9.2.2

	2019 1 1 30	2019 6	2018 1 1	2018 6 30
		106,518.57		215,009.92

× 0.25%

=

× 0.25%÷

6.4.9.2.3

	2019 1 1 2019 6 30		
	A	C	
	-	153.35	153.35
	-	153.35	153.35
	2018 1 1 2018 6 30		
	A	C	
	-	104.83	104.83
	-	104.83	104.83

A

C

× 1.00%

C

=

C

× 1.00%÷

6.4.9.3

2019 6 30

“ ” 2018 12 31

6.4.9.6**6.4.9.7****6.4.10****6.4.11 2019 6 30****6.4.11.1 /**

6.4.11.1.1										
601236		2019 6 26	2019 7 5		3.46	3.46	9,789	33,869.94	33,869.94	-

6.4.11.2**6.4.11.3****6.4.11.3.1****6.4.11.3.2**

6.4.12

6.4.12.1

“ ”

6.4.12.2

10%

10%

6.4.12.2.1

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

6.4.12.2.5

6.4.12.2.6

6.4.12.3

6.4.12.3.1

6.4.12.4

	-	-	-	-	3,144.93	3,144.93
	-	-	-	-	103,092.00	103,092.00
	-	-	-	-	17,182.01	17,182.01

(iii)

(2)

§ 7

7.1

			%
1		78,368,880.16	93.36
		78,368,880.16	93.36
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,525,904.08	6.58
8		45,389.22	0.05
9		83,940,173.46	100.00

7.2

7.2.1

			(%)
A		2,389,551.00	2.87
B		952,720.55	1.14
C		34,907,494.77	41.93
D		3,330,028.00	4.00
E		920,905.00	1.11
F		1,577,082.00	1.89
G		-	-
H		1,163,008.00	1.40
I		3,692,588.48	4.44
J		27,159,808.36	32.63
K		574,200.00	0.69

L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		1, 701, 494. 00	2. 04
S		-	-
		78, 368, 880. 16	94. 14

7.2.2**7.3**

1	601318		63, 822	5, 655, 267. 42	6. 79
2	601601		73, 300	2, 676, 183. 00	3. 21
3	000333		50, 700	2, 629, 302. 00	3. 16
4	601328		360, 000	2, 203, 200. 00	2. 65
5	600036		60, 000	2, 158, 800. 00	2. 59
6	601169		329, 200	1, 945, 572. 00	2. 34
7	000568		23, 300	1, 883, 339. 00	2. 26
8	601166		98, 700	1, 805, 223. 00	2. 17
9	000157		300, 100	1, 803, 601. 00	2. 17
10	600837		125, 600	1, 782, 264. 00	2. 14
11	601628		60, 300	1, 707, 696. 00	2. 05
12	000338		135, 100	1, 660, 379. 00	1. 99
13	600519		1, 605	1, 579, 320. 00	1. 90
14	601377		222, 400	1, 498, 976. 00	1. 80
15	000100	TCL	444, 800	1, 481, 184. 00	1. 78
16	601009		166, 100	1, 371, 986. 00	1. 65
17	601818		357, 600	1, 362, 456. 00	1. 64
18	000630		546, 300	1, 343, 898. 00	1. 61
19	002299		51, 300	1, 298, 916. 00	1. 56
20	600271		56, 200	1, 295, 410. 00	1. 56
21	002020		111, 700	1, 286, 784. 00	1. 55
22	603118		134, 660	1, 246, 951. 60	1. 50

23	601998		208,700	1,245,939.00	1.50
24	600642		206,800	1,242,868.00	1.49
25	600754		47,200	1,163,008.00	1.40
26	601717		202,024	1,153,557.04	1.39
27	000877		96,300	1,119,006.00	1.34
28	002635		82,600	1,114,274.00	1.34
29	002746		70,500	1,090,635.00	1.31
30	600578		334,000	1,082,160.00	1.30
31	002099		150,600	1,069,260.00	1.28
32	002394		109,424	1,064,695.52	1.28
33	300200		108,100	1,021,545.00	1.23
34	300383		60,000	1,006,200.00	1.21
35	000600		150,000	1,005,000.00	1.21
36	601900		105,700	1,004,150.00	1.21
37	600958		92,900	992,172.00	1.19
38	601992		261,200	982,112.00	1.18
39	000521		275,400	980,424.00	1.18
40	600873		191,300	916,327.00	1.10
41	600985		79,700	903,798.00	1.09
42	000661		2,600	878,800.00	1.06
43	002087		220,000	853,600.00	1.03
44	300082		118,700	782,233.00	0.94
45	002106		109,200	768,768.00	0.92
46	600637		71,400	752,556.00	0.90
47	603328		73,000	749,710.00	0.90
48	601788		63,000	719,460.00	0.86
49	002065		102,800	718,572.00	0.86
50	600827		71,900	705,339.00	0.85
51	600757		102,400	697,344.00	0.84
52	600197		36,000	694,800.00	0.83
53	600261		189,300	694,731.00	0.83
54	002304		5,400	656,424.00	0.79
55	000858		5,000	589,750.00	0.71
56	601668		102,300	588,225.00	0.71
57	000732		34,800	574,200.00	0.69
58	600720		64,500	566,955.00	0.68
59	601607		28,500	517,275.00	0.62
60	002315		30,600	511,326.00	0.61
61	002425		73,600	476,192.00	0.57

62	601058		153,300	455,301.00	0.55
63	300122				

8	000338		2,923,718.82	3.71
9	600606		2,825,340.84	3.58
10	601688		2,671,875.00	3.39
11	000333		2,583,825.00	3.28
12	000709		2,497,345.00	3.17
13	600958		2,494,004.00	3.16
14	002065		2,452,883.96	3.11
15	600887		2,393,686.00	3.03
16	600339		2,342,163.00	2.97

3	601328		3,439,240.46	4.36
4	601117		3,337,669.00	4.23
5	601877		3,336,123.33	4.23
6	600390		3,202,022.98	4.06
7	000338		3,117,253.30	3.95
8	601688		3,070,834.00	3.89
9	601988		2,961,364.00	3.75
10	002674		2,953,127.00	3.74
11	601607		2,947,260.95	3.74
12	601939		2,929,251.00	3.71
13	601668		2,855,333.00	3.62
14	600606		2,794,412.95	3.54
15	000895		2,652,980.82	3.36
16	600887		2,573,372.00	3.26
17	600566		2,522,471.35	3.20
18	600036		2,469,019.62	3.13
19	600339		2,403,807.00	3.05
20	000709		2,352,970.00	2.98
21	600031		2,311,878.00	2.93
22	600999		2,280,696.81	2.89
23	600886		2,273,181.00	2.88
24	600637		2,245,230.65	2.85
25	603968		2,217,098.19	2.81
26	000568		2,200,986.00	2.79
27	601818		2,187,174.00	2.77
28	600373		2,155,219.14	2.73
29	603368		2,123,930.00	2.69
30	002146		2,109,891.00	2.67
31	600383		2,109,475.00	2.67
32	600351		2,099,538.00	2.66
33	002415		2,098,454.35	2.66
34	002475		2,061,127.00	2.61
35	601369		2,000,007.02	2.54
36	601336		1,971,476.03	2.50
37	600028		1,956,838.30	2.48
38	000423		1,949,209.59	2.47
39	300130		1,943,071.00	2.46
40	600660		1,884,408.00	2.39

41	600809		1,851,361.00	2.35
42	000425		1,799,127.00	2.28
43	000719		1,798,539.00	2.28
44	002081		1,792,309.00	2.27
45	600977		1,751,427.00	2.22
46	002737		1,748,550.00	2.22
47	603355		1,737,867.20	2.20
48	603886		1,732,775.00	2.20
49	000039		1,732,438.40	2.20
50	002065		1,669,056.00	2.12
51	601006		1,667,845.33	2.11

“ ”

7.4.3

	229,945,944.46
	240,984,060.75

“ ” “ ”

7.5

7.6

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

2018 10 18

2018 46

2016

1 2017 6

34

7.12.2**7.12.3**

1		27,347.01
2		-
3		-
4		1,136.76
5		16,905.45
6		-
7		-
8		-
9		45,389.22

7.12.4**7.12.5****7.12.6**

§ 8

8.1

	()					
A	3,945	18,746.02	0.00	0.00%	73,953,053.49	100.00%
C	11	17,424.31	0.00	0.00%	191,667.39	100.00%
	3,956	18,742.35	0.00	0.00%	74,144,720.88	100.00%

8.2

	A	13,039.22	0.02%
	C	-	-

§ 9

	A	C
2015 7 14	648,523,672.21	-
	85,050,421.13	216,308.16
	4,983,795.59	7,737.26
:	16,081,163.23	32,378.03
"_ "	-	-
	73,953,053.49	191,667.39

§ 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

1

2

3

4

2

10.8

1	2018 12 31		2019 1 1
2	()		2019 1 10
3	4 2018		2019 1 19
4	2019 1		2019 2 27
5			2019 3 1
6			2019 3 2
7			2019 3 28
8	2018		2019 3 29
9			2019 3 30
10			2019 4 8
11			2019 4 15

12	2019 1		2019 4 22
13			2019 4 26
14			2019 5 7
15			2019 5 14
16			2019 5 22
17			2019 6 22
18			2019 6 26
19			2019 6 27

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

<http://www.cxfund.com.cn>

2019 8 27