

**LOF**

**2019**

2019 6 30

2019 8 27

**§ 1**

2019 8 23

2019 1 1      2019 6 30

**§ 2**

**2.1**

	LOF
	163001
	163001

		zhouyg@cxfund. com. cn	tianqing1. zh@ccb. com
		4007005566	010-67595096
		021-61009800	010-66275853

**2.4**

	www. cxfund. com. cn
	68 9
	1 1

**§ 3**

**3.1**

3.1.1	(2019 1 1 - 2019 6 30 )
	3, 510, 987. 78
	24, 847, 404. 67
	0. 2618
	36. 10%
3.1.2	( 2019 6 30 )
	-0. 2264
	88, 306, 351. 42
	0. 984

1

2

**3.2**

**3.2.1**





**§ 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	2015 7 20	-	9	2010 7  100 LOF  LOF LOF

---

	300				LOF	
						300

1

/

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

2019

PMI

**4.4.2**

0.984

36.10%

1.524

10.48%

**4.5**

**4.6**

“ ”

1/2

**4.7**

1

12

10%

3

11

34

2

3

4

5

**4.8**

**§ 5**

**5.1**

**5.2**

**5.3**

## § 6

## 6.1

LOF

2019 6 30

	2019 6 30	2018 12 31
	5,093,212.44	5,280,626.99
	320,775.91	269,963.48
	15,318.92	25,912.81
	83,349,683.84	63,339,616.92
	83,349,683.84	63,339,616.92
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	621,598.11	597,060.04
	1,152.03	1,359.09
	-	-
	108,188.41	50,918.93
	-	-
	-	-
	89,509,929.66	69,565,458.26
	2019 6 30	2018 12 31
	-	-
	-	-

	-	-
	-	-
	-	-
	88,703.65	140,036.20
	1,203,578.24	694,177.37
	89,765,801.38	95,255,008.16
	-1,459,449.96	-26,383,727.27
	88,306,351.42	68,871,280.89
	89,509,929.66	69,565,458.26

2019 6 30

0.984

89,765,801.38

**6.2**

LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	25,884,144.13	11,464,176.46
1.	21,365.53	48,015.40
	21,365.53	29,186.90
	-	18,828.50
	-	-
	-	-
	-	-
2.	4,344,748.34	9,422,113.55
	3,676,168.46	8,770,544.91
	-	-
	-	-3,000.00
	-	-
	-	-
	668,579.88	654,568.64
3.	21,336,416.89	1,941,692.69
4.	-	-
5.	181,613.37	52,354.82
	1,036,739.46	1,458,097.39
1	610,150.17	689,551.12

2	101,691.72	114,925.20
3	-	-
4	235,653.49	542,607.50
5	-	-
	-	-
6	-	-
7	89,244.08	111,013.57
" - "	24,847,404.67	10,006,079.07
	-	-
" - "	24,847,404.67	10,006,079.07

## 6.3

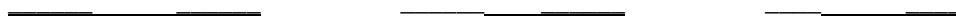
LOF

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	95,255,008.16	-26,383,727.27	68,871,280.89
	-	24,847,404.67	24,847,404.67
" - "	-5,489,206.78	76,872.64	-5,412,334.14
1.	35,930,759.53	-4,190,861.09	31,739,898.44
2.	-41,419,966.31	4,267,733.73	-37,152,232.58

	2018 1 1 2018 6 30		
	101,879,701.71	-8,723,096.15	93,156,605.56
	-	10,006,079.07	10,006,079.07
“ - ”	-8,519,741.16	389,466.94	-8,130,274.22
1.	16,362,576.39	-229,882.25	16,132,694.14
2.	-24,882,317.55	619,349.19	-24,262,968.36
	-	-	-
“ - ”	93,359,960.55	1,672,449.86	95,032,410.41

6.1 6.4



**6.4**

**6.4.1**

(LOF) ( “ ” )

100 (LOF) ( “ 100 (LCF)” )

100 (LOF)

100 (LOF)

( “ ” ) [2009]1361

2010 3 26

743,255,611.35

(2010) 2413

100 (LOF)

100 (LOF) 2015 7 10

2015 7 16

100 (LOF)

2015 7 20

100 (LOF)

“

(LOF)”

(LOF)

( “ ” ) 2015

7 20

(LOF)

(

) (

)

(

)

(

)

### **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

---

( 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	2018 1 1	2018 6 30
		610,150.17		689,551.12
		177,990.14		235,551.77

1.50%

= × 1.50%

**6.4.7.2.2**

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		101,691.72		114,925.20

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**



**6.4.8.3.2**

## § 7

### 7.1

			%
1		83,349,683.84	93.12
		83,349,683.84	93.12
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,413,988.35	6.05
8		746,257.47	0.83
9		89,509,929.66	100.00

### 7.2

#### 7.2.1

			(%)
A		-	-
B		53,115.10	0.06
C		60,781,829.80	68.83
D		-	-
E		-	-
F		11,577,158.64	13.11
G		-	-
H		-	-
I		39,603.76	0.04
J		33,869.94	0.04
K		-	-
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		10,841,000.00	12.28
R		23,106.60	0.03
S		-	-
		83,349,683.84	94.39

**7.2.2****7.3**

1	000661		15,000	5,070,000.00	5.74
2	600763		56,000	4,961,040.00	5.62
3	300347		61,000	4,703,100.00	5.33
4	600529		182,000	4,145,960.00	4.69
5	300529		66,000	4,115,100.00	4.66
6	600276		61,012	4,026,792.00	4.56
7	002007		127,500	3,887,475.00	4.40
8	300357		108,108	3,667,023.36	4.15
9	300003		143,000	3,291,860.00	3.73
10	000963		118,600	3,078,856.00	3.49

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**7.4****7.4.1**

**2% 20**

1	002223		5,191,298.00	7.54
2	002675		3,355,670.00	4.87
3	000963		3,326,788.00	4.83
4	002262		3,309,891.00	4.81
5	600557		3,134,034.00	4.55
6	002399		3,128,515.00	4.54

7	603368		3,069,629.66	4.46
8	002099		2,991,034.00	4.34
9	300016		2,985,850.82	4.34
10	603108		2,888,995.20	4.19
11	603520		2,852,286.40	4.14
12	600062		2,831,805.00	4.11
13	300396		2,793,187.80	4.06
14	603939		2,787,984.00	4.05
15	002727		2,774,864.00	4.03
16	000999		2,705,773.00	3.93
17	300003		2,591,527.00	3.76
18	300206		2,583,708.00	3.75
19	000538		2,572,285.00	3.73
20	600535		2,407,348.80	3.50
21	000739		2,342,314.60	3.40
22	600436		2,248,293.00	3.26
23	600285		2,244,261.00	3.26
24	603883		2,208,263.00	3.21
25	002821		2,193,055.00	3.18
26	002332		2,143,284.00	3.11
27	300406		1,911,989.00	2.78
28	002007		1,750,473.00	2.54
29	300452		1,661,617.16	2.41

“ ”

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

1	002223		5,472,232.98	7.95
2	300595		4,731,506.68	6.87
3	000538		4,591,663.00	6.67
4	000650		4,322,739.00	6.28
5	603658		4,294,382.65	6.24
6	300122		3,942,842.08	5.72
7	002675		3,802,015.00	5.52
8	300015		3,775,871.00	5.48

9	002821		3, 730, 680. 05	5. 42
10	600332		3, 206, 142. 30	4. 66
11	002262		3, 167, 638. 96	4. 60
12	603108		3, 137, 786. 60	4. 56
13	300009		3, 032, 121. 43	4. 40
14	002653		2, 837, 182. 00	4. 12
15	601607		2, 814, 394. 00	4. 09
16	600771		2, 807, 289. 00	4. 08
17	300016		2, 726, 368. 00	3. 96
18	000739		2, 204, 158. 00	3. 20
19	600535		2, 160, 696. 60	3. 14
20	600285		2, 131, 037. 00	3. 09
21	002332		2, 101, 453. 52	3. 05
22	600062		2, 090, 998. 41	3. 04
23	300003		1, 914, 167. 00	2. 78
24	300357		1, 834, 698. 00	2. 66
25	000813		1, 714, 844. 00	2. 49
26	300452		1, 712, 159. 00	2. 49
27	300406		1, 655, 459. 00	2. 40
28	002727		1, 561, 566. 00	2. 27

“ ”

**7.4.3**

	91, 051, 982. 42
	96, 054, 500. 85

“ ” “ ”

**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**

**7.12.2**



**§ 8**

**8.1**

( )					
9,192	9,765.64	976.43	0.00%	89,764,824.95	100.00%

**8.2**

1		291,865.00	10.40%
2		203,345.00	7.25%
3		172,813.00	6.16%
4		110,200.00	3.93%
5		102,822.00	3.67%
6		90,634.00	3.23%
7		79,700.00	2.84%
8		79,496.00	2.83%
9		73,500.00	2.62%
10		60,900.00	2.17%

**8.3**

	2,065.80	0.00%

**8.4**

**§ 9**

2015 7 20	206,772,718.31
	95,255,008.16
	35,930,759.53
:	41,419,966.31
"_"	-
	89,765,801.38

**§ 10**

**10.1**

**10.2**

**10.2.1**

2019 3 2

	1	60,231,163.86	32.33%	56,092.94	45.58%	-

1

2

1998 29

2007 48

1

1

2

3

4

2

**§ 11**

**11.1**

**20%**

20%

**11.2**

2019 8 27