

2019

2019 6 30

2019 8 27

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2019 8 23

2019 1 1      2019 6 30



|  |                        |
|--|------------------------|
|  |                        |
|  | 90%+      800      10% |
|  |                        |

|  |                      |                  |
|--|----------------------|------------------|
|  |                      |                  |
|  |                      |                  |
|  |                      |                  |
|  | 021-61009999         | 021-61618888     |
|  | zhouyg@cxfund.com.cn | hub5@spdb.com.cn |
|  | 4007005566           | 95528            |
|  | 021-61009800         | 021-63602540     |

|  |                   |
|--|-------------------|
|  | www.cxfund.com.cn |
|  | 68    9           |
|  | 12                |

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|-------|-------------------------|
| 3.1.1 | (2019 1 1 - 2019 6 30 ) |
|       | 11,745,534.93           |
|       | 12,226,024.73           |
|       | 0.0306                  |
|       | 18.44%                  |
| 3.1.2 | ( 2019 6 30 )           |
|       | 0.0447                  |
|       | 1,567,626,071.42        |
|       | 1.0969                  |

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2





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2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

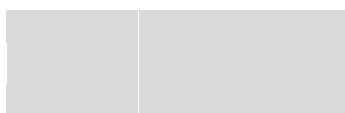
(LOF)

LOF

500

FOF

300



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|  |  |  |  |  |  |
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5%

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2019 6 30

1.0969

18.44%

4.30%

1

10 37

1/2

|   |              |              | 10    |               |              |               |  |
|---|--------------|--------------|-------|---------------|--------------|---------------|--|
| 1 | 2019 6<br>25 | 2019 6<br>25 | 0.550 | 73,074,944.23 | 5,346,892.02 | 78,421,836.25 |  |
| 2 | 2019 5<br>23 | 2019 5<br>23 | 0.550 | 71,843,611.83 | 422,014.30   | 72,265,626.13 |  |

|  |   |   |       |                |              |                |  |
|--|---|---|-------|----------------|--------------|----------------|--|
|  | - | - | 1.100 | 144,918,556.06 | 5,768,906.32 | 150,687,462.38 |  |
|--|---|---|-------|----------------|--------------|----------------|--|

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2017 9 27 2017 12 25

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|  | 2019 6 30        | 2018 12 31   |
|--|------------------|--------------|
|  |                  |              |
|  | 2,473,318.92     | 43,119.07    |
|  | 20,204.77        | 2,272.73     |
|  | 13,943.69        | 19.25        |
|  | 1,539,672,415.40 | 6,385,398.00 |
|  | -                | -            |
|  | -                | -            |
|  | 1,539,672,415.40 | 6,385,398.00 |
|  |                  |              |
|  |                  |              |
|  |                  |              |

|  |                  |              |
|--|------------------|--------------|
|  | -                | -            |
|  | -                | -            |
|  | -                | -            |
|  | 33,416.73        | 129,000.00   |
|  | 3,266,820.53     | 139,534.85   |
|  |                  |              |
|  | 1,429,122,176.44 | 7,130,031.04 |

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|   |                 |             |
|---|-----------------|-------------|
| 1 | 1, 530, 929. 96 | 32, 272. 51 |
| 2 | 437, 408. 51    | 9, 220. 75  |
| 3 | -               | -           |
| 4 | 39, 353. 38     | 2, 102. 82  |
| 5 |                 |             |

|    | 2018 1 1 2018 6 30 |            |               |
|----|--------------------|------------|---------------|
|    |                    |            |               |
|    | 12,854,149.21      | -16,784.14 | 12,837,365.07 |
|    | -                  | 104,449.33 | 104,449.33    |
| -  | -6,829,561.03      | -45,742.80 | -6,875,303.83 |
| 1. | 42,104.73          | 226.87     | 42,331.60     |
| 2. | -6,871,665.76      | -45,969.67 | -6,917,635.43 |
| -  | -                  | -          | -             |
|    | 6,024,588.18       | 41,922.39  | 6,066,510.57  |

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[2016]886

2016 6

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345,062,697.59



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2011

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2008 10 9

[2012]85

2013 1 1

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1 25% 20%

[2015]101

2015 9 8

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|  | 2019 1 1      |  | 2019 6 30 |  | 2018 1 1   |  | 2018 6 30 |  |
|--|---------------|--|-----------|--|------------|--|-----------|--|
|  |               |  |           |  |            |  |           |  |
|  | 13,042,226.36 |  | 56.53%    |  | 401,305.20 |  | 48.89%    |  |

|  | 2019 1 1      |  | 2019 6 30 |  | 2018 1 1     |  | 2018 6 30 |  |
|--|---------------|--|-----------|--|--------------|--|-----------|--|
|  |               |  |           |  |              |  |           |  |
|  | 42,419,315.89 |  | 69.10%    |  | 6,100,330.20 |  | 93.83%    |  |

|  | 2019 1 1 |  | 2019 6 30 |  | 2018 1 1 |  | 2018 6 30 |  |
|--|----------|--|-----------|--|----------|--|-----------|--|
|--|----------|--|-----------|--|----------|--|-----------|--|

|  |                |        |              |         |
|--|----------------|--------|--------------|---------|
|  |                |        |              |         |
|  | 108,900,000.00 | 97.32% | 1,200,000.00 | 100.00% |

|  |                    |        |          |        |
|--|--------------------|--------|----------|--------|
|  | 2019 1 1 2019 6 30 |        |          |        |
|  |                    |        |          |        |
|  | 12,146.06          | 69.51% | 8,364.61 | 73.23% |
|  | 2018 1 1 2018 6 30 |        |          |        |
|  |                    |        |          |        |

|  | 2019 1 1 | 2019 6 30  | 2018 1 1 | 2018 6 30 |
|--|----------|------------|----------|-----------|
|  |          | 437,408.51 |          | 9,220.75  |

0.20%

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**6.4.7.4.1**

|  | 2019 6 30 |   | 2018 12 31   |        |
|--|-----------|---|--------------|--------|
|  |           |   |              |        |
|  | -         | - | 2,967,085.76 | 41.61% |

|  | 2019 1 1        |  | 2019 6 30    |  | 2018 1 1     |  | 2018 6 30  |  |
|--|-----------------|--|--------------|--|--------------|--|------------|--|
|  |                 |  |              |  |              |  |            |  |
|  | 2, 473, 318. 92 |  | 299, 370. 48 |  | 273, 379. 86 |  | 5, 045. 23 |  |

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2018 12 31

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| 1 |  | -                    | -       |
|   |  | -                    | -       |
| 2 |  | -                    | -       |
| 3 |  | 1, 539, 672, 415. 40 | 98. 01  |
|   |  | 1, 539, 672, 415. 40 | 98. 01  |
|   |  | -                    | -       |
| 4 |  | -                    | -       |
| 5 |  | -                    | -       |
| 6 |  | 5, 000, 000. 00      | 0. 32   |
|   |  | -                    | -       |
| 7 |  | 2, 493, 523. 69      | 0. 16   |
| 8 |  | 23, 726, 952. 86     | 1. 51   |
| 9 |  | 1, 570, 892, 891. 95 | 100. 00 |

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|    |        |  |            |       |
|----|--------|--|------------|-------|
| 3  | 000568 |  | 951,720.00 | 13.10 |
| 4  | 600519 |  | 852,090.00 | 11.73 |
| 5  | 601288 |  | 757,200.00 | 10.42 |
| 6  | 601888 |  | 678,341.70 | 9.34  |
| 7  | 601398 |  | 601,000.00 | 8.27  |
| 8  | 603156 |  | 600,000.00 | 8.26  |
| 9  | 000661 |  | 597,990.00 | 8.23  |
| 10 | 000651 |  | 560,425.00 | 7.71  |
| 11 | 601021 |  | 557,425.00 | 7.67  |
| 12 | 002304 |  | 493,599.00 | 6.79  |
| 13 | 002025 |  | 493,102.00 | 6.79  |
| 14 | 600104 |  | 437,520.00 | 6.02  |
| 15 | 603589 |  | 410,499.00 | 5.65  |
| 16 | 000921 |  | 333,953.00 | 4.60  |
| 17 | 603369 |  | 279,778.62 | 3.85  |
| 18 | 600660 |  | 194,543.00 | 2.68  |
| 19 | 600643 |  | 85,486.25  | 1.18  |

|    |        |  |              |       |
|----|--------|--|--------------|-------|
| 1  | 000858 |  | 1,599,474.00 | 22.01 |
| 2  | 000568 |  | 1,209,517.00 | 16.65 |
| 3  | 600004 |  | 1,005,822.00 | 13.84 |
| 4  | 600519 |  | 853,209.00   | 11.74 |
| 5  | 601888 |  | 781,057.32   | 10.75 |
| 6  | 601288 |  | 744,548.00   | 10.25 |
| 7  | 000661 |  | 612,596.00   | 8.43  |
| 8  | 601021 |  | 607,611.00   | 8.36  |
| 9  | 603156 |  | 582,758.00   | 8.02  |
| 10 | 601398 |  | 575,489.00   | 7.92  |
| 11 | 000651 |  | 559,032.00   | 7.69  |
| 12 | 002304 |  | 508,687.00   | 7.00  |
| 13 | 002025 |  | 473,652.00   | 6.52  |
| 14 | 603589 |  | 465,176.00   | 6.40  |
| 15 | 600104 |  | 425,040.00   | 5.85  |

|    |        |  |            |      |
|----|--------|--|------------|------|
| 16 | 000921 |  | 361,296.00 | 4.97 |
| 17 | 603369 |  | 275,781.00 | 3.80 |
| 18 | 600660 |  | 194,344.00 | 2.67 |
| 19 | 600643 |  | 97,994.47  | 1.35 |

|  |  |  |  |               |
|--|--|--|--|---------------|
|  |  |  |  | 11,137,900.79 |
|  |  |  |  | 11,933,083.79 |

|    |  |  |                  |       |
|----|--|--|------------------|-------|
|    |  |  |                  |       |
| 1  |  |  | 21,421,328.00    | 1.37  |
| 2  |  |  | -                | -     |
| 3  |  |  | 937,912,539.00   | 59.83 |
|    |  |  | 937,912,539.00   | 59.83 |
| 4  |  |  | 409,398.40       | 0.03  |
| 5  |  |  | 250,934,000.00   | 16.01 |
| 6  |  |  | 50,370,000.00    | 3.21  |
| 7  |  |  | 3,869,150.00     | 0.25  |
| 8  |  |  | 274,756,000.00   | 17.53 |
| 9  |  |  | -                | -     |
| 10 |  |  | 1,539,672,415.40 | 98.22 |

|   |           |    |       |           |                |       |
|---|-----------|----|-------|-----------|----------------|-------|
|   |           |    |       |           |                |       |
| 1 | 190201    | 19 | 01    | 6,200,000 | 619,752,000.00 | 39.53 |
| 2 | 180410    | 18 | 10    | 2,200,000 | 220,154,000.00 | 14.04 |
| 3 | 111910170 | 19 | CD170 | 1,000,000 | 99,330,000.00  | 6.34  |
| 4 | 111808249 | 18 | CD249 | 1,000,000 | 97,510,000.00  | 6.22  |
| 5 | 041800307 | 18 | CP001 | 700,000   | 70,420,000.00  | 4.49  |

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**7.11.2**

| 1 |  | 13,943.69     |
|---|--|---------------|
| 2 |  | -             |
| 3 |  | -             |
| 4 |  | 23,524,020.16 |
| 5 |  | 188,989.01    |
| 6 |  | -             |
| 7 |  | -             |
| 8 |  | -             |
| 9 |  | 23,726,952.86 |

| 1 | 110031 |  | 1,928,880.00 | 0.12 |
|---|--------|--|--------------|------|
| 2 | 113009 |  | 1,835,400.00 | 0.12 |
| 3 | 113504 |  | 104,870.00   | 0.01 |

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|       |            |                  |        |               |       |
|-------|------------|------------------|--------|---------------|-------|
| ( )   | 491,952.56 |                  |        |               |       |
|       |            |                  |        |               |       |
| 2,905 | 491,952.56 | 1,379,132,645.76 | 96.50% | 49,989,530.68 | 3.50% |

|  |      |       |
|--|------|-------|
|  |      |       |
|  | 0.00 | 0.00% |

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

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|           |                  |
|-----------|------------------|
| 2016 6 28 | 345,062,697.59   |
|           | 7,130,031.04     |
|           | 1,951,850,063.84 |
| :         | 529,857,918.44   |
| "_"       | -                |
|           | 1,429,122,176.44 |



|  |   |               |        |           |        |   |
|--|---|---------------|--------|-----------|--------|---|
|  | 1 | 13,042,226.36 | 56.53% | 12,146.06 | 69.51% | - |
|  | 1 | 10,028,758.22 | 43.47% | 5,328.32  | 30.49% | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 2 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 2 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 2 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |
|  | 1 | -             | -      | -         | -      | - |

|  | 42,419,315.89 | 69.10% | 108,900,000.00 | 97.32% | - | - |
|--|---------------|--------|----------------|--------|---|---|
|  | 18,971,917.76 | 30.90% | 3,000,000.00   | 2.68%  | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |
|  | -             | -      | -              | -      | - | - |

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|  |   |   |   |   |   |   |
|--|---|---|---|---|---|---|
|  | - | - | - | - | - | - |
|  | - | - | - | - | - | - |
|  | - | - | - | - | - | - |
|  | - | - | - | - | - | - |
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|   |                                   |              |                |                |               |       |  |
|---|-----------------------------------|--------------|----------------|----------------|---------------|-------|--|
|   |                                   |              |                |                |               |       |  |
|   | 20%                               |              |                |                |               |       |  |
| 1 | 2019<br>1<br>1<br>2019<br>3<br>5  | 2,967,085.76 | 0.00           | 2,967,085.76   | 0.00          | 0.00% |  |
| 2 | 2019<br>3<br>6<br>2019<br>3<br>12 | 0.00         | 143,648,726.30 | 143,648,726.30 | 0.00          | 0.00% |  |
| 3 | 2019<br>3<br>6<br>2019<br>3<br>12 | 0.00         | 143,648,726.30 | 143,648,726.30 | 0.00          | 0.00% |  |
| 4 | 2019<br>3<br>6<br>2019<br>3<br>14 | 0.00         | 191,532,273.52 | 191,532,273.52 | 0.00          | 0.00% |  |
| 5 | 2019<br>4<br>30<br>2019           | 0.00         | 41,572,295.67  | 0.00           | 41,572,295.67 | 2.91% |  |

|    |  |              |                |      |                |        |
|----|--|--------------|----------------|------|----------------|--------|
|    | 5<br>12                                |              |                |      |                |        |
| 6  | 2019<br>5<br>13<br><br>2019<br>5<br>13 | 0.00         | 89,083,476.49  | 0.00 | 89,083,476.49  | 6.23%  |
| 7  | 2019<br>5<br>14<br><br>2019<br>5<br>14 | 0.00         | 207,668,371.53 | 0.00 | 207,668,371.53 | 14.53% |
| 8  | 2019<br>5<br>14<br><br>2019<br>5<br>15 | 0.00         | 166,139,724.21 | 0.00 | 166,139,724.21 | 11.63% |
| 9  | 2019<br>5<br>15<br><br>2019<br>5<br>15 | 0.00         | 166,139,724.21 | 0.00 | 166,139,724.21 | 11.63% |
| 10 | 2019<br>5<br>16<br><br>2019<br>6<br>30 | 0.00         | 332,251,848.16 | 0.00 | 332,251,848.16 | 23.25% |
| 11 | 2019<br>5<br>6<br>2019<br>5<br>13      | 0.00         | 77,078,462.87  | 0.00 | 77,078,462.87  | 5.39%  |
| 1  | 2019                                   | 1,997,087.98 | 0.00           | 0.00 | 1,997,087.98   | 0.14%  |

|   |  |  |  |  |  |  |  |
|---|--|--|--|--|--|--|--|
|   |  | 1<br>1<br>2019<br>3<br>5<br>2019<br>3<br>15<br>2019<br>3<br>19 |  |  |  |  |  |
|   |  |  |  |  |  |  |  |
| 1 |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |