

2019

2019 6 30

2019 8 27

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2019 8 23

2019 1 1 2019 6 30

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	519929
	519929
	2016 7 27
	485,322,901.32

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	3
	4

	TMT × 60%+ × 40%

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

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	18 68 9

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3.1.1	(2019 1 1 - 2019 6 30)
	70,509,611.07
	86,088,405.88
	0.1720
	28.69%
3.1.2	(2019 6 30)
	-0.2563
	363,650,810.24
	0.749

1

2

	2.88%	1.67%	1.50%	0.98%	1.38%	0.69%
	-7.99%	2.12%	-7.92%	1.27%	-0.07%	0.85%
	28.69%	2.03%	16.40%	1.31%	12.29%	0.72%
	4.61%	1.96%	2.52%	1.23%	2.09%	0.73%
	-25.10%	1.50%	-16.19%	0.96%	-8.91%	0.54%

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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

	LOF				2010 7
					100 LOF
		2016 7 27	-	9	LOF LOF

	300				LOF
					300

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TM

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2019

2019

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2019 6 30

	2019 6 30	2018 12 31
	15,816,828.04	22,192,843.42
	901,749.14	2,107,085.76
	166,325.14	103,213.45
	344,655,367.02	291,711,226.94
	330,837,718.90	289,138,353.14
	-	-
	13,817,648.12	2,572,873.80
	-	-
	-	-
	-	-
	-	-
	3,209,801.16	567,381.78
	91,184.50	7,847.80
	-	-
	22,881.29	13,200.07
	-	-
	-	-
	364,864,136.29	316,702,799.22
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	-	-
	3,287.00	1,304,872.12
	92,738.71	226,995.88
	436,633.93	415,305.69
	72,772.33	69,217.61
	-	-
	502,202.46	483,200.25
	25.31	70.13

	-	-
	-	-
	-	-
	105,666.31	259,024.39
	1,213,326.05	2,758,686.07
	485,322,901.32	539,014,046.74
	-121,672,091.08	-225,069,933.59
	363,650,810.24	313,944,113.15
	364,864,136.29	316,702,799.22

2019 6 30

0.749

485,322,901.32

2019 1 1 2019 6 30

	2019 1 1 30	2019 6 30	2018 1 1 6 30	2018 6 30
		91,764,890.86		-62,990,571.33
1.		135,508.29		250,898.07
		110,416.75		147,687.34
		25,091.54		86,583.34
		-		-
		-		16,627.39
		-		-
2.	" -"	75,842,063.96		-64,048,219.34
		73,339,359.84		-67,515,854.09
		-		-
		-		442,937.71
		-		-
		-		-
		-		-
		2,502,704.12		3,024,697.04
3.	" -"	15,578,794.81		724,845.83
4.	" -"	-		-
5.	" -"	208,523.80		81,904.11
		5,676,484.98		5,826,214.74
1		2,682,728.76		3,322,866.97

2	447,121.45	553,811.20
3	-	-
4	2,428,884.84	1,784,587.60
5	-	-
	-	-
6	15.82	15.23
7	117,734.11	164,933.74
" -"	86,088,405.88	-68,816,786.07
	-	-
" -"	86,088,405.88	-68,816,786.07

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	539,014,046.74	-225,069,933.59	313,944,113.15
	-	86,088,405.88	86,088,405.88
" -"	-53,691,145.42	17,309,436.63	-36,381,708.79
1.	104,483,399.49	-23,064,202.82	81,419,196.67

	2018 1 1 2018 6 30		
	558,292,769.23	-92,792,338.22	465,500,431.01
	-	-68,816,786.07	-68,816,786.07
“_”	2,312,681.96	2,219,250.44	4,531,932.40
1.	107,061,698.32	-17,350,953.21	89,710,745.11
2.	-104,749,016.36	19,570,203.65	-85,178,812.71
	-	-	-
“_”			
	560,605,451.19	-159,389,873.85	401,215,577.34

6.1 6.4

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(“ ”) [2016]1196

891,999,358.96

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0%-95% 80%

3%

5%

TM

× 60%+ × 40%

(“ ”)

2019 6 30

2019 1 1 2019

6 30

[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%

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“ ”	
“ ”	
(“ ”)	

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	28,805,971.82	1.41%	209,467,213.39	14.52%

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	-	-	376,029.10	2.39%

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	2019 1 1		2019 6 30	
	26,825.83	2.24%	26,825.83	534.00%
	2018 1 1		2018 6 30	
	176,678.53	18.77%	176,678.53	34.18%

1

2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		2,682,728.76		3,322,866.97
		1,154,222.33		1,478,043.05

1.5%

= × 1.5%/

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		447,121.45		553,811.20

0.25%

= × 0.25%/

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6.4.7.4.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
i Rd;JAMÔFÈ!ò @				

		6 26	7							
			5							
300788		2019 6 27	2019 7		14.85	14.85	1,556	23,106.60	23,106.60	-
			5							

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			%
1		330,837,718.90	90.67
		330,837,718.90	90.67
2		-	-
3		13,817,648.12	3.79
		13,817,648.12	3.79
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		16,718,577.18	4.58
8		3,490,192.09	0.96
9		364,864,136.29	100.00

			(%)
A		-	-
B		209,673.65	0.06
C		210,079,673.42	57.77
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		106,523,946.37	29.29
J		33,869.94	0.01
K		-	-
L		-	-
M		9,961,035.00	2.74
N		-	-

O		-	-
P		-	-
Q		-	-
R		4,029,520.52	1.11
S		-	-
		330,837,718.90	90.98

1	603160		100,086	13,891,936.80	3.82
2	603660		837,652	13,058,994.68	3.59
3	600667		1,606,881	12,131,951.55	3.34
4	600570		175,184	11,938,789.60	3.28
5	300205		777,000	11,623,920.00	3.20
6	000977		456,859	10,900,655.74	3.00
7	002777		400,030	10,520,789.00	2.89
8	603118		1,135,680	10,516,396.80	2.89
9	603859		499,300	9,961,035.00	2.74
10	002425		1,513,500	9,792,345.00	2.69

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1	600498		23,697,677.13	7.55
2	600570		23,682,902.20	7.54
3	002236		19,813,027.05	6.31
4	002139		19,249,717.09	6.13
5	600588		19,177,753.50	6.11
6	300546		18,908,619.33	6.02

7	300047		18, 539, 126. 59	5. 91
8	002777		18, 299, 533. 80	5. 83
9	603019		16, 909, 668. 80	5. 39
10	002475		16, 306, 618. 84	5. 19
11	600850		15, 591, 479. 00	4. 97
12	002456		14, 639, 840. 97	4. 66
13	000977		14, 395, 668. 06	4. 59
14	600373		13, 922, 003. 00	4. 43
15	002065		13, 433, 089. 68	4. 28
16	002376		13, 345, 960. 00	4. 25
17	002189		13, 255, 431. 75	4. 22
18	603859		13, 071, 128. 12	4. 16
19	000066		12, 985, 104. 00	4. 14
20	300212		12, 691, 485. 86	4. 04
21	000049		12, 660, 569. 98	4. 03
22	002436		12, 561, 966. 00	4. 00
23	300014		12, 499, 911. 01	3. 98
24	300458		12, 301, 200. 28	3. 92
25	603118		12, 225, 588. 20	3. 89
26	002380		12, 114, 772. 36	3. 86
27	000733		12, 004, 957. 00	3. 82
28	603160		11, 990, 840. 44	3. 82
29	600271		11, 925, 135. 60	3. 80
30	300253		11, 670, 482. 30	3. 72
31	603186		11, 455, 071. 64	3. 65
32	300205		11, 238, 923. 78	3. 58
33	603869		11, 149, 939. 47	3. 55
34	002174		11, 123, 944. 00	3. 54
35	002463		11, 027, 906. 00	3. 51
36	002049		10, 952, 869. 00	3. 49
37	002439		10, 894, 940. 00	3. 47
38	300377		10, 690, 539. 08	3. 41
39	000823		10, 690, 374. 00	3. 41
40	002841		10, 667, 587. 80	3. 40
41	002583		10, 630, 652. 00	3. 39
42	002587		10, 545, 608. 00	3. 36

43	000070		10,383,486.36	3.31
44	002368		10,245,385.00	3.26
45	603444		10,176,098.33	3.24
46	600667		10,106,439.95	3.22
47	603328		9,957,760.74	3.17
48	002425		9,832,001.00	3.13
49	300496		9,564,814.61	3.05
50	300339		9,483,808.80	3.02
51	002405		9,297,007.00	2.96
52	300303		9,251,735.00	2.95
53	002415		9,175,716.10	2.92
54	002106		8,966,807.00	2.86
55	600977		8,886,235.31	2.83
56	300389		8,880,656.00	2.83
57	300590		8,783,911.00	2.80
58	300525		8,718,511.60	2.78
59	300379		8,712,428.30	2.78
60	002449		8,638,866.50	2.75
61	002138		8,332,102.50	2.65
62	600460		8,090,546.00	2.58
63	300531		8,007,045.75	2.55
64	300571		7,903,695.00	2.52
65	600536		7,525,958.08	2.40
66	600563		7,506,120.00	2.39
67	002056		7,352,707.00	2.34
68	300433		7,126,662.00	2.27
69	300248		6,874,591.78	2.19
70	000063		6,816,769.00	2.17
71	300394		6,608,111.98	2.10
72	002315		6,330,345.80	2.02

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1	603444		25,147,174.22	8.01

2	300212		24,148,671.16	7.69
3	002463		24,008,908.50	7.65
4	000049		21,905,180.87	6.98
5	600373		21,257,379.39	6.77
6	600570		19,399,491.57	6.18

40	600845		11, 222, 751. 87	3. 57
41	300546		11, 040, 329. 00	3. 52
42	002841		11, 022, 924. 01	3. 51
43	600460		10, 959, 048. 00	3. 49
44	300271		10, 804, 969. 09	3. 44
45	002456		10, 747, 489. 67	3. 42
46	300170		10, 674, 158. 88	3. 40
47	300590		10, 557, 258. 25	3. 36
48	000948		10, 379, 439. 43	3. 31
49	002777		10, 314, 840. 40	3. 29
50	000070		10, 302, 526. 02	3. 28
51	300339		9, 833, 360. 00	3. 13
52	002236		9, 635, 997. 55	3. 07

300339

1		-	-
2		-	-
3		10,698,979.20	2.94
		10,698,979.20	2.94
4		-	-
5		-	-
6		-	-
7		3,118,668.92	0.86
8		-	-
9		-	-
10		13,817,648.12	3.80

1	108602	1704	105,920	10,698,979.20	2.94
2	110040		16,420	2,184,352.60	0.60
3	128035		8,870	916,803.20	0.25
4	128018		184	17,513.12	0.00

1	110040		2, 184, 352. 60	0. 60
2	128035		916, 803. 20	0. 25
3	128018		17, 513. 12	0. 00

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5,966	81,348.12	63,774,822.04	13.14%	421,548,079.28	86.86%

	0.00	0.00%

	0
	0

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2016 1 79—27 8t	891, 999, 358. 96
	539, 014, 046. 74
	104, 483, 399. 49
:	158, 174, 544. 91
"_"	-
	485, 322, 901. 32

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2019 3 2

	1	501,698,550.99	24.48%	266,555.99	22.25%	-
	1	251,105,481.52	12.25%	208,744.48	17.43%	-
	1	242,878,044.90	11.85%	129,041.23	10.77%	-
	2	217,671,249.55	10.62%	115,649.77	9.66%	-
	1	50,519,694.07	2.46%	41,997.15	3.51%	-
	2	28,805,971.82	1.41%	26,825.83	2.24%	-
	1	22,459,651.07	1.10%	18,671.20	1.56%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	10,696,660.90	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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20%

2019 8 27