

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	.....	10.....
4.1		

6.4	.....	20
§7	.....	38.....
7.1	.....	38
7.2	.....	38
7.3	.....	39
7.4	.....	41
7.5	.....	43
7.6	.....	43
7.7	.....	43
7.8	.....	44
7.9	.....	44
7.10	.....	44
7.11	.....	44
7.12	.....	44
§8	.....	46.....
8.1	.....	46
8.2	.....	46
8.3	.....	46
§9	.....	47.....
§10	.....	48.....
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	50
§11	.....	52.....
11.1	..... 20%	52

11.2	.....	52
§12	.....	53.....
12.1	.....	53
12.2	.....	53
12.3	.....	53

§ 2

2.1

	004925
	004925
	2017 11 9
	203,797,484.11

2.2

	*80%+
	*20%

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	68	18

	9	
	200120	200336

§ 3

3.1

3.1.1	(2019 1 1 - 2019 6 30)
	12,905,822.03
	25,867,451.78
	0.1162
	13.86%
	13.99%
3.1.2	(2019 6 30)
	-35,488,161.48
	-0.1741
	172,831,856.51
	0.8481
3.1.3	(2019 6 30)
	-15.19%

1

2

3

3.2

3.2.1

	2.61%	1.14%	0.44%	1.18%	2.17%	-0.04%
	-6.70%	1.54%	-8.86%	1.50%	2.16%	0.04%
	13.99%	1.50%	11.08%	1.48%	2.91%	0.02%
	-1.75%	1.46%	-6.61%	1.34%	4.86%	0.12%
	-15.19%	1.22%	-28.10%	1.23%	12.91%	-0.01%

§ 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
		2017 11 9	-	9	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

4.5

2

3

4

5

4.8

§ 5

5.1

2019

5.2

2019

5.3

2019

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	14, 161, 750. 93	15, 952, 457. 70
		544, 883. 13	920, 525. 47
		65, 643. 75	51, 442. 18
	6.4.6.2	159, 295, 465. 89	169, 338, 036. 81
		159, 295, 465. 89	169, 338, 036. 81
		-	-
		-	-
		-	-

2	6.4.9.2.2	231,001.24	346,573.12
3		-	-
4	6.4.6.19	1,063,897.70	880,315.01
5		-	-
		-	-
6		-	0.05
7	6.4.6.20	90,361.24	140,843.41
	-	25,867,451.78	-31,973,829.79
		-	-
	-	25,867,451.78	-31,973,829.79

6.3

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	249,264,437.53	-63,818,105.13	185,446,332.40
	-	25,867,451.78	25,867,451.78
-	-45,466,953.42	6,985,025.75	-38,481,927.67
1.	4,116,931.56	-517,017.28	3,599,914.28
2.	-49,583,884.98	7,502,043.03	-42,081,841.95
	-	-	-
-	203,797,484.11	-30,965,627.60	172,831,856.51

	2018		
	1 1	2018 6 30	
	323,689,266.32	-7,035,715.23	316,653,551.09
	-	-31,973,829.79	-31,973,829.79
-	-61,678,923.56	3,164,748.77	-58,514,174.79
1.	3,809,066.67	-200,934.15	3,608,132.52
2.	-65,487,990.23	3,365,682.92	-62,122,307.31
	-	-	-
-	262,010,342.76	-35,844,796.25	226,165,546.51

6.1 6.4

6.4

6.4.1

(

(

(

[2017]1075

323,689,266.32

()

() (17) 00488

2017 11 9

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

20%

4)

20%

5)

A

0.10%

()

6.4.6

6.4.6.1

	2019 6 30
	14,161,750.93
	-
1	-
1-3	-
3	-
	-
	14,161,750.93

6.4.6.2

	2019 6 30		
	154,211,501.72	159,295,465.89	5,083,964.17
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	154,211,501.72	159,295,465.89	5,083,964.17

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

2019	6	30
		249,264,437.53
		4,116,931.56
		-49,583,884.98
		-
		-
		-
		-
		203,797,484.11

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	2019 1 1	2019 6 30
		444,249,793.56
		429,850,100.62
		14,399,692.94

6.4.6.13

6.4.6.13.1

	2019 1 1	2019 6 30
---		-15,579.70
---		-
---		-
		-15,579.70

6.4.6.13.2

	2019 1 1	2019 6 30
		5,990,181.60
		5,787,579.70
		218,181.60
		-15,579.70

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

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
	23,931,184.70	2.82%	315,245,674.00	43.47%

6.4.9.1.2

	2019 1 1	2019 6 30	2018 1 1	2018 6 30

6.4.9.1.4

6.4.9.1.5

	2019 1 1		2019 6 30	
	22,287.31	4.09%	22,287.31	9.52%
	2018 1 1		2018 6 30	
	293,537.38	57.41%	214,004.95	59.03%

1

2

6.4.9.2

6.4.9.2.1



	231,001.24	346,573.12
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0.25%

$$= \quad \times 0.25\%$$

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2019 1 1	2019 6 30	2018 1 1	2018 6 30
		14,161,750.93	44,013.54	27,759,326.50

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

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

6.4.12.4.1

6.4.12.4.1.1

2019	6	30	6	6	-1	1-5	5		
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	14,161,750.93	-	-	-	-	-	14,161,750.93
	544,883.13	-	-	-	-	-	544,883.13
	65,643.75	-	-	-	-	-	65,643.75
	-	-	-	-	-	-159,295,465.89	159,295,465.89
	-	-	-	-	-	2,966.31	2,966.31
	-	-	-	-	-	6,770.88	6,770.88
	14,772,277.81	-	-	-	-	-159,305,203.08	174,077,480.89
	-	-	-	-	-	679,609.27	679,609.27
	-	-	-	-	-	209,210.03	209,210.03
	-	-	-	-	-	34,868.36	34,868.36
	-	-	-	-	-	234,019.66	234,019.66
	-	-	-	-	-	87,917.06	87,917.06
	-	-	-	-	-	1,245,624.38	1,245,624.38
	14,772,277.81	-	-	-	-	-158,059,578.70	172,831,856.51
2018 12 31	6	6	-1	1-5	5		
	15,952,457.70	-	-	-	-	-	15,952,457.70
	920,525.47	-	-	-	-	-	920,525.47
	51,442.18	-	-	-	-	-	51,442.18
	-	-	-	-	-	-169,338,036.81	169,338,036.81
	-	-	-	-	-	39,645.76	39,645.76
	-	-	-	-	-	3,426.85	3,426.85
	-	-	-	-	-	2,435.22	2,435.22
	-	-	-	-	-	-	-
	16,924,425.35	-	-	-	-	-169,383,544.64	186,307,969.99
	-	-	-	-	-	73,776.84	73,776.84
	-	-	-	-	-	241,750.37	241,750.37
	-	-	-	-	-	40,291.72	40,291.72
	-	-	-	-	-	255,679.98	255,679.98
	-	-	-	-	-	250,138.68	250,138.68
	-	-	-	-	-	861,637.59	861,637.59
	16,924,425.35	-	-	-	-	-168,521,907.05	185,446,332.40

6.4.12.4.1.2

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk) $\hat{B}_t \cdot V_{pp} \cdot H^* \cdot N_p^{\text{TM}}$

	31	VaR	3.22%)		
--	----	-----	--------	--	--

VaR

95%

2018

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

159,238,489.35

56,976.54

(ii)

()

(iii)

192,808.72 ,

192,808.72

0

(2)

§ 7

7.1

			%
1		159,295,465.89	91.51
		159,295,465.89	91.51
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		14,706,634.06	8.45
8		75,380.94	0.04
9		174,077,480.89	100.00

7.2

7.2.1

			(%)
A		-	-
B		1,622,313.00	0.94
C		113,851,846.37	65.87
D		27,772,379.10	16.07
E		1,702,125.88	0.98
F		1,707,248.42	0.99
G		-	-
H		330,176.00	0.19
I		1,197,371.16	0.69
J		33,869.94	0.02
K		35,789.20	0.02
L		-	-
M		1,444,425.42	0.84
N		4,685,753.80	2.71

O		-	-
P		-	-
Q		-	-
R		4, 474, 137. 60	2. 59
S		438, 030. 00	0. 25
		159, 295, 465. 89	92. 17

7.2.2

7.3

1	603218		343, 911	6, 671, 873. 40	3. 86
2	002449		478, 980	6, 360, 854. 40	3. 68
3	600388		402, 238	4, 983, 728. 82	2. 88
4	002129		508, 400	4, 961, 984. 00	2. 87
5	600875		447, 336	4, 750, 708. 32	2. 75
6	000598		1, 036, 224	4, 714, 819. 20	2. 73
7	603806		124, 970	4, 590, 148. 10	2. 66
8	300232		470, 015	4, 549, 745. 20	2. 63
9	601727		822, 800	4, 426, 664. 00	2. 56
10	002266		916, 100	4, 351, 475. 00	2. 52
11	000967		580, 061	4, 292, 451. 40	2. 48
12	603699		357, 300	4, 287, 600. 00	2. 48
13	300203		174, 900	4, 180, 110. 00	2. 42
14	002080		458, 850	4, 157, 181. 00	2. 41
15	600089		539, 826	3, 913, 738. 50	2. 26
16	000157		596, 300	3, 583, 763. 00	2. 07
17	601877		155, 205	3, 583, 683. 45	2. 07
18	600217		450, 800	3, 259, 284. 00	1. 89
19	600008		866, 200	3, 049, 024. 00	1. 76
20	000600		432, 500	2, 897, 750. 00	1. 68
21	000877		236, 500	2, 748, 130. 00	1. 59
22	603118		289, 000	2, 676, 140. 00	1. 55
23	000630		1, 086, 400	2, 672, 544. 00	1. 55
24	600578		800, 500	2, 593, 620. 00	1. 50
25	600900		143, 451	2, 567, 772. 90	1. 49

26	603606		291,935	2,531,076.45	1.46
27	002020		215,439	2,481,857.28	1.44
28	601717		433,500	2,475,285.00	1.43
29	002099		342,900	2,434,590.00	1.41
30	600642		403,500	2,425,035.00	1.40
31	000543		502,600	2,367,246.00	1.37
32	002106		335,199	2,359,800.96	1.37
33	300200		236,100	2,231,145.00	1.29
34	002541		274,900	2,174,459.00	1.26
35	002635		157,950	2,130,745.50	1.23
36	000899		401,800	2,113,468.00	1.22
37	600098		342,000	2,106,720.00	1.22
38	600475		179,900	1,957,312.00	1.13
39	000338		149,800	1,841,042.00	1.07
40	300303		510,000	1,688,100.00	0.98
41	601058		541,300	1,607,661.00	0.93
42	601900		166,824	1,584,828.00	0.92
43	603328		152,602	1,567,222.54	0.91
44	000791		360,900	1,551,870.00	0.90
45	600373		120,900	1,518,504.00	0.88
46	600985		133,200	1,510,488.00	0.87
47	002028		151,600	1,509,936.00	0.87
48	601607		78,500	1,424,775.00	0.82
49	600863		441,100	1,385,054.00	0.80
50	600757		197,900	1,347,699.00	0.78
51	002097		189,200	1,180,608.00	0.68
52	300215		180,300	1,130,481.00	0.65
53	601117		186,694	1,123,897.88	0.65
54	600667		118,500	894,675.00	0.52
55	002394		80,500	783,265.00	0.45
56	603869		34,072	620,110.40	0.36
57	002062		149,800	578,228.00	0.33
58	002425		83,100	537,657.00	0.31
59	600673		55,800	438,030.00	0.25
60	002074		32,900	431,319.00	0.25
61	300190		50,880	393,302.40	0.23
62	600754		13,400	330,176.00	0.19
63	002398		48,901	313,944.42	0.18
64	300082		45,800	301,822.00	0.17

65	600704		52,100	282,382.00	0.16
66	000100	TCL	66,100	220,113.00	0.13
67	601677		16,500	170,115.00	0.10
68	600968		31,500	111,825.00	0.06
69	300782		743	80,927.56	0.05
70	601698		10,103	39,603.76	0.02
71	600606		5,240	35,789.20	0.02
72	601236		9,789	33,869.94	0.02
73	300594		721	31,803.31	0.02
74	603863		1,209	27,903.72	0.02
75	603867		1,045	26,971.45	0.02
76	300788		1,556	23,106.60	0.01
77	600660		98	2,227.54	0.00
78	002350		81	507.87	0.00
79	002419		7	91.42	0.00

7.4

7.4.1

2% 20

1	600008		10,819,943.92	5.83
2	600021		8,784,982.25	4.74
3	000967		7,072,792.47	3.81
4	603806		6,376,320.60	3.44
5	002106		5,785,934.18	3.12
6	002080		5,545,754.20	2.99
7	601727		5,527,069.00	2.98
8	600323		5,506,061.00	2.97
9	600875		5,373,789.11	2.90
10	601222		5,284,039.36	2.85
11	002129		5,218,601.00	2.81
12	002449		5,033,323.56	2.71
13	600406		4,990,947.19	2.69
14	002372		4,963,284.86	2.68
15	002340		4,827,724.00	2.60
16	600674		4,757,459.00	2.57

17	600098		4, 701, 299. 00	2. 54
18	603699		4, 672, 718. 00	2. 52
19	000823		4, 661, 544. 00	2. 51
20	000543		4, 648, 113. 55	2. 51
21	600886		4, 630, 157. 00	2. 50
22	002028		4, 581, 321. 00	2. 47
23	603218		4, 578, 334. 42	2. 47
24	002531		4, 419, 088. 00	2. 38
25	002266		4, 363, 350. 00	2. 35
26	600642		4, 299, 267. 00	2. 32
27	300232		4, 263, 339. 22	2. 30
28	600236		4, 234, 012. 00	2. 28
29	002350		4, 196, 132. 22	2. 26
30	600578		4, 127, 474. 00	2. 23
31	600217		3, 942, 007. 00	2. 13
32	000581		3, 793, 742. 00	2. 05

7.4.2

2% 20



17	601908		5, 121, 999. 65	2. 76
18	603588		4, 775, 218. 53	2. 57
19	600674		4, 630, 097. 00	2. 50
20	002350		4, 553, 056. 83	2. 46
21	000823		4, 433, 829. 00	2. 39
22	300130		4, 295, 110. 67	2. 32
23	300207		4, 287, 766. 79	2. 31
24	002531		4, 265, 863. 80	2. 30
25	601369		4, 234, 254. 80	2. 28
26	600351		4, 139, 164. 08	2. 23
27	300203		4, 075, 892. 00	2. 20
28	002706		3, 981, 201. 20	2. 15
29	300185		3, 951, 090. 00	2. 13
30	002658		3, 751, 474. 11	2. 02
31	002028		3, 739, 590. 04	2. 02
32	002081		3, 717, 664. 64	2. 00
33	600308		3, 711, 340. 21	2. 00
34	600660		3, 710, 902. 72	2. 00

7.4.3

	406, 845, 899. 95
	444, 249, 793. 56

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

1		65,643.75
2		-
3		-
4		2,966.31
5		6,770.88
6		-
7		-
8		-
9		75,380.94

7.12.4

7.12.5

7.12.6

§ 8

8.1

()					
2,964	68,757.59	126,531.71	0.06%	203,670,952.40	99.94%

8.2

	0.00	0.00%

8.3

	0
	0

§ 9

2017 11 9	323,689,266.32
	249,264,437.53
	4,116,931.56
:	49,583,884.98
"_"	-
	203,797,484.11

	1	245,947,987.87	28.96%	130,672.64	24.01%	-
	1	122,248,255.54	14.40%	101,623.51	18.67%	-
	1	71,739,334.79	8.45%	66,810.98	12.27%	-
	1	60,536,901.86	7.13%	50,324.99	9.25%	-
	1	45,965,544.92	5.41%	24,420.90	4.49%	-
	2	23,931,184.70	2.82%	22,287.31	4.09%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	5,787,579.70	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	2018 12 31		
2	()		2019 1 10
3	2018 4		2019 1 19
4			2019 3 1
5			2019 3 2
6			2019 3 28
7	2018		2019 3 29
8			2019 4 8
9			2019 4 15
10	2019 1		2019 4 22
11			2019 4 26
12			2019 5 7
13			2019 5 22
14			2019 6 22
15	2019 1		2019 6 22
16			2019 6 26
17			2019 6 27

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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