

2019

2019 6 30

2019 8 27

§ 1

2019 8 23

2019 1 1 2019 6 30

§ 2**2.1**

| | |
|--|-------------------|
| | |
| | 004925 |
| | 004925 |
| | |
| | 2017 11 9 |
| | |
| | |
| | 203, 797, 484. 11 |
| | |

| | |
|----|------|
| | |
| | 68 9 |
| 18 | |

§ 3

3.1

| | |
|-------|-------------------------|
| 3.1.1 | (2019 1 1 - 2019 6 30) |
| | 12,905,822.03 |
| | 25,867,451.78 |
| | 0.1162 |
| | 13.99% |
| 3.1.2 | (2019 6 30) |
| | -0.1741 |
| | 172,831,856.51 |
| | 0.8481 |

1

2

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 | 2017 11 9 | - | 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

PPP

4.4.2

2019 6 30

0.8481

0.8481

13.99%

11.08%

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 |
|--|----------------|----------------|
| | | |
| | 14,161,750.93 | 15,952,457.70 |
| | 544,883.13 | 920,525.47 |
| | 65,643.75 | 51,442.18 |
| | 159,295,465.89 | 169,338,036.81 |
| | 159,295,465.89 | 169,338,036.81 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | 39,645.76 |
| | 2,966.31 | 3,426.85 |
| | - | - |
| | 6,770.88 | 2,435.22 |
| | - | - |
| | - | - |
| | 174,077,480.89 | 186,307,969.99 |
| | 2019 6 30 | 2018 12 31 |
| | | |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 679,609.27 | 73,776.84 |
| | 209,210.03 | 241,750.37 |
| | 34,868.36 | 40,291.72 |
| | - | - |
| | 234,019.66 | 255,679.98 |
| | - | - |

| | | |
|-----------|----------------|----------------|
| | - | - |
| | - | - |
| | - | - |
| | 87,917.06 | 250,138.68 |
| | 1,245,624.38 | 861,637.59 |
| | | |
| | 203,797,484.11 | 249,264,437.53 |
| | -30,965,627.60 | -63,818,105.13 |
| | 172,831,856.51 | 185,446,332.40 |
| | 174,077,480.89 | 186,307,969.99 |
| 2019 6 30 | 0.8481 | 203,797,484.11 |

6.2

2019 1 1 2019 6 30

| | 2019 1 1 30 | 2019 6 30 | 2018 1 1 6 30 | 2018 6 30 |
|----|----------------|---------------|------------------|----------------|
| | | 28,638,719.61 | | -28,526,659.43 |
| 1. | | 75,611.70 | | 794,293.62 |
| | | 49,908.12 | | 474,613.43 |
| | | 25,703.58 | | 26.40 |
| | | - | | - |
| | | - | | 319,653.79 |
| | | - | | - |
| 2. | - | 15,564,488.11 | | -4,935,758.85 |
| | | 14,399,692.94 | | -7,272,145.86 |
| | | - | | - |
| | | -15,579.70 | | 8,537.98 |
| | | - | | - |
| | | - | | - |
| | | - | | - |
| | | 1,180,374.87 | | 2,327,849.03 |
| 3. | - | 12,961,629.75 | | -24,541,512.79 |
| 4. | - | - | | - |
| 5. | - | 36,990.05 | | 156,318.59 |
| | | 2,771,267.83 | | 3,447,170.36 |
| 1 | | 1,386,007.65 | | 2,079,438.77 |

| | | |
|---|---------------|----------------|
| 2 | 231,001.24 | 346,573.12 |
| 3 | - | - |
| 4 | 1,063,897.70 | 880,315.01 |
| 5 | - | - |
| | - | - |
| 6 | - | 0.05 |
| 7 | 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****6.4.6.2**

| | |
|--|--|
| | |
| | |
| | |
| | |

6.4.7**6.4.7.1****6.4.7.1.1**

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

6.4.7.1.4

6.4.7.1.5

| | |
|--|--------|
| | 2019 1 |
|--|--------|

| | | |
|--|------------|------------|
| | 231,001.24 | 346,573.12 |
|--|------------|------------|

0.25%

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

6.4.7.3

()

()

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

| | 2019 1 1 | | 2019 6 30 | | 2018 1 1 | | 2018 6 30 | |
|--|----------|---------------|-----------|---------------|------------|--|-----------|--|
| | | 14,161,750.93 | 44,013.54 | 27,759,326.50 | 459,267.35 | | | |

2019 6 30

2018 12 31

6.4.7.6

6.4.7.7

6.4.8 2019 6 30

6.4.8.1 /

| 6.4.8.1.1 | | | | | | | | | | |
|-----------|--|--------------|-------------|--|-------|-------|-------|-----------|-----------|---|
| | | | | | | | | | | |
| 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 | - |

6.4.8.2

6.4.8.3

6.4.8.3.1

§ 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 |

www.cxfund.com.cn

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**

| | | | | |
|---|--------|--|------------------|-------|
| | | | | |
| 1 | 600406 | | 11, 432, 583. 87 | 6. 16 |
| 2 | 600323 | | 11, 289, 158. 20 | 6. 09 |
| 3 | 600021 | | 8, 795, 156. 00 | 4. 74 |
| 4 | 601222 | | 8, 705, 026. 07 | 4. 69 |
| 5 | 601016 | | 7, 997, 706. 90 | 4. 31 |

| | | | | |
|----|--------|--|--------------|------|
| 6 | 600886 | | 7,799,105.45 | 4.21 |
| 7 | 600900 | | 7,465,358.59 | 4.03 |
| 8 | 000581 | | 7,180,215.79 | 3.87 |
| 9 | 600008 | | 7,070,009.12 | 3.81 |
| 10 | 603568 | | 7,062,282.73 | 3.81 |
| 11 | 600031 | | 6,669,956.09 | 3.60 |
| 12 | 601727 | | 5,677,728.27 | 3.06 |
| 13 | 600236 | | 5,635,225.00 | 3.04 |
| 14 | 002372 | | 5,481,976.85 | 2.96 |
| 15 | 002340 | | 5,335,362.41 | 2.88 |
| 16 | 600884 | | 5,183,411.28 | 2.80 |
| 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

§ 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 |

§ 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 | 278, 867, 159. 48 | 32. 84% | 148, 161. 64 | 27. 22% | - |

| | | | | | | |
|--|---|----------------|--------|------------|--------|---|
| | 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 | - | - | - | - | - |

10.7.2

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

§ 11

11.1

20%

20%

11.2

2019 8 27