

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1      2019 6 30

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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 ..... 10

4.2 ..... 12

4.3 ..... 12

4.4 ..... 12

4.5 ..... 13

4.6 ..... 13

4.7 ..... 14

4.8 ..... 14

**§5** ..... **15**

5.1 ..... 15

5.2 ..... 15

5.3 ..... 15

**§6** ..... **16**

6.1 ..... 16

6.2 ..... 17

6.3 ..... 18

|            |           |           |
|------------|-----------|-----------|
| 6.4        | .....     | 20        |
| <b>§7</b>  | .....     | <b>39</b> |
| 7.1        | .....     | 39        |
| 7.2        | .....     | 39        |
| 7.3        | .....     | 39        |
| 7.4        | .....     | 39        |
| 7.5        | .....     | 40        |
| 7.6        | .....     | 40        |
| 7.7        | .....     | 40        |
| 7.8        | .....     | 40        |
| 7.9        | .....     | 40        |
| 7.10       | .....     | 41        |
| 7.11       | .....     | 41        |
| <b>§8</b>  | .....     | <b>43</b> |
| 8.1        | .....     | 43        |
| 8.2        | .....     | 43        |
| 8.3        | .....     | 43        |
| 8.4        | .....     | 43        |
| <b>§9</b>  | .....     | <b>44</b> |
| <b>§10</b> | .....     | <b>45</b> |
| 10.1       | .....     | 45        |
| 10.2       | .....     | 45        |
| 10.3       | .....     | 45        |
| 10.4       | .....     | 45        |
| 10.5       | .....     | 45        |
| 10.6       | .....     | 45        |
| 10.7       | .....     | 45        |
| 10.8       | .....     | 46        |
| <b>§11</b> | .....     | <b>48</b> |
| 11.1       | ..... 20% | 48        |



## § 2

## 2.1

|  |                   |
|--|-------------------|
|  |                   |
|  |                   |
|  | 005575            |
|  | 005575            |
|  |                   |
|  | 2018 1 19         |
|  |                   |
|  |                   |
|  | 992, 872, 461. 34 |
|  |                   |

## 2.2

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## 2.3

|  |                     |                      |
|--|---------------------|----------------------|
|  |                     |                      |
|  |                     |                      |
|  |                     |                      |
|  | 021-61009999        | 025-58588217         |
|  | zhouygcxfund.com.cn | kezhenlin@sbchina.cn |
|  | 4007005566          | 95319                |
|  | 021-61009800        | 025-58588155         |
|  | 68 9                | 26                   |
|  | 9 68                | 26                   |

|  |        |        |
|--|--------|--------|
|  | 200120 | 210001 |
|  |        |        |

## 2.4

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|  |                   |
|  | www.cxfund.com.cn |
|  | 68 9<br>26 25     |

## 2.5

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|  |  |      |
|  |  | 68 9 |

## § 3

## 3.1

|       |                         |
|-------|-------------------------|
| 3.1.1 | (2019 1 1 - 2019 6 30 ) |
|       | 21,079,397.73           |
|       | 18,791,783.06           |
|       | 0.0189                  |
|       | 1.83%                   |
|       | 1.83%                   |
| 3.1.2 | ( 2019 6 30 )           |
|       | 15,906,276.53           |
|       | 0.0160                  |
|       | 1,020,038,177.64        |
|       | 1.0274                  |
| 3.1.3 | ( 2019 6 30 )           |
|       | 7.57%                   |

1

2

3

## 3.2

## 3.2.1

|  |       |       |        |       |       |        |
|--|-------|-------|--------|-------|-------|--------|
|  |       |       |        |       |       |        |
|  | 0.55% | 0.02% | 0.28%  | 0.03% | 0.27% | -0.01% |
|  | 0.42% | 0.05% | -0.24% | 0.06% | 0.66% | -0.01% |
|  | 1.83% | 0.05% | 0.24%  | 0.06% | 1.59% | -0.01% |
|  | 5.59% | 0.05% | 2.82%  | 0.06% | 2.77% | -0.01% |
|  | 7.57% | 0.05% | 5.11%  | 0.06% | 2.46% | -0.02% |



§ 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

|  |  | 2018 | 1 19 | - | 9    |
|--|--|------|------|---|------|
|  |  |      |      |   | 7    |
|  |  |      |      |   | 2010 |

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4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

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#### 4.4.2

2019 6 30  
1.83%

1.0274

1.0754

0.24%

#### 4.5

PPI

CPI

#### 4.6

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## 4.7

|   |              |              | 10    |               |  |                |  |
|---|--------------|--------------|-------|---------------|--|----------------|--|
| 1 | 2019 2<br>26 | 2019 2<br>26 | 0.480 | 47,657,878.14 |  | -47,657,878.14 |  |
|   | -            | -            | 0.480 | 47,657,878.14 |  | -47,657,878.14 |  |

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## 4.8

§ 5

5.1

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5.2

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5.3

## § 6

## 6.1

2019 6 30

|  |         | 2019 6 30        | 2018 12 31       |
|--|---------|------------------|------------------|
|  |         |                  |                  |
|  | 6.4.6.1 | 607,661.26       | 438,580.89       |
|  |         | 1,700,597.80     | -                |
|  |         | 26,562.76        | 11,147.17        |
|  | 6.4.6.2 | 1,382,031,000.00 | 1,327,708,000.00 |
|  |         | -                | -                |
|  |         | -                | -                |
|  |         | 1,382,031,000.00 | 1,327,708,000.00 |
|  |         | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.3 | -                | -                |
|  | 6.4.6.4 | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.5 | 20,345,526.59    | 29,234,410.88    |
|  |         | -                | -                |
|  |         | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.6 | -                | -                |
|  |         | 1,404,711,348.41 | 1,357,392,138.94 |
|  |         | 2019 6 30        | 2018 12 31       |
|  |         |                  |                  |
|  |         | -                | -                |
|  |         | -                | -                |
|  | 6.4.6.3 | -                | -                |
|  |         | 384,138,341.88   | 307,727,328.41   |
|  |         | 26,692.49        | 41,087.89        |
|  |         | -                | -                |
|  |         | 250,681.87       | 266,393.17       |
|  |         | 83,560.61        | 88,797.75        |
|  |         | -                | -                |
|  | 6.4.6.7 | 17,307.82        | 30,049.16        |
|  |         | 1,881.45         | 10,534.05        |

|  |         |                |                |
|--|---------|----------------|----------------|
|  |         | 57,613.95      | 104,675.79     |
|  |         | -              | -              |
|  |         | -              | -              |
|  | 6.4.6.8 | 97,090.70      | 219,000.00     |
|  |         | 384,673,170.77 | 308,487,866.22 |

6.4.6.9





6.4

6.4.1

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2018 1 16 2018 1 17

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2018 1 19

310,000,000.00

310,000,000.00

310,000,000.00

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5%

6.4.2

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### 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

#### 6.4.5.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

#### 6.4.5.2

2011

2011

#### 6.4.5.3

[2004]78

2004 1 1

[2008]1

#### 6.4.5.4

[2008]132

2008 10 9

#### 6.4.6

##### 6.4.6.1

|     | 2019 6 30  |
|-----|------------|
|     | 607,661.26 |
|     | -          |
| 1   | -          |
| 1-3 | -          |
| 3   | -          |
|     | -          |
|     | 607,661.26 |

## 6.4.6.2

|  |   | 2019 6 30        |                  |              |
|--|---|------------------|------------------|--------------|
|  |   |                  |                  |              |
|  |   | -                | -                | -            |
|  | - | -                | -                | -            |
|  |   | 180,358,589.03   | 181,073,000.00   | 714,410.97   |
|  |   | 1,195,382,932.89 | 1,200,958,000.00 | 5,575,067.11 |
|  |   | 1,375,741,521.92 | 1,382,031,000.00 | 6,289,478.08 |
|  |   | -                | -                | -            |
|  |   | -                | -                | -            |
|  |   | -                | -                | -            |
|  |   | 1,375,741,521.92 | 1,382,031,000.00 | 6,289,478.08 |

## 6.4.6.3 /

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## 6.4.6.4

## 6.4.6.4.1

## 6.4.6.4.2

## 6.4.6.5

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|--|--|

|  | 2019 6 30     |
|--|---------------|
|  | 148.10        |
|  | -             |
|  | -             |
|  | 688.77        |
|  | 20,344,679.01 |
|  | -             |
|  | -             |
|  | -             |
|  | -             |
|  | 10.71         |
|  | 20,345,526.59 |

## 6.4.6.6

## 6.4.6.7

|  | 2019 6 30 |
|--|-----------|
|  | -         |
|  | 17,307.82 |
|  | 17,307.82 |

## 6.4.6.8

|  | 2019 6 30 |
|--|-----------|
|  | -         |
|  | -         |
|  | 9,000.00  |
|  | 29,752.78 |
|  | 58,337.92 |
|  | 97,090.70 |

## 6.4.6.9

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



## 6.4.6.13

## 6.4.6.13.1

|     | 2019 1 1 | 2019 6 30       |
|-----|----------|-----------------|
| --- |          | 3, 534, 989. 32 |
| --- |          | -               |
| --- |          | -               |
|     |          | 3, 534, 989. 32 |

## 6.4.6.13.2

---

|  | 2019 1 1 | 2019 6 30         |
|--|----------|-------------------|
|  |          | 901, 279, 301. 03 |
|  |          | 880, 593, 389. 59 |
|  |          | 17, 150, 922. 12  |
|  |          | 3, 534, 989. 32   |

## 6.4.6.13.3

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## 6.4.6.13.4

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## 6.4.6.13.5

## 6.4.6.14

## 6.4.6.14.1

## 6.4.6.15

## 6.4.6.15.1

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6.4.6.15.2

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6.4.6.16

6.4.6.17

|     | 2019 1 1 | 2019 6 30        |
|-----|----------|------------------|
| 1.  |          | -2, 287, 614. 67 |
| --- |          | -                |
| --- |          | -2, 287, 614. 67 |
| --- |          | -                |
| --- |          | -                |
| --- |          | -                |
| 2.  |          | -                |
| --- |          | -                |
| 3.  |          | -                |
|     |          | -                |
|     |          | -2, 287, 614. 67 |

6.4.6.18

6.4.6.19

|  | 2019 1 1 | 2019 6 30   |
|--|----------|-------------|
|  |          | 10, 931. 66 |
|  |          | -           |
|  |          | -           |
|  |          | -           |
|  |          | -           |
|  |          | 10, 931. 66 |

6.4.6.20

|  | 2019 1 1 | 2019 6 30  |
|--|----------|------------|
|  |          | 29,752.78  |
|  |          | 58,337.92  |
|  |          | 18,000.00  |
|  |          | 600.00     |
|  |          | 106,690.70 |

## 6.4.7

## 6.4.7.1

## 6.4.7.2

## 6.4.8

## 6.4.8.1

## 6.4.8.2

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

## 6.4.9

## 6.4.9.1

## 6.4.9.1.1

## 6.4.9.1.2

## 6.4.9.1.3

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

|  | 2019 1 1<br>30 | 2019 6<br>30 | 2018 1 19<br>(<br>2018 6 30) |
|--|----------------|--------------|------------------------------|
|  |                | 1,528,926.84 | 524,971.92                   |
|  |                | -            | -                            |

0.30%

H=E× /

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6.4.9.2.2

|  | 2019 1 1<br>30 | 2019 6 30  | 2018 1 19<br>(<br>) 2018 6 30 |
|--|----------------|------------|-------------------------------|
|  |                | 509,642.25 | 174,990.59                    |

0.10%

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| 2019 1 1 2019 6 30 | 2018 1 19 ( ) 2018 6 30 |
|--------------------|-------------------------|
| -                  | -                       |
| 10,000,000.00      | 10,000,000.00           |
| -                  | -                       |
| -                  | -                       |
| -                  | -                       |
| 10,000,000.00      | 10,000,000.00           |
| 1.01%              | 1.97%                   |

| 2019 6 30 | 2018 1 19 ( ) 2018 6 30 |
|-----------|-------------------------|
| 10,778.22 | 549,451.56              |
|           | 40,316.32               |

## 6.4.9.6

## 6.4.9.7

## 6.4.10

|   |           |           | 10    |               |  |                |  |
|---|-----------|-----------|-------|---------------|--|----------------|--|
| 1 | 2019 2 26 | 2019 2 26 | 0.480 | 47,657,878.14 |  | -47,657,878.14 |  |
|   | -         | -         | 0.480 | 47,657,878.14 |  | -47,657,878.14 |  |

## 6.4.11 2019 6 30

## 6.4.11.1 /

/

## 6.4.11.2

## 6.4.11.3

## 6.4.11.3.1

2019 6 30

304,138,341.88

| 180208 | 18 08 | 2019 7 5 | 101.76 | 1,001,000 | 101,861,760.00 |  |
|--------|-------|----------|--------|-----------|----------------|--|
| 160206 | 16 06 | 2019 7 5 | 99.82  | 2,200,000 | 219,604,000.00 |  |
|        |       |          |        | 3,201,000 | 321,465,760.00 |  |

## 6.4.11.3.2

6.4.12

6.4.12.1

6.4.12.2

10%

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## 6.4.12.2.1

## 6.4.12.2.2

## 6.4.12.2.3

|     | 2019 6 30 | 2018 12 31    |
|-----|-----------|---------------|
| A-1 | 0.00      | 0.00          |
| A-1 | 0.00      | 0.00          |
|     | 0.00      | 95,916,000.00 |
|     | 0.00      | 95,916,000.00 |

AA+

## 6.4.12.2.4

|     | 2019 6 30        | 2018 12 31       |
|-----|------------------|------------------|
| AAA | 362,063,000.00   | 402,778,000.00   |
| AAA | 0.00             | 0.00             |
|     | 971,578,000.00   | 829,014,000.00   |
|     | 1,333,641,000.00 | 1,231,792,000.00 |

## 6.4.12.2.5

## 6.4.12.2.6

|     | 2019 6 30     | 2018 12 31 |
|-----|---------------|------------|
| AAA | 0.00          | 0.00       |
| AAA | 0.00          | 0.00       |
|     | 48,390,000.00 | 0.00       |
|     | 48,390,000.00 | 0.00       |

AA+

## 6.4.12.3

6.4.12.3.1

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

|  |               |                |                |                |   |                   |
|--|---------------|----------------|----------------|----------------|---|-------------------|
|  |               |                |                |                |   |                   |
|  | 26,562.76     | -              | -              | -              | - | 26,562.76         |
|  | 90,243,000.00 | 129,042,000.00 | 981,756,000.00 | 180,990,000.00 | - | -1,382,031,000.00 |
|  | -             | -              | -              | -20,345,526.59 |   | 20,345,526.59     |
|  | -             | -              | -              | -              | - | -                 |

|  |                 |                |                  |   |                |                  |
|--|-----------------|----------------|------------------|---|----------------|------------------|
|  |                 |                |                  |   |                |                  |
|  | -               | -              | -                | - | 266,393.17     | 266,393.17       |
|  | -               | -              | -                | - | 88,797.75      | 88,797.75        |
|  | -               | -              | -                | - | 30,049.16      | 30,049.16        |
|  | -               | -              | -                | - | 104,675.79     | 104,675.79       |
|  | -               | -              | -                | - | 10,534.05      | 10,534.05        |
|  | -               | -              | -                | - | 219,000.00     | 219,000.00       |
|  | 307,727,328.41  | -              | -                | - | 760,537.81     | 308,487,866.22   |
|  | -181,469,600.35 | 139,820,000.00 | 1,062,080,000.00 | - | -28,473,873.07 | 1,048,904,272.72 |

## 6.4.12.4.1.2

|  |    |               |               |
|--|----|---------------|---------------|
|  |    |               |               |
|  |    |               |               |
|  |    | 2019 6 30     | 2018 12 31    |
|  | 27 | 6,727,824.16  | 6,724,549.06  |
|  | 27 | -6,727,824.16 | -6,724,549.06 |

## 6.4.12.4.2

|   | 2019 6 30        |        | 2018 12 31       |        |
|---|------------------|--------|------------------|--------|
|   |                  | %      |                  | %      |
| - | -                | -      | -                | -      |
|   | -                | -      | -                | -      |
|   | 1,382,031,000.00 | 135.49 | 1,327,708,000.00 | 126.58 |
|   | -                | -      | -                | -      |
|   | -                | -      | -                | -      |
|   | -                | -      | -                | -      |
|   | 1,382,031,000.00 | 135.49 | 1,327,708,000.00 | 126.58 |

## 6.4.12.4.3.2

## 6.4.13

## 6.4.13.1

## 6.4.13.1.1

## 6.4.13.1.2

## 6.4.13.1.2.1

2019 6 30

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1,382,031,000.00

0.00

## 6.4.13.1.2.2

6.4.13.1.2.3

6.4.13.2

6.4.13.3



## 7.4.3

## 7.5

| 1  |  | -                    | -       |
|----|--|----------------------|---------|
| 2  |  | -                    | -       |
| 3  |  | 1, 152, 568, 000. 00 | 112. 99 |
|    |  | 971, 578, 000. 00    | 95. 25  |
| 4  |  | 181, 073, 000. 00    | 17. 75  |
| 5  |  | -                    | -       |
| 6  |  | -                    | -       |
| 7  |  | -                    | -       |
| 8  |  | 48, 390, 000. 00     | 4. 74   |
| 9  |  | -                    | -       |
| 10 |  | 1, 382, 031, 000. 00 | 135. 49 |

## 7.6

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

1 2 23.851 s18n76.56 3jC 88.8 37022.56 -0 0 10.56 424..56 -0 0 10.56 274.2.20.851 <02D530>76.

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7.10

7.10.1

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7.10.3

7.11

7.11.1

2018 11 19

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7.11.2

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|   |  |             |
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|   |  |             |
| 1 |  | 26, 562. 76 |







§ 10

10.1

10.2

10.2.1

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2019 3 8

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10.7.1

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|--|---|---|---|---|---|---|
|  | 1 | - | - | - | - | - |

## 10.7.2

|  | 10,201,319.45  | 9.20%  | -                | -       | - | - |
|--|----------------|--------|------------------|---------|---|---|
|  | 100,666,986.30 | 90.80% | 5,099,300,000.00 | 100.00% | - | - |

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## 10.8

| 1 | 2018 12 31 |  | 2019 1 1  |
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§ 11

11.1

20%

|   |   | 20%                      |                |      |      |                |        |
|---|---|--------------------------|----------------|------|------|----------------|--------|
|   | 1 | 2019 1 1<br>2019 6<br>30 | 982,872,461.34 | 0.00 | 0.00 | 982,872,461.34 | 98.99% |
|   | - | -                        | -              | -    | -    | -              | -      |
| 1 |   |                          |                |      |      |                |        |
| 2 |   |                          |                |      |      |                |        |
| 3 |   |                          |                |      |      |                |        |

11.2

## § 12

### 12.1

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### 12.2

### 12.3

<http://www.cxfund.com.cn>

2019 8 27