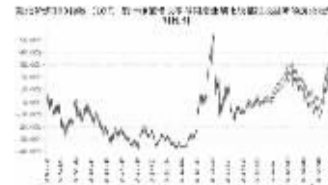


建信沪深300指数证券投资基金 (LOF)

2019年第二季度报告



注:本报告期,本基金投资组合比例符合基金合同要求。

4.1 基金经理 (或基金经理小组) 简介

Table with columns: Name, Position, Tenure, and Bio. Lists the fund manager and their background.

4.2 管理人对报告期内基金运作遵信情况的说明

本报告期内,本基金管理人不存在损害基金份额持有人利益的行为。基金经理勤勉尽责地履行了受托职责,严格遵守了《证券法》、《证券投资基金法》及其他有关法律法规的规定和《建信沪深300指数型证券投资基金(LOF)基金合同》的规定。

4.3 公平交易专项说明

4.3.1 公平交易制度的执行情况
为了公平对待投资者,保护投资者利益,避免出现不正当关联交易、利益输送等违法违规行,公司根据《证券投资基金法》、《证券投资基金管理公司内部风险控制指导意见》、《证券投资基金公司公平交易制度指导意见》、《证券投资基金机构私募资产管理业务管理办法》等法律法规和公司内部制度,制定和修订了《公平交易管理办法》、《异常交易管理办法》、《公司防范内幕交易管理办法》、《利益冲突管理办法》等风险管理制度。

4.3.2 异常交易行为的专项说明
本报告期内未出现所有投资组合参与的交易所公开竞价同日反向交易成交较少的单边交易量超过该证券当日成交量的5%的情况。本报告期,未发现本基金存在异常交易行为。

4.4 报告期内基金投资策略和运作分析

2019年2季度,国内资本市场宽幅震荡,具体来看,沪深300小幅下跌,中小板和创业板均出现约10%的回调,中证环保指数下跌也超过10%。行业层面,消费和金融股领涨,其中食品饮料类上涨超过10%、银行、家电和休闲服务类也大幅上涨;其余板块均出现下跌,跌幅较大的行业为传媒、轻工和电气设备。

4.5 报告期内基金的业绩表现

本报告期末基金净值增长率-0.07%,波动率1.45%,业绩比较基准收益率-1.11%,波动率1.45%。

5 投资组合报告

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4.4 报告期内基金投资策略和运作分析

报告期内,本基金根据基金合同约定,采取了对指数的被动复制策略,将年化跟踪误差和日均跟踪偏离度控制在基金合同约定的范围之内。

在报告期内,标的指数中工商银行和建设银行两只股票限于无法投资,而必须将其股票进行替代,这是基金跟踪误差的重要来源之一。本基金管理人以量化分析研究为基础,制定及执行了相应的替代策略,并根据市场情况,对替代方案进行优化和调整,以尽可能降低这种不利影响。

在报告期内,部分停牌股票跟踪误差和偏离度有所增加,基金管理人已在投资限制范围内尽力予以克服。

在报告期后期,标的指数成分股进行了调整,管理人通过适当的调仓策略,尽量降低了投资组合的跟踪误差与偏离。

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注:以上行业分类以2019年6月30日的证监会行业分类标准为依据。

5.22 报告期末按行业分类的港股投资股票投资组合

Table showing the fund's investment in Hong Kong stocks by industry.

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