

2017

2017 6 30

2017 8 24

1

2017 8 22

2017 1 1 2017 6 30

2
2.1

	519989	
	2008 12 29	
	1,853,217,100.52	
	C	E
:	LFC	-
	519989	004651

	021-61009800	010-68121816
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2.4

	www.cxfund.com.cn
	28 68 9 9

3

3.1

	C	E
3.1.1	(2017 1 1 - 2017 6 30)	(2017 5 19 - 2017 6 30)
	-97,450,639.17	-0.93
	-1,892,891.67	26.65
	-0.0009	0.0361
	0.22%	2.13%
3.1.2	(2017 6 30)	
	0.1017	0.3517
	2,574,613,996.16	1,026.65
	1.389	1.389

1 E 2017 5 19 E

2

3

3.2

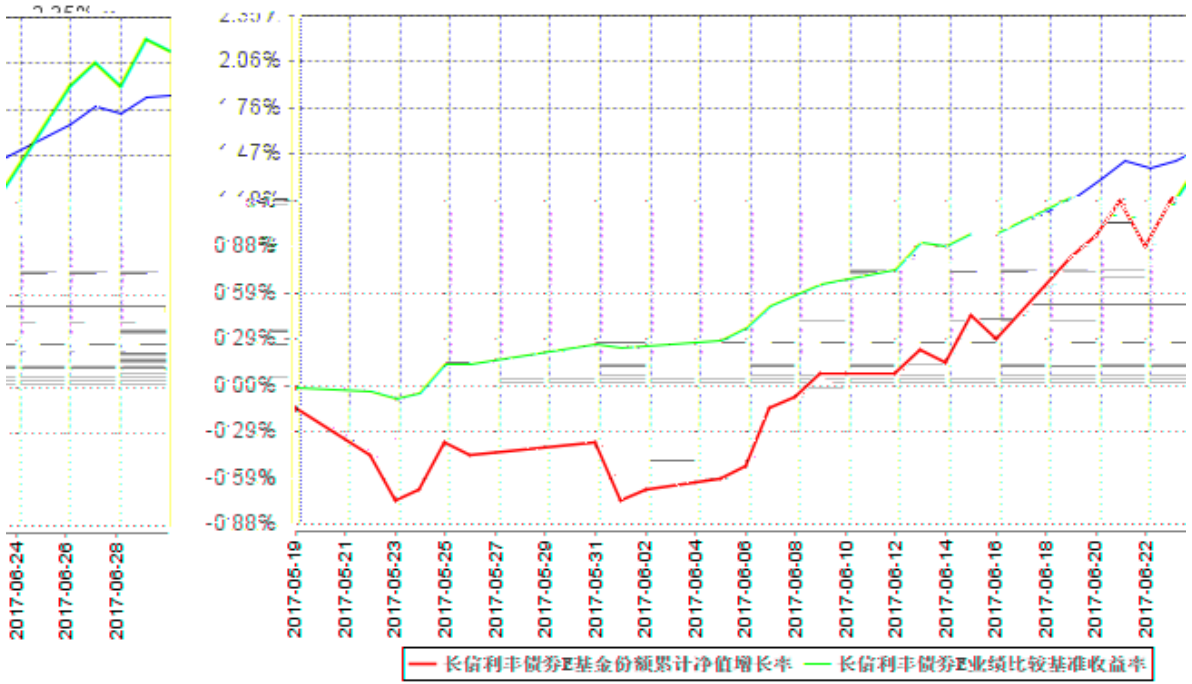
3.2.1

C

	2.51%	0.25%	1.59%	0.08%	0.92%	0.17%
	0.07%	0.24%	0.43%	0.11%	-0.36%	0.13%
	0.22%	0.22%	0.51%	0.10%	-0.29%	0.12%
	-3.27%	0.23%	1.29%	0.12%	-4.56%	0.11%
	50.86%	0.59%	21.55%	0.20%	29.31%	0.39%
	107.18%	0.46%	45.70%	0.19%	61.48%	0.27%

E





1 2017 5 19

C E

2 C 2008 12 29 2017 6 30 E

2017 5 19 2017 6 30

3 6

4

4.1

4.1.1

			2003 63	
				1.65
			44.55%	
31.21%		15.15%		4.55%
		4.54%		
2017 6 30			49	

LOF

4.1.2

	LOF	2008 12 29	-	19	CIM Investors Group Financial Services Co. Ltd 2002 LOF

	LOF	2016 12 12	-	5	2013 LOF

1

/

2

3 2017 7 28

4 2017 8 8

4.2

4.3**4.3.1****4.3.2**

5%

4.4**4.4.1**

2017

4.4.2

2017	6	30	C	1.389	1.882
			C	0.22%	0.51%
E		1.389		1.389	E
	2.13%			1.85%	

4.5

4.6

2008 9 12 [2008]38

1/2

4.7

1

2

3

4

5

6

1

12

50%

7

8

4.8

5

5.1

2017 1 1 2017 6 30

5.2

5.3

6

6.1

2017 6 30

	2017 6 30	2016 12 31
	34,419,006.71	47,314,841.50
	3,473,483.51	7,022,165.60
	544,480.47	1,233,105.52
	3,093,984,135.47	3,693,523,927.37
	457,986,494.52	685,631,356.23
	-	-
	2,635,997,640.95	3,007,892,571.14
	-	-
	-	-
	-	-
	-	-
	44,519,986.12	5,437,198.22
	53,118,515.93	80,413,969.49
	-	-
	25,056,747.08	57,943.62
	-	-
	-	-
	3,255,116,355.29	3,835,003,151.32
	2017 6 30	2016 12 31
	-	-
	-	-
	-	-
	649,032,479.94	304,499,173.25
	25,197,502.42	3,243,813.57
	1,217,682.67	1,044,418.45
	1,373,765.27	2,832,088.80
	392,504.38	809,168.23
	785,008.70	1,618,336.43
	1,445,316.27	1,056,011.58

	688,737.74	688,737.74
	89,322.93	190,327.99
	-	-
	-	-
	279,012.16	330,087.24
	680,501,332.48	316,312,163.28
	1,853,217,100.52	2,537,876,810.89
	721,397,922.29	980,814,177.15
	2,574,615,022.81	3,518,690,988.04
	3,255,116,355.29	3,835,003,151.32

2017 6 30 C 1.389

1,853,216,361.42 E 1.389 739.10

1,853,217,100.52

6.2

2017 1 1 2017 6 30

	2017 1 1 30	2017 6 30	2016 1 1 30	2016 6 30
		31,240,356.41		-89,655,402.83
1.		76,153,004.66		162,266,627.58
		529,571.50		1,808,400.92
		75,623,433.16		159,894,359.78
		-		-
		-		563,866.88
		-		-
2.	-	-140,968,336.75		-185,778,081.37
		-106,167,149.86		-176,923,225.55
		-		-
		-37,300,068.60		-13,566,978.46
		-		-
		-		-
		-		-
		2,498,881.71		4,712,122.64
3.		95,557,775.08		-68,041,315.78
-				
4.	-	-		-

5.	-	497,913.42
		1,897,366.74
		33,133,221.43
1		10,459,723.19
2		2,988,492.36
3		5,976,984.63
4		4,420,222.37
5		9,138,004.31
		9,138,004.31
6		149,794.57
	-	-1,892,865.02
		-167,373,816.92
		-
	-	-1,892,865.02
		-167,373,816.92

6.3

2017 1 1 2017 6 30

	2017 1 1 2017 6 30		
	2,537,876,810.89	980,814,177.15	3,518,690,988.04

-			
	1,853,217,100.52	721,397,922.29	2,574,615,022.81
	2016	1 1	2016

819,356,829.46

(

()

80%

20%

5%

20%

800

6.4.2

(

XBRL

3

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2012 11 16

6.4.3

2017 6 30

2017 1 1 2017 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2017]56

[2015] 125

(a)

(b)

(c) 2016 5 1

2018 1 1

3%

(d)

(e)

20% 2013 1 1
 1 1 1
 1 1 1
 50% 1 2013 1 1 2015 9
 7 25% 2015 9 8

(f)

10%
 7%

(g) 0.1%

(h) ()

	2017 6 30	2016 12 31
	688,737.74	688,737.74

6.4.6

6.4.6.1

2017 2 8

6.4.6.2

6.4.7**6.4.7.1****6.4.7.1.1**

	2017 1 1		2017 6 30	
	1, 260, 246, 419. 75	42. 27%	1, 202, 282, 312. 46	18. 19%

6.4.7.1.2

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	2017 1 1		2017 6 30	
	1,047,642.74	41.37%	837,652.54	59.47%
	2016 1 1		2016 6 30	
	999,458.93	17.19%	353,792.05	10.28%

6.4.7.2

6.4.7.2.1

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
		10,459,723.19		31,515,183.30
		599,742.54		1,552,731.44

0.70%

=

6.4.7.2.2

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
		2,988,492.36		9,004,338.12

0.20%

=

6.4.7.2.3

--	--

	2017 1 1 2017 6 30		
	C	E	
	4,821,625.76	0.23	4,821,625.99
37,945.38	-	37,945.38	
1,504.85	-	1,504.85	
4,861,075.99	0.23	4,861,076.22	
	2016 1 1 2016 6 30		
	C	E	
	15,617,710.84	-	15,617,710.84
102,784.61	-	102,784.61	
30,965.90	-	30,965.90	
15,751,461.35	-	15,751,461.35	

0.40%

=

6.4.7.3

()

()

6.4.7.4**6.4.7.4.1**

	2017 1 1 2017 6 30	
	C	E
	-	-
/	-	-
	-	-
/	-	-
	-	-

	-	-
--	---	---

	2016 1 1	2016 6 30
	C	E
	13,691,185.48	-
/	-	-
	-	-
/	10,000,000.00	-
	3,691,185.48	-
	0.06%	-

6.4.7.4.2**6.4.7.5**

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
	34,419,006.71	453,713.99	190,051,835.81	1,500,695.59

2017 6 30 3,473,483.51 (2016 12
31 7,022,165.60)

6.4.7.6**6.4.7.7****6.4.8 2017 6 30****6.4.8.1 /**

/

6.4.8.2

300367		2016 12 15		20.63	2017 7 3	18.01	3,178,230	78,932,903.60	65,566,884.90	-

6.4.8.3**6.4.8.3.1**

2017 6 30

400,032,479.94

1180041	11	2017 7 4	101.89	54,000	5,502,060.00	
1480003	14	2017 7 4	85.53	200,000	17,106,000.00	
1480029	14	2017				

6.4.8.3.2

2017	6	30		
249,000,000.00			2017	7 3
				/

7

7.1

			%
1		457,986,494.52	14.07
		457,986,494.52	14.07
2		2,635,997,640.95	80.98
		2,635,997,640.95	80.98
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		37,892,490.22	1.16
7		123,239,729.60	3.79
8		3,255,116,355.29	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		325,449,111.52	12.64
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		88,039,082.36	3.42
J		-	-
K		44,498,300.64	1.73

L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		457,986,494.52	17.79

7.2.2**7.3**

1	600887		3,294,094	71,119,489.46	2.76
2	300367		3,178,230	65,566,884.90	2.55
3	603589		1,059,812	41,110,107.48	1.60
4	600340		820,408	27,549,300.64	1.07
5	000063		1,080,922	25,661,088.28	1.00
6	300310		1,828,198	24,168,777.56	0.94
7	002242		1,217,062	23,939,609.54	0.93
8	600702		879,214	23,395,884.54	0.91
9	002230		579,027	23,103,177.30	0.90
10	300007		1,063,345	20,480,024.70	0.80

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7.4**7.4.1**

2% 20

1	600887		113,156,860.10	3.22

2	000063		103,008,004.86	2.93
3	600340		65,673,819.00	1.87
4	002230		63,144,649.73	1.79
5	002242		56,907,411.86	1.62
6	300078		52,058,554.04	1.48
7	300059		48,416,214.17	1.38
8	002108		46,648,948.89	1.33
9	600702		45,780,762.20	1.30
10	300020		40,374,261.05	1.15
11	603589		37,908,203.72	1.08
				0.92
				0.81
				0.78
				0.77
				0.66
				0.64
				0.61
				0.59
				0.56

13	002405		35,848,322.88	1.02
14	002609		35,670,461.73	1.01
15	600745		34,250,798.35	0.97
16	002242		32,879,522.96	0.93
17	002308		30,867,627.07	0.88
18	600728		30,383,377.91	0.86
19	002268		28,784,321.38	0.82
20	000001		27,671,601.99	0.79

7.4.3

	1,386,751,440.74
	1,594,550,041.83

7.5

1		-	-
2		-	-
3		1,027,375,000.00	39.90
		1,027,375,000.00	39.90
4		1,341,518,831.25	52.11
5		-	-
6		9,932,000.00	0.39
7		257,171,809.70	9.99
8		-	-
9		-	-
10		2,635,997,640.95	

2	160213	16	13	2,600,000	235,820,000.00	9.16
3	113011			1,995,910	209,710,263.70	8.15
4	150312	15	12	1,000,000	99,650,000.00	3.87
5	1580017	15	02	500,000	51,455,000.00	2.00

7.7

7.8

7.9

8

8.1

	()					
C	15,115	122,607.76	1,481,331,730.95	79.93%	371,884,630.47	20.07%
E	1	739.10	0.00	0.00%	739.10	100.00%
	15,116	122,599.70	1,481,331,730.95	79.93%	371,885,369.57	20.07%

8.2

	C	93,374.13	0.01%
	E	-	-
		93,374.13	0.01%

8.3

	C	0
	E	0
		0
	C	0
	E	0
		0

9

	C	E
2008 12 29	819,356,829.46	-
	2,537,876,810.89	-
	758,485,055.57	739.10
:	1,443,145,505.04	-
"_"	-	-
	1,853,216,361.42	739.10

10**10.1****10.2**

10.2.1

10.2.2

10.3**10.4****10.5****10.6****10.7****10.7.1**

	1	1,260,246,419.75	42.27%	1,047,642.74	41.37%	-

	1	557,785,897.84	18.71%	463,685.75	18.31%	-
	1	417,904,136.32	14.02%	389,194.78	15.37%	-
	1	310,170,513.67	10.40%	257,843.49	10.18%	-
	1	167,095,620.38	5.60%	138,906.52	5.48%	-
	1	143,263,301.92	4.81%	119,094.53		

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	52,000,000.00	1.21%	-	-
	-	-	-	-	-	-

11

11.1

20%

20%

11.2

2017 8 24