

2017

2017 6 30

2017 8 24

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1.1

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2017 8 22

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2017 1 1 2017 6 30

1.2			
§1			2
1.1			2
1.2			3
§2	仅		6
2.1			6
2.2			6
2.3			7
2.4			7
2.5			7
§3			8
3.1			8
3.2			8
§4			10
4.1			10
4.2			12
4.3		不	12
4.4		且	13
4.5		且	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	.....	19
§7	.....	38
7.1	.....	38
7.2	且	38
7.3	.....	39
7.4	.....	40
7.5	.....	43
7.6	于	43
7.7	.....	43
7.8	于	43
7.9	于	43
7.10	.....	44
7.11	.....	44
7.12	.....	44
§8	.....	46
8.1	.....	46
8.2	且	46
8.3	且	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	不	48
10.3	且	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 仅

2.1

	519987
	519987
	2009 7 30
	223, 008, 258. 68

2.2

	且 且 且 两
	两 且 两
且	300 *70%+ *30%

2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqingl.zh@ccb.com
	4007005566	010-67595096
会	021-61009800	010-66275853
	68 9	亦 25
	世 68 9	亦 1
	200120	100033

2.4

二	www.cxfund.com.cn
	世 68 9 亦 1 1

2.5

	亦 17

3

3.1

3.1.1	(2017 1 1 - 2017 6 30)
	2,421,880.97
	10,674,424.22
	0.0644
	5.85%
	7.50%
3.1.2	(2017 6 30)
	30,487,264.71
	0.1367
	253,495,523.39
	1.137
3.1.3	(2017 6 30)
	31.46%

1

2

3 且

3.2

3.2.1

且

			且	且		
两	4.41%	0.81%	3.52%	0.47%	0.89%	0.34%
两	2.90%	0.75%	4.30%	0.43%	-1.40%	0.32%
两	7.50%	0.66%	7.60%	0.40%	-0.10%	0.26%
	9.32%	0.75%	11.82%	0.47%	-2.50%	0.28%
	53.57%	1.94%	53.63%	1.23%	-0.06%	0.71%
	31.46%	1.58%	17.02%	1.10%	14.44%	0.48%

4

4.1

4.1.1

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

100 (LOF)
(LOF)

LOF 且

LOF 二

且

LOF

4.1.2

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				且	
		2011 3 30	-	10	且 且 2007 7 且 不且 且
		2015 4 1	-	11	且 且 2006 且

4.4

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4.4.1

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4.4.2

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1.137

7.50%

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7.60%

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[2008]38

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					2017 1 17				
				2016					
2017 1 19								2017 1 19	
2017 1 19				2017 1 23	10			0.250	
1									
2									
3				12				10%	
						30%			
4				3 两					
5									
6								15 两	
7									
8									

4.8

2016 2 25 2016 5 20 两 于
2017 2 27
于

5

5.1

5.2

799,748.70

5.3

6

6.1

2017 6 30

		2017 6 30	2016 12 31
	6.4.6.1	25,335,399.67	4,894,400.57
		337,021.26	295,814.25
		80,402.89	9,550.98
	6.4.6.2	226,774,440.91	24,466,474.82
		226,774,440.91	24,466,474.82
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	5,000,000.00
		1,587,988.05	1,000,159.17
	6.4.6.5	6,309.16	3,387.77
		-	-
		5,370.08	494.07
		-	-
	6.4.6.6	-	-
		254,126,932.02	35,670,281.63
		2017 6 30	2016 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	507,545.04
		16,924.03	79,742.77
		304,145.07	44,910.62
		50,690.83	7,485.09
		-	-
	6.4.6.7	117,631.27	50,752.23

		-	-
		-	-
		-	-
		-	-
	6.4.6.8	142,017.43	175,299.11
		631,408.63	865,734.86
	6.4.6.9	223,008,258.68	32,137,852.06
	6.4.6.10	30,487,264.71	2,666,694.71
		253,495,523.39	34,804,546.77

1(	6.4.9.2.1	1,320,290.66	349,296.28
2(	6.4.9.2.2	220,048.41	58,216.05
3(-	-
4(	6.4.6.19	477,503.07	231,244.84
5(-	-
		-	-
6(	6.4.6.20	65,102.32	85,642.55
争	-	10,674,424.22	-12,890,395.18
		-	-
争	-	10,674,424.22	-12,890,395.18

6.3

2017 1 1 2017 6 30

	2017 1 1 2017 6 30		
	32,137,852.06	2,666,694.71	34,804,546.77
了	-	10,674,424.22	10,674,424.22
-	190,870,406.62	17,945,894.48	208,816,301.10
1.	194,253,900.80	18,252,324.17	212,506,224.97
2.	-3,383,494.18	-306,429.69	-3,689,923.87
	-	-799,748.70	-799,748.70
于	223,008,258.68	30,487,264.71	253,495,523.39
	2016 1 1	2016 6 30	

	43,100,766.82	20,033,595.15	63,134,361.97
了	-	-12,890,395.18	-12,890,395.18
-	198,816.54	5,901.52	204,718.06
1.	3,040,759.18	252,683.83	3,293,443.01
2.	-2,841,942.64	-246,782.31	-3,088,724.95
-	-	-4,345,913.46	-4,345,913.46
于	43,299,583.36	2,803,188.03	46,102,771.39

6.1 6.4

6.4**6.4.1**

(
[2009]439)

2009 7 30

984,485,380.44

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2015 8 7

60%-95%
5% 40% 5%
且 80% 且 300
了 两

6.4.2

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< 且 2012 11 16
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6.4.3

且 且 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

两

[2015]101

两

[2005]103

[2008]16

2008 9 18

[2008]1

且

[2016]36

且

[2016]140

[2017]2

[2017]56

[2015] 125

二

(a)

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(b)

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(c) 2016 5 1

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2018 1 1

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(d)

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(e)									且
		20%	两	2013	1	1			
							1	两	1
				1	两		1		1
50%							2013	1	1
7		25%					2015	9	8
两									
(f)			二						
			且	两		二			
			且	两		二			
								10%	
且									
								7%	
			且						
(g)		0.1%							
(h)		(两)					且

6.4.6

6.4.6.1

	2017 6 30
	25,335,399.67
	-
1-3 两	-
	-
	25,335,399.67

6.4.6.2

		2017 6 30		
		218,890,830.63	226,774,440.91	7,883,610.28
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		218,890,830.63	226,774,440.91	7,883,610.28

6.4.6.3 /

/

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

		2017 6 30
		6,121.46
		-
		-
		151.60
		-
		-
		-
		-
		36.10
		6,309.16

6.4.6.10

	7,901,520.47	-5,234,825.76	2,666,694.71
	2,421,880.97	8,252,543.25	10,674,424.22
	38,887,965.02	-20,942,070.54	17,945,894.48
	39,602,533.05	-21,350,208.88	18,252,324.17
	-714,568.03	408,138.34	-306,429.69
	-799,748.70	-	-799,748.70
	48,411,617.76	-17,924,353.05	30,487,264.71

6.4.6.11

	2017	1	1	2017	6	30
						154,420.58
						-
						-
						4,295.98
						4,530.38
						163,246.94

6.4.6.12**6.4.6.12.1**

	2017	1	1	2017	6	30
						134,662,159.20
						131,518,969.44
						3,143,189.76

6.4.6.13**6.4.6.13.1****6.4.6.13.2**

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****6.4.6.16**

	2017	1	1	2017	6	30
						1, 188, 338. 99
						-
						1, 188, 338. 99

6.4.6.17

	2017	1	1	2017	6	30
1.						8, 252, 543. 25
						8, 252, 543. 25
						-
						-
						-
						-
2.						-
						-
3.						-
						8, 252, 543. 25

6.4.6.18

	2017 1 1	2017 6 30
		2,095.31
		404.40
		2,499.71

25%

6.4.6.19

	2017 1 1	2017 6 30
		477,503.07
		-
		477,503.07

6.4.6.20

	2017 1 1	2017 6 30
		24,795.19
		37,191.88
		3,115.25
		-
		-
		65,102.32

6.4.7**6.4.7.1****6.4.7.2**

6.4.8**6.4.8.1**

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2017 2 8

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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**

	2017 1 1	2017 6	2016 1 1	2016 6 30
--	----------	--------	----------	-----------

	30	
	1,320,290.66	349,296.28
	62,789.09	84,813.98

1.5%

=

6.4.9.2.2

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
		220,048.41		58,216.05

0.25%

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6.4.9.3

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6.4.9.4**6.4.9.4.1**

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
2009				
7 30		-		-
		-		7,837,285.59
/		-		-
		-		-
/		-		-
		-		7,837,285.59
		-		18.10%

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6.4.9.4.2**6.4.9.5**

	2017 1 1		2017 6 30		2016 1 1		2016 6 30	
	25,335,399.67		154,420.58		6,480,327.83		31,532.83	

不

2017 6 30 337,021.26 2016 12 31 295,814.25

6.4.9.6**6.4.9.7**

且

6.4.10

			10				
1	2017 1 19	2017 1 19	0.250	799,748.70		-799,748.70	
	-	-	0.250	799,748.70		-799,748.70	

6.4.11 2017 6 30**6.4.11.1 /**

6.4.11.1.1										
002879		2017 6 5	2017 7 7		18.02	18.02	1,313	23,660.26	23,660.26	-
002882		2017 6 15	2017 7 17		6.20	6.20	2,966	18,389.20	18,389.20	-
603933		2017 6 28	2017 7 6		20.20	20.20	857	17,311.40	17,311.40	-
300670		2017 6 26	2017 7 3		10.93	10.93	1,259	13,760.87	13,760.87	-
300672		2017 6 30	2017 7 12		8.48	8.48	1,257	10,659.36	10,659.36	-
603331		2017 6 27	2017 7 5		9.63	9.63	999	9,620.37	9,620.37	-
300671		2017 6 27	2017 7 5		8.11	8.11	942	7,639.62	7,639.62	-
603617		2017 6 23	2017 7 3		8.93	8.93	832	7,429.76	7,429.76	-

6.4.11.2

600146		2017 1 5		32.36	-	-	28,048	847,359.63	907,633.28	-

6.4.11.3

6.4.11.3.1

6.4.11.3.2

6.4.12

6.4.12.1

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6.4.12.2

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6.4.12.2.1

6.4.12.2.2

6.4.12.3

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6.4.11

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6.4.12.4

6.4.12.4.1

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6.4.12.4.1.1

2017	6	30	6 两	6 两 -1	1-5
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	5,000,000.00	-	-	-	-	5,000,000.00
	-	-	-	-	1,000,159.17	1,000,159.17
	-	-	-	-	3,387.77	3,387.77
	-	-	-	-	494.07	494.07
	-	-	-	-	-	-
	10,199,765.80	-	-	-	25,470,515.83	35,670,281.63
	-	-	-	-	-	-
	-	-	-	-	507,545.04	507,545.04
	-	-	-	-	79,742.77	79,742.77
	-	-	-	-	44,910.62	44,910.62
	-	-	-	-	7,485.09	7,485.09
	-	-	-	-	50,752.23	50,752.23
	-	-	-	-	175,299.11	175,299.11
	-	-	-	-	865,734.86	865,734.86
	10,199,765.80	-	-	-	24,604,780.97	34,804,546.77

6.4.12.4.1.2

6.4.12.4.2

6.4.12.4.3

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VaR (Value at Risk)

6 30

6.4.12.4.3.1

		了		
	225,724,948.24	1,049,492.67	-	226,774,440.91
	-	-	-	-
	225,724,948.24	1,049,492.67	-	226,774,440.91

2017

了

(b)

(

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2017

了

(c)

2017 6 30

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7

7.1

			%
1		226,774,440.91	89.24
		226,774,440.91	89.24
2		-	-
		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		25,672,420.93	10.10
7		1,680,070.18	0.66
8		254,126,932.02	100.00

7.2 且

7.2.1 且



M	且	-	-
N	且	9,498,149.10	3.75
O	且	-	-
P		-	-
Q		-	-
R	且	-	-
S		-	-
		226,774,440.91	89.46

7.2.2 且

7.3

		且			
1	603808		488,200	14,411,664.00	5.69
2	002581		628,200	12,846,690.00	5.07
3	601689		357,600	11,976,024.00	4.72
4	603818		722,600	11,511,018.00	4.54
5	601336		220,000	11,308,000.00	4.46
6	601933		1,560,000	11,044,800.00	4.36
7	600622		650,000	10,582,000.00	4.17
8	002773	且	197,889	10,349,594.70	4.08
9	600491		964,000	10,343,720.00	4.08
10	600258		431,959	10,090,562.24	3.98
11	600315		300,000	9,735,000.00	3.84
12	300373		482,723	9,726,868.45	3.84
13	002496		1,900,000	9,424,000.00	3.72
14	300196		302,700	9,005,325.00	3.55
15	603816		148,100	8,705,318.00	3.43
16	300285		400,000	7,880,000.00	3.11
17	600519		16,400	7,738,340.00	3.05
18	300041		499,904	6,358,778.88	2.51
19	002831		80,000	6,000,000.00	2.37
20	002640		281,800	5,988,250.00	2.36
21	300383		380,167	5,155,064.52	2.03
22	002242		245,000	4,819,150.00	1.90

4	603818		12,750,609.97	36.63
5	601689		11,299,254.00	32.46
6	300196		11,070,111.00	31.81
7	600622		10,356,193.40	29.76
8	300373		9,793,183.31	28.14
9	002496		9,776,711.15	28.09
10	600491		9,723,835.62	27.94
11	601998		9,662,000.00	27.76
12	300383		9,583,497.19	27.54
13	300041		9,431,386.20	27.10
14	300224		9,428,062.25	27.09
15	600258		9,372,520.82	26.93
16	601336		9,350,084.00	26.86
17	600315		8,960,579.00	25.75
18	002773	且	8,881,272.48	25.52
19	600886		8,774,500.00	25.21
20	600011		8,580,970.00	24.65
21	601933		8,550,340.82	24.57
22	601006		8,376,000.00	24.07
23	300285		8,274,043.11	23.77
24	600076		8,231,453.00	23.65
25	300083		7,595,546.00	21.82
26	002123		7,498,270.67	21.54
27	603816		7,142,605.28	20.52
28	600519		7,100,665.20	20.40
29	002831		5,657,550.00	16.26
30	002159		5,586,555.00	16.05
31	600166		5,060,400.00	14.54
32	000888		5,008,566.87	14.39
33	002640		4,926,663.36	14.16
34	002242		4,899,619.00	14.08
35	600873		4,795,000.00	13.78
36	300054		4,103,304.20	11.79
37	002688		2,939,901.67	8.45
38	300140		2,832,824.00	8.14
39	002241		1,526,355.00	4.39

40	600183		1,268,947.00	3.65
41	300408		900,000.00	2.59
42	000858	于	811,800.00	2.33
43	000049		762,570.00	2.19

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7.4.2**2% 20**

1	601006		9,494,881.00	27.28
2	600886		9,260,484.00	26.61
3	300083		9,111,305.00	26.18
4	601998		9,066,860.00	26.05
5	300224		8,587,617.20	24.67
6	000639		8,443,938.52	24.26
7	600011		8,150,555.00	23.42
8	002123		8,127,572.45	23.35
9	600076		7,840,607.34	22.53
10	300140		5,167,110.00	14.85
11	600166		5,164,754.00	14.84
12	300383		4,670,357.00	13.42
13	600519		4,016,051.00	11.54
14	600873		3,857,000.00	11.08
15	002688		3,616,310.28	10.39
16	300041		3,281,580.00	9.43
17	002241		2,369,795.00	6.81
18	601398		2,204,080.00	6.33
19	000568		1,949,350.00	5.60
20	000858	于	1,860,312.00	5.35
21	603589		1,853,030.00	5.32
22	601901		1,408,552.00	4.05
23	600061		1,337,870.00	3.84
24	002640		1,266,107.00	3.64
25	000596	亏	1,217,441.00	3.50
26	600183		1,213,680.00	3.49
27	601166	且	1,078,000.00	3.10

28	300408		1,076,322.00	3.09
29	600887		915,179.00	2.63
30	300050		772,449.00	2.22
31	600098		744,747.00	2.14
32	300285		731,781.00	2.10

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	1	170,893,478.72	37.24%	90,796.01	30.05%	-

	1	55,260,071.74	12.04%	32,900.64	10.89%	-
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		20%					
1	2017 27 6	2 2017 30	0.00	54,842,824.61	0.00	54,842,824.61	24.59%
2	2017 27 6	2 2017 30	0.00	137,109,803.77	0.00	137,109,803.77	61.48%
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