2017

2017 6 30

2017 8 24

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 11

4.1 11

4.2 13

4.3 13

4.4 13

4.5 14

4.6 14

4.7 15

4.8 16

§5 17

5.1 17

5.2 17

5.3 17

§6 18

6.1 18

6.2 19

6.3 20

6.4 21

§7 44

7.1 44

7.2 44

7.3 44

7.4 44

7.5 45

7.6 45

7.7 45

7.8 45

7.9 46

7.10 46

7.11 46

§8 48

8.1 48

8.2 48

8.3 48

..... 49

§10 50

10.1 50

10.2 50

10.3 50

10.4 50

10.5 50

10.6 50

10.7 50

10.8 51

§11 55

11.1 20% 55

11.2 56

§12 57

12.1 57

12.2 57

12.3 57

2

2.1

	CZYH
	519985

		021-61009999	010-68858113
		zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
		4007005566	95580
		021-61009800	010-68858120
		68 9	3
		68 9	3 A
		200120	100808

2.4

	www.cxfund.com.cn
	68 9 3 A

2.5

A		17
C		68 9

3

3.1

	A	C
3.1.1	(2017 1 1 - 2017 6 30)	(2017 1 9 - 2017 6 30)
	-13,340,878.61	19,711,660.94
	7,628,559.14	20,033,192.70
	0.0122	0.0138
	0.93%	1.24%
	1.15%	0.56%
3.1.2	(2017 6 30)	
	11,326,430.89	10,554,561.67
	0.0363	0.0152
	345,978,826.69	718,721,829.76
	1.1076	1.0331
3.1.3	(2017 6 30)	
	22.21%	0.56%

1 C 2017 1 9

C

2

3

4

3.2

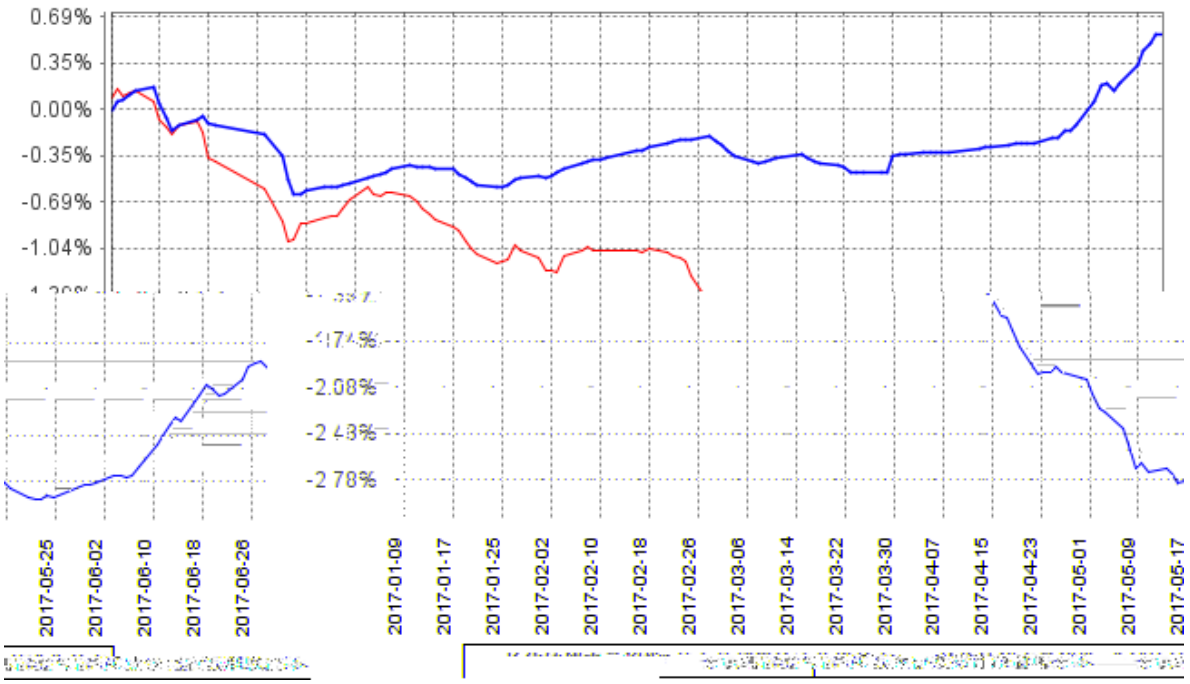
3.2.1

A

	0.88%	0.05%	0.90%	0.06%	-0.02%	-0.01%

	0.99%	0.04%	-0.88%	0.08%	1.87%	-0.04%
	1.15%	0.05%	-2.11%	0.08%	3.26%	-0.03%
	0.41%	0.09%	-3.50%	0.10%	3.91%	-0.01%
	22.21%	0.11%	2.70%	0.10%	19.51%	0.01%

C



1 2017 1 9

A C

2 A 2014 7 1 2017 6 30

C 2017 1 9 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

100 (LOF)

(LOF)

LOF

LOF

LOF

4.1.2

	LOF	2014 7 1	–	23	EMBA 2004 9 LOF

1 /

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

5

4.4.2

2017 6 30 A 1.1076 1.3576

C 1.0331 1.3531 A

1.15% -2.11% C 0.56%

-1.93%

4.5

PPI CPI

4.6

2008 9 12 [2008]38

1/2

4.7

A

			10				
1	2017 5 16	2017 5 16	2.500	120,887,006.77	5,799,125.54	126,686,132.31	
	-	-	2.500	120,887,006.77	5,799,125.54	126,686,132.31	

C

			10				
1	2017 5 16	2017 5 16	3.200	4,705,116,220.35	1,217.19	4,705,117,437.54	
	-	-	3.200	4,705,116,220.35	1,217.19	4,705,117,437.54	

1

2

3

4 12

50% 3

5

6

7

15

8

4.8

5

5.1

5.2

1 4,831,803,569.85

5.3

		118, 206. 22	118, 206. 22
		77, 845. 81	86, 110. 47
		–	–
		–	–
	6.4.6.8	320, 004. 21	421, 185. 72
		402, 997, 379. 86	211, 664, 605. 51
	6.4.6.9	1, 008, 066, 189. 03	1, 344, 261, 030. 73
	6.4.6.10	56, 634, 467. 42	463, 349, 024. 04
		1, 064, 700, 656. 45	1, 807, 610, 054. 77
		1, 467, 698, 036. 31	2, 019, 274, 660. 28

2017 6 30 A 1. 1076

312, 366, 763. 42 C 1. 0331 695, 699, 425. 61

1, 008, 066, 189. 03

6.2

2017 1 1 2017 6 30

		2017 1 1 2017 6 30	2016 1 1 2016 6 30
		42, 809, 763. 06	86, 964, 058. 82
1.		56, 708, 991. 49	106, 852, 135. 86
	6.4.6.11	2, 328, 238. 77	582, 024. 42
		46, 012, 102. 55	100, 476, 286. 44

–

5. -	6.46.18	9,573,880.14	5,115,258.13
		15,148,011.22	23,279,671.76
1	6.49.2.1	8,388,226.15	13,511,927.70
2	6.49.2.2	2,396,636.09	3,860,550.82
3	6.49.2.3	3,122,726.30	-
4	6.46.19	63,196.86	74,296.25
5		996,084.01	5,639,944.81
		996,084.01	5,639,944.81
6	6.46.20	181,141.81	192,952.18
-		27,661,751.84	63,684,387.06
		-	-
-		27,661,751.84	63,684,387.06

6.3

2017 1 1 2017 6 30

	2017 1 1 2017 6 30

-			
	1,008,066,189.03	56,634,467.42	1,064,700,656.45
	2016 1 1 2016 6 30		
	2,008,328,519.68	661,738,032.42	2,670,066,552.10
	-	63,684,387.06	63,684,387.06
-	1,744,358,602.85	605,425,543.65	2,349,784,146.50
1.	5,548,768,663.10	1,916,836,239.72	7,465,604,902.82
2.	-3,804,410,060.25	-1,311,410,696.07	-5,115,820,756.32
-	-	-	-

2014 6 30 2014 7 1

(

66,454,423.96

(

( )

80%

1

5%

6.4.2

(

XBRL 3

< > 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

6. 4. 6. 1

[1998]55

[2002]128 [2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

3%

(d)

(e)

20% 2013 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) ( )

6.4.6.2

	2017 6 30	2016 12 31
	118,206.22	118,206.22

6.4.6

6.4.6.1

	2017 6 30
	3,890,662.74
	-
1-3	-
	-
	3,890,662.74

6.4.6.2

		2017 6 30		
		-	-	-
-		-	-	-
		241,867,901.91	241,073,493.60	-794,408.31
		1,186,901,702.10	1,175,532,630.20	-11,369,071.90
		1,428,769,604.01	1,416,606,123.80	-12,163,480.21
		-	-	

	2017 6 30
	4,952.88
	-
	-
	4,270.95
	22,461,707.61
	-
	612.00
	-
	9.00
	22,471,552.44

6.4.6.6

6.4.6.7

	2017 6 30
	-
	111,218.35
	111,218.35

6.4.6.8

	2017 6 30
	-
	300.87
	2,018.83
-	49,588.57
-	39,671.58
-	139,671.58
	4,500.00
	79,752.78
_	4,500.00
	320,004.21

6.4.6.9

A		
	2017 1 1	2017 6 30
	1,344,261,030.73	1,344,261,030.73
	670,942,132.25	670,942,132.25
("-")	-1,702,836,399.56	-1,702,836,399.56
- /	-	-
/	-	-
	-	-
("-")	-	-
	312,366,763.42	312,366,763.42

C		
	2017 1 9	2017 6 30
	-	-
	14,820,660,688.80	14,820,660,688.80
("-")	-14,124,961,263.19	-14,124,961,263.19
- /	-	-
/	-	-
	-	-
("-")	-	-
	695,699,425.61	695,699,425.61

6.4.6.10

A			
	399,189,644.28	64,159,379.76	463,349,024.04
	-13,340,878.61	20,969,437.75	7,628,559.14
	-247,836,202.47	-62,843,185.13	-310,679,387.60
	187,025,780.58	36,332,014.72	223,357,795.30
	-434,861,983.05	-99,175,199.85	-534,037,182.90
	-126,686,132.31	-	-126,686,132.31
	11,326,430.89	22,285,632.38	33,612,063.27

C			
	-	-	-
	19,711,660.94	321,531.76	20,033,192.70
	4,695,960,338.27	12,146,310.72	4,708,106,648.99
	4,868,212,745.48	181,733,464.62	5,049,946,210.10
	-172,252,407.21	-169,587,153.90	-341,839,561.11
	-4,705,117,437.54	-	-4,705,117,437.54
	10,554,561.67	12,467,842.48	23,022,404.15

6.4.6.11

	2017 1 1 2017 6 30
	514,083.02
	-
	-
	1,048,550.23
	765,605.52
	2,328,238.77

765,019.42 586.10

6.4.6.12

6.4.6.12.1

6.4.6.13

6.4.6.13.1

	2017 1 1 2017 6 30
	-44,764,078.08
	-
	-
	-44,764,078.08

6.4.6.13.2

	2017 1 1 2017 6 30
	10,185,736,010.90
	10,036,609,105.87
	193,890,983.11
	-44,764,078.08

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

6.4.6.15.2

6.4.6.16

6.4.6.17

	2017 1 1 2017 6 30

1.	21,290,969.51
	-
	21,290,969.51
	-
	-

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

2017 2 8

6.4.8.2

– – 1	

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

	2017 1 1 2017 6 30		2016 1 1 2016 6 30	
	145,117,852.24	88.30%	521,898,933.38	53.36%

6.4.9.1.3

	2017 1 1 2017 6 30		2016 1 1 2016 6 30	
	2,000,000,000.00	71.97%	884,200,000.00	67.74%

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
	8,388,226.15	13,511,927.70
	930,119.39	651,517.23

0.70%

=

6.4.9.2.2

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
	2,396,636.09	3,860,550.82

0.20%

=

6.4.9.2.3

	2017 1 1 2017 6 30		
	A	C	
	-	2,707,528.91	2,707,528.91
	-	2,707,528.91	2,707,528.91
	2016 1 1 2016 6 30		
	A	C	
	-	-	-

A C 0.40%

C 0.40%

H E

H C

E C

6.4.9.3 ( )

( )

6.4.9.4

6.4.9.4.1

6.4.9.4.2

A				
	2017 6 30		2016 12 31	
– – 1	18,078,278.95	1.79%	–	–

1 – – 1

2

6.4.9.5

	2017 1 1 2017 6 30		2016 1 1 2016 6 30	
	3,890,662.74	514,083.02	108,405,721.83	333,891.35

2017 6 30 10,545,597.40 2016 12 31 1,318,765.77

6.4.9.6

6.4.9.7

6.4.10

A

			10				
1	2017 5 16	2017 5 16	2.500	120,887,006.77	5,799,125.54	126,686,132.31	

		-	-	2.500	120,887,006.77	5,799,125.54	126,686,132.31	

C

			10				
1	2017 5 16	2017 5 16	3.200	4,705,116,220.35	1,217.19	4,705,117,437.54	
	-	-	3.200	4,705,116,220.35	1,217.19	4,705,117,437.54	

6.4.11 2017 6 30

6.4.11.1 /

/

6.4.11.2

6.4.11.3

6.4.11.3.1

2017 6 30

395,092,652.36 :

011752032	17 SCP002	2017 7 4	100.10	300,000	30,030,000.00
011760079	17 SCP001	2017 7 4	100.03	10,000	1,000,300.00
1180136	11	2017 7 5	72.27	278,000	20,091,060.00
1280049	12	2017 7 5	41.55	500,000	20,775,000.00
1280408	12	2017 7 5	61.75	570,000	35,197,500.00
1380116	13	2017 7 7	61.41	107,000	6,570,870.00

1380230	13	2017 7 7	61.52	150,000	9,228,000.00
1380312	13	2017 7 7	83.36	500,000	41,680,000.00
1480103	14	2017 7 7	84.04	125,000	10,505,000.00
1480303	14	2017 7 7	84.05	100,000	8,405,000.00
1580304	15	2017 7 7	97.94	179,000	17,531,260.00
170210	17 10	2017 7 7	98.75	968,000	95,590,000.00
				3,787,000	296,603,990.00

6.4.11.3.2

2017 6 30

110,002,000.00 2017 7 5 2017 7 6

/

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.2.1

	2017 6 30	2016 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	468,993,000.00	100,600,000.00
	468,993,000.00	100,600,000.00

2006 3 29 [2006]95

2006 11 21

A-1 A-2 A-3 B C

D –

A-1

A-2

A-3

B

C

D

6.4.12.2.2

	2017 6 30	2016 12 31
AAA	8,484,000.00	40,334,000.00
AAA	687,644,530.20	1,787,491,963.60
	251,484,593.60	20,000,000.00
	947,613,123.80	1,847,825,963.60

2006 3 29 [2006]95

2006 11 21

AAA AA A BBB BB B CCC CC C AAA CCC ( ) -

AAA

AA

A

BBB

BB

B

CCC

CC

C

6.4.12.3

6.4.11

（ ）

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

	6	6 -1	1-5	5		

2017 6 30						
	3,890,662.74	-	-	-	-	3,890,662.74
	10,545,597.40	-	-	-	-	10,545,597.40
	22,179.75	-	-	-	-	22,179.75
	179,042,000.00	298,435,000.00	585,425,530.20	353,703,593.60	-	1,416,606,123.80
	-	-	-	-	22,471,552.44	22,471,552.44
	10,600,000.00	-	-	-	3,561,920.18	14,161,920.18
	-	-	-	-	-	-
	204,100,439.89	298,435,000.00	585,425,530.20	353,703,593.60	26,033,472.62	1,467,698,036.31
	395,092,652.36	-	-	-	-	395,092,652.36
	-	-	-	-	4,023,484.83	4,023,484.83
	-	-	-	-	1,807,563.42	1,807,563.42
	-	-	-	-	516,446.71	516,446.71
	-	-	-	-	929,957.95	929,957.95
	-	-	-	-	111,218.35	111,218.35
	-	-	-	-	77,845.81	77,845.81
	-	-	-	-	118,206.22	118,206.22
	-	-	-	-	320,004.21	320,004.21
	395,092,652.36	-	-	-	7,904,727.50	402,997,379.86
	-190,992,212.47	298,435,000.00	585,425,530.20	353,703,593.60	18,128,745.12	1,064,700,656.45
2016 12 31	6	6 -1	1-5	5		
	13,882,791.16	-	-	-	-	13,882,791.16
	1,318,765.77	-	-	-	-	1,318,765.77
	101,817.77	-	-	-	-	101,817.77
	100,600,000.00	-	1,106,578,963.60	741,247,000.00	-	1,948,425,963.60
	-	-	-	-	54,961,492.76	54,961,492.76
	-	-	-	-	583,829.22	583,829.22
	115,903,374.70	-	1,106,578,963.60	741,247,000.00	55,545,321.98	2,019,274,660.28

	208, 999, 486. 50	-	-	-	-	208, 999, 486. 50
	-	-	-	-	127, 316. 55	127, 316. 55
	-	-	-	-	1, 416, 818. 46	1, 416, 818. 46
	-	-	-	-	404, 805. 23	404, 805. 23
	-	-	-	-	90, 676. 36	90, 676. 36
	-	-	-	-	86, 110. 47	86, 110. 47
	-	-	-	-	118, 206. 22	118, 206. 22
	-	-	-	-	421, 185. 72	421, 185. 72
	208, 999, 486. 50	-	-	-	2, 665, 119. 01	211, 664, 605. 51
	-93, 096, 111. 80	-	1, 106, 578, 963. 60	741, 247, 000. 00	52, 880, 202. 97	1, 807, 610, 054. 77

6.4.12.4.1.2

6 30

6.4.12.4.3.1

	2017 6 30		2016 12 31	
		%		%
–	–	–	–	–
	–	–	–	–
	1,416,606,123.80	133.05	1,948,425,963.60	107.79
	–	–	–	–
	–	–	–	–
	–	–	–	–
	1,416,606,123.80	133.05	1,948,425,963.60	107.79

6.4.12.4.3.2

6.4.13

(1)

(a)

	2017 6 30			

	-	-	-	-
	-	1,416,606,123.80	-	1,416,606,123.80
	-	1,416,606,123.80	-	1,416,606,123.80

2017

(b)

(

)

2017

(c)

2017 6 30

(2) ( )

7

7.1

			%
1		-	-
		-	-
2		1,416,606,123.80	96.52
		1,416,606,123.80	96.52
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		14,436,260.14	0.98
7		36,655,652.37	2.50
8		1,467,698,036.31	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

1		55,109,593.60	5.18
2		-	-
3		296,165,000.00	27.82
		296,165,000.00	27.82
4		696,128,530.20	65.38
5		190,161,000.00	17.86
6		-	-
7		-	-
8		179,042,000.00	16.82
9		-	-
10		1,416,606,123.80	133.05

7.6

1	170210	17 10	1,500,000	148,125,000.00	13.91
2	108601	1703	1,000,000	99,790,000.00	9.37
3	111720112	17 CD112	1,000,000	99,650,000.00	9.36
4	011778005	17 SCP003	700,000	70,119,000.00	6.59
5	011766017	17 SCP010	500,000	50,000,000.00	4.70

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

7.11.2

7.11.3

1		22,179.75
2		-
3		-
4		22,471,552.44
5		14,161,920.18
6		-
7		-
8		-
9		36,655,652.37

7.11.4

7.11.5

8

8.1

	( )					
A	20,667	15,114.28	140,627,784.08	45.02%	171,738,979.34	54.98%
C	59,109	11,769.77	352,781,454.26	50.71%	342,917,971.35	49.29%

9

	A	C
2014 7 1	59,708,694.30	-
	1,344,261,030.73	-
	670,942,132.25	14,820,660,688.80
:	1,702,836,399.56	14,124,961,263.19
″_″	-	-
	312,366,763.42	695,699,425.61

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	-	-	-	-	-

10.7.2

	145, 117, 852. 24	88. 30%2, 000, 000, 000. 00				

	C		
4	C		2017 1 7
5			2017 1 11
6			2017 1 12
7			2017 1 13
8			2017 1 14
9	A		2017 1 17
10			2017 1 17

17			2017 3 22
18			2017 3 22
19	2016		2017 3 27
20			2017

	2017		
30			2017 5 24
31			2017 5 26
32			2017 6 22
33			2017 6 30

11

11.1 20%

		20%					
	1	2017 1 1 2017 9 1	365,176,745.54	0.00	365,176,745.54	0.00	0.00%
	2	2017 6 2 2017 29 3 2017 11 5	165,580,182.56	1,489,757,914.34	1,655,338,096.90	0.00	0.00%
	3	2017 12 5 2017 17 5 2017 14 6	0.00	2,979,515,828.68	2,979,515,828.68	0.00	0.00%
	–	–	–	–	–	–	–
1 2 3							

11.2

12

12.1

1

2

3

4

5

6

12.2

12.3

http://www.cxfund.com.cn

2017 8 24