

2017

2017 6 30

2017 8 24

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2017 8 22

2017 1 1 2017 6 30

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2.1

	CZYH	
	519985	
	2014 7 1	
	1, 008, 066, 189. 03	
	A	C
:	CXCZYHA	-
	519985	004220
	312, 366, 763. 42	695, 699, 425. 61

2017 1 9

A

C

2017 1 4

C

2.2

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2.3

		021-61009999	010-68858113
		zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
		4007005566	95580
		021-61009800	010-68858120

2.4

	www.cxfund.com.cn
	68 9 3 A

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
	1.15%	0.56%
3.1.2	(2017 6 30)	
	0.0363	0.0152
	345,978,826.69	718,721,829.76
	1.1076	1.0331

1 C 2017 1 9

C

2

3

3.2

3.2.1

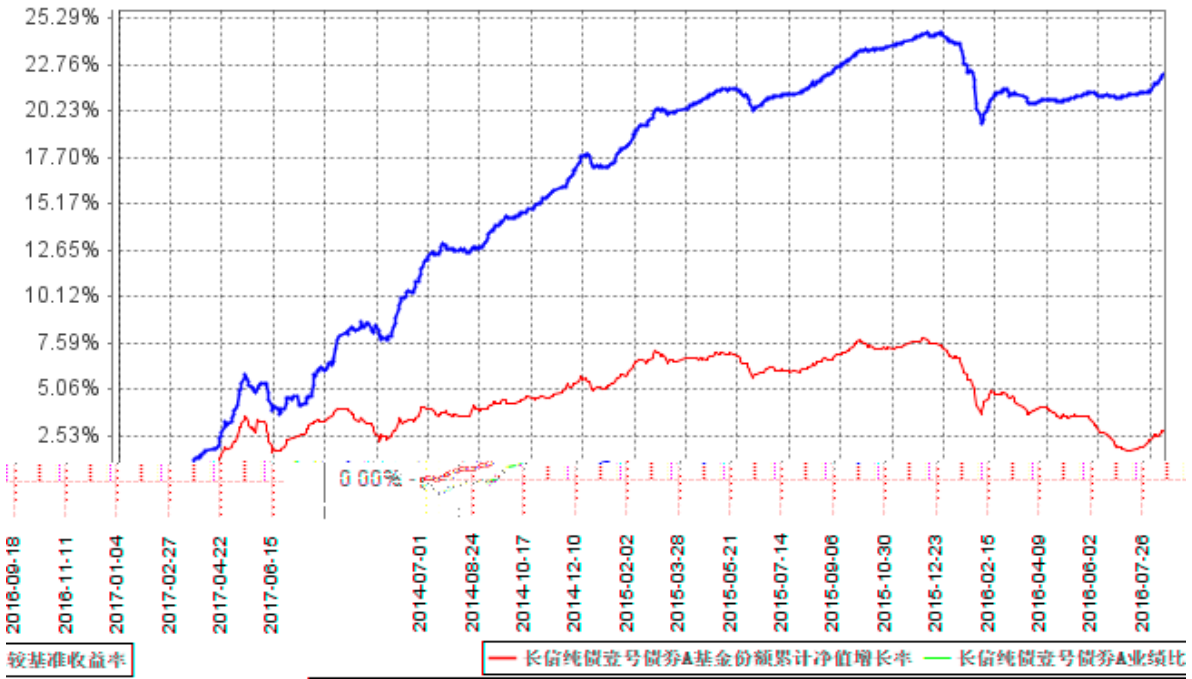
A

	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

		0.86%	0.06%	0.90%	0.06%	-0.04%
		0.92%	0.04%	-0.88%	0.08%	1.80%
2017 9 -2017 30	1 6	0.56%	0.05%	-1.93%	0.08%	2.49%
						-0.03%

3.2.2



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

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		
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7		
15		
8		

4.8

5

5.1

5.2

1

4, 831, 803, 569. 85

5.3

6

6.1

2017 6 30

	2017 6 30	2016 12 31
	3,890,662.74	13,882,791.16
	10,545,597.40	1,318,765.77
	22,179.75	101,817.77
	1,416,606,123.80	1,948,425,963.60
	-	-
	-	-
	1,416,606,123.80	1,948,425,963.60
	-	-
	-	-
	-	-
	-	-
	-	-
	22,471,552.44	54,961,492.76
	-	-
	14,161,920.18	583,829.22
	-	-
	-	-
	1,467,698,036.31	2,019,274,660.28
	2017 6 30	2016 12 31
	-	-
	-	-
	-	-
	395,092,652.36	208,999,486.50
	-	-
	4,023,484.83	127,316.55
	1,807,563.42	1,416,818.46
	516,446.71	404,805.23
	929,957.95	-
	111,218.35	90,676.36

	118,206.22	118,206.22
	77,845.81	86,110.47
	-	-
	-	-
	320,004.21	421,185.72
	402,997,379.86	211,664,605.51
	1,008,066,189.03	1,344,261,030.73
	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 30	2017 6 30	2016 1 1 30	2016 6 30
		42,809,763.06		86,964,058.82
1.		56,708,991.49		106,852,135.86
		2,328,238.77		582,024.42
		46,012,102.55		100,476,286.44
		-		-
		8,368,650.17		5,793,825.00
		-		-
2.	-	-44,764,078.08		-11,368,586.66
		-		-
		-		-
		-44,764,078.08		-11,368,586.66
		-		-
		-		-
		-		-
3.		21,290,969.51		-13,634,748.51
-				
4.	-	-		-

5.	-	9,573,880.14
		5,115,258.13
		15,148,011.22
1		23,279,671.76
2		8,388,226.15
3		13,511,927.70
4		2,396,636.09
5		3,860,550.82
6		3,122,726.30
		-
		63,196.86
		74,296.25
		996,084.01
		5,639,944.81
		996,084.01
		5,639,944.81
		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		
	1,344,261,030.73	463,349,024.04	1,807,610,054.77
	-	27,661,751.84	27,661,751.84
	-336,194,841.70	4,397,427,261.39	4,061,232,419.69
1.	15,491,602,821.05	5,273,304,005.40	20,764,906,826.45
2.	-15,827,797,662.75	-875,876,744.01	-16,703,674,406.76
	-	-4,831,803,569.85	-4,831,803,569.85

-			
	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
	-	-	-
-			
	3, 752, 687, 122. 53	1, 330, 847, 963. 13	5, 083, 535, 085. 66

6.1 6.4

6.4**6.4.1**

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2014 5 23 2014 6 2

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[2014]661

2014 6 30

2014 7 1

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66,454,423.96

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6.4.3

2017 6

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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

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 2 8

6.4.6.2

- - 1	

6.4.7**6.4.7.1****6.4.7.1.1****6.4.7.1.2**

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

6.4.7.1.3

	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%
--	------------------	--------	----------------	--------

6.4.7.1.4

6.4.7.1.5

6.4.7.2

6.4.7.2.1



	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

H C

E C

6.4.7.3

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6.4.7.4

6.4.7.4.1

6.4.7.4.2

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

1 - - 1

2

6.4.7.5

	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

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

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6.4.8.2**6.4.8.3****6.4.8.3.1**

2017 6 30

395,092,652.36

:

011752032	17	2017 7	100.10	300,000	30,030,000.00
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	SCP002	4			
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

6.4.8.3.2

2017 6 30

110,002,000.00

2017 7 5

2017 7 6

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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		

7.11.6

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8.1

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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

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10.7.1

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	1	-	-	-	-	-
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10.7.2

	145,117,852.24	88.30%	2,000,000,000.00	71.97%	-	-
	19,229,797.26	11.70%	779,056,000.00	28.03%	-	-

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2007 48

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11.1

20%

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

11.2

2017 8 24