

2017

2017 6 30

2017 8 24

1

2017 8 22

2017 1 1 2017 6 30

2

2.1

--	--

	4
	300

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

2.4

	www.cxfund.com.cn
	68 9
	55

3

3.1

3.1.1	(2017 1 1 - 2017 6 30
-------	-----------------------

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

		2014 10 21	-	11	2006
	LOF	2016 8 6	-	7	2015 FOF LOF

	LOF FOF				LOF
--	------------	--	--	--	-----

1

/

2

3 2017 8 1

4.2

4.3

4.3.1

4.4

■ 2017

4.6

2008 9 12 [2008]38

1/2

4.7

1 12
20% 3
2
3
4
5

4.8

5

5.1

5.2

5.3

2017

6

6.1

2017 6 30

	2017 6 30	2016 12 31
	13,064,140.33	15,611,183.73
	442,431.64	5,480,581.82
	32,666.86	25,674.87
	293,077,783.15	333,627,176.67
	81,454,479.05	73,956,398.67
	-	-
	211,623,304.10	259,670,778.00

	-	-
	-	-
	-	-
	-	-
	202,908.81	280,000.00
	9,226,462.05	1,556,010.03
	320,665,502.73	782,575,373.67
	23,608,723.49	23,436,991.98
	344,274,226.22	806,012,365.65
	353,500,688.27	807,568,375.68
2017 6 30	1.074	320,665,502.73

6.2

2017 1 1 2017 6 30

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
	33,401,065.03	-5,216,363.87
1.	13,430,978.01	13,371,742.95
	214,233.80	790,724.08
	12,045,187.38	8,649,684.60
	-	-
	1,171,556.83	3,931,334.27
	-	-
2.	-	-2,752,063.50
	18,522,702.28	-614,994.40
	-	-
	-3,646,796.47	-2,419,567.20
	-	-
	-	-
	-	-
	825,866.89	282,498.10
3.	-	-17,330,103.43
4.	-	-
5.	-	1,494,060.11
	6,138,918.26	7,601,329.20
1	4,604,187.44	5,727,960.71

14

-

29

67

67

39

07

-

07

65

1, 779, 780, 865. 20

390, 418, 480. 18

2, 170, 199, 345. 38

213, 299. 84

616, 049, 891. 85

1400669

(

)

(

)

0%-95%

80%

3%

5%

300

2015

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

50%

1

2013 1 1

2015 9

7

25%

2015 9 8

(f)

10%

7%

(g)

0.1%

(h)

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****6.4.7.1.2****6.4.7.1.3****6.4.7.1.4****6.4.7.1.5****6.4.7.2****6.4.7.2.1**

	2017 1 1 30	2017 6	2016 1 1	2016 6 30
		4,604,187.44		5,727,960.71
		29,770.48		44,900.35

1.2%

H

H

E

6.4.7.2.2

	2017 1 1	2017 6 30	2016 1 1	2016 6 30
		959,205.71		1,193,325.14

0.25%

H

H

E

6.4.7.3

()

2017 1 1							2017 6 30									
-							-									
2016 1 1																

	2017 1 1		2017 6 30		2016 1 1		2016 6 30	
	13,064,140.33		194,841.92		202,201,174.87		703,508.79	

31 2017 6 30 442,431.64 2016 12
5,480,581.82

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

6.4.8.1.1										
603933		2017 6 28	2017 7 6		20.20	20.20	857	17,311.40	17,311.40	-
603305		2017 6 30	2017 7 10		11.26	11.26	1,351	15,212.26	15,212.26	-
300670		2017 6 26	2017 7 3		10.93	10.93	1,259	13,760.87	13,760.87	-
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	2017		8.93	8.93	832	7,429.76	7,429.76	-

		6 23	7 4							
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6.4.8.2

000716		2017 1 3		8.06	2017 8 15	7.25	144,600	986,605.64	1,165,476.00	-
600050		2017 4 5		7.47	-	-	39,200	264,267.60	292,824.00	-
601088		2017 6 5		22.29	-	-	12,200	206,477.62	271,938.00	-
600795		2017 6 5		3.60	-	-	66,200	215,857.10	238,320.00	-
601989		2017 5 31		6.21	-	-	25,000	187,650.00	155,250.00	-
601919		2017 5 17		5.35	2017 7 26	5.89	21,600	124,229.21	115,560.00	-

6.4.8.3**6.4.8.3.1****6.4.8.3.2**

7

7.1

			%
1		81,454,479.05	23.04
		81,454,479.05	23.04
2		211,623,304.10	59.87
		211,623,304.10	59.87
		-	-
3		-	-
4		-	-
5		40,000,000.00	11.32
		-	-
6		13,506,571.97	3.82
7		6,916,333.15	1.96
8		353,500,688.27	100.00

7.2

7.2.1

			(%)
A		-	-
B		832,474.70	0.24
C		59,715,402.84	17.35
D		1,564,952.00	0.45
E		1,484,857.00	0.43
F		-	-
G		598,060.00	0.17
H		-	-
I		469,489.62	0.14
J		16,340,608.29	4.75
K		394,812.00	0.11
L		-	-

M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		53,822.60	0.02
S		-	-
		81,454,479.05	23.66

7.2.2**7.3**

1	603589		559,973	21,721,352.67	6.31
2	603808		312,000	9,210,240.00	2.68
3	600887		285,654	6,167,269.86	1.79
4	002241		184,102	3,549,486.56	1.03
5	000858		63,239	3,519,882.74	1.02
6	601318		59,200	2,936,912.00	0.85
7	002831		34,064	2,554,800.00	0.74
8	603816		30,000	1,763,400.00	0.51
9	000001		183,000	1,718,370.00	0.50
10	600519		3,400	1,604,290.00	0.47

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7.4**7.4.1**

2% 20

1	002241		16,390,760.56	2.03
2	603589		11,402,305.00	1.41

3	000858		9,748,789.19	1.21
4	002688		8,343,852.77	1.04
5	603808		7,853,017.98	0.97
6	002831		6,125,241.60	0.76
7	000018		5,999,228.00	0.74
8	000423		5,959,628.00	0.74
9	600887		5,870,987.16	0.73
10	002508		5,605,257.50	0.70
11	002304		3,002,962.00	0.37
12	601318		2,996,402.00	0.37
13	601166		1,737,204.00	0.22
14	600016		1,734,170.00	0.22
15	603816		1,621,915.00	0.20
16	600036		1,474,389.01	0.18
17	601288		1,389,150.00	0.17
18	600519		1,254,896.00	0.16
19	601328		1,233,790.00	0.15
20	600000		1,121,244.00	0.14

7.4.2**2% 20**

1	002241		20,801,832.30	2.58
2	000858		11,359,594.00	1.41
3	000001		8,359,258.00	1.04
4	002688		6,518,349.00	0.81
5	002508		5,966,199.30	0.74
6	000423		5,925,884.00	0.74
7	000018		5,549,580.23	0.69
8	002831		3,835,932.00	0.48
9	002304		2,056,208.00	0.26
10	300150		1,400,821.02	0.17
11	000789		1,358,206.00	0.17
12	002398		1,350,995.00	0.17
13	000707		1,210,783.62	0.15

14	300305		1,196,516.00	0.15
15	002165		1,181,387.00	0.15
16	300138		1,175,971.00	0.15
17	000619		1,130,629.00	0.14
18	002083		1,087,740.00	0.13
19	300169		1,068,483.00	0.13
20	600778		1,053,011.36	0.13

7.4.3

	117,209,797.05
	130,785,940.78

7.5

1		12,701,841.60	3.69
2		-	-
3		49,093,000.00	14.26
		49,093,000.00	14.26
4		-	-
5		-	-
6		-	-
7		4,621,462.50	1.34
8		145,207,000.00	42.18
9		-	-
10		211,623,304.10	61.47

7.6

1	150205	15 05	300,000	29,055,000.00	8.44
2	111713057	17 CD057	300,000	28,995,000.00	8.42
3	111719199	17 CD199	300,000	28,671,000.00	8.33

4	140225	14	25	200,000	20,038,000.00	5.82
5	111713050	17	CD050	200,000	19,114,000.00	5.55

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12**7.12.1****7.12.2****7.12.3**

1		32,666.86
2		4,960,731.31
3		-
4		1,910,717.35
5		12,217.63
6		-
7		-
8		-
9		6,916,333.15

7.12.4

1	110030		329,353.00	0.10

7.12.5**7.12.6**

8

8.1

()	332,985.98				
		311,050,450.89	97.00%	9,615,051.84	3.00%

9

2014 8 6	616,049,891.85
	782,575,373.67
	1,501,442.08
:	463,411,313.02
"_"	-
	320,665,502.73

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	153,571,365.29	62.50%	127,664.35	72.28%	-

	2	92,150,942.46	37.50%	48,959.78	27.72%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	-	-	-	-	-	-
	-	-2,121,000,000.00	100.00%	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

11**11.1****20%**

		20%					
1	2017 1 1 2017 6 9	171,232,020.55	0.00	171,232,020.55	0.00	0.00%	
2	2017 1 1 2017 6 30	256,628,742.51	0.00	0.00	256,628,742.51	80.03%	

2017 8 24