

2017

2017 6 30

2017 8 24

§1

1.1

2017 8 18

2017 1 1 2017 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	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	.....	12
4.4	.....	13
4.5	.....	13
4.6	.....	14
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	.....	38
7.3	.....	39
7.4	.....	40
7.5	.....	41
7.6	.....	42
7.7	.....	42
7.8	.....	42
7.9	.....	42
7.10	.....	42
7.11	.....	42
7.12	.....	43
§8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
§9	.....	45
§10	.....	46
10.1	.....	46
10.2	.....	46
10.3	.....	46
10.4	.....	46
10.5	.....	46
10.6	.....	46
10.7	.....	46
10.8	.....	47
§11	.....	50
11.1	..... 20%	50

11.2	.....	50
§12	.....	51
12.1	.....	51
12.2	.....	51
12.3	.....	51

§2

2.1

	519935
	519935
	2016 9 29
	40,492,693.88

2.2

	300 *80%+
	*20%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	9 68	55
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		17

§3

3.1

3.1.1	(2017 1 1 - 2017 6 30)
	1,888,072.37
	8,046,990.73
	0.0988
	9.78%
	11.03%
3.1.2	(2017 6 30)
	1,680,521.18
	0.0415
	44,419,175.43
	1.097
3.1.3	(2017 6 30)
	9.70%

1

2

3

3.2

3.2.1

	6.82%	0.92%	4.19%	0.54%	2.63%	0.38%
	6.92%	0.90%	4.92%	0.50%	2.00%	0.40%
	11.03%	0.78%	8.59%	0.46%	2.44%	0.32%
	9.70%	0.67%	10.44%	0.50%	-0.74%	0.17%

§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

		2016 9 29	-	10	2007 7
		2017 3 15	-	11	2006

--	--	--	--	--	--

1

/

2

3 2017 8 1

4 2017 8 1

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2017

4.4.2

	1.097	1.097
11.03%	8.59%	

4.5

2017

4.6

2008 9 12 [2008]38

“ ”

1/2

4.7

1

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
	6.4.6.1	3,167,109.69	18,172,993.54
		21,930.85	3,542,565.52
		53,893.80	14,247.21
	6.4.6.2	41,799,863.82	53,868,079.98
		41,799,863.82	53,868,079.98
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		278,576.38	40,038,277.77
	6.4.6.5	821.68	11,699.53
		-	-
		4,690.64	1,244.13
		-	-
	6.4.6.6	-	-
		45,326,886.86	115,649,107.68
		2017 6 30	2016 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		236,779.02	4,213,996.46
		331,088.63	103,488.06
		61,797.38	144,939.48
		10,299.56	24,156.57
		-	-
	6.4.6.7	139,149.72	79,589.81

4.	" -"		-
5.	" -"	6.4.6.18	152,959.04
			1,099,156.27
1		6.4.9.2.1	616,569.64
2		6.4.9.2.2	102,761.59
3			-
4		6.4.6.19	300,725.82
5			-
			-
6		6.4.6.20	79,099.22
	" -"		8,046,990.73
			-
	" -"		8,046,990.73

2017 1 1 2017 6 30

2016 9

29

6.3

2017 1 1 2017 6 30

	2017 1 1 2017 6 30		
	112,273,688.07	-1,320,006.02	110,953,682.05
	-	8,046,990.73	8,046,990.73
" -"	-71,780,994.19	-2,800,503.16	-74,581,497.35
1.	5,255,867.99	231,297.48	5,487,165.47
2.	-77,036,862.18	-3,031,800.64	-80,068,662.82

" -"	-	-	-
	40,492,693.88	3,926,481.55	44,419,175.43
	2017 1 1	2017 6 30	2016 9

29

6.1 6.4

6.4

6.4.1

(" ") (

" ") (

[2016]794

2016 9 29

(" ")

2016 8 12 2016 9 23

220,505,344.87 61,782.75 220,567,127.62

() 1600548

()

80%-95%

80%

3%

5%

300

*80%+

*20%

6.4.2

(" ") 2006 2 15

- 38

(" ")

[2010]5

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

[1998]55

[2002]128

[2012]85

[2004]78

[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

21 51

					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 6 30
	-
	-
1-3	-
	3,167,109.69
	3,167,109.69

6.4.6.2

	2017 6 30		

	36,850,378.04	41,799,863.82	4,949,485.78
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	36,850,378.04	41,799,863.82	4,949,485.78

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
	790.99
	-
	-
	8.82
	-
	-
	-
	-
	21.87
	821.68

6.4.6.6

6.4.6.7

	2017 6 30
	139,149.72
	-
	139,149.72

6.4.6.8

	2017 6 30
	-
	749.90
	73,299.25
	54,547.97
	128,597.12

6.4.6.9

	2017 1 1	2017 6 30
	112,273,688.07	112,273,688.07
	5,255,867.99	5,255,867.99
("-")	-77,036,862.18	-77,036,862.18
- /	-	-
/	-	-
	-	-
("-")	-	-
	40,492,693.88	40,492,693.88

6.4.6.10

	-43,052.02	-1,276,954.00	-1,320,006.02
	1,888,072.37	6,158,918.36	8,046,990.73
	-164,499.17	-2,636,003.99	-2,800,503.16
	73,051.83	158,245.65	231,297.48

	-237,551.00	-2,794,249.64	-3,031,800.64
	-	-	-
	1,680,521.18	2,245,960.37	3,926,481.55

6.4.6.11

	2017 1 1	2017 6 30
		67,441.34
		-
		-
		4,024.15
		369.26
		71,834.75

6.4.6.12**6.4.6.12.1**

—

	2017 1 1	2017 6 30
		126,458,064.10
		124,036,910.62
		2,421,153.48

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** —**6.4.6.15.2** —**6.4.6.16**

	2017	1	1	2017	6	30
						341,281.37
						-
						341,281.37

6.4.6.17

	2017	1	1	2017	6	30
1.						6,158,918.36
—						6,158,918.36
—						-
—						-
—						-
—						-
2.						-
—						-
3.						-
						6,158,918.36

6.4.6.18

	2017 1 1	2017 6 30
		149,527.70
		3,431.34
		152,959.04

30

30	3	75%	3
6		50%	6
	25%		

6.4.6.19

	2017 1 1	2017 6 30
		300,725.82
		-
		300,725.82

6.4.6.20

	2017 1 1	2017 6 30
		24,299.25
		54,547.97
		252.00
		79,099.22

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

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 30
		616,569.64

	253,693.64
--	------------

1 2016 9 29

2

1.5%

H E × 1.5% ÷

H

E

6.4.9.2.2

	2017 1 1 2017 6 30
	102,761.59

1 2016 9 29

2

0.25%

H E × 0.25% ÷

H

E

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

	2017 1 1 2017 6 30
2016 9 29	-
	9,999,000.00
/	-
	-
/	-

600146		2017 1 5		32.36	-	-	149,936	4,941,870.78	4,851,928.96	-

6.4.11.3**6.4.11.3.1****6.4.11.3.2****6.4.12****6.4.12.1**

"

"

6.4.12.2

10%

10%

6.4.12.2.1

6.4.12.2.2

6.4.12.3

6.4.11

()

6.4.12.4**6.4.12.4.1****6.4.12.4.1.1**

2017 6 30	6	6 -1	1-5	5		
	3,167,109.69	-	-	-	-	3,167,109.69
	21,930.85	-	-	-	-	21,930.85
	53,893.80	-	-	-	-	53,893.80
	-	-	-	-	41,799,863.82	41,799,863.82
	-	-	-	-	278,576.38	278,576.38
	-	-	-	-	821.68	821.68
	-	-	-	-	4,690.64	4,690.64
	3,242,934.34	-	-	-	42,083,952.52	45,326,886.86
	-	-	-	-	236,779.02	236,779.02
	-	-	-	-	331,088.63	331,088.63
	-	-	-	-	61,797.38	61,797.38
	-	-	-	-	10,299.56	10,299.56
	-	-	-	-	139,149.72	139,149.72

	-	-	-	-	128,597.12	128,597.12
	-	-	-	-	907,711.43	907,711.43
	3,242,934.34	-	-	-	41,176,241.09	44,419,175.43
2016 12 31	6	6 -1	1-5	5		
	18,172,993.54	-	-	-	-	18,172,993.54
	3,542,565.52	-	-	-	-	3,542,565.52
	14,247.21	-	-	-	-	14,247.21
	-	-	-	-	53,868,079.98	53,868,079.98
	-	-	-	-	40,038,277.77	40,038,277.77
	-	-	-	-	11,699.53	11,699.53
	-	-	-	-	1,244.13	1,244.13
	21,729,806.27	-	-	-	93,919,301.41	115,649,107.68
	-	-	-	-	4,213,996.46	4,213,996.46
	-	-	-	-	103,488.06	103,488.06
	-	-	-	-	144,939.48	144,939.48
	-	-	-	-	24,156.57	24,156.57
	-	-	-	-	79,589.81	79,589.81
	-	-	-	-	129,255.25	129,255.25
	-	-	-	-	4,695,425.63	4,695,425.63
	21,729,806.27	-	-	-	89,223,875.78	110,953,682.05

:

6.4.12.4.1.2**6.4.12.4.2****6.4.12.4.3**

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2017 6 30		2016 12 31	
		%		%
-	41,799,863.82	94.10	53,868,079.98	48.55
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	41,799,863.82	94.10	53,868,079.98	48.55

6.4.12.4.3.2

		95%	
		2017 6 30	2016 12 31
VaR	1.44% 2016 12 31 VaR (1.58%)	-639,636.13	-1,753,068.18

VaR

95%

2016

6.4.13

1

(a)

	2017 6 30			
	36,947,934.86	4,851,928.96	-	41,799,863.82
	-	-	-	-
	-	-	-	-
	36,947,934.86	4,851,928.96	-	41,799,863.82

2017

(b)

(

)

2017

(c)

2017 6 30

(2016 12 31

)

(2)

(

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§7

7.1

			%
1		41,799,863.82	92.22
		41,799,863.82	92.22
2		-	-
		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		3,189,040.54	7.04
7		337,982.50	0.75
8		45,326,886.86	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		39,325,115.14	88.53
D		-	-
E		-	-
F		1,641,745.80	3.70
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		833,002.88	1.88

M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		41,799,863.82	94.10

7.2.2

7.3

1	600146		149,936	4,851,928.96	10.92
2	600519		9,405	4,437,749.25	9.99
3	000858		54,518	3,034,471.88	6.83
4	000568		57,792	2,923,119.36	6.58
5	603589		72,767	2,822,631.93	6.35
6	603808		89,182	2,632,652.64	5.93
7	002241		118,904	2,292,469.12	5.16
8	603816		36,272	2,132,068.16	4.80
9	601689		56,032	1,876,511.68	4.22
10	002050		100,900	1,646,688.00	3.71
11	601933		231,885	1,641,745.80	3.70
12	300577		27,280	1,543,502.40	3.47
13	000049		28,706	1,487,257.86	3.35
14	002304		12,300	1,067,763.00	2.40
15	002273		45,500	938,665.00	2.11
16	300373		43,834	883,255.10	1.99
17	000596		17,332	883,065.40	1.99
18	300408		41,721	875,723.79	1.97
19	002831		11,503	862,725.00	1.94
20	002027		60,538	833,002.88	1.88
21	600315		19,097	619,697.65	1.40
22	002043		37,794	523,068.96	1.18

23	002773		9,600	502,080.00	1.13
24	000538		5,200	488,020.00	1.10

7.4**7.4.1****2% 20**

1	600519			7,521,167.00	6.78
2	603816			6,100,467.32	5.50
3	000568			5,527,040.00	4.98
4	000858			5,517,612.00	4.97
5	603589			5,383,951.50	4.85
6	601689			4,182,763.00	3.77
7	600183			3,782,400.00	3.41
8	601933			3,662,817.00	3.30
9	601633			3,581,142.00	3.23
10	600114			3,306,338.00	2.98
11	000683			3,291,548.20	2.97
12	601166			3,284,820.00	2.96
13	002123			2,351,981.00	2.12
14	000501			2,214,271.00	2.00
15	002581			2,204,075.00	1.99
16	300408			2,198,409.00	1.98
17	002273			2,197,820.00	1.98
18	601998			2,151,462.00	1.94
19	600166			2,146,038.00	1.93
20	600886			2,139,000.00	1.93

" "

7.4.2**2% 20**

1	603816			6,146,273.91	5.54

2	002581		5,729,825.60	5.16
3	002366		4,884,253.20	4.40
4	600519		4,756,273.14	4.29
5	002241		4,642,286.60	4.18
6	600166		4,628,666.25	4.17
7	603808		4,598,527.82	4.14
8	000639		4,448,724.96	4.01
9	002123		4,348,208.35	3.92
10	000858		3,873,207.74	3.49
11	000049		3,797,392.22	3.42
12	000568		3,760,686.76	3.39
13	002688		3,698,571.79	3.33
14	600183		3,690,829.00	3.33
15	601633		3,647,761.88	3.29
16	600114		3,488,511.20	3.14
17	002773		3,441,733.03	3.10
18	000683		3,166,081.60	2.85
19	601166		3,129,593.00	2.82
20	601933		2,997,564.56	2.70
21	603589		2,725,180.16	2.46
22	300285		2,538,417.00	2.29
23	601258		2,526,852.50	2.28
24	002202		2,495,748.00	2.25
25	601689		2,486,270.49	2.24
26	600104		2,435,381.00	2.19
27	000501		2,403,783.00	2.17

" "

7.4.3

	105,809,776.10
	126,458,064.10

" " " "

7.5

7.6

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		53,893.80
2		278,576.38
3		-
4		821.68
5		4,690.64
6		-
7		-
8		-
9		337,982.50

7.12.4**7.12.5**

				%	
1	600146		4,851,928.96	10.92	

7.12.6

§8

8.1

()					
903	44,842.41	9,999,000.00	24.69%	30,493,693.88	75.31%

8.2

	0.00	0.00%

8.3

	0
	0

§9

2016年9月29日	220,567,127.62
	112,273,688.07
	5,255,867.99
:	77,036,862.18
"_"	-
	40,492,693.88

§10
10.1**10.2****10.3****10.4****10.5****10.6****10.7****10.7.1**

	1	-	-	754.09	0.49%	-
	1	-	-	83,849.63	54.57%	-
	2	-	-	69,060.01	44.94%	-
	2	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.8

1			2017 1 12
2			2017 1 13
3			2017 1 14
4			2017 1 17

5			2017 1 17
6	4	2016	2017 1 21
7			2017 2 8
8			2017 2 23
9			2017 3 10
10			2017 3 15
11			2017 3 22
12			2017 3 22
13		2016	2017 3 27
14			2017 3 30
15			2017 3 30
16			2017 4 1
17	1	2017	2017 4 22
18			2017 4 22
19			2017 4 25

20	()		2017 5 4
21	2017 1		2017 5 12
22			2017 5 12
23			2017 5 24
24			2017 5 26
25			2017 6 30

§11

11.1

20%

		20%					
	1	2017 6 12 2017 6 30	9,999,000.00	0.00	0.00	9,999,000.00	24.69%
	-	-	-	-	-	-	-
1							
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3							

11.2

§12

12.1

- 1
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- 4
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12.2

12.3

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2017 8 24