

2017

2017 6 30

2017 8 24

# 1

## 1.1

2017 8 22

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 ..... 6

    2.4 ..... 7

    2.5

6.4	.....	19
<b>§7</b>	.....	<b>42</b>
7.1	.....	42
7.2	.....	42
7.3	.....	42
7.4	.....	42
7.5	.....	43
7.6	.....	43
7.7	.....	43
7.8	.....	43
7.9	.....	44
7.10	.....	44
7.11	.....	44
<b>§8</b>	.....	<b>46</b>
8.1	.....	46
8.2	.....	46
8.3	.....	46
<b>§9</b>	.....	<b>47</b>
<b>§10</b>	.....	<b>48</b>
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	49
<b>§11</b>	.....	<b>52</b>
11.1	20% .....	52
11.2	.....	52

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<b>§12</b>	.....	<b>53</b>
12.1	.....	53
12.2	.....	53
12.3	.....	53

**2**

**2.1**

	519953
	519953
	2015 9 30
	3,030,523,796.23

**2.2**

	1 1 2 3 4 5 6 7 2
	7%

**2.3**


	021-61009999	010-66270109
	zhouyg@cxfund.com.cn	js.ruan@cbhb.com.cn
	4007005566	400-888-8811
	021-61009800	022-58314791
	68 9	218
	68 9	218
	200120	300012

## 2.4

	www.cxfund.com.cn
	68 9 218 57

## 2.5

		17



3

	(2017 1 1 - 2017 6 30 )
	11,899,623.83
	23,953,773.05
	0.0079
	0.80%
	0.80%
	( 2017 6 30 )
	-24,221,818.79
	-0.0080
	3,006,301,977.44
	0.9920
	( 2017 6 30 )
	6.17%

--	--	--	--	--

0.07%      0.58%      0.02%      0.87%      0.05%





### 3.2.2

**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



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	0.9920	1.0627
		0.8%	3.53%	

**4.5**

PPI

CPI

**4.6**

2008 9 12 [2008]38

1/2

#### 4.7

1

1

100%

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	2,497,640.18	12,016,584.82
		5,185,875.17	23,991.26
		118,269.46	34,470.33
	6.4.6.2	3,799,524,710.00	2,445,889,805.40
		-	-
		-	-
		3,799,524,710.00	2,445,889,805.40
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	169,526,214.29	467,518,621.27
		201,082.57	-
	6.4.6.5	68,745,383.58	60,528,006.59
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		4,045,799,175.25	2,986,011,479.67
		2017 6 30	2016 12 31
		-	-
		-	-
	6.4.6.3	-	-
		1,035,818,177.33	-
		-	-
		-	-
		1,713,168.84	1,774,835.26
		489,476.82	507,095.79
		978,953.63	1,014,191.56
	6.4.6.7	45,367.37	37,152.67





---

		27,313,527.01	10,004,796.17
1	6.4.9.2.1	10,359,638.15	4,313,484.15
2	6.4.9.2.2	2,959,889.52	1,232,424.08
3	6.4.9.2.3	5,919,778.96	2,464,848.06
4	6.4.6.1		

	2016 1 1 2016 6 30		
	1,182,700,474.41	40,681,141.77	1,223,381,616.18
	-	31,592,044.29	31,592,044.29
-	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
-	1,182,700,474.41	72,273,186.06	1,254,973,660.47

6.1 6.4

\_\_\_\_\_

## 6.4

### 6.4.1

(

(

( [2015]1395 )

2015 9 30

(

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---

2015	9	14	2015	9	24	1,182,430,496.79
		269,977.62			1,182,700,474.41	
		(		)		1500949

80%

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

[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 6 30
	2,497,640.18

	-
1-3	-
	-
	2, 497, 640. 18

**6.4.53****6.4.6.2**

		2017 6 30		
		-	-	-
	-	-	-	-
		461, 374, 889. 15	458, 207, 754. 10	-3, 167, 135. 05
		3, 410, 126, 203. 72	3, 341, 316, 955. 90	-68, 809, 247. 82
		3, 871, 501, 092. 87	3, 799, 524, 710. 00	-71, 976, 382. 87
		-	-	-
		-	-	-
		-	-	-
		3, 871, 501, 092. 87		

	-
	-
	2,333.60
	68,151,589.35
	578,914.67
	-
	-
	53.20
	68,745,383.58

**6.4.6.6****6.4.6.7**

	2017 6 30
	-
	45,367.37
	45,367.37

**6.4.6.8**

	2017 6 30
	-
	-
	237,684.51
-	-
-	-
-	-
	-
	-
	237,684.51

**6.4.6.9**

	2017 1 1	2017 6 30



	3,030,523,796.23	3,030,523,796.23
	-	-
( "-" )	-	-
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	3,030,523,796.23	3,030,523,796.23

#### 6.4.6.10

	24,663,746.94	-72,839,338.78	-48,175,591.84
	11,899,623.83	12,054,149.22	23,953,773.05
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	36,563,370.77	-60,785,189.56	-24,221,818.79

#### 6.4.6.11

	2017	1	1	2017
--	------	---	---	------

**6.4.6.13****6.4.6.13.1**

	2017 1 1	2017 6 30
		-50,769,232.38
		-
		-
		-50,769,232.38

**6.4.6.13.2**

	2017 1 1	2017 6 30
		4,170,033,447.88
		4,119,222,582.79
		101,580,097.47
		-50,769,232.38

**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.		12,054,149.22
		-
		12,054,149.22
		-
		-
		-
2.		-
		-
3.		-
		12,054,149.22

**6.4.6.18****6.4.6.19**

	2017 1 1	2017 6 30
		1,276.62
		34,122.50
		35,399.12

**6.4.6.20**


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	206,807.49
--	------------

**6.4.7**

**6.4.7.1**

**6.4.7.2**

2017 8 6

C A

2017 8

14

A

**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	2016 1 1 2016 6 30
	10,359,638.15	4,313,484.15
	1,027,054.69	988,277.20

0.70%

=

**6.4.9.2.2**

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
	2,959,889.52	1,232,424.08

0.20%

=

**6.4.9.2.3**

0.40%

= 0.40%/

**6.4.9.3**

( )

( )

**6.4.9.4****6.4.9.4.1**

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
9 30 2015	-	5,001,125.00
	-	5,001,125.00
/	-	-
	-	-
/	-	-
	-	5,001,125.00
	-	0.42%

**6.4.9.4.2****6.4.9.5**

	2017 1 1 2017 6 30	2016 1 1 2016 6 30
	2,497,640.18	154,704.40
		9,199,178.73
		79,426.54

2017 6 30

5,185,875.17

2016 12

31

23,991.26

**6.4.9.6****6.4.9.7****6.4.10****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

735, 107, 177. 33

1480029	14 01	2017 7 5	85. 30	212, 000	18, 083, 600. 00
1480041	14	2017 7 5	84. 22	400, 000	33, 688, 000. 00
1480191	14	2017 7 5	85. 04	500, 000	42, 520, 000. 00
1480254	13 02	2017 7 5	83. 43	500, 000	41, 715, 000. 00
1680101	16	2017 7 5	96. 61	500, 000	48, 305, 000. 00
1680200	16	2017 7 5	97. 24	500, 000	48, 620, 000. 00
041662052	16	2017 7	99. 82	133, 000	13, 276, 060. 00

	CP001	6			
041763004	17 CP001	2017 7 6	100.18	700,000	70,126,000.00
111780114	17 CD027	2017 7 6	98.85	200,000	19,770,000.00
111780119	17 CD029	2017 7 6	97.70	500,000	48,850,000.00
111799936	17 CD087	2017 7 6	99.63	96,000	9,564,480.00
1480469	14	2017 7 7	103.32	189,000	19,527,480.00
1480515	14	2017 7 7	102.10	200,000	20,420,000.00
1480522	14	2017 7 7	104.15	200,000	20,830,000.00
1580311	15	2017 7 7	98.73	300,000	29,619,000.00
1624010	16	2017 7 7	99.14	400,000	39,656,000.00
1680085	16	2017 7 7	95.67	500,000	47,835,000.00
170210	17 10	2017 7 7	98.75	1,735,000	171,331,250.00
				7,765,000	743,736,870.00

### 6.4.11.3.2

2017 6 30

300,711,000.00      2017 7 3      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	250,136,000.00	218,577,000.00
A-1	0.00	0.00
	506,083,000.00	160,261,000.00
	756,219,000.00	378,838,000.00

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	286,064,400.000	66,830,000.00
AAA	1,927,741,310.00	2,000,221,805.40
	829,500,000.00	0.00
	3,043,305,710.00	2,067,051,805.40

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

2017 6 30	6	6 -1	1-5	5		
	2,497,640.18	-	-	-	-	2,497,640.18
	5,185,875.17	-	-	-	-	5,185,875.17
	118,269.46	-	-	-	-	118,269.46
	630,094,914.20	129,829,000.00	1,538,626,795.80	1,500,974,000.00	-	3,799,524,710.00
	169,525,000.00	-	-	-	-	169,525,000.00
	-	-	-	-	201,082.57	201,082.57
	-	-	-	-	-68,745,383.58	68,745,383.58

	-	-	-	-	1,214.29	1,214.29
	807,421,699.01	129,829,000.00	1,538,626,795.80	1,500,974,000.00	68,947,680.44	4,045,799,175.25
	1,035,818,177.33	-	-	-	-	-1,035,818,177.33
	-	-	-	-	1,713,168.84	1,713,168.84
	-	-	-	-	489,476.82	489,476.82
	-	-	-	-	978,953.63	978,953.63
	-	-	-	-	45,367.37	45,367.37
	-	-	-	-	214,369.31	214,369.31
	-	-	-	-	237,684.51	237,684.51
	1,035,818,177.33	-	-	-	3,679,020.48	1,039,497,197.81
	-228,396,478.32	129,829,000.00	1,538,626,795.80	1,500,974,000.00	65,268,659.96	3,006,301,977.44
2016						
12	6	6 -1	1-5	5		
31						
	12,016,584.82	-	-	-	-	12,016,584.82

	23,991.26	-	-	-	-	23,991.26
	34,470.33	-	-	-	-	34,470.33
	210,353,110.70	172,254,117.60	723,997,577.10	1,339,285,000.00	-	2,445,889,805.40
	467,518,621.27	-	-	-	-	467,518,621.27
	-	-	-	-	60,528,006.59	60,528,006.59
	-	-	-	-	-	-
	689,946,778.38	172,254,117.60	723,997,577.10	1,339,285,000.00	60,528,006.59	2,986,011,479.67
	-	-	-	-	-	-
	-	-	-	-	1,774,835.26	1,774,835.26
	-	-	-	-	507,095.79	507,095.79
	-	-	-	-	1,014,191.56	1,014,191.56
	-	-	-	-	37,152.67	37,152.67
	-	-	-	-	330,000.00	330,000.00
	-	-	-	-	3,663,275.28	3,663,275.28
	689,946,778.38	172,254,117.60	723,997,577.10	1,339,285,000.00	56,864,731.31	2,982,348,204.39

**6.4.12.4.1.2**

		2017 6 30	2016 12 31
	27	32,198,987.35	17,216,478.60
	27	-32,198,987.35	-17,216,478.60

**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	
		%		%
-	-	-	-	-
	3,799,524,710.00	126.39	2,445,889,805.40	82.01





2017

(c)

2017 6 30

(2) ( )

**7**

**7.1**

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			%
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**7.4.3****7.5**

1		-	-
2		-	-
3		929,290,000.00	30.91
		929,290,000.00	30.91
4		2,213,805,710.00	73.64
5		350,370,000.00	11.65
6		-	-
7		-	-
8		306,059,000.00	10.18
9		-	-
10		3,799,524,710.00	126.39

**7.6**

1	170210	17	10	8,400,000	829,500,000.00	27.59
2	108601		1703			

**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		118,269.46
2		201,082.57
3		-
4		68,745,383.58
5		-
6		-
7		-
8		-
9		69,064,735.61

**7.11.4****7.11.5**

## 7.11.6

## 8

## 8.1

( )					
19,761	153,358.83	635,227,659.47	20.96%	2,395,296,136.76	79.04%

## 8.2

		960,332.64	0.03%

## 8.3

		0
		0

**9**

2015 9 30	1, 182, 700, 474. 41
	3, 030, 523, 796. 23
	-
:	-
"_"	-
	3, 030, 523, 796. 23





**10.7.2**

	522,529,933.22	100.00%	4,106,813,000.00	100.00%	-	-

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

	( )		
19			2017 5 12
20	1	2017	2017 5 13
21			2017 5 24
22			2017 5 26
23			2017 6 30

**11**

**11.1**

**20%**

20%

**11.2**

## 12

### 12.1

- 1
- 2
- 3
- 4
- 5
- 6

### 12.2

### 12.3

<http://www.cxfund.com.cn>

2017 8 24