

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
§7	.....	42
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
§8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	49
§11	.....	52
11.1	..... 20%	52
11.2	52

§12	53
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
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	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

3.1

3.1.1	(2017 1 1 - 2017 6 30)
	11,899,623.83
	23,953,773.05
	0.0079
	0.80%
	0.80%
3.1.2	(2017 6 30)
	-24,221,818.79
	-0.0080
	3,006,301,977.44
	0.9920
3.1.3	(2017 6 30)
	6.17%

1

2

3

3.2

3.2.1

	1.45%	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

(" "

")

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

,

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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)

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10%

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7%

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(g)

0.1%

(h)

(

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6.4.6

6.4.6.1

	2017 6 30
	2,497,640.18

6.4.6.2

- |



	-
	-
	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

	2017
--	------

	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**

47C /P <</MCI

	2017	1	1	2017	6
			30		

	4,567,641.03	1,527,312.45
--	--------------	--------------

: 0.40%

= × 0.40%/

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

	2017 1 1 30	2017 6 30	2016 1 1	2016 6 30
2015 9 30		-		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		500,000	48,305,000.00
1680200	16	2017 7 5		500,000	48,620,000.00
041662052	16 CP001	2017 7 6		133,000	13,276,060.00
041763004	17 CP001	2017 7 6		700,000	70,126,000.00
111780114	17 CD027	2017 7 6		200,000	19,770,000.00
111780119	17 CD029	2017 7 6		500,000	48,850,000.00
111799936	17 CD087	2017 7 6		96,000	9,564,480.00
1480469	14	2017 7 7		189,000	19,527,480.00
1480515	14	2017 7 7		200,000	20,420,000.00
1480522	14	2017 7 7	104.15	200,000	20,830,000.00

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						

		-	-	-	-	330,000.00
		-	-	-	-	3,663,275.28

689,946,778.38

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

6.4.12.4.3.2**6.4.13**

(1)

(a)

	2017 6 30			
	-	-	-	-

	—	3,799,524,710.00	—	3,799,524,710.00
	—	3,799,524,710.00	—	3,799,524,710.00

2017

(b)

)

(

2017

(c)

2017 6 30

(2)

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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	1,000,000	99,790,000.00	3.32
3	111799898	17 CD108	1,000,000	98,880,000.00	3.29
4	041763004	17 CP001	700,000	70,126,000.00	2.33
5	1680204	16	700,000	64,267,000.00	2.14

7.7**7.8**

7.9

7.10

7.10.1

7.10.2

7.10.3

7.11

7.11.1

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**10.1****10.2****10.2.1****10.2.2****10.3****10.4****10.5****10.6****10.7****10.7.1**

	2	-	-	-	-	-

10.7.2

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