c 1

*H ˆ1Ñ ê] - Ì JK&>|6Ñ - 9L€ œ (i ž \ *H 8 <?ô Ê È ¾ 2016 ¤ 8 8 24 = h ¶ \ Õ z],´CR Ñ 7 7 Ã ð I>˜)à Ã Y#Ö 6G} õ å ÃCR Ñ JAÑ Õ z Ã ÅCt4ô 8 Õ z1y µ é È Añ = h µ é = ˆ X<Š wAàE- ÃB , WLxF F65Gý WF‡%? Ä

*H 1Ñ*6 ê ¯B* B Î +X Ã ù mCS,´ Ï I1Ñ*6 ¼F +X *H Ct × Èv = Añ *H 0 Ê,ø Y Ä

*H ,´E÷ ° J5 ¦ = >˜ ¦ Z •>˜)à Ä ÅCt 9NþL™ È ÅCt65 X Œ * ÅCt ã1† } Ä 4öL5B+ \ *H ,´ B$ > – ú ¦ $ à Ä

\ z ¤ Ö Õ z ˆ?± ˆ8 z ¤ Ö Õ z!“ · È ÅCt65!b ¶@ B 4ö µ é È ÄL5B+ z ¤ Ö Õ z!“ · Ä

\ Õ z]CR ÑCt É Z4ÿ ÑAÑ Ä

\ Õ z O8 2016 ¤ 1 8 1 C§8# 2016 ¤ 6 8 30 !’ Ä

c 3 ▯▯▯▯

3.1 ▯▯

	▯▯
3.1.1 ▯▯	▯▯ (2016¤ 1 8 1 - 2016¤ 6 8 30)
▯▯	-163,312,429.16
▯▯	-240,482,331.34
▯▯	-0.2213
▯▯	-14.38%
3.1.2 ▯▯	▯▯ (2016¤ 6 8 30)
▯▯▯	0.2568
▯▯	1,313,171,234.30
▯▯	1.257

▯▯ 1 Ã \ O " Î)à f,ú 7 *H \ O Y Ÿ f • Ã ÅCt f,ú Ã¦ f • Ä = [œ q ' l Ø f,ú Å “

L”-(£Ci+X >,´ ‰NÍ È \ O Y#Ö j \ O " Î)à f,ú Ð : \ O œ q ' l Ø f,ú Ä

2 ÃpF *H J5 7 7 = 5 1 9 êAÔC] F Ô C *H ,´ 4N©Ci+XÄ » ² È1L ? *H Ô C “H Ã

0 n ? *H ,´+cC]C~ Ci Ã4Ò Y ½ ÅCtCi Ã *H Eœ ’Ci1y Å ÈAÑ •Ci+X > ÎLu f,ú"d £?± ~ ¾ p

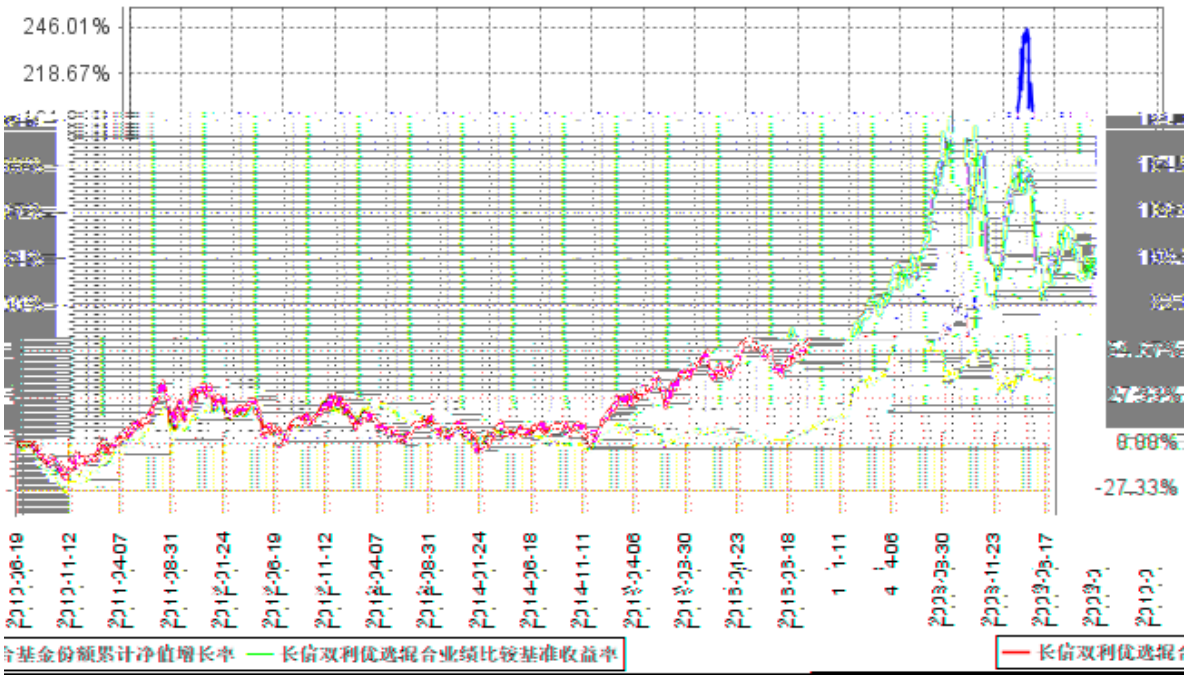
G ‡ Ä

3.2 ▯▯

3.2.1 ▯▯

▯	▯ ▯▯	▯ ▯▯ ▯	▯▯ ▯)▯	▯▯ ▯▯ ▯	▯▯	▯▯
▯▯	2.86%	1.31%	0.46%	0.68%	2.40%	0.63%
▯▯	-4.56%	1.54%	-0.57%	0.71%	-3.99%	0. 83%
▯	-14.38%	2.28%	-9.12%	1.21%	-5.26%	1.07%
▯▯	-23.22%	2.83%	-16.11%	1.45%	-7.11%	1.38%
▯▯	72.22%	2.02%	41.24%	1.12%	30.98%	0.90%
8▯ ▯▯	114.64%	1.59%	40.97%	1.10%	73.67%	0.49%

3.2.2 [illegible]



Ö1 Ã ./j O j 2008 ¤ 6 8 19 8# 2016 ¤ 6 8 30 Ä

2 Ã 9 *H 8 <?ô Ê È \ *H 8 *H 8 <+O x { C§ 6 Z 8 µ j * O Ä * O5 • & È \ *

H ,´ 4N© ÅCt" » "1V 8 *H 8 <],´4Ö Ê Ä

4.4 [illegible]

4.4.1 [illegible]

[illegible] 5 8 - s 1 ê AâB ø *f* .d ¶

2016 ¤4ÿ#~EõFO =8ÿ,´FkEÁ È ,8$ 2 j ý i] È È : z ¤,´ ™ ‰ &L$:Añ 7 0-$ X 3000 &éLt

F M79‘ Ä : z ¤ 2 jNþ l • +O ¶Gý W F Ö ˜ O6Ñ XJÒJñ Ã'"&Ý#Ø ',´ V Ø ;E³ j ÇCü ÈO ñ

Ož É XQ 1 ,-G,#Ø 'N´ O,´ V Ø ; @ j : z ¤ _ 0 :#Ø,´ ¯ ‡ È6< ë ¤#Ø uE³ W,´ TMTICü uM•

} ÈF >˜ > ë Ã ˆ ¼#Ø ' " Â 6„5• à4ÿ#~ @ j 2016 ¤ 0Gý?±,´ ÅCt k4ï Ä

þ ¿?ò rM’ •-; È ¼ “ Ö] - GDP<" ÎK¯ 6.7%È > 0 “ Ö * \ 1 £ È J X o Ì Õ ,´

93 $ { µ × CPI <" ÎFO 6 8 - " :m ` 1.9%È6< D+a ¾ * x Ä È 9 “ Ö CPI ~ ¾ ¼ “ Ö _ W

²)· » & È p FJ6ð » Ë = W ×5¾6„ Ø 6 8 -AÞ Ÿ JAÞTm#nGý • :Nþ È Ð :9! - œ Å ? F _ 17a

!W È ê"A 1C\ l » Ë. O µ 9 p5C@ È * \ ÂL”] -F O f3WCW 1 o1†,´ 7- × k *ƒ* •B$ È

A) > 2,´#q Ø W • €?ò È vAÔ jCW 1 o1† n ® ,´0ªL$ • = J ¸ W Ä

4.4.2 [illegible]

[illegible] 1.257 s È Õ z O *H -NÍ ð l ÎK¯)· j -14.38%È @0û

•,´3_AÑ ð l j 1.893 s È \ O J5 " E³ * ö ÎK¯)· j -9.12%Ä

4.5 [illegible]

[illegible] , D 9E³ W 7- _ x #Ø >Cü ÄX • í ®CW 1 o1†,´

_ 1 ; ÈA AÔ j 9 “ Ö 2 j 6 W ²)· &5 6 8 Å •,´ ý i>| õ È¦ X 7 Ã8 8 - ’ @ 0# : k ×

=E÷- }G 6 ÅCt65) 9 8 - • G20 JAÞ O µE÷Q È6< ÎLu : ˜*34ÿ#~ "4ÿ$!L§# %• J ¤ È ¸

Lî M• 0 T!Q JAÞ a _ {C§ • È ¦ D] - 5 8,´ * * Ã fFP J Ã ` × ÅCt w ˜M’ ;% È ÎK¯ » Ë

¡ W È = ÂL” ; z ¤ GDPÎFO JF F 6.5%È p 9 8 - >M0?±A– 4ÿ#~ žAñ Z È W- :m,´

NþL™ Ä X>| JF9 éM’ È A AÔ j] O4ÿ#~Lî 9C§8¢ È ; z ¤ ˜ O6Ñ ½ 9CµNÍ f,ú,´ ²)·E³ ? È

!” A 6Gý&é £# Ÿ"D A :>| J È ² h v Ã Ë Ã à7- $À"-E– ÃJÒJñ1y Ä F ÈL¿-p 2 jNþL™

• -,´ w È ; z ¤ 2 jNþ l ¸ 7- ø þ ˜ O6Ñ 7 @K¯6Ñ È A -; - ê ª7- Ã)à = Ñ Ã ª

7-P®P¦1yN¶ Z •,´ ÅCt j J × v+a ¾ ¦C] O #- 1ÑC» U È k?± ÍC† F &,´ ?- 6Ñ > ¤ J5 ÎFO

õ'f n ’ È ` l] Ò • 95 5 ;0+,´NþL™ È p ; z ¤M0?±F9 J5 .žAÔ W j,´-O!“ @K¯6Ñ È?ô

6 Ã X1V 8 9 £ *H 64Ò ‘ &,´ } ; È\ *H f,ú!ÿ ¤8# A 6G} 1 !Q È v9 *H 8 <+O x =

% 3 Z 8 =F >| f,ú 6G} ×

7 Ã*H !ÿ ¤ 64Ò!Q 0 J = CµE÷12!Q È¤ Ö f,ú 6G}" » = ~ ¾ *H ¤ Ö " Î)à f,ú,´ 30%Ä

9 ¤ Ö 64Ò 12!Q > È *H ½!QEî ` 64Ò ‘ & È I 6G} f,ú% ˆ ` ; 0 ¤ ÖF >| 6G} ×

8 Ã# »# ?ô F- 1Ñ j ´ 9?ô Ê,´ þ ¦?ô Ê Ä

4.8 [redacted]

[redacted]

c 6

6.1

 2016 ¤ 6 8 30

C ×	D 2016¤ 6 8 30	D 2015¤ 12 8 31
C Ö		
	127,502,388.36	106,445,240.84
51ÇH	353,881.86	8,797,110.70
	1,006,929.70	3,044,791.60
	1,187,140,035.99	1,525,695,319.97
	978,495,967.39	1,245,770,319.97
	-	-
	208,644,068.60	279,925,000.00
	-	-
	-	-
	-	-
	-	-
1Ç	871,090.60	-
	244,248.32	2,213,172.65
	-	-
	37,964.49	86,266.43
	-	-
	-	-
	1,317,156,539.32	1,646,281,902.19
65	D 2016¤ 6 8 30	D 2015¤ 12 8 31
O Ö		
.6	-	-
	-	-
	-	-
	-	-
1Ç	-	-
	696,992.09	463,052.68
	1,624,756.84	2,120,163.59
	270,792.79	353,360.64
	-	-
	1,093,532.39	2,795,278.13

	43,980.00	43,980.00
	-	-
	-	-
	-	-
	255,250.91	396,237.61
	3,985,305.02	6,172,072.65
	1,044,840,494.63	934,755,208.85
	268,330,739.67	705,354,620.69
	1,313,171,234.30	1,640,109,829.54
	1,317,156,539.32	1,646,281,902.19

2016 ¤ 6 8 30 È *H -NÍ ð l 1.257 s È *H -NÍ kNÍ 1,044,840,494.63

- Ä

6.2

2016 ¤ 1 8 1 8# 2016 ¤ 6 8 30

-	2016¤ 1 8 1 8# 2016¤ 6 8 30	2015¤ 1 8 1 8# 2015 ¤ 6 8 30
	- 223,960,561.66	818,465,095.79
1.	895,408.84	3,038,402.11
	501,547.39	768,115.36
	393,861.45	2,259,039.90
	-	-
	-	11,246.85
	-	-
2. -	- 148,104,885.59	968,292,162.53
	- 148,689,393.13	942,729,445.23
	-	-
	- 7,012,321.43	20,771,128.90
	-	-
	-	-
	-	-
6	7,596,828.97	4,791,588.40
3. -	- 77,169,902.18	- 156,556,740.52
4. -	-	-
5. -	418,817.27	3,691,271.67
	16,521,769.68	35,392,161.99
1	10,092,631.55	17,078,240.96

2	1,682,105.26	2,846,373.52
3	-	-
4	4,553,739.66	15,300,187.41
5	-	-
	-	-
6	193,293.21	167,360.10
	-240,482,331.34	783,072,933.80
	-	-
	-240,482,331.34	783,072,933.80

6.3

2016 ¤ 1 8 1 8# 2016 ¤ 6 8 30

	2016¤ 1 8 1 8# 2016¤ 6 8 30		
	934,755,208.85	705,354,620.69	1,640,109,829.54
	-	-240,482,331.34	-240,482,331.34
	110,085,285.78	25,597,359.45	135,682,645.23
1.	494,961,238.53	162,767,136.25	657,728,374.78
2.	-384,875,952.75	-137,169,776.80	-522,045,729.55
	-	-222,138,909.13	-222,138,909.13
	1,044,840,494.63	268,330,739.67	1,313,171,234.30
	2015¤ 1 8 1 8# 2015¤ 6 8 30		

	1,116,797,502.71	500,171,546.36	1,616,969,049.07
	-	783,072,933.80	783,072,933.80
	- 1,776,033.21	- 115,048,445.96	- 116,824,479.17
	1,619,207,174.73	1,320,609,691.55	2,939,816,866.28
	- 1,620,983,207.94	- 1,435,658,137.51	- 3,056,641,345.45
	-	- 101,450,572.24	- 101,450,572.24
	1,115,021,469.50	1,066,745,461.96	2,181,766,931.46

Õ>˜Lt# jCR Ñ Õ>˜,´4ô @G 6 Ä

\ Õ z 6.1 8# 6.4 CR Ñ Õ>˜+a ; GCOCS ê1®5¢ Ö

*H 1Ñ*6 ê COCS ê

6.4

6.4.1

(;1°0 \ *H 4ÿ] -Añ h- -“1Ñ*6 ˆ

JÄ ;1°0] -Añ- J £ ¾ h öK¯ ü Y HF9&¥#kG}5ž$' 8 »Añ h ÅCt *H Lö,´ © = Ê

(Añ- Aè [2008]357 ' ·) © ö È+aK¯ *H 1Ñ*6 9L€CS + œ (Í'— É] ~ ê"A ¡ ¼ -Añ h ÅCt

*H # Ê ú ¦G} ‡?ô I ¼ ÉK¯ ü Y HF9&¥#kG}5ž$' 8 »Añ h ÅCt *H *H 8 < Ê ^ È *H 8

< ¾ 2008 ¤ 6 8 19 +O x Ä \ *H j •4Ö » 0 n ? È ˆ5 OL€ = Ê ÈOÆ!QAî0û Lö?ô Q j

511,032,952.17 - *H -NÍ Ä \ *H ,´ *H 1Ñ*6 ê jK¯ *H 1Ñ*6 9 L€CS + œ (È *H ˆ1Ñ ê j

] - Ì JK&>|6Ñ - 9L€ œ (Ä

i ž É] ~ ê"A ¡ ¼ -Añ h ÅCt *H # Ê ú ¦G} ‡?ô I ÆK¯ ü Y HF9&¥#kG}5ž$' 8 »Añ h

ÅCt *H *H 8 < Ê ¼ ÉK¯ ü Y HF9&¥#kG}5ž$' 8 »Añ h ÅCt *H B$ > – Ê,´ 9 £?ô Ê È

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

6.4.7.2

6.4.7.2.1

N©-	\ O 2016 ¤ 1 8 1 8# 2016 ¤ 6 8 30	: ¤ Ö " OL$ 2015¤ 1 8 1 8# 2015¤ 6 8 30
ƒ O +O,´ *H Ä _ ,´1Ñ*6Ci	10,092,631.55	17,078,240.96
¦] Ö_ K0 ^ j ´,´ Ò g5$ ÔCi	1,136,080.29	2,163,001.49

Ö _ *H 1Ñ*6 êK¯ *H 1Ñ*6 9L€CS + œ (,´ *H 1Ñ*6 ê ÕGœ 9 } 0 *H Ct × ð l 1.5%´ ¤Ci)·AÑ ÈF@ 3_AÑ8#!ÿ 8 8 Å È 9 8 _ Ä AÑ1Ç œ ? j Ö *H 1Ñ*6Ci = } 0 *H Ct × ð l h ƒ ¤ Y Ä

6.4.7.2.2

N©-	\ O 2016¤ 1 8 1 8# 2016¤ 6 8 30	: ¤ Ö " OL$ 2015¤ 1 8 1 8# 2015¤ 6 8 30
ƒ O +O,´ *H Ä _ ,´ ^1ÑCi	1,682,105.26	2,846,373.52

Ö _ *H ^1Ñ ê] - Ì JK&>|6Ñ - 9L€ œ (,´ *H ^1ÑCi 9 } 0 *H Ct × ð l 0.25%´ ¤ Ci)·AÑ ÈF@ 3_AÑ8#!ÿ 8 8 Å È 9 8 _ Ä AÑ1Ç œ ? j Ö *H ^1ÑCi = } 0 *H Ct × ð l h ƒ ¤ Y Ä

6.4.7.3 ( )

([C]) Ô

C Ä

6.4.7.4

6.4.7.4.1

N©-	\ O 2016 ¤ 1 8 1 8# 2016 ¤ 6 8 30	: ¤ Ö " OL$ 2015 ¤ 1 8 1 8# 2015 ¤ 6 8 30
*H 8 <+O x Ä 2008 ¤ 6 8 19 Å 1 9,´ *H -NÍ	-	-
O M 1 9,´ *H -NÍ	5,968,220.96	-
OL$+cC] • k -NÍ	-	5,968,220.96
OL$ ö 6 Ø -NÍ	-	-
ÿ Ö OL$C~ / † * k -NÍ	-	-
O [1 9,´ *H -NÍ	5,968,220.96	5,968,220.96
O [1 9,´ *H -NÍ • * H k -NÍ" »	0.57%	0.54%

Ö \ *H 1Ñ*6 ê ÅCt \ *H F2a˜Kñ Vñ Ct \Ct T î… *H

6.4.7.7

6.4.8 2016 6 30

6.4.8.1 /

6.4. 8.1.1 L€Añ h2« [Ö6Ñ/˜										
Añ h .1	Añ h =0	@ Ï AÔC]	#q FJ	#qFJ L€2« »	AÔC] ' l	O [` l … '	Gÿ Ä … } Ö6Ñ	O [@ \ kNÍ	O [` l kNÍ	7#
601966	)â* Ež6þ	2016 ¤ 6 8 24	2016 ¤ 6 7 8 6	à6Ñ#q FJ L€	12.98	12.98	10,848	140,807.04	140,807.04	-
603016	à ¿ #	2016 ¤ 6 8 23	2016 ¤ 6 7 8 1	à6Ñ#q FJ L€	8.49	8.49	1,602	13,600.98	13,600.98	-
300520	0 W - K	2016 ¤ 6 8 30	2016 ¤ 6 7 8 20	à6Ñ#q FJ L€	10.05	10.05	926	9,306.30	9,306.30	-
002805	` s 6Ñ -	2016 ¤ 6 8 29	2016 ¤ 6 7 8 7	à6Ñ#q FJ L€	5.80	5.80	971	5,631.80	5,631.80	-

6.4.8.2

6Ñ .1	6Ñ	Œ O	Œ Ï	Þ ì.. '	¢ O	¢ 0-'…	ÿÑ	Þ Ñ	Þ Ñ	7#
601611	} ħ	2016¤ 6 8 30	& Œ	20.92	-	-	37,059	128,594.73	775,274.28	-

6.4.8.3

6.4.8.3.1

6.4.8.3.2

N		-	-
O		-	-
P		-	-
Q		7,268,899.86	0.55
R		-	-
S		-	-
		978,495,967.39	74.51

7.2.2

7.3

1	600990		1,502,899	130,286,314.31	9.92
2	002625		2,543,533	111,864,581.34	8.52
3	000750		9,026,400	66,705,096.00	5.08
4	002544		2,003,401	64,249,070.07	4.89
5	601198		2,460,153	60,126,139.32	4.58
6	002736		2,738,267	47,235,105.75	3.60
7	600369		6,056,900	43,973,094.00	3.35
8	601901		5,724,700	43,851,202.00	3.34
9	002500		2,587,354	42,846,582.24	3.26
10	601377		5,625,652	41,573,568.28	3.17

(5 Ä www.cxfund.com.cnÅ,´ z ¤ Ö Õ z!“ · Ä

7.4

7.4.1 I 2% 20

1	000778		90,335,293.13		5.51
2	601919		79,284,777.50		4.83
3	000960		65,215,921.90		3.98
4	000758		63,647,003.62		3.88

5	601668	┤1•	58,712,910.50	3.58
6	600428	8Z	51,830,118.90	3.16
7	600231	6Ñ	47,579,110.66	2.90
8	600990	K	47,547,435.05	2.90
9	300098	Q	41,089,139.64	2.51
10	000425	À	37,368,110.17	2.28
11	002500	A	35,094,179.70	2.14
12	600061	-Å	34,314,423.00	2.09
13	000157	G	34,159,599.36	2.08
14	600188	T	33,991,077.00	2.07
15	000807	ÁÑ	32,784,954.42	2.00
16	000933	*ST/	30,616,119.36	1.87
17	000034	/Ž	30,581,595.03	1.86
18	601555	A	28,922,251.22	1.76
19	600618	".F	28,008,644.80	1.71
20	002407	D	27,302,762.25	1.66

7.4.2 2 20

¿	6Ñ1	6	_	Ä %Å
1	000778	Ñ	77,882,400.92	4.75
2	600259	98¢	76,974,298.44	4.69
3	000960	Ñ	76,949,528.26	4.69
4	601919	┤	76,428,956.54	4.66
5	000758	6Ñ	70,413,428.14	4.29
6	600038	6Ñ	65,671,800.48	4.00
7	000690	-À	63,981,149.53	3.90
8	601668	┤1•	57,861,935.45	3.53
9	600343	8	52,249,528.70	3.19
10	300098	Q	43,690,834.74	2.66
11	002026	E	41,650,598.79	2.54
12	000425	À	39,106,391.51	2.38
13	000933	*ST/	38,386,801.72	2.34
14	600428	8Z	36,361,237.01	2.22
15	000807	ÁÑ	36,288,527.71	2.21
16	002407	D	34,840,725.35	2.12

7.7

\ *H \ Õ z O [Z 1 9Ct × _ 1Añ h Ä

7.8

7.9

7.10

7.11

7.12

7.12.1 60099 2015

¤ 128 23

2015 56

2.1 7.5 12.2

2.2 3.1.4 3.2.2

002736 2015

¤ 118 [153145]

			601901	2015
¤ 78 14			033	
			600369	2016
¤ 68 23				

c 8

8.1

1 9 ê g (g)	g w 1 9,´ *H -NÍ	1 9 ê5 ´			
		j´ ÅCt65		Z ê Å Ct65	
		1 9 -NÍ	• k - NÍ" »	1 9 -NÍ	• k - NÍ" »
22,132	47,209.49	763,180,890.56	73.04%	281,659,604.07	26.96%

c 9 ??

?

*H 8 <+O x Ä 2008 ¤ 6 8 19 Å *H -NÍ kNÍ	511,032,952.17
\ Õ z O O M *H -NÍ kNÍ	934,755,208.85
\ Õ z O *H k+cC] -NÍ	494,961,238.53
ÿ : \ Õ z O *H kC~ -NÍ	384,875,952.75
\ Õ z O *H ö 6 Ø -NÍ Ä -NÍ ÿ A "- " › G Å	-
\ Õ z O O [*H -NÍ kNÍ	1,044,840,494.63

c 10

10.1 H

9

10.2

10.2.1

 2016 ¤ 6 8 3 C§ j •>|:“ »K¯

Ä# Ê >˜ ê Å6|CS Ä

Õ z Z!’ 8# Õ z © öF1 * OL$ È8 2016 ¤ 7 8 30 C§ È » ?UÉ x+O = ½ õ + \ *H 1Ñ *6 ê Ÿ k4ÿ*6 Ä

:F Gý W ê » Ø õ å È \ *H 1Ñ*6 ê w " X 7 Ê Ÿ ÛMb Â ƒ 3-(Ä,´ É *H >| JQ 4× 1Ñ*6 ê ˆ $ œ z ÊÄ

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

						7#
-#K	1	610,901,455.73	19.76%	507,845.17	18.91%	-
A	2	493,383,855.40	15.96%	410,151.33	15.28%	-
-H 9	1	439,284,553.33	14.21%	409,108.28	15.24%	-
A	1	372,928,434.26	12.06%	347,308.88	12.94%	-
A	1	358,765,185.17	11.60%	298,241.74	11.11%	-
A	1	253,412,670.38	8.20%	236,003.12	8.79%	-
A	2	243,020,259.04	7.86%	202,021.59	7.52%	-
#A	1	125,440,843.57	4.06%	104,279.20	3.88%	-
-M	1	114,024,918.96	3.69%	94,789.48	3.53%	-
A	1	80,713,715.82	2.61%	75,168.09	2.80%	-
Q	1	-	-	-	-	-
-A	1	-	-	-	-	-
-0	1	-	-	-	-	-
A	1	-	-	-	-	-
K	1	-	-	-	-	-
K	1	-	-	-	-	-
A	1	-	-	-	-	-

10.7.2

-#K	25,287,303.51	12.14%	-	-	-	-
A	-	-	-	-	-	-