

2016

2016 6 30

2016 8 26

1

2016 8 24

2016 1 1 2016 6 30

2

2.1

	519987
	519987
	2009 7 30
	43, 299, 583. 36

2.2

	300 *70%+ *30%

2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqingl.zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853

2.4

	www.cxfund.com.cn
	68 9
	1 1

3

3.1

3.1.1	(2016 1 1 - 2016 6 30)
	-9,839,603.45
	-12,890,395.18
	-0.2948
	-20.20%
3.1.2	(2016 6 30)
	0.0647
	46,102,771.39
	1.065

1

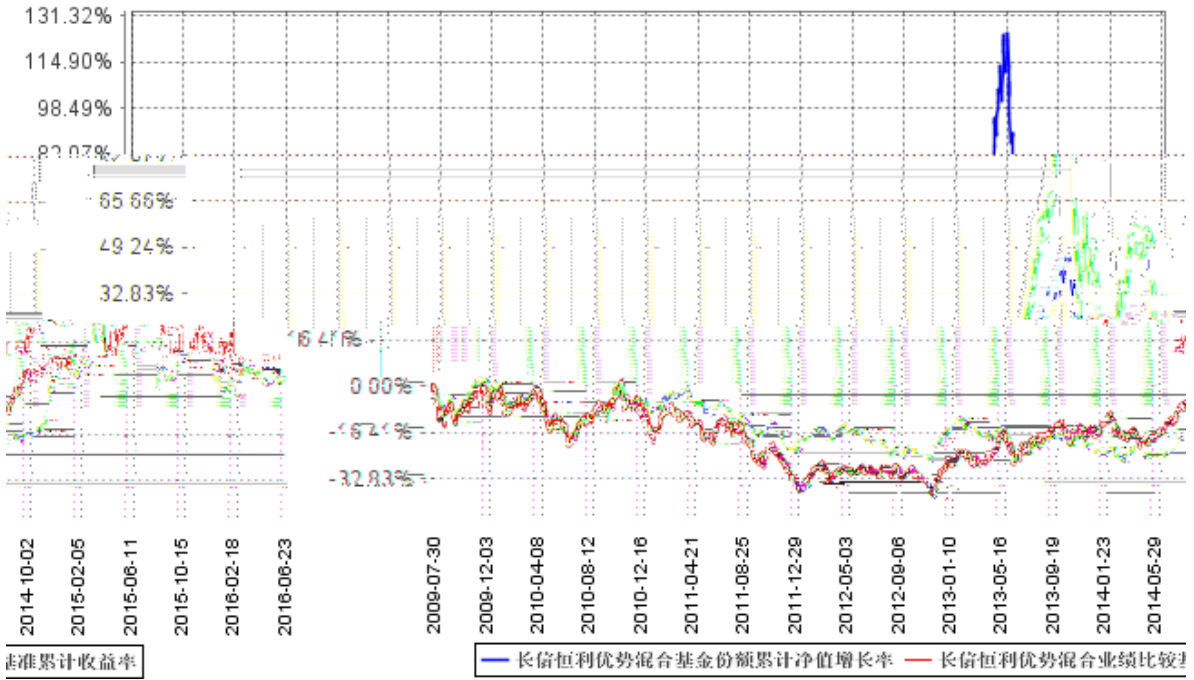
2

3.2

3.2.1

	5.13%	1.49%	-0.23%	0.69%	5.36%	0.80%
	1.43%	1.61%	-1.14%	0.71%	2.57%	0.90%
	-20.20%	2.37%	-10.16%	1.29%	-10.04%	1.08%
	-24.96%	2.66%	-19.34%	1.61%	-5.62%	1.05%
	62.29%	2.01%	37.45%	1.29%	24.84%	0.72%
	20.25%	1.67%	4.64%	1.16%	15.61%	0.51%

3.2.2



1 2009 7 30 2016 6 30

2 6

4

4.1

4.1.1

2003 63
 1.5
 49%
 34.33% 16.67%
 2016 6 30 37
 100 (LOF) QDII (LOF)
 (LOF)
 LOF
 LOF
 QDII

4.1.2

		2011 3 30	-	9	2007 7

		2015 4 1	-	10	2006

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

4.4.2

	1. 196	1. 065	-10. 16%	-20. 20%
--	--------	--------	----------	----------

4.5

2016

7%

4.6

2008 9 12 [2008]38

1/2

5

6

15

7

8

4.8

2016 2 25 2016 5 20

2016 6 30

5

5.1

5.2

4, 345, 913. 46

5.3

6

6.1

2016 6 30

	2016 6 30	2015 12 31
	6,480,327.83	3,536,227.87
	13,147.51	285,519.34
	33,696.23	219,153.12
	39,759,542.70	60,058,481.45
	39,759,542.70	60,058,481.45
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	10,676.93
	1,369.25	1,256.82
	-	-
	-	-
	-	-
	-	-
	46,288,083.52	64,111,315.53
	2016 6 30	2015 12 31
	-	-
	-	-
	-	-
	-	-
	-	-
	17,799.85	337,334.14
	54,841.74	81,797.63
	9,140.29	13,632.94
	-	-
	16,444.66	244,114.60

	-	-
	-	-
	-	-
	-	-
	87,085.59	300,074.25
	185,312.13	976,953.56
	43,299,583.36	43,100,766.82

4	231,244.84	1,413,118.77
5	-	-
	-	-
6	85,642.55	153,813.52
-	-12,890,395.18	42,888,744.48
	-	-
-	-12,890,395.18	42,888,744.48

6.3

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	43,100,766.82	20,033,595.15	63,134,361.97
	-	-12,890,395.18	-12,890,395.18
-	198,816.54	5,901.52	204,718.06
1.	3,040,759.18	252,683.83	3,293,443.01
2.	-2,841,942.64	-246,782.31	-3,088,724.95
	-	-4,345,913.46	-4,345,913.46
-	43,299,583.36	2,803,188.03	46,102,771.39
	2015 1 1 2015 6 30		
	139,150,761.14	13,935,162.84	153,085,923.98

	-	42,888,744.48	42,888,744.48
-	-32,666,474.30	6,673,793.54	-25,992,680.76
1.	94,640,127.54	77,509,781.19	172,149,908.73
2.	-127,306,601.84	-70,835,987.65	-198,142,589.49
-	-	-4,068,865.68	-4,068,865.68
	106,484,286.84	59,428,835.18	165,913,122.02

:

6.1 6.4

6.4**6.4.1**

(
[2009]439)

2009 7 30

984,485,380.44

2015 8 7

2015 [2]

60%–95%
5% 40%
5% 80%
300

6.4.2

(
XBRL 3
< 2012 11 16 >

6.4.3

2016 2016 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[1998]55 [2004]78
[2002]128 [2012]85
[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

(a)

(b)

(c)

(d)

20%

2013 1 1

1

1

1

1

1

50%

1

2013 1 1

2015 9 7

25%

2015 9 8

(e)

0.1%

(f)

(

)

6.4.6

6.4.6.1

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**

	2016 1 1	2016 6 30	2015 1 1	2015 6 30
		349,296.28		1,207,120.95
		84,813.98		190,987.40

1.5%

=

6.4.7.2.2

	2016 1 1	2016 6 30	2015 1 1	2015 6 30
		58,216.05		201,186.87

0.25%

=

6.4.7.3

()

()

6.4.7.4**6.4.7.4.1**

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
2009 7 30	-	-
	7,837,285.59	-
/	-	4,528,621.78
	-	-
/	-	-
	7,837,285.59	4,528,621.78
	18.10%	4.25%

6.4.7.4.2**6.4.7.5**

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
	6,480,327.83	31,532.83
		57,381,385.50
		56,604.14

2016 6 30

13,147.51 2015

285,519.34

6.4.7.6

6.4.7.7**6.4.8** 2016 6 30**6.4.8.1** /

/

6.4.8.2

002101		2016 5 3	21.62	-	-	51,870	935,501.78	1,121,429.40	-	
600146		2016 6 15	26.46	-	-	34,848	1,052,794.79	922,078.08	-	
000920		2016 6 8	17.80	2016 7 12	18.10	30,000	506,654.00	534,000.00	-	
300503		2016 6 30	84.72	2016 7 5	82.99	807	6,230.04	68,369.04	-	
300508		2016 6 30	254.50	2016 7 6	242.00	227	4,558.16	57,771.50	-	
603919		2016 6 6	30.90	2016 7 5	33.99	707	7,734.58	21,846.30	-	

6.4.8.3

7

7.1

			%
1		39,759,542.70	85.90
		39,759,542.70	85.90
2		-	-
		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		6,493,475.34	14.03
7		35,065.48	0.08
8		46,288,083.52	100.00

7.2

7.2.1

			(%)
A		-	-
B		20,663.86	0.04
C		26,486,146.15	57.45
D		1,363,500.00	2.96
E		974,365.16	2.11
F		2,872,151.48	6.23
G		-	-
H		-	-
I		3,222,427.50	6.99
J		1,108,500.00	2.40

K		938,400.00	2.04
L		1,256,716.00	2.73
M		-	-
N		-	-
O		-	-
P		22,517.55	0.05
Q		-	-
R		1,494,155.00	3.24
S		-	-
		39,759,542.70	86.24

7.2.2

7.3

1	300196		84,085	3,293,609.45	7.14
2	002688		265,000	2,981,250.00	6.47
3	002640		100,200	1,765,524.00	3.83
4	002236		127,000	1,663,700.00	3.61
5	300291				

1	000960		3,403,970.50	5.39
2	300291		2,929,821.22	4.64
3	000060		2,556,416.00	4.05
4	600666		2,342,182.00	3.71
5	002640		2,244,389.00	3.55
6	300016		2,187,012.00	3.46
7	600172		2,163,886.51	3.43
8	002688		2,116,077.92	3.35
9	600497		2,082,500.00	3.30
10	600562		2,040,179.00	3.23
11	000672		1,949,641.00	3.09
12	600477		1,919,528.00	3.04
13	000018		1,906,762.00	3.02
14	300310		1,808,995.00	2.87
15	002494		1,714,768.00	2.72
16	002026		1,570,539.00	2.49
17	300401		1,551,561.00	2.46
18	601118		1,504,699.00	2.38
19	603898		1,424,453.00	2.26
20	300196		1,380,489.00	2.19

7.4.2

2% 20

1	000018		4,854,481.20	7.69
2	000960		3,564,697.00	5.65
3	300016		3,472,500.00	5.50
4	002239		3,466,838.40	5.49
5	000060		2,550,225.00	4.04
6	600990		2,241,284.00	3.55
7	002308		2,172,355.00	3.44
8	600497		2,143,526.01	3.40
9	002094		1,946,526.00	3.08

10	600596		1,936,784.99	3.07
11	000672		1,931,926.86	3.06
12	600666		1,834,532.51	2.91
13	300271		1,789,070.00	2.83
14	600172		1,712,509.00	2.71
15	600745		1,619,627.00	2.57
16	601118		1,538,115.48	2.44
17	603611		1,378,400.00	2.18
18	300310		1,331,640.00	2.11
19	002114		1,293,140.00	2.05
20	600562		1,266,491.00	2.01

7.4.3

	70,905,623.87
	78,777,532.88

7.5

7.6

7.7

7.8

7.9

7.10

7.11

7.12

7.12.1

7.12.2

7.12.3

1		33,696.23
2		-
3		-
4		1,369.25
5		-
6		-
7		-
8		-
9		35,065.48

7.12.4

7.12.5

7.12.6

8

8.1

()					
2,852	15,182.18	7,837,285.59	18.10%	35,462,297.77	81.90%

8.2

	121,331.07	0.28%

8.3

	0
	10-50

9

2009 7 30	984,485,380.44
	43,100,766.82
	3,040,759.18
:	2,841,942.64
"_"	-
	43,299,583.36

10

10.1

10.2

10.2.1

2016 6 3

10.7**10.7.1**

	1	108,360,169.20	72.49%	100,916.05	72.49%	-
	1	38,316,957.33	25.63%	35,684.76	25.63%	-
	1	2,798,817.00	1.87%	2,606.58	1.87%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

1998 29

2007 48

1

1

2

3

4

2

2016 8 26