

2016

2016 6 30

**1**

2016 8 19

2016 1 1      2016 6 30

**2**

**2.1**

	519969
	519969
	2015 2 11
	35, 187, 360. 95

**2.2**

	1
	2
	1
	2
	3

	4
	800

### 2.3

	021-61009999	010-66105799
	zhouyg@xfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

### 2.4

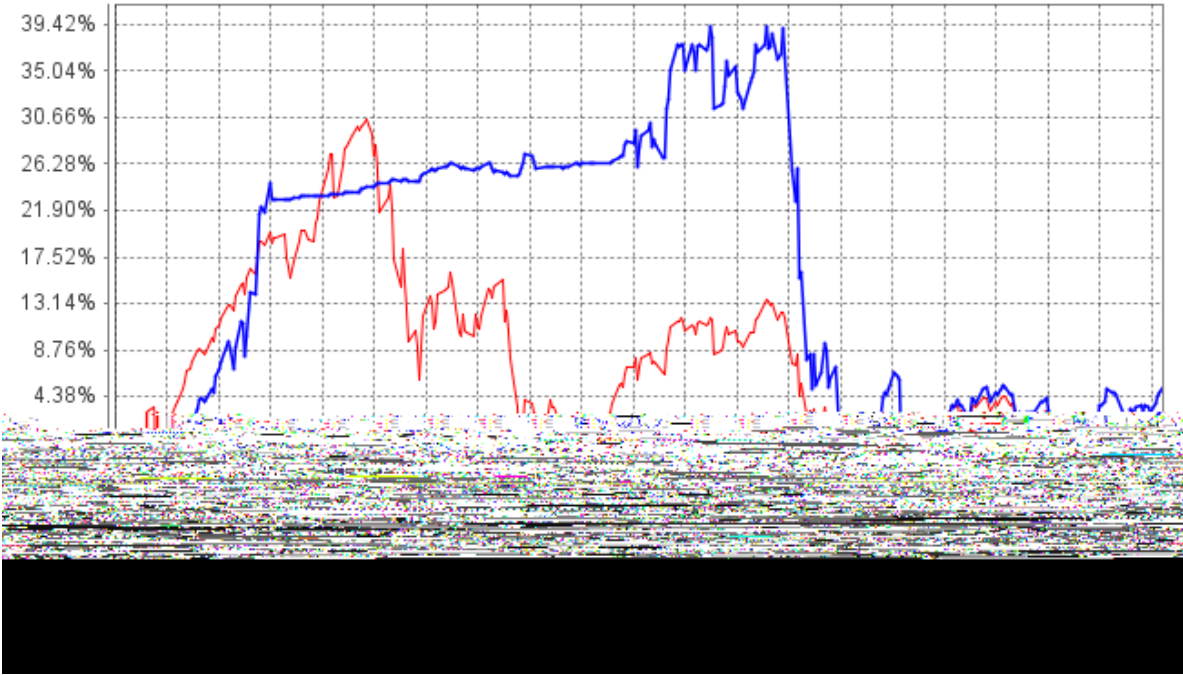
	www.xfund.com.cn
	68 9
	55

### 3

#### 3.1

3.1.1	(2016 1 1 - 2016 6 30 )
-------	-------------------------

3.2.2



1 2015 2 11 2015 2 11 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**

[Redacted]		[Redacted]		[Redacted]	[Redacted]
[Redacted]	[Redacted]	[Redacted]	[Redacted]	[Redacted]	[Redacted]

					2007 7
		2015 5 12	-	10	2006
		2015 3 21	2016 4 28	12	2004 8

1

2016 8 6

2

/

3

**4.2**



### 4.3

#### 4.3.1

#### 4.3.2

5%

### 4.4

#### 4.4.1

2016

#### 4.4.2

1.053

-22.80%

1.053

-8.37%

### 4.5

2016

7%

### 4.6

2008 9 12

[2008]38

1/2

## 4.7

1

20%

3

12

## 5

### 5.1

## 6

## 6.1

2016 6 30

	2016 6 30	2015 12 31
	21,408,695.40	7,655,572.08
	-	27,846.68
	19,558.44	71,910.82
	15,795,256.93	48,034,845.17
	15,795,256.93	48,034,845.17
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	3,882.97	2,729.09
	-	-
	207.51	29,855.22
	-	-
	-	-
	37,227,601.25	55,822,759.06
	2016 6 30	2015 12 31
	-	-
	-	-
	-	-
	-	-
	-	3,095,220.30
	13,002.51	15,224.49
	45,220.65	67,446.00
	7,536.75	11,241.02
	-	-
	6,727.69	71,938.99



4.	-	-	-
5.	-	154,887.36	2,898,185.17
		489,551.74	21,795,736.75
1		301,901.03	15,404,946.09
2		50,316.85	2,567,490.98
3		-	-
4		51,203.60	2,940,567.22
5		-	744,225.22
		-	744,225.22
6		86,130.26	138,507.24
	-	-12,276,772.47	202,320,306.50
		-	-
	-	-12,276,772.47	202,320,306.50

2015 2 11

2015 2 11 2016

6 30

**6.3**

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	2016 1 1	2016 6 30	2016 6 30
	38,308,606.17	13,943,035.15	52,251,641.32
	-	-12,276,772.47	-12,276,772.47
	-3,121,245.22	194,530.71	-2,926,714.51
-			
1.	19,713,664.86	785,084.85	20,498,749.71
2.	-22,834,910.08	-590,554.14	-23,425,464.22
	-	-	-
-			
	35,187,360.95	1,860,793.39	37,048,154.34

	2015 2 11 ( ) 2015 6 30		
	697,321,010.82	-	697,321,010.82
	-	202,320,306.50	202,320,306.50
	4,633,157,693.44	1,119,338,578.28	5,752,496,271.72
-			
1.	5,314,788,389.10	1,227,281,380.54	6,542,069,769.64
2.	-681,630,695.66	-107,942,802.26	-789,573,497.92
	-	-	-
-			
	5,330,478,704.26	1,321,658,884.78	6,652,137,589.04

2015 2 11

2015 2 11 2016

6 30

6.1 6.4

## 6.4

### 6.4.1

2014 9 3

(

[2014]913 )

2015 2 11



(

2015	1	23	2015	2	6	697,098,011.80
			222,999.02			697,321,010.82
						1500361

( )

0%-95%

5%-100%

3%

5%

800

0%+

### 6.4.2

(

[2010]5

XBRL

3 <

>

2012 11 16

### 6.4.3

2016 6

30

2016 1 1 2016 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[1998]55

[2002]128

[2004]78

[2012]85

[2005]103

[2008]16

2008 9 18

[2008]1

(1)

(2)

(3)

(4)

20%

2013 1 1

1

1

1

1

1

50%

1

25%

20%

5

0.1%

6

( )

**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 30	2016 6	2015 2 11 ( 2015 6 30 )
		301,901.03	15,404,946.09
		126,441.34	4,734,842.27

1.50%

:H%

H

E

**6.4.7.2.2**

	2016 1 1 2016 6 30	2015 2 11 ( ) 2015 6 30
	50,316.85	2,567,490.98

0.25%

:H%

H

E

**6.4.7.2.3****6.4.7.3**

( )

( )

**6.4.7.4****6.4.7.4.1**

	2016 1 1 2016 6 30	2015 2 11 ( ) 2015 6 30
2015 2 11	-	9,999,900.00
	9,999,900.00	-
/	-	-

	21,408,695.40	69,519.57	1,310,757,369.81	2,647,930.41

**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	-	-	71,500	1,304,396.60	1,545,830.00	-
000920		2016 6 8		17.80	-	-	48,000	1,031,844.00	854,400.00	-
300503		2016 6 30		84.72	-	-				



Q		-	-
R		364,819.00	0.98
S		-	-
		15,795,256.93	42.63

### 7.2.1

## 7.3

1	300104		30,000	1,587,300.00	4.28
2	002101		71,500	1,545,830.00	4.17
3	002142		88,000	1,300,640.00	3.51
4	300063		30,000	893,400.00	2.41
5	000920		48,000	854,400.00	2.31
6	002439		32,000	826,560.00	2.23
7	600745		30,000	805,200.00	2.17
8	601888		17,232	757,863.36	2.05
9	300016		28,605	653,624.25	1.76
10	600366		27,079	646,375.73	1.74

www.cxfund.com.cn

## 7.4

### 7.4.1

2% 20

1	600666		1,169,801.50	2.24
2	300150		953,750.00	1.83
3	002329		481,272.00	0.92
4	600693		480,000.00	0.92

5	002502		430,999.00	0.82
6	600172		342,379.00	0.66
7	002308		340,930.88	0.65
8	002101		157,740.00	0.30
9	000425		51,480.00	0.10
10	603377		6,494.40	0.01
11	300511		6,425.24	0.01
12	002795		5,449.95	0.01
13	300510		5,116.80	0.01
14	300503		4,307.76	0.01
15	300505		4,120.50	0.01
16	002791		3,925.74	0.01
17	300508		3,413.60	0.01
18	002793		2,812.95	0.01
19	002798		2,568.51	0.00

## 7.4.2

2% 20

1	002008		1,614,265.47	3.09
2	300017		1,545,836.40	2.96
3	600596		1,440,565.39	2.76
4	600146		1,113,420.00	2.13
5	603611		1,068,260.00	2.04
6	600586		1,012,000.00	1.94
7	002308		964,168.08	1.85
8	300310		902,536.00	1.73
9	603901		856,559.00	1.64
10	002368		815,250.00	1.56
11	300195		812,767.00	1.56
12	601888		806,172.03	1.54
13	002191		782,751.00	1.50
14	300171		772,800.00	1.48
15	002171		744,524.00	1.42
16	000802		714,675.00	1.37
17	300016		666,095.98	1.27



18	002667		641,325.00	1.23
19	002665		631,007.03	1.21
20	300203		621,705.00	1.19

**7.4.3**

				4,250,612.38
				24,631,465.97

**7.5****7.6****7.7****7.8****7.9****7.10**



## 8

## 8.1

( )					
625	56,299.78	9,999,900.00	28.42%	25,187,460.95	71.58%

## 8.2

	988.81	0.00%

## 8.3

	0
	0

## 9

2015 2 11	697,321,010.82
	38,308,606.17
	19,713,664.86
:	22,834,910.08
"_"	-
	35,187,360.95

## **10**

### **10.1**

### **10.2**

#### **10.2.1**

2016 6 3

2016 7 30

#### **10.2.2**

### **10.3**

### **10.4**

### **10.5**

10.6

10.7

	2	28,882,078.35	100.00%	24,009.53	100.00%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1 1 1

1 2 1 1

2

1998 29

2007 48

1

1

2

3

4

2

2016 8 26