

2016

2016 6 30

2016 8 26

**1**

2016 8 25

2016 1 1      2016 6 30

## 2

### 2.1

	519967
	519967
	2015 5 6
	1,660,027,619.81

### 2.2

	1
	2
	3
	1
	2

	4
	( )+ 1.5%

### 2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

### 2.4

	www.cxfund.com.cn
	68 9
	55





# 4

## 4.1

### 4.1.1

2003 63

1.5

49%

34.33%

16.67%

2016 6 30





### 4.3.2

5%

### 4.4

#### 4.4.1

2016

6

2016

CPI

2016

4

5

L

6

#### 4.4.2

2016 6 30

1.0233

1.0233

-2.59%

2.14%

### 4.5

CPI

PPI

## 4.6

2008 9 12 [2008]38

1/2

## 4.7

1

12

3

2

3

4

5

## 4.8

## **5**

### **5.1**

### **5.2**

### **5.3**

2016

# 6

## 6.1

2016 6 30

	2016 6 30	2015 12 31
	21,172,139.69	507,626,462.43
	1,649,898.25	15,881,319.11
	573,701.79	836,336.90
	1,664,832,416.29	3,045,471,062.47
	328,922,727.24	483,233,610.27
	-	-
	1,335,909,689.05	2,562,237,452.20
	-	-
	-	-
	-	-
	-	50,000,195.00
	1,899,026.94	1,913,551.51
	25,947,903.62	58,484,398.10
	-	-
	86,205,901.61	25,158,080.73
	-	-
	-	-
	1,802,280,988.19	3,705,371,406.25
	2016 6 30	2015 12 31
	-	-
	-	-
	-	-
	99,999,730.00	602,998,495.50
	-	205,778,602.98
	1,672,594.09	513,077.81
	911,686.89	1,670,021.98
	260,481.95	477,149.12
	-	-
	597,852.32	1,233,788.21

	-	-
	36,241.52	148,835.32
	-	-
	-	-
	166,267.37	271,157.89
	103,644,854.14	813,091,128.81
	1,660,027,619.81	2,753,364,083.95
	38,608,514.24	138,916,193.49
	1,698,636,134.05	2,892,280,277.44
	1,802,280,988.19	3,705,371,406.25
2016 6 30	1.0233	1,660,027,619.81

## 6.2

2016 1 1 2016 6 30

	2016 1 1 2016 6 30	2015 5 6 ( ) 2015 6 30
	-77,004,674.04	-17,156,166.73
1.	46,221,279.42	5,103,699.54
	869,705.05	304,113.49
	45,280,803.49	4,683,103.70
	-	-
	70,770.88	116,482.35
	-	-
2.	-81,906,726.60	7,000,616.89
	-78,819,364.00	8,192,970.01
	-	-
	-4,058,613.05	-1,192,353.12
	-	-
	-	-
	-	-
	971,250.45	-
3.	-43,743,661.73	-29,422,116.27
4.	-	-
5.	2,424,434.87	161,633.11

	17,632,294.20	2,468,691.44
1	7,732,680.13	828,079.48
2	2,209,337.19	236,594.12
3	-	-
4	2,332,820.86	1,340,371.28
5	5,170,950.46	-
	5,170,950.46	-
6	186,505.56	63,646.56
-	-94,636,968.24	-19,624,858.17
	-	-
-	-94,636,968.24	-19,624,858.17
	2015 5 6	2015 5 6 2015

6 30

### 6.3

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	2,753,364,083.95	138,916,193.49	2,892,280,277.44
	-	-94,636,968.24	-94,636,968.24
-	-1,093,336,464.14	-5,670,711.01	-1,099,007,175.15
1.	2,142,328,260.46	3,422,813.95	2,145,751,074.41
2.	-3,235,664,724.60	-9,093,524.96	-3,244,758,249.56

	2015 5 6 ( ) 2015 6 30		
	568,039,225.55	-	568,039,225.55
	-	-19,498,721.27	-19,498,721.27
-	416,282,861.82	18,400,171.93	434,683,033.75
1.	624,180,226.90	26,012,117.40	650,192,344.30
2.	-207,897,365.08	-7,611,945.47	-215,509,310.55
	-	-	-
	984,322,087.37	-1,098,549.34	983,223,538.03

2015 5 6

2015 5 6 2015

6 30

6.1 6.4

**6.4**

**6.4.1**

(

(

( 2015 65 )

2015 5 6



(  
 2015 4 15 2015 4 30 567,792,381.27  
 246,844.28 568,039,225.55  
 ( ) 1500369

( )

80%  
 20%  
 5%  
 : ( )+1.5%

**6.4.2**

( 2006 2 15  
 - 38  
 (  
 [2010]5 XBRL 3 < >  
 2015 2012 11 16

### 6.4.3

2016 6 30

2016 1 1 2016 6 30

6.4.2

### 6.4.4

#### 6.4.4.1

#### 6.4.4.2

### 6.4.5

#### 6.4.5.1

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

(1)

(2)

(3)

(4)

20%

2013 1 1

1 1

1 1 1

50% 1 2013 1 1 2015 9  
 7 25% 2015 9 8  
 (5) 0.1%  
 (6) ( )

**6.4.6**

**6.4.6.1**

**6.4.6.2**

- 6	
- 4	
- 2	
- 1	
- 3	

**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**

--	--	--

	2016 1 1 2016 6 30	2015 5 6 ( ) 2015 6 30
	7,732,680.13	828,079.48
	348,553.47	421,457.33

1 2015 5 6 2015 5 6

2015 6 30

2

0.70%

=

**6.4.7.2.2**

	2016 1 1 2016 6 30	2015 5 6 ( ) 2015 6 30
	2,209,337.19	236,594.12

1 2015 5 6 2015 5 6

2015 6 30

2

0.20%

=

**6.4.7.3**

( )

( )

**6.4.7.4**

**6.4.7.4.1**

**6.4.7.4.2**

	2016 6 30	2015 12 31
--	-----------	------------

- 6	168,391,683.42	10.14%	170,939,379.82	6.21%
- 4	285,837,656.63	17.22%	379,077,623.77	13.77%
- 2	40,067,114.09	2.41%	-	-
- 1	17,817,710.01	1.07%	17,224,745.39	0.63%
- 3	-	-	515,152,717.59	18.71%

#### 6.4.7.5

	2016 1 1	2016 6 30	2015 5 6 ( ) 2015 6 30	
	21,172,139.69	800,232.72	208,018,714.60	304,113.49

18

2015 5 6

□



# 7

## 7.1

			%
1		328,922,727.24	18.25
		328,922,727.24	18.25
2		1,335,909,689.05	74.12
		1,335,909,689.05	74.12
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		22,822,037.94	1.27
7		114,626,533.96	6.36
8		1,802,280,988.19	100.00

## 7.2

### 7.2.1

			(%)
A		-	-
B		-	-
C		123,432,403.46	7.27
D		-	-
E		-	-
F		9,979,646.00	0.59
G		-	-
H		-	-
I		180,281,390.48	10.61

J		-	-
K		-	-
L		1,961,548.40	0.12
M		11,356,580.34	0.67
N		-	-
O		-	-
P		636,962.00	0.04
Q		-	-
R		1,274,196.56	0.08
S		-	-
		328,922,727.24	19.36

### 7.2.2

### 7.3

1	002405		864,151	21,258,114.60	1.25
2	600728		1,582,964	15,386,410.08	0.91
3	300253		604,053	14,920,109.10	0.88
4	300369		349,957	14,806,680.67	0.87
5	002439		572,369	14,784,291.27	0.87
6	300166		442,585	12,157,809.95	0.72
7	002373		800,246	11,955,675.24	0.70
8	600645		323,181	11,356,580.34	0.67
9	000555		347,619	11,259,379.41	0.66
10	300124		524,134	10,168,199.60	0.60

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## 7.4

### 7.4.1

2% 20

1	000988		29,122,154.72	1.01
2	002488		27,286,037.10	0.94
3	300168		21,639,833.00	0.75
4	000697		20,596,435.56	0.71
5	600728		19,044,865.79	0.66
6	000555		18,219,510.16	0.63
7	002284		18,211,896.26	0.63
8	600718		17,925,405.02	0.62
9	300059		15,353,277.78	0.53
10	002373		15,029,271.56	0.52
11	002230		14,784,574.00	0.51
12	002625		14,481,233.80	0.50
13	600745		14,149,853.43	0.49
14	600172		13,746,046.70	0.48
15	600115		13,537,492.70	0.47
16	002410		13,495,031.05	0.47
17	002308		13,181,540.35	0.46
18	300248		12,577,068.00	0.43
19	300369		12,198,180.41	0.42
20	300275		11,946,294.00	0.41

### 7.4.2

2% 20

1	000988		36,119,488.28	1.25
2	600895		25,661,618.98	0.89
3	600410		23,513,931.07	0.81
4	300016		22,707,978.11	0.79
5	300168		21,696,664.43	0.75

6	600588		21,057,824.06	0.73
7	002488		20,858,189.69	0.72
8	300146		20,549,522.63	0.71
9	000697		20,522,239.28	0.71
10	002284		18,297,107.36	0.63
11	000848		17,756,359.48	0.61
12	600718		17,557,949.96	0.61
13	002273		14,447,513.21	0.50
14	300059		14,365,420.40	0.50
15	600172		13,763,021.24	0.48
16	002625		13,648,633.30	0.47
17	600115		13,397,010.09	0.46
18	600887		12,761,763.46	0.44
19	300195		12,366,532.30	0.43
20	000555		12,303,066.75	0.43

### 7.4.3

	780,420,179.45
	832,152,043.34

### 7.5

1		28,872,829.60	1.70
2		-	-
3		647,899,000.00	38.14
		-	-
4		634,774,509.95	37.37
5		20,070,000.00	1.18
6		-	-
7		4,293,349.50	0.25
8		-	-
9		-	-
10		1,335,909,689.05	78.65

**7.6**

1	150408	15	08	2,000,000	201,900,000.00	11.89
2	120415	12	15	1,000,000	101,190,000.00	5.96
3	150207	15	07	900,000	92,034,000.00	5.42
4	140407	14	07	700,000	71,197,000.00	4.19
5	150215	15	15	700,000	70,000,000.00	4.12

**7.7**

**7.8**

**7.9**

**7.10**

**7.11**

**7.12**

**7.12.1**

**7.12.2**

**7.12.3**

1		573,701.79
2		1,899,026.94
3		-
4		25,947,903.62
5		86,205,901.61
6		-
7		-
8		-
9		114,626,533.96

**7.12.4**

**7.12.5**

				%	
1	300166		12,157,809.95	0.72	
2	002373		11,955,675.24	0.70	

**7.12.6**

## 8

### 8.1

( )					
2,067	803,109.64	1,517,743,245.17	91.43%	142,284,374.64	8.57%

### 8.2

	1,874.74	0.00%

### 8.3

	0
	0

9

2015 5 6	568,039,225.55
	2,753,364,083.95
	2,142,328,260.46
:	3,235,664,724.60
"_"	-
	1,660,027,619.81

# 10

## 10.1

## 10.2

### 10.2.1

2016 6 3

2016 7 30

### 10.2.2

## 10.3

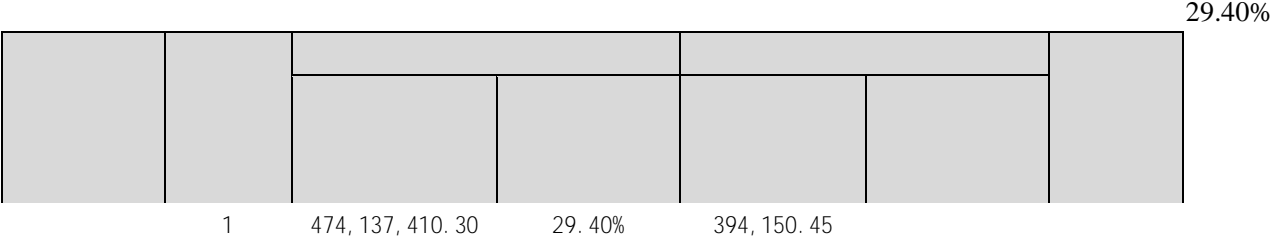
## 10.4

## 10.5

**10.6**

**10.7**

**10.7.1**





2

1998 29

2007 48

1

1

2

3

4

2

2016 8 26