

2016

2016 6 30

2016 8 26

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2016 8 24

2016 1 1 2016 6 30

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2.1

| | | |
|--|-------------------|-----------------|
| | | |
| | | |
| | 519963 | |
| | | |
| | 2015 6 9 | |
| | | |
| | | |
| | 190, 947, 137. 60 | |
| | | |
| | A | C |
| | A | C |
| | 519963 | 519962 |
| | 189, 893, 713. 60 | 1, 053, 424. 00 |

2.2

| | | |
|--|----|---------|
| | | |
| | 1 | GDP CPI |
| | M2 | |
| | 2 | |
| | 1 | |
| | 2 | |
| | 3 | |

| | |
|--|-----|
| | 4 |
| | +3% |
| | |

2.3

| | | |
|--|---------------------|-----------------------|
| | | |
| | | |
| | 021-61009999 | 010-58560666 |
| | zhouyg@xfund.com.cn | tgbfxjdzx@cmbc.com.cn |
| | 4007005566 | 95568 |
| | 021-61009800 | 010-58560798 |

2.4

| | |
|--|-------------------|
| | www.cxfund.com.cn |
| | 68 9 |
| | 2 |

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3.1

| | A | C |
|-------|----------------------------|----------------------------|
| 3.1.1 | (2016 1 1 - 2016 6 30) | (2016 1 1 - 2016 6 30) |
| | 6,048,105.20 | 2,710,430.80 |
| | 5,033,410.00 | 697,607.28 |
| | 0.0131 | 0.0023 |
| | 9.78% | 3.06% |
| 3.1.2 | (2016 6 30) | |
| | 0.0577 | -0.0137 |
| | 210,990,576.65 | 1,099,310.81 |
| | 1.111 | 1.044 |

1

2

3.2

3.2.1

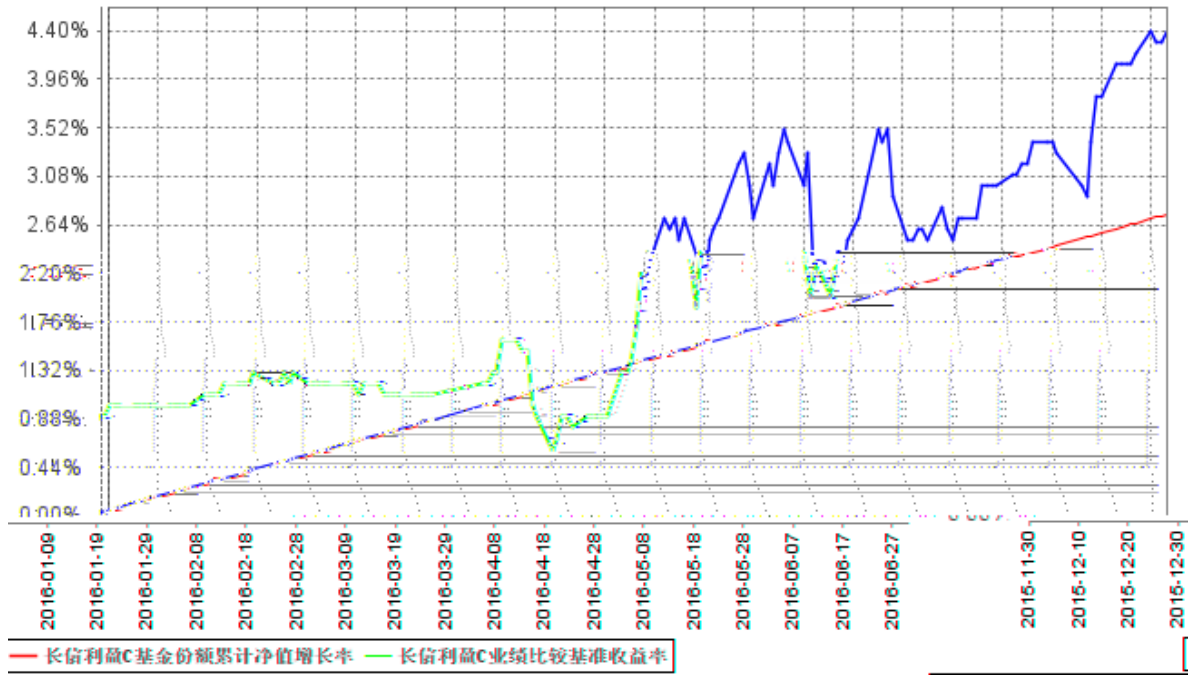
3.2.1.1

A



3.2.2.2

C



1 A 2015 6 9 2016 6 30 C 2015

11 30

2016 6 30

2015 11 30

C

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

| | LOF | 2015 6 9 | - | 9 | 2011 2 |
|--|-----|----------|---|---|--------|

| | | | | | |
|--|--|--------------|---|----|--|
| | | | | | LOF |
| | | 2016 2 6 | - | 10 | 2006 |
| | | 2016 5 24 | - | 18 | CIM Investors Group Financial Services Co. Ltd 2002 |

| | | | | | |
|--|--|--|--|--|--|
| | | | | | |
|--|--|--|--|--|--|

1

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2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

6

4

5-6

4.4.2

| | | | | |
|-------|-------|-------|-------|-------|
| | A | 1.111 | 1.111 | |
| A | 9.78% | | 2.27% | C |
| 1.044 | | 1.044 | C | 3.06% |
| | 2.27% | | | |

4.5

4.6

2008 9 12

2008 38

1/2

5

5.1

5.2

5.3

6

6.1

2016 6 30

| | 2016 6 30 | 2015 12 31 |
|--|----------------|------------------|
| | | |
| | 35,105,939.99 | 156,940,940.57 |
| | 403,919.28 | 31,705,628.11 |
| | 88,963.67 | 214,524.34 |
| | 176,692,818.65 | 117,672,073.02 |
| | 12,590,818.65 | 52,577,573.02 |
| | - | - |
| | 164,102,000.00 | 65,094,500.00 |
| | - | - |
| | - | - |
| | - | - |
| | - | 2,383,683,033.52 |
| | - | 96,153.35 |
| | 2,726,942.74 | 3,974,793.50 |
| | - | - |
| | 143,730.52 | - |
| | - | - |
| | - | - |
| | 215,162,314.85 | 2,694,287,146.41 |
| | 2016 6 30 | 2015 12 31 |
| | | |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 2,444,874.50 | - |
| | 84,667.06 | - |
| | 106,291.10 | 1,322,645.11 |
| | 17,715.19 | 220,440.86 |
| | 1,268.22 | 217,772.37 |
| | 148,667.18 | 51,912.91 |

| | | |
|--|----------------|------------------|
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 268,944.14 | 210,000.00 |
| | 3,072,427.39 | 2,022,771.25 |
| | | |
| | 190,947,137.60 | 2,659,121,650.93 |
| | 21,142,749.86 | 33,142,724.23 |
| | 212,089,887.46 | 2,692,264,375.16 |
| | 215,162,314.85 | 2,694,287,146.19 |

2016 6 B0111

1.111

190,947,137.60

A

A A 111

2016
AAH

| | | |
|---|--------------|----------------|
| | 3,628,734.18 | 1,348,831.72 |
| 1 | 2,230,655.68 | 569,329.16 |
| 2 | 371,775.93 | 94,888.18 |
| 3 | 408,057.21 | - |
| 4 | 375,358.33 | 661,582.14 |
| 5 | 13,001.92 | - |
| | 13,001.92 | - |
| 6 | 229,885.11 | 23,032.24 |
| - | 5,731,017.28 | -17,818,572.13 |
| | - | - |
| - | 5,731,017.28 | -17,818,572.13 |

2015 6 9

2015 6 9 2015

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 |
| | 2,659,121,650.93 | 33,142,724.23 | 2,692,264,375.16 |
| | - | 5,731,017.28 | 5,731,017.28 |
| - | -2,468,174,513.33 | -17,730,991.65 | -2,485,905,504.98 |
| 1. | 242,246,585.57 | 18,705,214.57 | 260,951,800.14 |
| 2. | -2,710,421,098.90 | -36,436,206.22 | -2,746,857,305.12 |
| | - | - | - |
| - | 190,947,137.60 | 21,142,749.86 | 212,089,887.46 |

| | 2015 6 9 () | 2015 6 30 | |
|--|----------------|----------------|----------------|
| | | | |
| | 270,946,626.82 | - | 270,946,626.82 |
| | - | -17,818,572.13 | -17,818,572.13 |

2015 6 9

(

| | | |
|-----------|----------------|----------------|
| 2015 6 1 | 2015 6 4 | 270,898,366.14 |
| 48,260.68 | 270,946,626.82 | |
| () | | 1500367 |

0%-95%

5%-100%

3%

5%

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**

| | |
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| | |
| | |
| | |
| | |

6.4.7**6.4.7.1****6.4.7.1.1**

| | | | |
|--|----------|-----------|---------------------------|
| | 2016 1 1 | 2016 6 30 | 2015 6 9 () 2015 6 30 |
| | | | |

| | 2016 1 1 | | 2015 6 9 () 2015 6 30 | |
|--|-------------------|--------|------------------------|-----------|
| | | | | |
| | 12,308,000,000.00 | 90.51% | 13,265,000,000.00 | 96.65% |
| | 2015 6 9 | | 2015 6 9 | 2015 6 30 |

6 30

6.4.7.1.4

6.4.7.1.5

| | 2016 1 1 | | 2016 6 30 | |
|---|------------------------|--------|------------|--------|
| | | | | |
| | 103,978.72 | 49.07% | 60,362.89 | 41.40% |
| | 2015 6 9 () 2015 6 30 | | | |
| | | | | |
| | 223,583.87 | 55.93% | 223,583.87 | 55.93% |
| 1 | 2015 6 9 | | 2015 6 9 | |

2015 6 30

2

$$= () \times 1\% \quad 0.9\% \quad f \in @ " 8 ^ 2 Z \& " \quad () \quad -$$

()

$$= () \times 1\% \quad 0.9\% \quad - () \quad - () \quad -$$

()

6.4.7.2

6.4.7.2.1

| | 2016 1 1 30 | 2016 6 | 2015 6 9 () 2015 6 30 |
|--|----------------|--------------|---------------------------|
| | | 2,230,655.68 | 569,329.16 |
| | | 4,291.42 | - |

1 2015 6 9 2015 6 9
2015 6 30

2 0.60%
H H E

6.4.7.2.2

| | 2016 1 1 30 | 2016 6 | 2015 6 9 () 2015 6 30 |
|--|----------------|------------|---------------------------|
| | | 371,775.93 | 94,888.18 |

1 2015 6 9 2015 6 9
2015 6 30

2 0.10%
H H E

6.4.7.2.3

K. KCTihj

| | 2016 1 1 2016 6 30 | | |
|--|--------------------|---|--|
| | A | C | |
| | | | |

| | | |
|--|------------------------|---|
| | 2015 6 9 () 2015 6 30 | |
| | | |
| | | |
| | - | - |

1 2015 6 9 2015 6 9

2015 6 30

2 A C 0.25%

C 0.25%

H

H C

E C

6.4.7.3 () ()

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.6**6.4.7.7****6.4.8** 2016 6 30

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6.4.8.1

| 002101 | | 2016 5 3 | | 21.62 | - | - | 136,365 | 2,750,132.91 | 2,948,211.30 | - |
|--------|--|-------------|--|-------|---|---|---------|--------------|--------------|---|
| 300166 | | 2016 6 8 | | 27.47 | - | - | 50,000 | 1,349,676.41 | 1,373,500.00 | - |

6.4.8.2**7****7.1**

| | | | % |
|---|--|----------------|-------|
| 1 | | 12,590,818.65 | 5.85 |
| | | 12,590,818.65 | 5.85 |
| 2 | | 164,102,000.00 | 76.27 |
| | | 164,102,000.00 | 76.27 |
| | | - | - |
| 3 | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| | | - | - |

| | | | |
|---|--|----------------|--------|
| 6 | | 35,509,859.27 | 16.50 |
| 7 | | 2,959,636.93 | 1.38 |
| 8 | | 215,162,314.85 | 100.00 |

7.2

7.2.1

| | | | (%) |
|---|--|--------------|------|
| A | | - | - |
| B | | - | - |
| C | | 8,929,318.65 | 4.21 |
| D | | - | - |
| E | | - | - |
| F | | - | - |
| G | | - | - |
| H | | - | - |
| I | | 3,661,500.00 | 1.73 |
| J | | - | - |
| K | | - | - |
| L | | - | - |
| M | | - | - |
| N | | - | - |

7.3

| | | | | | |
|---|--------|--|---------|--------------|------|
| 1 | 002101 | | 136,365 | 2,948,211.30 | 1.39 |
| 2 | 002402 | | 99,967 | 2,704,107.35 | 1.27 |
| 3 | 002410 | | 160,000 | 2,288,000.00 | 1.08 |
| 4 | 300322 | | 90,000 | 1,935,000.00 | 0.91 |
| 5 | 300166 | | 50,000 | 1,373,500.00 | 0.65 |
| 6 | 600745 | | 50,000 | 1,342,000.00 | 0.63 |

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7.4

7.4.1

2% 20

| | | | | | |
|----|--------|--|--|---------------|------|
| 1 | 002402 | | | 11,201,220.59 | 0.42 |
| 2 | 600332 | | | 8,592,928.44 | 0.32 |
| 3 | 002410 | | | 7,319,421.35 | 0.27 |
| 4 | 600666 | | | 7,171,961.92 | 0.27 |
| 5 | 300131 | | | 6,222,311.50 | 0.23 |
| 6 | 600804 | | | 4,818,718.21 | 0.18 |
| 7 | 300020 | | | 3,922,176.93 | 0.15 |
| 8 | 600699 | | | 3,895,177.00 | 0.14 |
| 9 | 603005 | | | 3,827,109.00 | 0.14 |
| 10 | 300166 | | | 3,779,093.94 | 0.14 |
| 11 | 600446 | | | 3,567,601.00 | 0.13 |
| 12 | 600702 | | | 3,425,100.83 | 0.13 |
| 13 | 300045 | | | 3,267,515.00 | 0.12 |
| 14 | 000858 | | | 2,819,503.00 | 0.10 |
| 15 | 600718 | | | 2,725,336.60 | 0.10 |
| 16 | 300059 | | | 2,254,000.00 | 0.08 |
| 17 | 002123 | | | 2,000,000.00 | 0.07 |

| | | | | |
|----|--------|--|-----------------|-------|
| 18 | 300322 | | 1, 955, 307. 50 | 0. 07 |
| 19 | 002519 | | 1, 953, 841. 00 | 0. 07 |
| 20 | 603898 | | 1, 452, 950. 00 | 0. 05 |

7. 4. 2**2% 20**

| | | | | |
|----|--------|--|------------------|-------|
| | | | | |
| 1 | 601398 | | 13, 683, 100. 00 | 0. 51 |
| 2 | 000001 | | 12, 813, 752. 36 | 0. 48 |
| 3 | 002402 | | 9, 358, 294. 60 | 0. 35 |
| 4 | 600332 | | 8, 372, 371. 97 | 0. 31 |
| 5 | 300131 | | 6, 318, 052. 72 | 0. 23 |
| 6 | 600666 | | 5, 364, 678. 60 | 0. 20 |
| 7 | 002410 | | 4, 866, 301. 94 | 0. 18 |
| 8 | 600050 | | 4, 525, 482. 22 | 0. 17 |
| 9 | 600804 | | 4, 186, 120. 00 | 0. 16 |
| 10 | 300020 | | 4, 092, 785. 92 | 0. 15 |
| 11 | 600699 | | 3, 824, 218. 00 | 0. 14 |
| 12 | 603005 | | 3, 800, 451. 00 | 0. 14 |
| 13 | 002101 | | 3, 743, 311. 00 | 0. 14 |
| 14 | 600702 | | 3, 585, 540. 00 | 0. 13 |
| 15 | 600446 | | 3, 450, 398. 00 | 0. 13 |
| 16 | 300045 | | 3, 373, 968. 00 | 0. 13 |
| 17 | 000858 | | 2, 875, 088. 10 | 0. 11 |
| 18 | 600718 | | 2, 711, 863. 00 | 0. 10 |
| 19 | 300166 | | 2, 438, 012. 00 | 0. 09 |
| 20 | 300059 | | 2, 228, 000. 00 | 0. 08 |

7.4.3

| | |
|--|-------------------|
| | 95, 244, 121. 41 |
| | 132, 264, 984. 95 |

7.5

| 1 | | - | - |
|----|--|----------------|-------|
| 2 | | - | - |
| 3 | | 19,958,000.00 | 9.41 |
| | | - | - |
| 4 | | 103,814,000.00 | 48.95 |
| 5 | | 20,088,000.00 | 9.47 |
| 6 | | 20,242,000.00 | 9.54 |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 164,102,000.00 | 77.37 |

7.6

| 1 | 127126 | 15 | 200,000 | 21,038,000.00 | 9.92 |
|---|-----------|-----------|---------|---------------|------|
| 2 | 101369002 | 13 MTN002 | 200,000 | 20,242,000.00 | 9.54 |
| 3 | 011599894 | 15 SCP002 | 200,000 | 20,088,000.00 | 9.47 |
| 4 | 160406 | 16 06 | 200,000 | 19,958,000.00 | 9.41 |
| 5 | 1480259 | 14 | 100,000 | 10,940,000.00 | 5.16 |

7.7**7.8****7.9**

7.10**7.11****7.12**

7.12.1

7.12.2

7.12.3

| | | |
|---|--|--------------|
| | | |
| 1 | | 88,963.67 |
| 2 | | - |
| 3 | | - |
| 4 | | 2,726,942.74 |
| 5 | | 143,730.52 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 2,959,636.93 |

7.12.4**7.12.5**

| | | | | % | |
|---|--------|--|--------------|------|--|
| 1 | 002101 | | 2,948,211.30 | 1.39 | |
| 2 | 300166 | | 1,373,500.00 | 0.65 | |

8

8.1

| | () | | | | | |
|---|-----|------------|----------------|--------|--------------|-------|
| | | | | | | |
| | | | | | | |
| A | 892 | 212,885.33 | 182,814,442.41 | 96.27% | 7,079,271.19 | 3.73% |
| C | 5 | 210,684.80 | 990,099.01 | 93.99% | 63,324.99 | 6.01% |
| | 897 | 212,873.06 | 183,804,541.42 | 96.26% | 7,142,596.18 | 3.74% |

8.2

| | A | 0.00 | 0.00% |
|--|---|------|-------|
| | C | 9.90 | 0.00% |
| | | 9.90 | 0.00% |

8.3

| | A | 0 |
|--|---|---|
| | C | 0 |
| | | 0 |
| | A | 0 |
| | C | 0 |
| | | 0 |

9

| | A | C |
|----------|------------------|------------------|
| 2015 6 9 | 270,946,626.82 | - |
| | 1,543,975,775.58 | 1,115,145,875.35 |
| | 192,776,155.86 | 49,470,429.71 |
| : | 1,546,858,217.84 | 1,163,562,881.06 |
| "_" | - | - |
| | 189,893,713.60 | 1,053,424.00 |

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

| | 1 | 115,858,507.05 | 50.92% | 107,899.19 | 50.93% | - |
|--|---|----------------|--------|------------|--------|---|
| | 2 | 111,650,599.31 | 49.08% | 103,978.72 | 49.07% | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 3 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

10.7.2

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2

3

4

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2016 8 26