

LOF

2016

2016 6 30

2016 8 26

1

1.1

2016 8 24

2016 1 1 2016 6 30

1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
§4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	11
4.7	.....	12
4.8	.....	12
§5	.....	13
5.1	.....	13
5.2	.....	13
5.3	.....	13
§6	.....	14
6.1	.....	14
6.2	.....	15
6.3	.....	16
6.4	.....	17
§7	.....	32
7.1	.....	32
7.2	.....	32
7.3	.....	33
7.4	.....	35
7.5	.....	37
7.6	.....	37
7.7	.....	37
7.8	.....	37
7.9	.....	37
7.10	.....	38
7.11	.....	38
7.12	.....	38

§	.....	39
8.1	.....	39
8.2	.....	39
8.3	.....	39
8.4	.....	39
§	.....	40
§10	.....	41
10.1	.....	41
10.2	.....	41
10.3	.....	41
10.4	.....	41
10.5	.....	41
10.6	.....	41
10.7	.....	42
10.8	.....	42
§11	.....	44
11.1	.....	44
11.2	.....	44
11.3	.....	44

2

2.1

	LOF
	LOF
	163001
	163001
	2015 7 20
	138,795,753.98
	2010 4 16

100

LOF

100

LOF

2.2

	60%+

2.3

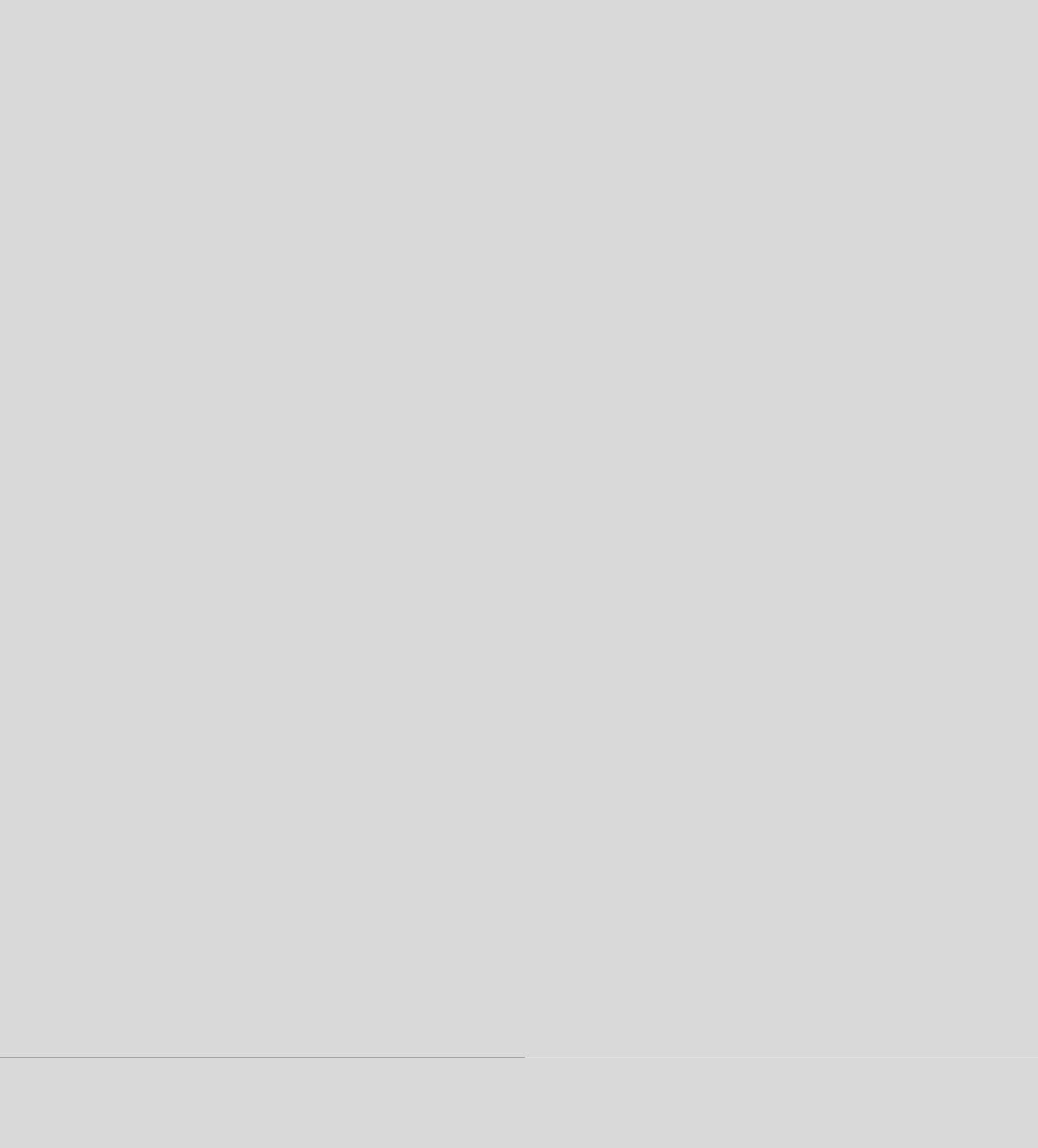
		021-61009999	010-67595096
		zhouyig@cxfund.com.cn	tianqingl.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853
		68 9	25
		9 68	1
		200120	100033

2.4

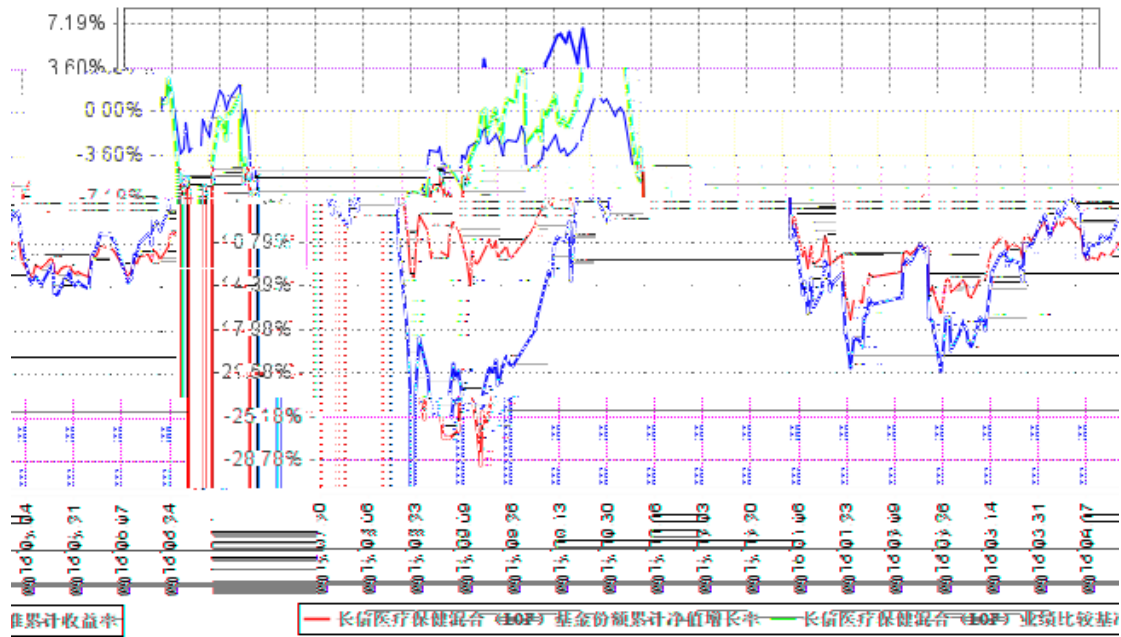
	www.cxfund.com.cn
	68 9 1 1

2.5

		17



3.2.2



1	2015	7	20			
2	2015	7	20	2016	6	30
					6	

4

4.1

4.1.1

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

4.1.2

		2015 7 20	-	6	2010 7

--	--	--	--	--	--

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

300 15.47% 500 19.61% 17.07%

4.4.2

1.506 0.966 -9.50% -10.31%

4.5

4.6

2008 9 12 [2008]38

4.7

1			12
	10%	3	
2			
3			
4			
5			

4.8

5

5.1

5.2

5.3

6

6.1

LOF

2016 6 30

		2016 6 30	2015 12 31
	6.4.6.1	21,219,022.76	15,142,910.81
		502,501.38	537,708.55
		26,666.35	160,428.18
	6.4.6.2	114,577,958.55	138,290,066.53
		114,577,958.55	138,290,066.53
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	885,181.87
	6.4.6.5	4,566.80	4,354.99
		-	-
		48,004.01	279,482.29
		-	-
	6.4.6.6	-	-
		136,378,719.85	155,300,133.22
		2016 6 30	2015 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	875,956.18
		1,771,957.74	365,441.41
		159,814.38	205,665.19
		26,635.73	34,277.53
		-	-
	6.4.6.7	154,398.59	215,365.14

		-	-
		-	-
		-	-
		-	-
	6. 4. 6. 8	134, 538. 82	240, 768. 96
		2, 247, 345. 26	1, 937, 474. 41
	6. 4. 6. 9	138, 795, 753. 98	142, 352, 731. 79

5		-
		-
6	6.4.6.20	168,066.24
	-	-15,908,278.56
		-
	-	-15,908,278.56

2015 7 20

6.3

LOF

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	142,352,731.79	11,009,927.02	153,362,658.81
	-	-15,908,278.56	-15,908,278.56
-	-3,556,977.81	233,972.15	-3,323,005.66
1.	24,418,072.48	-2,499,694.27	21,918,378.21
2.	-27,975,050.29	2,733,666.42	-25,241,383.87
	-	-	-
	138,795,753.98	-4,664,379.39	134,131,374.59

2015 7 20

6.1 6.4

6.4

6.4.1

(LOF) 100 (LOF) 2015 7 10 2015 100

7 16 (LOF) 100 (LOF) 2015 7 19 2015 100

(LOF) 100 (LOF) 2015 7 19 2015 100

7 20 (LOF) (LOF) 100 (LOF) (LOF) 100 (LOF) 211, 526, 195. 37

(LOF) (LOF)

) (

0%-95%

80% 3%

5%

6.4.2

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

6.4.3

2016 6 30
2016

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[1998]55
[2002]128 [2004]78
[2012]85
[2015]101
[2005]103
[2008]16
2008 9 18
[2008]1

(a)

(b)

(c)

(d)

20% 2013 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

	2016 6 30
	21,219,022.76
	-
1-3	-
	-
	21,219,022.76

6.4.6.2

	2016 6 30		
	107,366,623.87	114,577,958.55	7,211,334.68
-	-	-	-
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	107,366,623.87	114,577,958.55	7,211,334.68

6.4.6.3 /

/

6.4.6.4

6.4.6.5

	2016 6 30
	4,328.70
	-
	-
	226.10
	-
	-
	-
	-
	12.00
	4,566.80

6.4.6.6

6.4.6.7

	2016 6 30
	154,398.59
	-
	154,398.59

6.4.6.8

	2016 6 30
	-
	5,251.48
-	39,781.56
-	29,835.26
	29,835.26

	2, 426. 24
	368. 86

6.4.6.17

	2016 1 1	2016 6 30
1.		-9,314,253.46
		-9,314,253.46
		-
		-
		-
		-
2.		-
		-

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

6.4.9.1.3

6.4.9.1.4

6.4.9.1.5

6.4.9.2

6.4.9.2.1

--	--

	2016 1 1	2016 6 30
		957,343.80
		302,738.39

1 2015 7 20

2

1.50%

= 1.50%/

6.4.9.2.2

	2016 1 1	2016 6 30
		159,557.26

1 2015 7 20

2

0.25%

= 25%/

6.4.9.3

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2016 1 1	2016 6 30
	21,219,022.76	88,101.15

1 2015 7 20

2

2016 6 30

502,501.38

2015 12

31 537,708.55

6.4.9.6

6.4.9.7

6.4.10

6.4.11 2016 6 30

6.4.11.1 /

6.4.



600796		2016 5 31		9.80	-	-	106,300	1,058,322.26	1,041,740.00	-
601611		2016 6 30		20.92	2016 7 1	23.01	3,327	11,544.69	69,600.84	-
300173		2016 6 8		16.25	2016 8 24	17.88	30	496.68	487.50	-

6.4.11.3

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.3

6. 4. 11

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2016	6	30	6	6	-1	1-5	5		

	21,219,022.76	-	-	-	-	21,219,022.76
	502,501.38	-	-	-	-	502,501.38
	26,666.35	-	-	-	-	26,666.35
	-	-	-	-	-114,577,958.55	114,577,958.55
	-	-	-	-	4,566.80	4,566.80
	-	-	-	-	48,004.01	48,004.01
	21,748,190.49	-	-	-	-114,630,529.36	136,378,719.85
	-	-	-	-	-	-
	-	-	-	-	1,771,957.74	1,771,957.74
	-	-	-	-	159,814.38	159,814.38
	-	-	-	-	26,635.73	26,635.73
	-	-	-	-	154,398.59	154,398.59
	-	-	-	-	134,538.82	134,538.82
	-	-	-	-	2,247,345.26	2,247,345.26
	21,748,190.49	-	-	-	-112,383,184.10	134,131,374.59
2015 12 31	6	6	-1	1-5	5	
	-	-	-	-	-	-
	15,142,910.81	-	-	-	-	15,142,910.81
	537,708.55	-	-	-	-	537,708.55
	160,428.18	-	-	-	-	160,428.18
	-	-	-	-	-138,290,066.53	138,290,066.53
	-	-	-	-	885,181.87	885,181.87
	-	-	-	-	4,354.99	4,354.99
	-	-	-	-	279,482.29	279,482.29
	15,841,047.54	-	-	-	-139,459,085.68	155,300,133.22
	-	-	-	-	-	-
	-	-	-	-	875,956.18	875,956.18
	-	-	-	-	365,441.41	365,441.41
	-	-	-	-	205,665.19	205,665.19
	-	-	-	-	34,277.53	34,277.53
	-	-	-	-	215,365.14	215,365.14
	-	-	-	-	240,768.96	240,768.96
	-	-	-	-	1,937,474.41	1,937,474.41
	15,841,047.54	-	-	-	-137,521,611.27	153,362,658.81

6.4.12.4.1.2

6.4.12.4.2

6.4.12.4.3

VaR(Value at Risk)

2016 6 30 85.42%

2016 6 30

6.4.12.4.3.1

	2016 6 30		2015 12 31	
		%		%
	114,577,958.55	85.42	138,290,066.53	90.17
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	114,577,958.55	85.42	138,290,066.53	90.17

6.4.12.4.3.2

	95% (4.73%)	(2015 12 31 :var	
		2016 6 30	2015 12 31
	VaR 4.72%	-6,331,000.88	-7,254,053.76

VaR

95%

2015

6.4.13

6.4.13.1

(1)

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7

7.1

			%
1		114,577,958.55	84.01
		114,577,958.55	84.01
2		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		21,721,524.14	15.93
7		79,237.16	0.06
8		136,378,719.85	100.00

7.2

7.2.1

			(%)
A		-	-
B		-	-
C		104,450,012.91	77.87
D		-	-
E		69,600.84	0.05
F		3,357,348.50	2.50
G		-	-
H		-	-
I		30,455.15	0.02

J		-	-
K		3,372,255.00	2.51
L		-	-
M		1,380,828.95	1.03
N		-	-
O		-	-
P		-	-
Q		1,917,457.20	1.43
R		-	-
S		-	-
		114,577,958.55	85.42

7.2.2

7.3

1	300381		49,800	3,593,070.00	2.68
2	300194		151,293	3,275,493.45	2.44
3	002349		135,003	2,903,914.53	2.16
4	300009		91,700	2,739,996.00	2.04
5	300026		150,200	2,611,978.00	1.95
6	300363		100,800	2,501,856.00	1.87
7	300204		129,565	2,389,178.60	1.78
8	000150		76,100	2,372,798.00	1.77
9	000661		21,950	2,341,626.00	1.75
10	300049		97,202	2,310,491.54	1.72
11	300357		61,056	2,299,368.96	1.71
12	002262		113,685	2,290,752.75	1.71
13	002287		60,388	2,287,497.44	1.71
14	002332		203,878	2,283,433.60	1.70
15	002644		203,250	2,278,432.50	1.70
16	002603		141,800	2,256,038.00	1.68

17	002317		188,100	2,255,319.00	1.68
18	002001		106,200	2,244,006.00	1.67
19	002007		69,600	2,185,440.00	1.63
20	002370		73,844	2,178,398.00	1.62
21	002626		127,900	2,155,115.00	1.61
22	002294		78,999	2,148,772.80	1.60
23	002653		132,100	2,116,242.00	1.58
24	002390		226,666	2,094,393.84	1.56
25	300259		164,800	2,081,424.00	1.55
26	000078		276,450	2,054,023.50	1.53
27	002551		84,560	1,977,012.80	1.47
28	300255		233,740	1,940,042.00	1.45
29	002365		105,687	1,924,560.27	1.43
30	300244		58,140	1,917,457.20	1.43
31	002223		58,796	1,865,009.12	1.39
32	300006		209,880	1,817,560.80	1.36
33	300103		96,900	1,812,030.00	1.35
34	002322		95,310	1,805,171.40	1.35
35	002019		112,500	1,730,250.00	1.29
36	300062		70,755	1,714,393.65	1.28
37	300138		100,760	1,682,692.00	1.25
38	002523		277,100	1,615,493.00	1.20
39	002726		105,800	1,600,754.00	1.19
40	300298		75,140	1,574,934.40	1.17
41	600645		37,900	1,331,806.00	0.99
42	000705		92,500	1,303,325.00	0.97
43	002675		27,700	1,288,881.00	0.96
44	600080		106,000	1,240,200.00	0.92
45	300086		105,000	1,207,500.00	0.90
46	000989		52,934	1,205,307.18	0.90
47	300239		144,200	1,195,418.00	0.89
48	600513		61,700	1,187,725.00	0.89
49	600129		66,200	1,172,402.00	0.87
50	600055		66,150	1,161,594.00	0.87
51	000004		31,500	1,160,145.00	0.86
52	300246		38,100	1,154,811.00	0.86
53	600613		79,862	1,142,026.60	0.85
54	600529		64,700	1,139,367.00	0.85
55	600222		142,703	1,137,342.91	0.85

56	002118		77,100	1,133,370.00	0.84
57	000756		102,500	1,099,825.00	0.82
58	600796		106,300	1,041,740.00	0.78
59	600488		171,400	1,012,974.00	0.76
60	000609		77,900	999,457.00	0.75
61	000766		49,200	985,968.00	0.74
62	000599		136,800	941,184.00	0.70
63	300206		66,150	735,588.00	0.55
64	000153		68,600	707,266.00	0.53
65	603779		2,325	97,557.00	0.07
66	002798		974	84,445.80	0.06
67	300516		450	78,826.50	0.06
68	603737		663	76,961.04	0.06
69	601611		3,327	69,600.84	0.05
70	300512		554	55,355.68	0.04
71	002799		1,080	47,131.20	0.04
72	601127		1,736	41,438.32	0.03
73	603959		859	35,605.55	0.03
74	300518		463	21,691.55	0.02
75	002802		1,206	18,186.48	0.01
76	603909		730	13,417.40	0.01
77	300520		872	8,763.60	0.01
78	603016		1,005	8,532.45	0.01
79	002805		971	5,631.80	0.00
80	300214		200	1,540.00	0.00
81	002166		100	1,143.00	0.00
82	300173		30	487.50	0.00

7.4

7.4.1

2% 20

1	300381			3,934,971.00	2.57
2	300255			3,665,249.40	2.39
3	002019			2,588,969.00	1.69
4	002603			2,571,633.00	1.68

5	000756		2,468,491.88	1.61
6	300194		2,433,605.77	1.59
7	300204		2,353,637.53	1.53
8	002294		2,285,312.00	1.49
9	300026		2,281,956.60	1.49
10	002626		2,276,852.93	1.48
11	000150		2,272,520.00	1.48
12	300363		2,241,037.00	1.46
13	002390		2,229,391.38	1.45
14	300049		2,225,142.34	1.45
15	300244		2,215,043.00	1.44
16	002653		2,205,436.08	1.44
17	300357		2,199,038.82	1.43
18	300006		2,176,201.24	1.42
19	002001		2,167,355.00	1.41
20	300009		2,142,444.60	1.40

7.4.2

2% 20

1	300255		4,808,316.20	3.14
2	300301		3,955,108.87	2.58
3	600572		3,843,670.00	2.51
4	600867		3,824,183.61	2.49
5	002020		3,697,525.54	2.41
6	000429		3,247,736.00	2.12
7	000756		3,019,830.00	1.97
8	300206		2,867,600.00	1.87
9	300015		2,849,635.59	1.86
10	300244		2,760,765.34	1.80
11	002399		2,696,899.00	1.76
12	000963		2,551,228.00	1.66
13	002294		2,548,887.10	1.66
14	300267		2,542,577.80	1.66
15	000661		2,455,824.30	1.60

16	300289		2,455,408.22	1.60
17	002393		2,404,032.00	

7.10

7.11

7.12

7.12.1

7.12.2

7.12.3



8

8.1

()					
9,231	15,035.83	1,045,960.95	0.75%	137,749,793.03	99.25%

8.2

1		291,865.00	6.87%
2		263,345.00	6.19%
3		172,813.00	4.07%
4		150,000.00	3.53%
5		117,100.00	2.75%
6		110,200.00	2.59%
7		102,822.00	2.42%
8		100,000.00	2.35%
9		87,700.00	2.06%
10		85,628.00	2.01%

8.3

	7,536.13	0.01%

8.4

	0
	0

9

2015 7 20	209,198,313.03
	142,352,731.79
	24,418,072.48

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	251,274,615.00	81.67%	234,013.59	81.67%	-

1

4	LOF 2015 4		2016 1 20
5			2016 3 1
6	LOF 2016 1		2016 3 4
7	LOF (100 LOF 2015		2016 3 26
8			2016 4 7
9	LOF 2016 1		2016 4 21
10			2016 5 4
11			2016 5 11
12			2016 6 16
13			2016 6 28

11

11.1

1

2

LOF

3

LOF

4

LOF

5

6

11.2

11.3

:<http://www.cxfund.com.cn>

2016 8 26