

2016

2016 6 30

2016 8 26

1

1.1

事

2016 8 19

亦

2016 3 9

2016 6 30

## 1.2

	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
今	.....	<b>5</b>
2.1	.....	5
2.2 亦	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
<b>2</b>	.....	<b>7</b>
3.1	.....	7
3.2	.....	7
	.....	<b>10</b>
4.1	.....	10
4.2	.....	11
4.3	.....	11
4.4	.....	12
4.5	.....	12
4.6	.....	13
4.7	.....	13
4.8	亦.....	14
	.....	<b>15</b>
5.1	.....	15
5.2	.....	15
5.3	.....	15
	.....	<b>16</b>
6.1 亦	.....	16
6.2	.....	17
6.3	.....	18
6.4	.....	19
	.....	<b>41</b>
7.1 亦	.....	41
7.2	.....	41
7.3 亦	.....	41
7.4	.....	41
7.5	.....	42
7.6 亦	.....	42
7.7 亦 亦	.....	42
7.8 亦	.....	42
7.9 亦	.....	43
	.....	43
7.10	.....	43
7.11	.....	43

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7.12	.....	43
	.....	<b>45</b>
8.1	.....	45
8.2	仍 .....	45
8.3	仍 .....	45
	.....	<b>46</b>
	.....	<b>47</b>
10.1	.....	47
10.2	.....	47
10.3	亦 .....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	48
10.8	.....	49
	.....	<b>50</b>
11.1	.....	50
11.2	.....	50
11.3	.....	50

## 2 今

## 2.1

	519941	
	2016 3 9	
	1, 855, 565, 322. 62	
	A	C
:	A	C
	519941	519940
	941, 356, 038. 80	914, 209, 283. 82

## 2.2 亦

	1 1 亦 2 3 4 5 6 7 亦 8 2

## 2.3

	021-61009999	010-66105799
	zhouyg@xfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	9 68	55
	200120	100140

## 2.4

	www.cxfund.com.cn
	68 9 55

## 2.5

	17

## 3

## 3.1

	A	C
3.1.1	(2016 3 9 - 2016 6 30 )	(2016 3 9 - 2016 6 30 )
	6,042,600.97	4,731,918.50
	7,873,995.90	6,509,239.11
	0.0084	0.0071
	0.83%	0.71%
	0.84%	0.71%
3.1.2	( 2016 6 30 )	
	6,042,600.97	4,731,918.50
	0.0064	0.0052
亦	949,230,034.70	920,718,522.93
	1.0084	1.0071
3.1.3	( 2016 6 30 )	
	0.84%	0.71%

1 2016 3 9

2

3

4 亦

## 3.2

## 3.2.1

## 3.2.1.1

A

						③
--	--	--	--	--	--	---

				③		
	0.28%	0.02%	0.63%	0.04%	-0.35%	-0.02%
	0.77%	0.02%	0.41%	0.05%	0.36%	-0.03%
	0.84%	0.02%	0.94%	0.05%	-0.10%	-0.03%

## 3.2.1.2

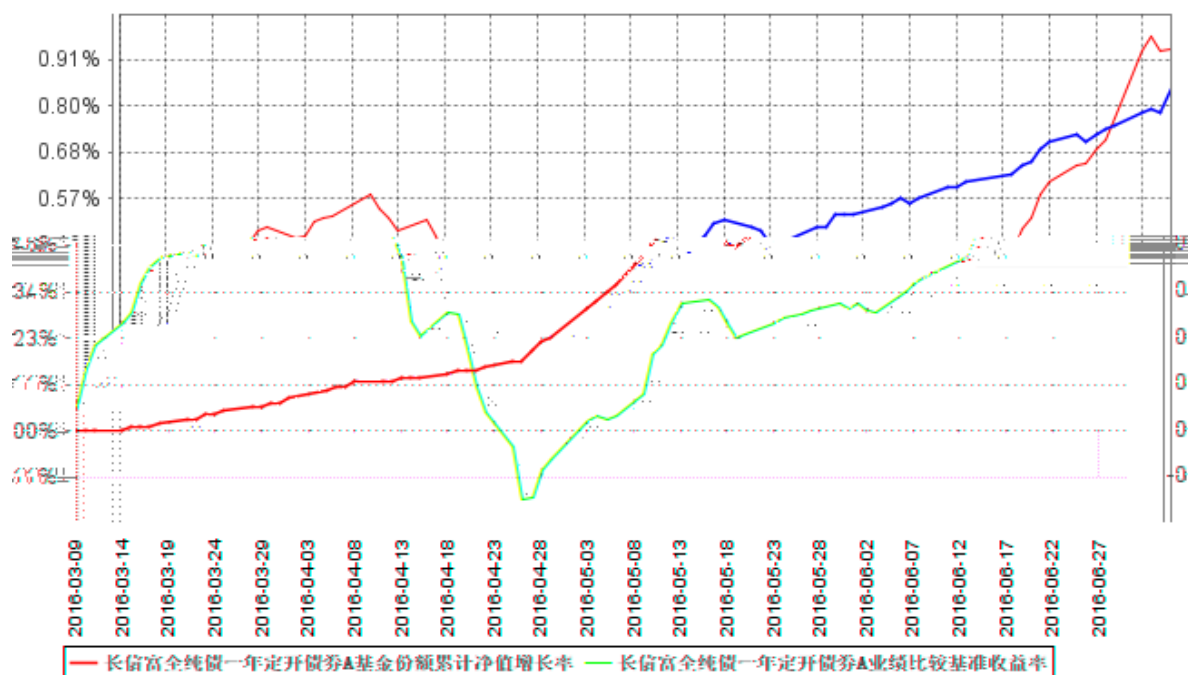
C

				③		③
	0.25%	0.02%	0.63%	0.04%	-0.38%	-0.02%
	0.66%	0.02%	0.41%	0.05%	0.25%	-0.03%
	0.71%	0.02%	0.94%	0.05%	-0.23%	-0.03%

## 3.2.2

## 3.2.2.1

A







4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2016 6 30

37

100

QDII)

(LOF)

(LOF)

LOF

LOF

QDII

4.1.2

今

				仍	
	LOF	2016 3 9	-	9	仍 2011 2 LOF

---

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

1

/

2

仍

4.2

亦

4.3

4.3.1

4.3.2

5%





5

仍

4.8

亦

5

5.1

5.2

亦

5.3

2016

## 6

## 6.1 亦

2016 6 30

亦		2016 6 30
亦		
	6.4.7.1	60,360,571.74
		1,236,607.33
		1,647.49
亦	6.4.7.2	1,564,769,078.80
		-
		-
		1,564,769,078.80
亦		-
		-
亦	6.4.7.3	-
亦	6.4.7.4	230,000,245.00
		-
	6.4.7.5	20,531,088.29
		-
		-
亦		-
亦	6.4.7.6	-
亦		1,876,899,238.65
		2016 6 30
		-
		-
	6.4.7.3	-
亦		-
		5,163,019.60
		-
		1,071,208.45
		306,059.54
		301,418.90
	6.4.7.7	26,342.77





3.

-

-			
	1,855,565,322.62	14,383,235.01	1,869,948,557.63
	2016 3 9	2016 6 30	2016 3 9

6.1 6.4

6.4

6.4.1

2015 11 30

(  
( [2015]2772 )

2016 3 9

A

仍 亦

C

2016 2 4 2016 3 4

1,854,946,679.80

618,642.82

1,855,565,322.62

1600097

亦

亦

亦

亦 80%

亦 5%

事

6.4.2

( 2006 2 15

- 38

(

[2010]5

XBRL

3 <

>

2012 11 16

6.4.4

6.4.3

2016 6 30

2016 3 9

2016 6 30

6.4.4

6.4.4.1

1 1 12 31

2016

3 9

2016 6 30

6. 4. 4. 2

6. 4. 4. 3 亦

亦

亦

亦

亦

亦

亦

亦

亦

亦

亦

6. 4. 4. 4 亦

亦

亦

亦

亦

亦

亦

亦

亦

亦

亦

亦

6. 4. 4. 5 亦

亦

亦

( 亦 亦 )

/( 于 )

6.4.4.9 /( )

亦

( )

亦

亦 亦

6.4.4.10

亦 0.7%

亦 0.2%

C

C

A  
亦 0.4%

亦

6. 4. 4. 11

1

1

100%

2

A

C

3

4

5

仍

6. 4. 4. 12

6. 4. 4. 13

( )

[2008]38



2015 1

6. 4. 5

6. 4. 5. 1

6. 4. 5. 2

6. 4. 5. 3

6. 4. 6

[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)	(		)仍						

## 6.4.7

## 6.4.7.1

	2016 6 30
	60,360,571.74
	-
1-3	-
	-
	60,360,571.74

## 6.4.7.2 亦

		2016 6 30		
		-	-	-
	-	-	-	-
		64,850,930.33	64,638,078.80	-212,851.53
		1,496,309,432.93	1,500,131,000.00	3,821,567.07
		1,561,160,363.26	1,564,769,078.80	3,608,715.54
亦		-	-	-
		-	-	-
		-	-	-
		1,561,160,363.26	1,564,769,078.80	3,608,715.54

6.4.7.3 亦/

亦/

6.4.7.4 亦

6.4.7.4.1 亦

:

	2016 6 30	
—	30,000,245.00	—
	200,000,000.00	—
	230,000,245.00	—

6.4.7.4.2

6.4.7.5

	2016 6 30
	29,886.28
	—
	—
	500.85
	20,471,299.93
	29,400.60
	—
	—
	0.63
	20,531,088.29

6.4.7.6 亦

亦

6.4.7.7

	2016 6 30
	—
	26,342.77
	26,342.77

6.4.7.8

-	
-	

6.4.7.9

	2016 3 9 (
	941,356,038.
( "-" )	
- /	
/	
( "-" )	
	941,356,038.
	2016 3 9 (



	2016 3 9 ( ) 2016 6 30
	148,843.64
	-
	-
	148,843.64

## 6.4.7.13.2

	2016 3 9 ( ) 2016 6 30
	881,165,825.70
	863,545,776.36

	-
	-
2.	-
	-
3.	-
	3,608,715.54

6.4.7.18

6.4.7.19

	2016 3 9 ( ) 2016 6 30
	65.47
	19,275.00
	19,340.47

6.4.7.20

	2016 3 9 ( ) 2016 6 30
	21,422.88
	61,208.88
	8,119.89
	675.01
	91,426.66

6.4.8 亦

6.4.8.1

6.4.8.2 亦

亦

6.4.9

6.4.9.1

## 6.4.9.2


## 6.4.10

## 6.4.10.1

## 6.4.10.1.1

## 6.4.10.1.2

## 6.4.10.1.3

## 6.4.10.1.4

## 6.4.10.1.5

## 6.4.10.2

## 6.4.10.2.1

	2016 3 9 ( ) 2016 6 30
	4,022,686.68
	1,654,913.79

1 2016 3 9

2 亦 0.70%

H

H

E

亦

## 6.4.10.2.2

--	--



	2016 3 9 ( ) 2016 6 30
	1,149,339.06

1 2016 3 9

2 亦 0.20%

H

H

E

亦

## 6.4.10.2.3

	2016 3 9 ( ) 2016 6 30		
	A	C	
	-	63.84	63.84
	-	542,662.86	542,662.86
	-	492,997.51	492,997.51
	-	1,035,724.21	1,035,724.21

1 2016 3 9

2 A C 0.40%

C 亦 0.40%

H

H C

E C

亦

## 6.4.10.3

( )

( )

## 6.4.10.4

## 6.4.10.4.1

## 6.4.10.4.2

## 6.4.10.5

亦

	2016 3 9 ( ) 2016 6 30	
	60,360,571.74	435,094.04

1 2016 3 9

2

2016 6 30 1,236,607.33

6.4.10.6

.31 569.86 m<sup>2</sup> r0.34286 w5301.78 m[<05

仍

#### 6. 4. 13. 2

亦

亦 10%

10%

#### 6. 4. 13. 2. 1

	2016 6 30
A-1	100, 073, 000. 00
A-1	-
	450, 576, 000. 00
	550, 649, 000. 00

2006 3 29

[2006]95

2006 11 21

35

50

A-1 A-2 A-3 B C

D

-

6.4.12

亦

亦

亦

6.4.13.3.1 亦

6.4.13.4

6.4.13.4.1

亦

亦

亦

6.4.13.4.1.1

2016 6 30	6	6 -1	1-5	5		
亦						
	60,360,571.74	-	-	-	-	60,360,571.74
	1,236,607.33	-	-	-	-	1,236,607.33
	1,647.49	-	-	-	-	1,647.49
	550,699,000.00	49,995,000.00	575,526,902.00	388,548,176.80	-	1,564,769,078.80

亦						
	230,000,245.00	-	-	-	-	230,000,245.00
亦					-20,531,088.29	20,531,088.29
亦	842,298,071.56	49,995,000.00	575,526,902.00	388,548,176.80	20,531,088.29	1,876,899,238.65
					-5,163,019.60	5,163,019.60
					-1,071,208.45	1,071,208.45
					-306,059.54	306,059.54
					-301,418.90	301,418.90
					-26,342.77	26,342.77
					-82,631.76	82,631.76
					-6,950,681.02	6,950,681.02
	842,298,071.56	49,995,000.00	575,526,902.00	388,548,176.80	13,580,407.27	1,869,948,557.63

2016 3 9

## 6.4.13.4.1.2

		亦	亦
		2016 6 30	
	27		9,936,081.91
	27		-9,936,081.91

2016 3 9

## 6.4.13.4.2

亦

## 6.4.13.4.3

## VaR(Value at Risk)

2016 6 30

亦 83.68%

## 6.4.13.4.3.1

	2016 6 30	
		亦 %
亦-	-	-
亦	-	-
亦	1,564,769,078.80	83.68
亦	-	-
亦	-	-
	-	-
	1,564,769,078.80	83.68

2016 3 9

## 6.4.13.4.3.2

## 6.4.14

亦 2016 6 30

亦 ( )

事 ( ) ( )

亦

亦 ( )

)

亦

		2016	6	30		
		事				



## 7

## 7.1 亦

			亦 %
1		-	-
		-	-
2		1,564,769,078.80	83.37
		1,564,769,078.80	83.37
	亦	-	-
3		-	-
4		-	-
5	亦	230,000,245.00	12.25
	亦	-	-
6		61,597,179.07	3.28
7	亦	20,532,735.78	1.09
8		1,876,899,238.65	100.00

## 7.2



7.9 亦

7.10

7.11

7.12

7.12.1

7.12.2

7.12.3 亦

1		1,647.49
2		-
3		-
4		20,531,088.29
5		-
6		-
7		-
8		-
9		20,532,735.78

7.12.4

7.12.5

7. 12. 6

## 8

## 8.1

A	4,862	193,614.98	260,012,200.00	27.62%	681,343,838.80	72.38%
C	8,164	111,980.56	50,002.25	0.01%	914,159,281.57	99.99%
	13,026	142,450.89	260,062,202.25			

## 8.2

仍

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## 9

	A	C
2016 3 9	941,356,038.80	914,209,283.82
	-	-
	-	-
:	-	-
"_"	-	-
	941,356,038.80	914,209,283.82

2016 3 9

2016 3 9 2016 6

## 10

10.1

10.2

**10.2.1**

2016 6 3

2016 7 30

10.2.2

10.3

亦

亦

10.4

10.5

10.6

10.7

10.7.1

	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

	64,850,930.33	100.00%	26,319,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

1

2

1998 29

2007 48

1

1

2

3



4

2

10.8



