

2016

2016 6 30

2016 8 26

**1**

2016 8 24

2016 1 1      2016 6 30

## 2

### 2.1

	519979
	519979
	2011 10 20
	701, 532, 255. 46

### 2.2

	300 *80%+ *20%

### 2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816

**2.4**

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	28 68 9 F9

### 3

#### 3.1

3.1.1	(2016 1 1 - 2016 6 30 )
	-118,568,636.95
	-213,401,267.89
	-0.3121
	-18.79%
3.1.2	( 2016 6 30 )
	0.0566
	1,034,046,681.06
	1.474

1

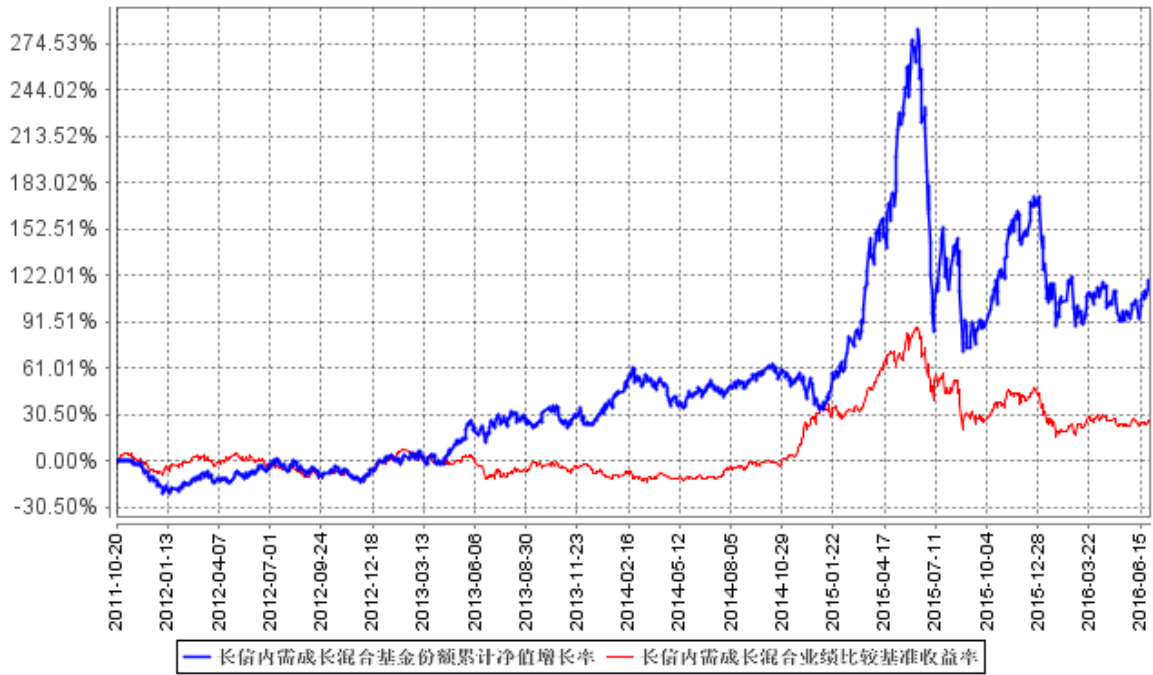
2

#### 3.2

##### 3.2.1

	9.75%	1.91%	-0.25%	0.78%	10.00%	1.13%
	4.24%	1.82%	-1.47%	0.81%	5.71%	1.01%
	-18.79%	2.63%	-12.01%	1.47%	-6.78%	1.16%
	-22.01%	3.07%	-22.62%	1.84%	0.61%	1.23%
	85.83%	2.35%	40.48%	1.47%	45.35%	0.88%
	118.86%	2.06%	26.48%	1.34%	92.38%	0.72%

## 3.2.2



1

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

		2015 5 16	-	9	2010 8
		2015 5 4	-	17	

---

					2012 10
--	--	--	--	--	---------

1

2016 7 23

2

/

3

**4.2**

**4.3**

**4.3.1**



**4.3.2**

5%

**4.4**

**4.4.1**

	2016	A		17.22%	300
	15.47%	17.88%	17.99%		

2016

**4.4.2**

		1.474		-18.79%
	1.924		-12.01%	

**4.5**

6

1

2

3

L

10.1%

15.4%

Q1

1

4.0

2

VR,

PPP

3

16-17

50%

30

### 4.6

2008

9

12

[2008]38

1/2

### 4.7

1

2

6

30%

3

3

4

5

## 5

### 5.1

2016 1 1 2016 6 30

### 5.2

### 5.3

**6****6.1**

2016 6 30

	2016 6 30	2015 12 31
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	-	-
	-	-
	-	-
	-	-
	273,448.65	447,320.19

3	-	-
4	5,963,093.75	13,999,474.99
5	-	-
	-	-
6	193,543.66	153,507.95
	-	918,820,488.43
	-	-
	-213,401,267.89	918,820,488.43

### 6.3

2016 1 1      2016 6 30

	2016 1 1      2016 6 30		
	636,269,591.18	518,273,425.26	1,154,543,016.44
	-	-213,401,267.89	-213,401,267.89
-	65,262,664.28	27,642,268.23	92,904,932.51
1.	235,120,459.19	97,479,771.97	332,600,231.16
2.	-169,857,794.91	-69,837,503.74	-239,695,298.65
	-	-	-
-	701,532,255.46	332,514,425.60	1,034,046,681.06
	2015 1 1      2015 6 30		
	515,713,034.67	-43,496,804.26	472,216,230.41

	-	918,820,488.43	918,820,488.43
-	236,327,794.62	-206,026,022.32	30,301,772.30
1.	3,457,358,698.05	2,576,877,578.54	6,034,236,276.59
2.	-3,221,030,903.43	-2,782,903,600.86	-6,003,934,504.29
-	-	-	-
	752,040,829.29	669,297,661.85	1,421,338,491.14

6.1 6.4

**6.4****6.4.1**

439 )

(

(

[2011]

2011 10 20

(

2011 9 5 2011 10 14

355,282,502.43

117,265.96

355,399,768.39

2015 8 7



) ( )  
( )  
60%-95% 5%-40%  
5% 0%-5%

[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**


**6.4.7****6.4.7.1****6.4.7.1.1**

	2016 1 1		2016 6 30		2015 1 1		2015 6 30	
	1,238,466,492.87	30.18%			2,294,866,372.37	24.85%		

**6.4.7.1.2**

	2016 1 1		2016 6 30		2015 1 1		2015 6 30	
	2,618,018.00	19.11%			-	-		

**6.4.7.1.3****6.4.7.1.4****6.4.7.1.5**

	2016 1 1		2016 6 30		2015 1 1		2015 6 30	
	1,030,307.52	28.84%			654,647.71	20.88%		
	2,089,238.94	24.85%			2,089,238.94	20.68%		

= ( ) - ( ) -  
 ( ) = ( )  
 - ( ) - ( ) - ( )

)

**6.4.7.2****6.4.7.2.1**

	2016 1 1 30	2016 6 30	2015 1 1	2015 6 30
		7,105,831.32		12,150,087.60
		2,882,354.26		5,447,949.08

1.5%

=

**6.4.7.2.2**

	2016 1 1	2016 6 30	2015 1 1	2015 6 30
		1,184,305.27		2,025,014.60

0.25%

=

**6.4.7.3**

( )

**6.4.7.4****6.4.7.4.1**

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	2016	1	1	2016	6	2015	1	1	2015	6	30	
	30											
10 20			2011		-						-	

		24	7 6							
300518		2016 17	6 7 7		22.22	46.85	1,306	29,019.32	61,186.10	-
603016		2016 23	6 7 1		8.49	8.49	1,602	13,600.98	13,600.98	-
300520		2016 30	6 7 25		10.05	10.05	926	9,306.30	9,306.30	-
300520		2016 30	6 7 27		10.05	10.05	926	9,306.30	9,306.30	-
002805		2016 29	6 7 7		5.80	5.80	971	5,631.80	5,631.80	-

**6.4.8.2**

300284		2016 5 20		23.61	-	-	1,381,093	28,208,422.48	32,607,605.73	-
300046		2016 3 7		21.96	-	-	939,950	15,705,725.67	20,641,302.00	-
300351		2016 6 29		33.93	-	-	599,945	18,946,946.47	20,356,133.85	-
002686		2016 6 29		13.54	-	-	800,135	8,401,167.91	10,833,827.90	-
603611		2016 6 3		25.37	-	-	276,000	7,024,332.71	7,002,120.00	-
601611		2016 6 30		20.92	-	-	20,168	69,982.96	421,914.56	-
600751		2016 2		6.11	-	-	19	156.07	116.09	-



## 7

## 7.1

			%
1		935,278,713.80	87.61
		935,278,713.80	87.61
2		8,392,168.08	0.79
		8,392,168.08	0.79
		-	-
3		-	-
4		-	-
5		30,000,000.00	2.81
		-	-
6		74,136,537.64	6.94
7		19,762,990.34	1.85
8		1,067,570,409.86	100.00

## 7.2

## 7.2.1

			(%)
A		191,361.36	0.02
B		-	-
C		511,313,413.35	49.45
D		-	-
E		421,914.56	0.04
F		85,448,900.38	8.26
G		116.09	0.00
H		-	-
I		149,033,367.77	14.41
J		20,870,729.70	2.02
K		25,065,419.00	2.42



L		71,418,120.26	6.91
M		32,627,731.83	3.16
N		-	-
O		-	-
P		-	-
Q		-	-
R		38,887,639.50	3.76
S		-	-
		935,278,713.80	90.45

### 7.2.2

## 7.3

1	300310		2,414,749	92,219,264.31	8.92
2	002076		5,167,626	86,299,354.20	8.35
3	600745		2,805,278	75,293,661.52	7.28
4	300420		991,655	62,315,600.20	6.03
5	002464		977,817	59,744,618.70	5.78
6	300063		1,528,343	45,514,054.54	4.40
7	300337		4,952,015	38,972,358.05	3.77
8	002343		801,807	38,887,639.50	3.76
9	600386		1,950,538	36,397,039.08	3.52
10	002657		658,951	36,202,767.94	3.50

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## 7.4

### 7.4.1

2% 20

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1	300401		76,257,829.62	6.61
2	600172		75,750,400.32	6.56
3	300420		71,488,915.58	6.19
4	002464		66,888,525.36	5.79
5	002076		65,939,250.93	5.71
6	002667		63,949,602.81	5.54
7	300310		61,897,124.89	5.36
8	002191		52,278,193.92	4.53
9	300337		40,771,436.55	3.53
10	002343		39,687,523.95	3.44
11	600386		39,610,318.27	3.43
12	002102		39,600,866.96	3.43
13	601238		38,656,209.27	3.35
14	002657		38,190,866.24	3.31
15	002245		36,435,547.67	3.16
16	600693		34,958,754.07	3.03
17	002097		33,808,868.28	2.93
18	000861		33,541,302.64	2.91
19	600219		32,735,283.96	2.84
20	300084		32,064,839.95	2.78
21	600735		30,972,234.10	2.68
22	002626		30,803,723.25	2.67
23	002673		30,505,007.12	2.64
24	600477		30,480,976.90	2.64
25	002727		29,990,260.56	2.60
26	600060		29,960,258.33	2.59
27	300098		28,500,891.18	2.47
28	002686		28,295,583.20	2.45
29	300284		28,208,422.48	2.44
30	603001		27,306,517.05	2.37
31	002236		26,149,394.37	2.26
32	000043		25,466,682.65	2.21
33	000606	*ST	25,356,748.23	2.20

7.4.2

2%

	2, 026, 339, 465. 73
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## 7.5

1		-	-
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		8, 392, 168. 08	0. 81
8		-	-
9		-	-
10		8, 392, 168. 08	0. 81

## 7.6

**7.10****7.11****7.12****7.12.1****7.12.2****7.12.3**

1		962,703.90
2		18,616,066.11
3		-
4		37,314.69
5		146,905.64
6		-
7		-
8		-
9		19,762,990.34

**7.12.4****7.12.5****7.12.6**

## 8

## 8.1

( )					
38,064	18,430.33	201,239,890.85	28.69%	500,292,364.61	71.31%

## 8.2

	76,580.18	0.01%

## 8.3

	0-10
	0

**9**

2011 10 20	355,399,768.39
	636,269,591.18
	235,120,459.19
:	169,857,794.91

## **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	1,238,466,492.87	30.18%	1,030,307.52	28.84%	-
	1	800,977,891.60	19.52%	745,947.87	20.88%	-
	1	624,887,156.72	15.23%	519,470.08	14.54%	-
	1	402,476,234.98	9.81%	374,825.48	10.49%	-
	1	367,087,696.09	8.94%	305,160.42	8.54%	-
	1	308,203,596.09	7.51%	287,028.81	8.04%	-



1

1

2

3

4

2

2016 8 26