

2016

2016 6 30

2016 8 26

§ 1

1.1

2016 8 24

2016 1 1 2016 6 30

§ 2

2.1

2.2

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

2.3

	www.cxfund.com.cn
	68 9 2

§ 3

3.1

	(2016 1 1 - 2016 6 30)
	-51,637,456.21
	-313,749,493.85
	-0.1958
	-16.20%
3.1.2	(2016 6 30)
	0.1079
	1,686,628,221.50
	1.1079

1

2

3.2

§ 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 3 14	-	9	2007 7

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

17.22%

500

19.61%

300

15.47%

17.88%

17.92%

16.20%

MSCI

" "

4.4.2

2016 6 30

-16.20%

1.1079

-10.16%

2.5669

4.5

A

4.6

2008 9 12

2008 38

" "

1/2

4.7

	2016	1	16			
	2015				2015	12 31
2016	1	22		2016	1	26
						283, 138, 758. 91
			175, 422, 670. 05			

1

2

3

4

5

6

3

7

12

80%

12

10%

0.01

10

10

9

10%

10

4.8

§ 5

5.1

5.2

--

283, 138, 758. 91

5.3

--

§ 6

6.1

2016 6 30

	2016 6 30	2015 12 31
	222,327,473.78	364,049,426.77
	3,758,202.18	5,401,120.41
	1,321,941.88	1,053,526.90
	1,445,221,252.18	1,643,531,227.78
	1,445,221,252.18	1,643,531,227.78
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	20,093,668.84	-
	43,217.27	74,314.48
	-	-
	5,826.11	267,760.42
	-	-
	433,828.29	-
	1,693,205,410.53	2,014,377,376.76
	2016 6 30	2015 12 31
	-	-
	-	-
	-	-
	-	-
	-	38,666,637.24
	1,584,214.90	3,512,752.40
	2,123,190.13	2,102,248.90
	353,865.00	350,374.79
	-	-
	1,988,938.08	4,095,033.30

	-	-
	-	-
	-	-
	-	-
	526,980.92	676,941.76
	6,577,189.03	49,403,988.39
	1,522,304,029.58	1,239,482,156.83
	164,324,191.92	725,491,231.54
	1,686,628,221.50	1,964,973,388.37
	1,693,205,410.53	2,014,377,376.76
2016 6 30	1.1079	1,522,304,029.58

6.2

2016 1 1 2016 6 30

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
	-291,691,898.73	1,264,155,914.98
1.	1,520,233.12	2,302,178.75
	1,511,387.86	542,041.65
	-	1,756,517.80
	-	-
	8,845.26	3,619.30
	-	-
2.	" -"	1,288,055,307.34
	-37,025,100.72	1,283,898,639.37
	-	-
	-	60,080.00
	-	-
	-	-
	-	-
	4,957,530.90	4,096,587.97
3.	" -"	-26,367,174.44
4.	" -"	-
5.	" -"	165,603.33
	22,057,595.12	28,744,435.42
1	12,975,277.49	15,991,969.06

2	2, 162, 546. 23	2, 665, 328. 25
3	-	-
4	6, 756, 532. 12	9, 917, 572. 75
5	-	-
	-	-
6	163, 239. 28	169, 565. 36
" -"	-313, 749, 493. 85	1, 235, 411, 479. 56
	-	-

" -"

	2,301,476,216.78	-332,257,619.02	1,969,218,597.76
	-	1,235,411,479.56	1,235,411,479.56
" _"	-1,271,622,607.07	-461,512,886.52	-1,733,135,493.59
1.	172,926,552.42	99,840,410.99	272,766,963.41
2.	-1,444,549,159.49	-561,353,297.51	-2,005,902,457.00
" _"	-	-12,378,751.44	-12,378,751.44
	1,029,853,609.71	429,262,222.58	1,459,115,832.29

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(

[2006] 180)

2006

11 9

580,617,102.63

(" ")

2015 8 7

()
 ()
)
 A
 1
 60%-95% 0%-35%
 5%-40% (5%)
 300 300
 × 70% × 30%

6.4.2

(" ")
 [2010]5 XBRL
 3 < > 2012 11 16

6.4.3

2016 1-6 2016 6 30

6.4.2

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

1)

2)

3)

4)

20%

2013 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	
	509,370,879.27	11.46%	561,403,349.52	9.46%

6.4.7.1.2

6.4.7.1.3

6.4.7.1.4

6.4.7.1.5

	2016 1 1 2016 6 30			
	474,377.98	11.46%	0.00	0.00%
	2015 1 1 2015 6 30			
	511,102.43	9.46%	711,404.15	9.94%

= () × 1% 0.9% - () -

()

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

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
11 9 2006	-	-
	11,458,310.72	8,004,500.00
/	-	-
	-	-
/	-	-
	11,458,310.72	8,004,500.00
	0.75%	0.78%

6.4.7.4.2

6.4.7.5

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
	222,327,473.78	1,427,932.26
		171,638,546.76
		497,260.92

"

"

2016 6 30 3,758,202.18 (2015 12 31 5,401,120.41)

6.4.7.6

6.4.7.7

6.4.8 2016 6 30

6.4.8.1 /

6.4.8.1.1										

601966	2016 24	2016 6 7 6	12.98	12.98	14,245	184,900.10	184,900.10	-
--------	------------	------------------	-------	-------	--------	------------	------------	---

§ 7

7.1

			%
1		1, 445, 221, 252. 18	85. 35
		1, 445, 221, 252. 18	85. 35
2		-	-
		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		226, 085, 675. 96	13. 35
7		21, 898, 482. 39	1. 29
8		1, 693, 205, 410. 53	100. 00

7.2

7.2.1

			(%)
A		191, 361. 36	0. 01
B		125, 444. 82	0. 01
C		894, 516, 763. 57	53. 04
D		77, 152, 503. 18	4. 57
E		99, 537, 843. 68	5. 90
F		200, 861, 767. 78	11. 91
G		-	-
H		-	-
I		48, 135, 826. 50	2. 85
J		-	-
K		68, 810, 860. 52	4. 08

L		-	-
M		136,807.85	0.01
N		55,752,072.92	3.31
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		1,445,221,252.18	85.69

7.2.2

7.3

1	002366		2,583,205	137,710,658.55	8.16
2	002640		7,407,934	130,527,797.08	7.74
3	600146		4,307,345	113,972,348.70	6.76
4	600098		9,866,049	77,152,503.18	4.57
5	002773		1,584,829	73,773,789.95	4.37
6	600477		9,100,031	62,062,211.42	3.68
7	300159		3,169,987	57,218,265.35	3.39
8	002159		2,195,828	55,752,072.92	3.31
9	002123		2,469,858	51,348,347.82	3.04
10	300285		1,248,624	49,807,611.36	2.95

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7.4

7.4.1

2% 20

--	--	--	--	--

1	002366		132, 371, 129. 36	6. 74
2	300093		93, 309, 912. 93	4. 75
3	600666		75, 145, 766. 79	3. 82
4	600491		71, 257, 820. 95	3. 63
5	002640		67, 148, 646. 34	3. 42
6	000705		65, 874, 320. 60	3. 35
7	002024		64, 645, 034. 90	3. 29
8	600146		63, 786, 274. 69	3. 25
9	002123		54, 930, 991. 94	2. 80
10	300031		52, 979, 231. 58	2. 70
11	000656		48, 079, 611. 46	2. 45
12	300291		44, 695, 720. 45	2. 27
13	300401		41, 545, 260. 09	2. 11
14	002159		39, 930, 315. 88	2. 03
15	002236		38, 662, 029. 59	1. 97
16	601238		38, 565, 708. 71	1. 96
17	000158		38, 323, 849. 03	1. 95
18	000060		37, 434, 681. 10	1. 91
19	300384		36, 668, 963. 46	1. 87
20	300148		36, 260, 046. 29	1. 85

" "

7. 4. 2

2% 20

1	300093		89, 979, 745. 04	4. 58
2	000018		71, 306, 752. 96	3. 63
3	002024		61, 686, 573. 09	3. 14
4	600666		60, 328, 011. 18	3. 07
5	002008		52, 267, 703. 97	2. 66
6	603001		46, 265, 526. 91	2. 35
7	300291		44, 162, 682. 41	2. 25
8	300401		44, 014, 545. 26	2. 24
9	603799		43, 250, 601. 15	2. 20
10	300384		42, 341, 042. 12	2. 15

11	600483		40,841,976.00	2.08
12	600552		40,144,903.55	2.04
13	000705		39,975,347.60	2.03
14	002665		39,794,350.30	2.03
15	300224		39,617,531.71	2.02
16	603456		38,528,206.08	1.96
17	300148		38,097,968.25	1.94
18	600491		37,481,932.67	1.91
19	300285		36,736,741.88	1.87
20	002640		36,402,400.70	1.85

" "

7.4.3

	2,254,267,902.61
	2,189,988,521.14

" " "

7.5**7.6****7.7****7.8**

7.9

7.10

7.11

7.12

7.12.1

600146

2015

7 17

[2015]14

2012

7.12.2

7.12.3

1		1,321,941.88
2		20,093,668.84

3		-
4		43,217.27
5		5,826.11
6		433,828.29
7		-
8		-
9		21,898,482.39

7.12.4**7.12.5**

				%	
1	600146		113,972,348.70	6.76	

7.12.6

§ 8

8.1

()					
42,637	35,703.83	682,727,977.26	44.85%	839,576,052.32	55.15%

8.2

	353,829.88	0.02%

8.3

10-50

§ 9

2006 11 9	580,617,102.63
	1,239,482,156.83
	1,020,075,863.57
:	737,253,990.82
"_"	-
	1,522,304,029.58

§ 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	959,707,092.49	21.59%	893,775.83	21.44%	-
	1	927,507,695.34	20.87%	863,783.29	20.72%	-
	1	527,284,334.00	11.86%	491,061.30	11.78%	-
	2	509,370,879.27	11.46%	474,377.98	11.38%	-
	1	412,871,683.43	9.29%	384,509.45	9.22%	-
	1	332,544,704.38	7.48%	340,155.89	8.16%	-
	2	229,774,444.68	5.17%	213,989.25	5.13%	-
	2	198,068,649.13	4.46%	184,460.75	4.42%	-
	1	183,348,637.28	4.13%	170,751.97	4.10%	-
	2	163,778,303.75	3.69%	152,526.90	3.66%	-
-	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
-	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1

1

2

3

4

2