

2016

2016 6 30

2016 8 26

1

2016 8 24

2016 1 1 2016 6 30

2

2.1

	519989
	519989
	2008 12 29
	5,952,667,105.33

2.2

	20%
	90%+ 800

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-63201816

2.4

www.cxfund.com.cn

68 9

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1

2

4.2

2015

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

2016

6

CPI

2016

4

5

L

6

4.4.2

1.436

-1.24%

1.929

-0.15%

0.21%

4.5

CPI

, PPI

4.6

2008 9 12 [2008]38

1/2

4.7

1
2
3
4
5
6

1 12

50%

10 34

7

8

4.8

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
	190,051,835.81	1,080,047,962.66
	9,501,469.15	21,047,327.14
	2,476,293.04	2,984,123.59
	8,679,866,837.00	9,224,698,012.74
	1,694,128,918.42	1,281,091,739.44
	-	-
	6,985,737,918.58	7,943,606,273.30
	-	-
	-	-
	-	-
	-	350,001,325.00
	18,183,616.79	-
	146,344,773.02	176,632,293.50
	-	-
	55,507,800.93	25,740,414.15
	-	-
	-	-
	9,101,932,625.74	10,881,151,458.78
	2016 6 30	2015 12 31

	688,737.74	688,737.74
	40,168.24	338,973.74
	-	-
	-	-
	376,559.96	333,544.49
	554,717,064.39	1,615,028,027.29
	5,952,667,105.33	6,373,696,755.76
	2,594,548,456.02	2,892,426,675.73
	8,547,215,561.35	9,266,123,431.49
	9,101,932,625.74	10,881,151,458.78
2016 6 30	1.436	5,952,667,105.33

6.2

2016 1 1 2016 6 30

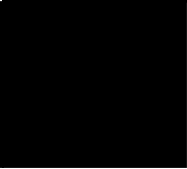
	2016 1 1 6 30	2016 6 30	2015 1 1 6 30	2015 6 30
		-89,655,402.83		322,945,021.59
1.		162,266,627.58		47,779,058.81
		1,808,400.92		2,006,636.09
		159,894,359.78		45,503,428.89
		-		-
		563,866.88		268,993.83
		-		-
2.	-	-185,778,081.37		296,657,179.97
		-176,923,225.55		176,924,853.39
		-		-
		-13,566,978.46		118,743,775.74
		-		-
		-		-
		-		-
		4,712,122.64		988,550.84
3.	-	-68,041,315.78		-23,921,960.04
4.	-	-		-
5.	-	1,897,366.74		2,430,742.85
		77,718,414.09		29,276,423.39

1	31,515,183.30	6,948,422.46
2	9,004,338.12	1,985,263.55
3	18,008,676.12	3,970,527.14
4	9,419,080.00	6,828,890.70
5	9,601,244.85	9,373,486.96
	9,601,244.85	9,373,486.96
6	169,891.70	169,832.58
-	-167,373,816.92	293,668,598.20
	-	-
-	-167,373,816.92	293,668,598.20

6.3

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	6,373,696,755.76	2,892,426,675.73	9,266,123,431.49
	-	-167,373,816.92	-167,373,816.92
-	-421,029,650.43	-130,504,402.79	-551,534,053.22
1.	4,977,031,688.12	2,060,895,428.04	7,037,927,116.16
2.	-5,398,061,338.55	-2,191,399,830.83	-7,589,461,169.38
	-	-	-
	5,952,667,105.33	2,594,548,456.02	8,547,215,561.35
	2015 1 1 2015 6 30		
	377,345,769.48	148,193,095.27	525,538,864.75

	-	293,668,598.20	293,668,598.20
	-	1,378,188,244.13	2,284,628,274.93

1.

20%

5%

20%

800

6.4.2

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[2010]5

XBRL

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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

[2005]103

[2008]16

2008 9 18

[2008]1

(a)

(b)

(c)

(d)

	20%		2013	1	1
			1		1
	1		1	1	50%
1	25%				20%

(e)

0.1%

(f)

()

	2016 6 30	2015 12 31
	688,737.74	688,737.74

6.4.6

6.4.6.1

6.4.6.2

- 6	
- 4	
- 2	
- 1	

- 3	
- 1	

6.4.7**6.4.7.1****6.4.7.1.1**

	2016 1 1		2016 6 30	
		1, 202, 282, 312. 46		18. 19%

6.4.7.1.2

	2016 1 1		2016 6 30	
		2, 075, 152. 87		0. 44%

6.4.7.1.3

	2016 1 1		2016 6 30	
		90, 000, 000. 00		1. 10%

6.4.7.1.4**6.4.7.1.5**

	2016 1 1		2016 6 30	

	999,458.93	17.19%	353,792.05	10.28%
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6.4.7.2

6.4.7.2.1

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
	31,515,183.30	6,948,422.46
	1,552,731.44	374,320.40

0.70%

=

6.4.7.2.2

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
	9,004,338.12	1,985,263.55

0.20%

=

6.4.7.2.3

	2016 1 1 2016 6 30

	35,747.92
	33,320.34
	3,295,512.41

0.40%

=

6.4.7.3

()

6.4.7.4**6.4.7.4.1**

	2016 1 1 2016 6 30	2015 1 1 2015 6 30
12 29 2008	-	-
	13,691,185.48	-
/	-	13,691,185.48
	-	-
/	10,000,000.00	-
	3,691,185.48	13,691,185.48
	0.06%	0.78%

6.4.7.4.2

	2016 6 30		2015 12 31	
- 4	256,488,784.53	4.31%	151,805,188.00	2.38%
- 6	104,693,794.27	1.76%	92,691,425.55	1.45%
- 1	12,290,084.85	0.21%	12,298,957.56	0.19%
- 2	28,551,034.98	0.48%	-	-

300353		2016 6 23		22.09	-	-	599,398	10,402,330.79	13,240,701.82	-
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6.4.8.3**6.4.8.3.1**

2016 6 30

199,999,380.00

1580017	15 02	2016 7 7	107.00	500,000	53,500,000.00
1580070	14 02	2016 7 7	106.71	200,000	21,342,000.00
1580084	15	2016 7 7	107.55	300,000	32,265,000.00
150302	15 02	2016 7 6	100.64	3,000,000	301,920,000.00
				4,000,000	409,027,000.00

6.4.8.3.2

2016 6 30

120,000,000.00 2016 7 7

/

7**7.1**

			%
1		1,694,128,918.42	18.61
		1,694,128,918.42	18.61
2		6,985,737,918.58	76.75
		6,985,737,918.58	76.75
		-	-
3		-	-
4		-	-
5		-	-
		-	-

6		199,553,304.96	2.19
7		222,512,483.78	2.44
8		9,101,932,625.74	100.00

7.2

7.2.1

			(%)
A		-	-
B		18,539,141.85	0.22
C		786,093,942.70	9.20
D		-	-
E		-	-
F		44,150,789.70	0.52
G		-	-
H		-	-
I		762,042,188.18	8.92
J		-	-
K		-	-
L		15,657,235.00	0.18
M		40,662,742.96	0.48
N		-	-
O		-	-
P		13,757,818.00	0.16
Q		-	-
R		13,225,060.03	0.15
S		-	-

					%
1	600728		7,091,195	68,926,415.40	0.81
2	002405		2,530,592	62,252,563.20	0.73
3	002402		2,280,987	61,700,698.35	0.72
4	300369		1,453,403	61,493,480.93	0.72
5	002230		1,784,916	58,634,490.60	0.69
6	300166		2,122,418	58,302,822.46	0.68
7	600745		2,106,959	56,550,779.56	0.66
8	300007		1,665,675	46,505,646.00	0.54
9	300367		1,838,301	45,645,013.83	0.53
10	002410		3,047,729	43,582,524.70	0.51

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7.4

7.4.1

2% 20

				%
1	000988		159,320,718.93	1.72
2	600570		104,121,122.07	1.12
3	600172		88,368,286.27	0.95
4	600728		80,925,704.44	0.87
5	600745		76,462,206.22	0.83
6	000555		71,867,275.21	0.78
7	300059		70,227,855.67	0.76
8	000697		65,075,493.71	0.70
9	600718		64,320,748.13	0.69
10	002410		63,189,378.15	0.68
11	002488		61,938,114.21	0.67
12	002230		61,002,367.78	0.66
13	300367		58,870,833.69	0.64
14	300007		58,387,109.28	0.63
15	002308		52,823,691.25	0.57
16	300275		52,166,435.72	0.56

17	002402		51, 427, 623. 47	0. 56
18	300246		51, 246, 641. 28	0. 55
19	600895		50, 504, 526. 75	0. 55
20	600645		49, 803, 332. 10	0. 54

/

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

				%
1	000988		162, 172, 103. 74	1. 75
2	600570		91, 821, 677. 89	0. 99
3	000848		75, 318, 635. 57	0. 81
4	600172		75, 205, 951. 52	0. 81
5	600895		73, 952, 322. 84	0. 80
6	600588		69, 581, 628. 46	0. 75
7	300059		68, 834, 961. 92	0. 74
8	002488		60, 985, 437. 53	0. 66
9	000555		58, 505, 845. 49	0. 63
10	600718		57, 359, 480. 87	0. 62
11	300246		56, 733, 640. 33	0. 61
12	002385		56, 607, 763. 01	0. 61
13	600410		53, 333, 455. 09	0. 58
14	300016		50, 496, 273. 72	0. 54
15	002273		50, 225, 338. 73	0. 54
16	300216		49, 876, 862. 45	0. 54
17	300146		49, 833, 911. 56	0. 54
18	002189		49, 713, 423. 64	0. 54
19	000697		48, 224, 698. 91	0. 52
20	600887		46, 378, 404. 82	0. 50

/

7.4.3

	3, 607, 632, 622. 16
	3, 002, 186, 622. 27

7.5

			%
1		77,015,000.00	0.90
2		-	-
3		5,325,170,000.00	62.30
		5,325,170,000.00	62.30
4		1,570,766,918.58	18.38
5		-	-
6		9,885,000.00	0.12
7		2,901,000.00	0.03
8		-	-
9		-	-
10		6,985,737,918.58	81.73

7.6

					%	
1	150215	15	15	13,800,000	1,380,000,000.00	16.15
2	150408	15	08	6,800,000	686,460,000.00	8.03
3	140208	14	08	4,300,000	438,428,000.00	5.13
4	150416	15	16	4,000,000	400,000,000.00	4.68
5	100303	10	03	3,900,000	393,393,000.00	4.60

7.7**7.8**

1	300166		58,302,822.46	0.68	
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7.12.6

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8.1

()					
23,288	255,610.92	5,173,133,582.28	86.90%	779,533,523.05	13.10%

8.2

	1,229,848.95	0.02%

8.3

	0-10
	0-10

9

2008 12 29	819,356,829.46
	6,373,696,755.76
	4,977,031,688.12
:	5,398,061,338.55
"_"	-
	5,952,667,105.33

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2016 6 3

2016 7 30

10.2.2

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	-	-	466,000,000.00	5.67%	-	-
	-	-	223,000,000.00	2.72%	-	-
	20,405,677.53	4.33%	487,000,000.00	5.93%	-	-
	17,256,147.80	3.66%	2,820,000,000.00	34.34%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	30,793,637.56	6.54%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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1998 29

2007 48

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2016 8 26