

LOF

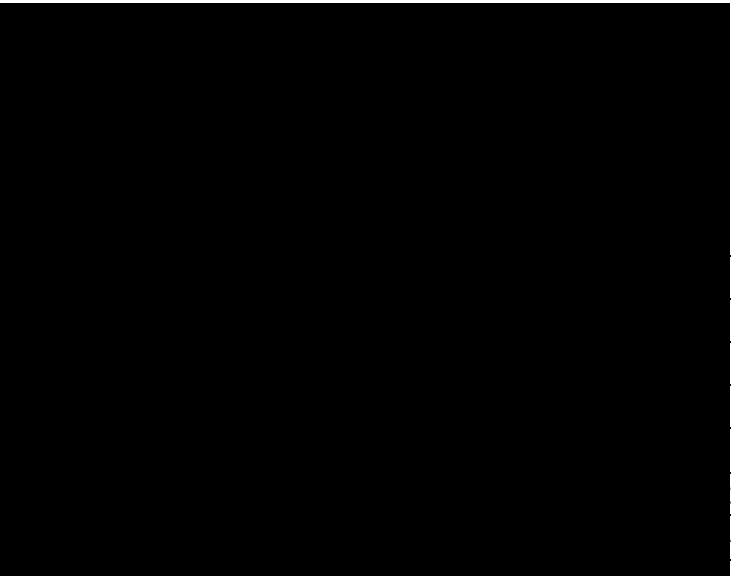
2016 3

2016 9 30

2016 10 24

1

2016 10 19



9 30

LOF
163003
163003
2011 6 24
420,428,028.76



--	--

3

3.1

	2016 7 1	2016 9 30
1.		4,307,725.78
2.		8,016,665.46
3.		0.0192
4.		429,380,471.88
5.		1.0213

1

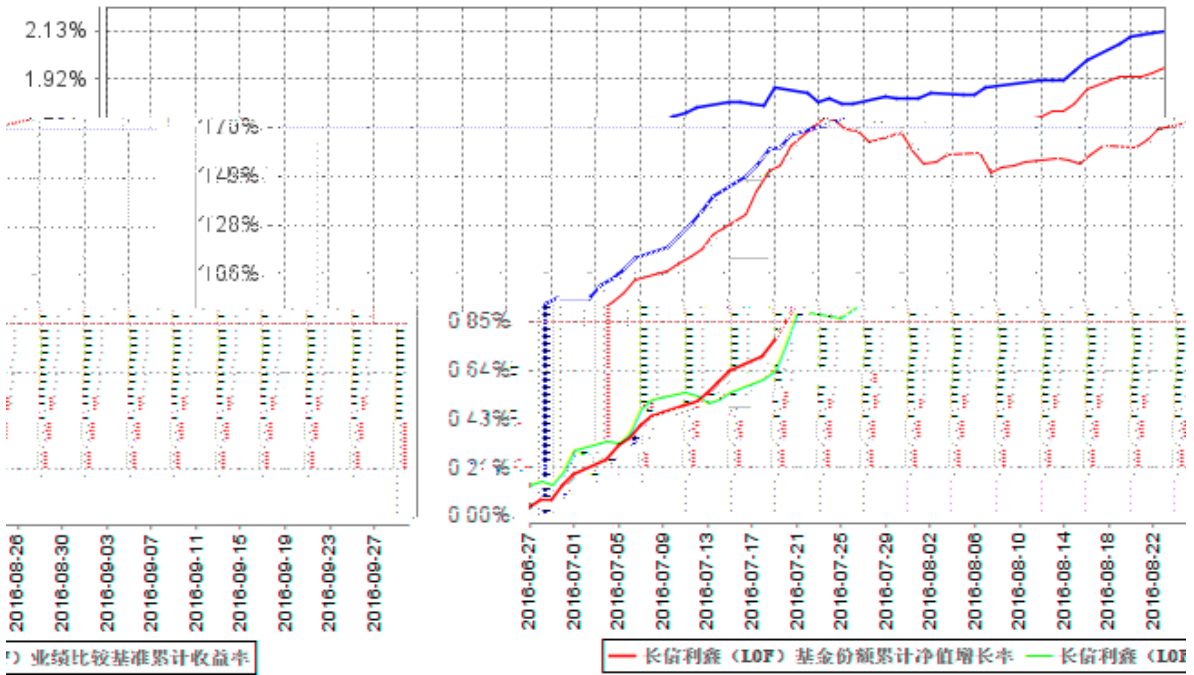
2

3.2

3.2.1

	1.99%	0.03%	1.77%	0.04%	0.22%	-0.01%

3.2.2



1 2016 6 25 2016 6 25 2016 9 30

2 6 2011

6 24 2016 6 25 ,

4

4.1

		2011 6 24	-	22
				EMBA

					2004 9
					LOF

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

AAA

AA7Y

7

CPI

PPI

PMI

8

14

28

2016

4.4.2 2016

L

4.5

2016 9 30

1.0213

1.0213

1.99%

1.77%

4.6

5

5.1

			%
1		-	-
		-	-
2		-	-
3		427,947,192.90	90.89
		427,947,192.90	90.89
		-	-
4		-	-
5		-	-
6		24,991,157.49	5.31
		-	-
7		8,337,069.35	1.77
8		9,548,646.81	2.03
9		470,824,066.55	100.00

5.2

5.2.1

5.2.2

5.3

5.4

1		-	-
2		-	-
3		80,003,000.00	18.63
		80,003,000.00	18.63
4		347,067,886.30	80.83
5		-	-
6		-	-
7		876,306.60	0.20
8		-	-
9		-	-
10		427,947,192.90	99.67

5.5

1	160208	16 08	500,000	49,955,000.00	11.63
2	160211	16 11	300,000	30,048,000.00	7.00
3	1480371	14	200,000	21,926,000.00	5.11
4	1480218	14	179,690	19,611,366.60	4.57
5	1480026	14	100,000	11,304,000.00	2.63

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.10

5.10.1

5.10.2

5.10.3

5.11

5.11.1

5.11.2

5.11.3

1		22,900.46
2		-
3		-
4		8,708,126.10
5		817,620.25
6		-
7		-
8		-

9		9,548,646.81
---	--	--------------

5.11.4

5.11.5

5.11.6

6

	382,306,241.59
	153,071,705.44
:	114,949,918.27
"-"	-
	420,428,028.76

7

7.1

7.2

8

9

9.1

1

2

3

4

5

6

9.2

9.3

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