

2016

2016 12 31

1

2017 3 23

2016 1 1 2016 12 31

2

2.1

	CXLH
	519975
	519975
	2015 2 4
	3,693,082,074.66

2.2

	700

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn 4007005566	luzj@bankcomm.com

2.4

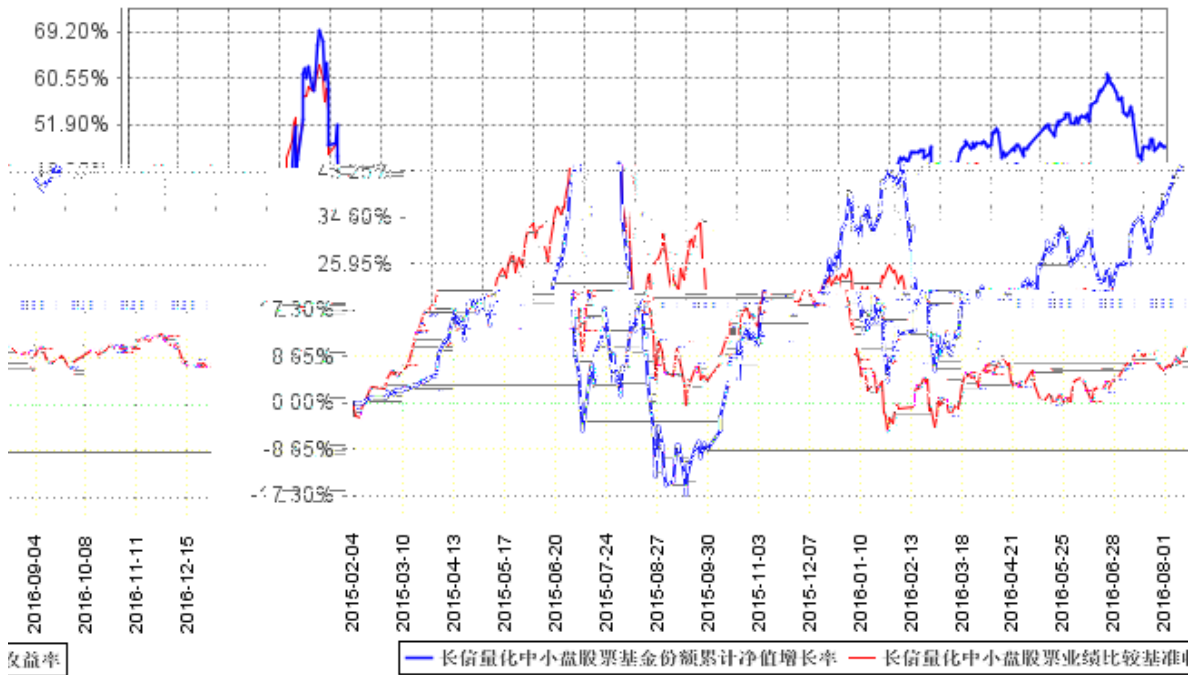
	www.cxfund.com.cn
	68 9 18

3

3.1

3.1.1	2016	2015 2 4 ()-2015 12 31
	130,517,833.64	157,043,629.13

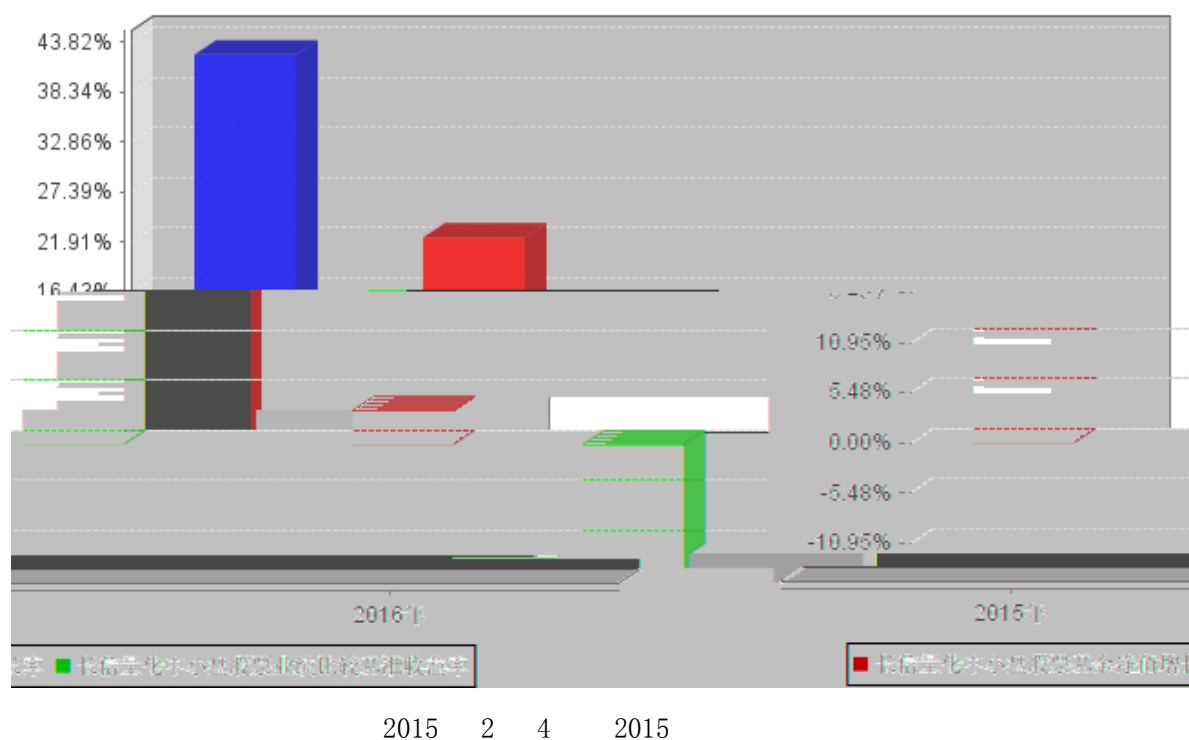
3.2.2



1 2015 2 4 2016 12 31

2 6

3.2.3



3.3

	10				
2016	4.000	613,891,703.62	75,657,569.65	689,549,273.27	
2015	-	-	-	-	
	4.000	613,891,703.62	75,657,569.65	689,549,273.27	

4.7

4.1.2

	LOF				2010 7
		2015 3 14	-	6	LOF

1

/

2

3.76%

-12.37%

4.5

2017

4.6

2008 9 12

[2008]38

1/2

4.7

	10				
2016	4.000	613,891,703.62	75,657,569.65	689,549,273.27	
	4.000	613,891,703.62	75,657,569.65	689,549,273.27	

1

6

30%

3

2

3

4

5

4.8

5

5.1

2016

5.2

2016

1

689, 549, 273. 27

5.3

2016

6

2016

1700190

7

7.1

2016 12 31

	2016 12 31	2015 12 31
	218,698,050.57	46,885,875.07
	441,988,463.83	705,314.03
	839,852.14	169,912.96
	3,335,433,370.40	255,474,138.23
	3,335,433,370.40	255,474,138.23
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	254,231.50	12,565.55
	-	-
	15,823,688.32	1,376,994.19
	-	-
	-	-
	4,013,037,656.76	304,624,800.03
	2016 12 31	2015 12 31
	-	-
	-	-
	-	-
	-	-
	16,681,263.72	8,536,602.24
	12,008,551.52	3,067,846.45
	5,040,530.25	351,897.32
	840,088.38	58,649.56
	-	-
	3,960,254.72	300,210.61
	-	-

		-	-
		-	-
		-	-
		409,140.70	315,212.17
		38,939,829.29	12,630,418.35
		3,693,082,074.66	204,999,315.96
		281,015,752.81	86,995,065.72
		3,974,097,827.47	291,994,381.68
		4,013,037,656.76	304,624,800.03

1 2016 12 31 1.076 3,693,082,074.66

2 2016 1 1 2016 12 31 2015 2 4

7.2

2016 1 1 2016 12 31

	2016 1 1 2016 12 31	2015 2 4 () 2015 12 31
	-49,807,286.32	203,217,870.56
1.	2,682,816.71	1,957,021.25
	2,619,724.55	1,627,719.07
	-	-
	-	-
	63,092.16	329,302.18
	-	-
2.	-	152,201,459.01
	151,169,359.20	160,650,398.47
	-	-
	-	-
	-	-
	-	-
	1,032,099.81	1,375,174.25
3.	-	-210,465,619.16
35,262,348.26		
4.	-	-

5.	-	5,774,057.12	3,972,928.33
		30,140,499.20	10,911,893.17
1		17,000,299.63	5,130,990.12
2		2,833,383.24	855,165.09
3		-	-
4		9,905,778.13	4,595,089.29
5		-	-
		-	-
6		401,038.20	330,648.67
	-	-79,947,785.52	192,305,977.39

	869,346,402.40	-	869,346,402.40
	-	192,305,977.39	192,305,977.39
-	-664,347,086.44	-105,310,911.67	-769,657,998.11
1.	248,498,721.04	75,201,431.14	323,700,152.18
2.	-912,845,807.48	-180,512,342.81	-1,093,358,150.29
-	-	-	-
	204,999,315.96	86,995,065.72	291,994,381.68

2015 2 4

7.1 7.4

7.4**7.4.1**

2012 3 27

[2012]402

2012 8 23

2014 12 15

[2014]1360

2015 2 4

()
 2015 1 12 2015 1 30
 1.00
 869,346,402.40 7,776

80%-95%
 80%
 5%-20%
 5% 700
 *75%+ *25%

7.4.2

(
 XBRL 3
 < > 2012 11 16

7.4.3

2016 12
 31 2016
 20 44

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2015]

125

(a)

(b)

(c) 2016 5 1

2017 7 1

2017 7 1

2016 12 31

(d)

(e)

20%

2013 1 1

1 1

1 1 1

50%

1

2013 1 1 2015

9 7

25%

2015 9 8

(f)

10%

7%

(g)

0.1%

(h)

()

7.4.7

7.4.8**7.4.8.1****7.4.8.1.1**

	2016 1 1 2016 12 31			2015 2 4 () 2015 12 31	
	942,496,068.05	11.42%	1,276,279,997.81	39.51%	

7.4.8.1.2**7.4.8.1.3**

	2016 1 1 2016 12 31			2015 2 4 () 2015 12 31	
	-	-	1,400,000,000.00	70.00%	

7.4.8.1.4

7.4.8.1.5

	2016 1 1		2016 12 31	
	812,156.67	12.28%	763,254.86	19.28%
	2015 2 4 ()		2015 12 31	
	1,048,052.07	39.49%	283,933.06	94.58%

7.4.8.2

7.4.8.2.1

	2016 1 1	2016 12 31	2015 2 4 ()	2015 12 31
		17,000,299.63		5,130,990.12
		3,927,407.76		2,455,661.38

1.5%

=

7.4.8.2.2

	2016 1 1	2016 12 31	2015 2 4 ()	2015 12 31
		2,833,383.24		855,165.09

0.25%

=

7.4.8.3

()

()

7.4.8.4**7.4.8.4.1****7.4.8.4.2****7.4.8.5**

2016	1	1	2016	12	31	2015	2	4	()	2015
									12		

601375		2016 12 20	2017 1 3		4.00	4.00	26,695	106,780.00	106,780.00	-
603228		2016 12 28	2017 1 6		23.16	23.16	3,491	80,851.56	80,851.56	-
603877		2016 12 29	2017 1 9		21.30	21.30	3,180	67,734.00	67,734.00	-
300583		2016 12 29	2017 1 6		40.29	40.29	1,582	63,738.78	63,738.78	-
603689		2016 12 30	2017 1 10		7.87	7.87	4,818	37,917.66	37,917.66	-
603035		2016 12 27	2017 1 5		10.44	10.44	2,316	24,179.04	24,179.04	-
603266		2016 12 30	2017 1 10		14.63	14.63	1,562	22,852.06	22,852.06	-
300587		2016 12 28	2017 1 5		14.11	14.11	1,438	20,290.18	20,290.18	-
002840		2016 12 29	2017 1 10		6.55	6.55	1,814	11,881.70	11,881.70	-
002838		2016 12 28	2017 1 6		15.28	15.28	682	10,420.96	10,420.96	-
603186		2016 12 26	2017 1 3		5.37	5.37	1,874	10,063.38	10,063.38	-
300586		2016 12 26	2017 1 4		9.30	9.30	1,006	9,355.80	9,355.80	-
300591		2016 12 30	2017 1 10		3.07	3.07	2,397	7,358.79	7,358.79	-
300588		2016 12 27	2017 1 5		4.94	4.94	1,380	6,817.20	6,817.20	-

7.4.9.2

300065		2016 12 8	38.52	-		-1,555,026	58,202,946.87	59,899,601.52	-	
603986		2016 9 19	177.97	2017 3 13	195.77	1,133	26,353.58	201,640.01	-	
300526		2016 12 7	107.03			84	882.00	8,990.52	-	
002509		2016 9 21	12.68			120	1,214.52	1,521.60	-	

8**8.1**

			%
1		3,335,433,370.40	83.11
		3,335,433,370.40	83.11
2		-	-
		-	-
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		660,686,514.40	16.46
7		16,917,771.96	0.42
8		4,013,037,656.76	100.00

8.2**8.2.1**

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N		59,941,264.23	1.51
O		-	-
P		-	-
Q		-	-
R		-	-
S		61,986,482.80	1.56
		3,335,433,370.40	83.93

8.2.2**8.3**

1	300194		3,762,807	98,961,824.10	2.49
2	300138		5,281,113	96,274,689.99	2.42
3	002321		8,845,265	94,732,788.15	2.38
4	600178		8,541,813	94,301,615.52	2.37
5	000705		7,084,588	92,595,565.16	2.33
6	600589		10,451,493	91,450,563.75	2.30
7	002593		12,406,725	91,313,496.00	2.30
8	002507		6,731,400	90,066,132.00	2.27
9	300303		10,072,586	88,840,208.52	2.24
10	002472		7,660,568	86,870,841.12	2.19

8.4**8.4.1****2% 20**

1	002507		112,770,201.06	38.62
2	000705		100,483,682.93	34.41
3	600178		99,633,385.46	34.12
4	600589		99,042,600.73	33.92
5	300303		98,126,853.03	33.61

6	002472		97,611,700.99	33.43
7	002593		95,996,357.08	32.88
8	002321		93,716,414.81	32.10
9	300138		92,449,067.49	31.66
10	300194		89,345,764.71	30.60
11	000978		82,807,873.56	28.36
12	300241		76,447,535.80	26.18
13	002585		75,301,375.78	25.79
14	300262		74,079,095.29	25.37
15	002403		73,480,569.39	25.17
16	002438		73,453,730.21	25.16
17	600429		73,282,048.49	25.10
18	002390		72,103,407.78	24.69
19	002580		71,040,861.64	24.33
20	300193		70,884,937.48	24.28
21	000548		70,044,537.63	23.99
22	002452		69,987,018.99	23.97
23	002253		69,669,086.76	23.86
24	300287		69,353,015.76	23.75
25	300256		69,285,277.77	23.73
26	300141		66,737,539.40	22.86
27	300065		66,606,315.83	22.81
28	000766		66,512,283.36	22.78
29	300048		65,974,305.10	22.59
30	002365		65,389,788.30	22.39
31	300294		65,165,571.03	22.32
32	300283		64,809,014.52	22.20
33	002370		63,948,105.06	21.90
34	300046		63,900,891.22	21.88
35	002218		63,741,736.32	21.83
36	300306		63,388,937.67	21.71
37	600461		62,712,669.96	21.48
38	000938		62,672,369.79	21.46
39	300031		62,363,847.05	21.36
40	000004		62,189,302.99	21.30
41	000636		61,544,076.27	21.08

42	300035		61,428,660.96	21.04
43	000551		61,137,027.70	20.94
44	600679		60,635,848.99	20.77
45	002497		60,364,027.29	20.67
46	002529		60,183,755.93	20.61
47	300158		60,127,806.54	20.59
48	300335		59,575,398.29	20.40
49	002193		59,370,719.09	20.33
50	002139		58,563,297.49	20.06
51	002661		58,163,871.12	19.92
52	002637		57,572,835.48	19.72
53	300209		56,174,079.90	19.24
54	300341		54,303,825.49	18.60
55	300250		52,190,485.83	17.87
56	002660		48,743,339.24	16.69
57	002523		46,667,532.29	15.98
58	002607		43,974,440.13	15.06
59	300079		42,951,269.55	14.71
60	002487		42,594,537.63	14.59
61	002086		40,343,597.32	13.82
62	002726		40,342,049.54	13.82
63	300098		33,992,820.52	11.64
64	300008		33,882,803.37	11.60
65	300049		33,657,154.01	11.53
66	600537		33,318,162.35	11.41
67	000989		32,782,954.02	11.23
68	300377		32,765,317.15	11.22
69	300245		32,722,751.71	11.21
70	002410		32,591,025.14	11.16
71	000591		32,333,674.74	11.07
72	002675		31,795,873.63	10.89
73	002188		31,526,710.58	10.80
74	300292		30,689,741.98	10.51
75	002322		30,485,878.52	10.44
76	300183		30,327,296.94	10.39
77	002677		29,468,363.15	10.09

78	000667		28,830,770.99	9.87
79	300267		28,809,129.72	9.87
80	002196		28,544,602.52	9.78
81	300018		28,283,299.92	9.69
82	002449		27,800,265.44	9.52
83	600644		26,847,883.02	9.19
84	600505		26,786,722.82	9.17
85	002719		26,666,646.30	9.13
86	300063		26,600,931.57	9.11
87	000070		26,419,076.95	9.05
88	002722		25,085,229.14	8.59
89	300206		23,609,474.72	8.09
90	300103		20,280,709.36	6.95
91	300121		19,552,194.25	6.70
92	300214		19,382,186.96	6.64
93	000635		19,313,395.21	6.61
94	300062		18,736,504.79	6.42
95	002567		18,735,171.21	6.42
96	600419		18,658,386.24	6.39
97	002020		16,992,263.08	5.82
98	300373		15,928,981.11	5.46
99	300165		15,714,025.30	5.38
100	000609		15,649,498.10	5.36
101	300259		15,480,960.14	5.30
102	300319		13,997,716.96	4.79
103	000599		13,805,067.29	4.73
104	300211		13,111,375.28	4.49
105	300172		12,795,081.68	4.38
106	600757		12,447,374.94	4.26
107	300200		12,279,722.24	4.21
108	300042		12,168,215.76	4.17
109	002502		12,138,897.75	4.16
110	002545		11,903,026.78	4.08
111	002509		11,741,214.08	4.02
112	002137		11,617,104.64	3.98
113	300387		11,494,823.32	3.94

114	600393		11,247,375.62	3.85
115	300301		10,496,940.44	3.59
116	002380		10,402,778.02	3.56
117	300365		10,342,416.42	3.54
118	300381		9,958,522.60	3.41
119	000429		9,847,543.99	3.37
120	300143		8,860,098.38	3.03
121	300071		8,851,376.32	3.03
122	002087		8,699,905.00	2.98
123	300184		8,640,112.96	2.96
124	300279			

15	300018		36,266,928.40	12.42
16	300098		35,581,121.64	12.19
17	300183		34,306,598.51	11.75
18	300267		33,046,977.08	11.32
19	300377		33,012,353.23	11.31
20	600537		32,693,408.38	11.20
21	300049		32,632,383.86	11.18
22	002719		32,107,425.33	11.00
23	300245		32,016,901.61	10.96
24	000989		31,736,642.95	10.87
25	002410		31,265,433.75	10.71
26	300008		31,230,005.91	10.70
27	002675		31,215,610.01	10.69
28	000667		31,120,689.00	10.66
29	300063		30,945,392.07	10.60
30	000591		30,923,615.24	10.59
31	002188		30,636,923.86	10.49
32	002196		30,069,522.68	10.30
33	000070		29,359,052.22	10.05
34	600505		29,303,469.81	10.04
35	002677		29,108,596.41	9.97
36	002449		28,700,187.22	9.83
37	600644		28,174,810.02	9.65
38	300206		25,483,422.93	8.73
39	300121		23,473,905.84	8.04
40	300214		23,393,355.95	8.01
41	600419		22,068,156.76	7.56
42	000635		20,385,838.70	6.98
43	300103		20,336,258.16	6.96
44	002567		19,597,228.69	6.71
45	002507		19,299,543.39	6.61
46	000978		19,008,068.80	6.51
47	300062		18,617,925.29	6.38
48	300301		17,889,652.18	6.13
49	300259		17,552,028.46	6.01

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53	000429		16,795,161.15	5.75
54	002020		16,466,355.34	5.64
55	002545		16,373,544.91	5.61
56	002585			

91	300071		8,486,897.20	2.91
92	002532		8,473,145.71	2.90
93	300184		8,194,750.54	2.81
94	000949		8,115,525.32	2.78
95	002255		7,992,643.85	2.74
96	002606		7,764,625.54	2.66
97	002511		7,456,959.02	2.55
98	300069		7,077,385.80	2.42
99	300173		6,971,902.74	2.39
100	600727		6,570,708.62	2.25
101	300230		6,563,731.26	2.25

102

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

8.12.2

8.12.3

1		839, 852. 14
2		-
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9.1

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2015 2 4	869,346,402.40
	204,999,315.96
	4,496,119,206.48
:	1,008,036,447.78
"_"	-
	3,693,082,074.66

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11.2.1

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2017 3 27