

LOF

2016

2016 12 31

2017 3 27

**1**

5 2016

6 24

LOF

LOF

2016 6 25

2017 3 23

2016 1 1 2016 12 31

**2**

**2.1**

	LOF
	163003
	163003
	2016 6 25
	291,040,482.36
	2016 7 22

2011 6 24

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2016 6 24

A

B

LOF

**2.1**

	163003
	2011 6 24
	382,306,241.59

	2011 9 23	
	A	B
	A	B
	163004	150042
	0.00	0.00

1 2016 6 24

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2016 6 24

A

B

LOF

2 B 2016 6 24

**2.2**


**2.2**

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	A	B

**2.3**

	021-61009999	010-68858113
	zhouyg@xfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120

**2.4**

	www.xfund.com.cn
	68 9
	3 A

3

3.1



<b>3.1.1</b>	2016 6 25 ( ) 2016 12 31
	11,921,157.88
	5,386,861.93
	0.0135
	1.03%
<b>3.1.2</b>	2016 12 31
	0.3928
	294,044,430.40
	1.0103

1 2016 6 25

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3

3.1

<b>3.1.1</b>	2016 1 1		
	27,028,080.93	38,233,442.13	

	382,306,241.59	377,202,459.40	356,190,992.91
	1.0000	1.5767	1.3583

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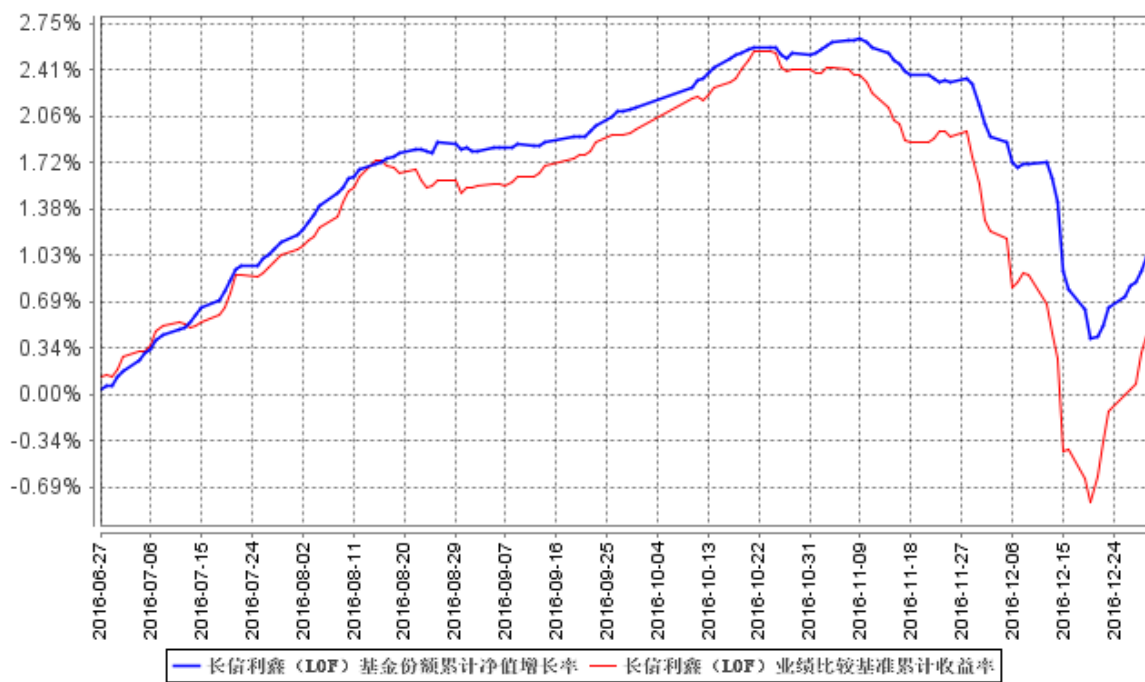
### 3.2

#### 3.2.1

10	1	2016 2016	-1.08%	0.10%	-1.49%	0.15%	0.41%	-0.05%
		12 31						
7	1	2016 2016	0.89%	0.07%	0.27%	0.11%	0.62%	-0.04%
		12 31						

2016 6 25  
2016 12 31 1.03%

### 3.2.2



1 2016 6 25 2016 6 25 2016 12

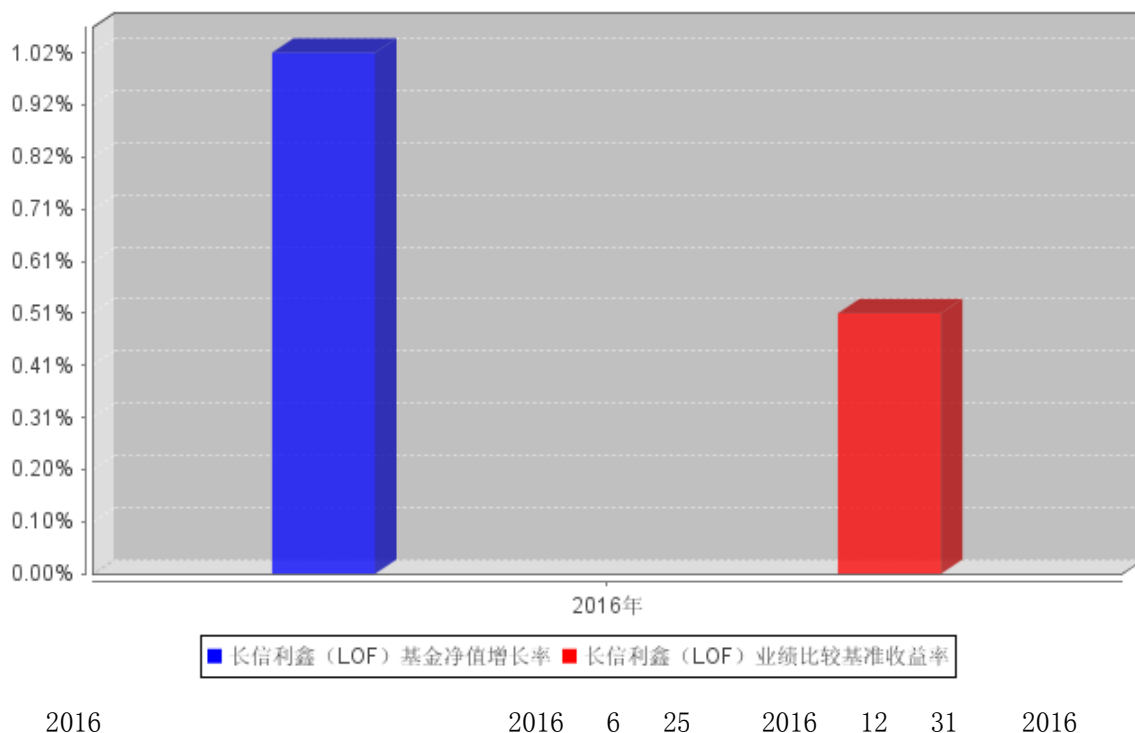
31

2 6

2011 6 24 2016 6 25



3.2.3



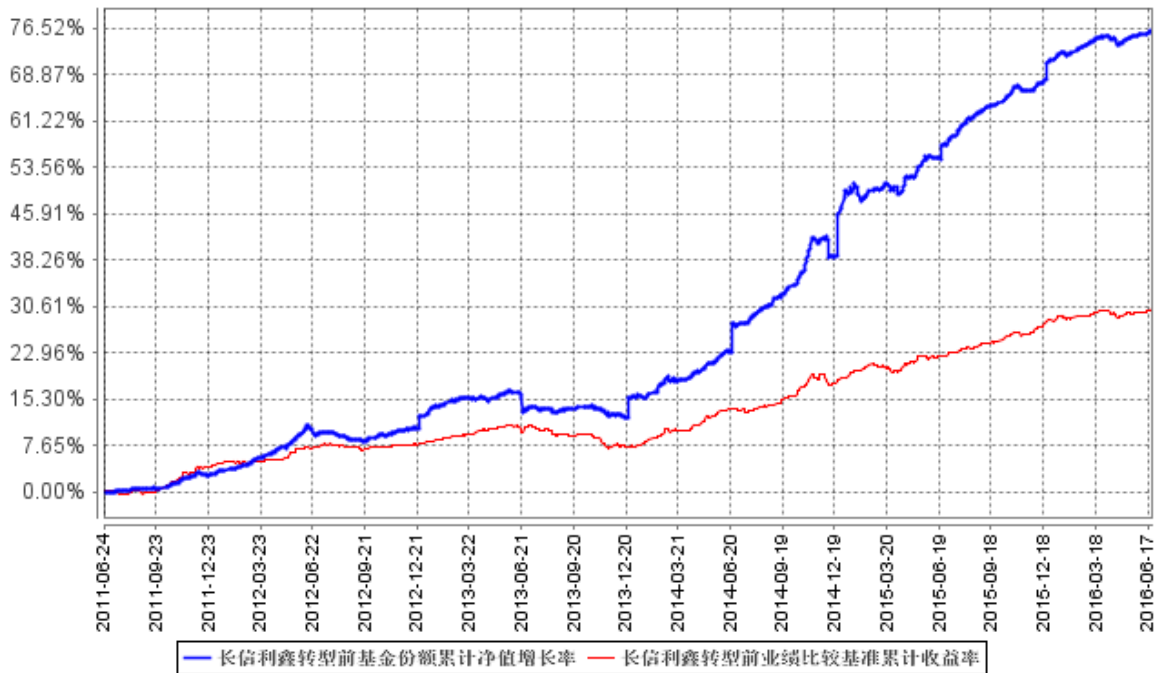
3.2

3.2.1

期间	基金净值增长率	业绩比较基准收益率	超额收益率	跟踪误差	跟踪偏离度	跟踪误差率
2016 4 1 2016 6 24	1.49%	0.14%	0.23%	0.07%	1.26%	0.07%
2016 1 1 2016 6 24	3.72%	0.11%	1.38%	0.07%	2.34%	0.04%
2016 1 1 2016 6 24	3.72%	0.11%	1.38%	0.07%	2.34%	0.04%
2014 1	49.34%	0.32%	9.10%	0.01%	40.24%	0.31%

1 2016 6 24						
2011 6 24 2016 6 24	77.73%	0.26%	30.20%	0.09%	47.53%	0.17%

3.2.2



1 2011 6 24 2011 6 24 2016 6  
24  
2 6



## 4

### 4.1

#### 4.1.1

				2003	63				
								1.5	
		1.65						44.55%	
			31.21%			15.15%			
	4.55%					4.54%			
2016	12	31							47

100

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(LOF)

LOF

LOF

**4.1.2**

	LOF	2011 24	6 -	22	EMBA  2004 9  LOF

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**4.2**

## **4.3**

### **4.3.1**

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### **4.3.2**



2016 12 31

1.03%

0.46%

#### 4.5

2017

#### 4.6

2008 9 12

2008 38

1/2

#### 4.7

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LOF

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16

67





## 5

### 5.1

2011 6 24

### 5.2

### 5.3

**6**

2016

1700218

**6**

2016

1700188

7

7.1

LOF

2016 12 31

	2016 12 31
	1,260,043.85
	14,106.53
	22,790.73
	241,412,289.10
	-
	-
	241,412,289.10
	-
	-
	-
	56,140,163.71
	-
	6,404,018.62
	-
	79,644.73
	-
	-
	305,333,057.27
	2016 12 31

	-
	-
	-
	10,000,000.00
	-
	243,776.14
	178,343.46
	50,955.27
	89,171.71
	9,838.69
	372,959.00
	2,219.44

-

	2016 6 25 ( ) 2016 12 31
	8,528,020.28
1.	10,854,063.30
	90,453.60
	10,366,932.29
	-
	396,677.41
	-
2. -	4,139,309.21
	-
	-
	4,139,309.21
	-
	-
	-
	-
3. -	-6,534,295.95
4. -	-
5. -	68,943.72
	3,141,158.35
1	1,479,153.66
2	422,615.34
3	739,576.89
4	7,904.21
5	301,401.63
	301,401.63

6		190,506.62
-		5,386,861.93
		-
-		5,386,861.93
	2016 6 25	2016 12 31
		2016 6

25

### 7.3

LOF

2016 6 25 ( ) 2016 12 31

	2016 6 25 ( ) 2016 12 31		
	233,928,216.07	148,378,025.52	382,306,241.59
	-	5,386,861.93	5,386,861.93
	-55,846,808.77	-37,801,864.35	-93,648,673.12
-			
1.	163,169,376.29	108,172,485.16	271,341,861.45
2.	-219,016,185.06	-145,974,349.51	-364,990,534.57
		-	-
-			
	178,081,407.30	115,963,023.10	294,044,430.40
	2016 6 25	2016 12 31	2016 6

25



7.1 7.4

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7.4

7.4.1

(LOF) ( “ ” )  
(  
“ ”) ( [2011] 603  
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2011 6 24  
5 2016 6 24  
(LOF) “  
(LOF)” 2016 6 25  
2016 6 25 “ (LOF)”

( “ ”)

(LOF)  
( )

( )

80%

20%

5%

### 7.4.2

( XBRL 3

< 2012 11 16 >

### 7.4.3

2016 12

31 2016 6 25 ( ) 2016 12 31

### 7.4.4

#### 7.4.4.1

1 1 12 31

2016 6 25 ( ) 2016 12 31

#### 7.4.4.2

#### 7.4.4.3

**7.4.4.4**

**7.4.4.5**

( )

**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

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**7.4.4.9** /( )

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**7.4.4.10**

**7.4.4.11**

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12

10%

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4

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15

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7

**7.4.4.12**

**7.4.4.13**

( )

[2008]38

(AMAC)

[2007]21

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2015 1

**7.4.5**

**7.4.5.1**

**7.4.5.2**

**7.4.5.3**

**7.4.6**

**7.4.6.1**

[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

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2017 7 1

2017 7 1

2016 12 31

(d)

(e)

20%

2013 1 1

1

1

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1

1

50%

1

2013 1 1

2015 9

7

25%

2015 9 8

(f)

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10%

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7%

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(g)

0.1%

(h)

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7.4.6.2



	2016 12 31
	372,959.00

**7.4.7**


**7.4.8**

**7.4.8.1**

**7.4.8.1.1**

**7.4.8.1.2**

	2016 6 25 ( ) 2016 12 31	
	89,166,421.98	95.30%

**7.4.8.1.3**

	2016 6 25 ( ) 2016 12 31	
--	--------------------------	--

	73,100,000.00	100.00%

7.4.8.1.4

7.4.8.1.5

7.4.8.2

7.4.8.2.1

	2016 6 25 ( ) 2016 12 31
	1,479,153.66
	161,813.83

0.70%

=

7.4.8.2.2

	2016 6 25 ( ) 2016 12 31
	422,615.34

0.20%

= .20%/

7.4.8.2.3

--	--

	2016 6 25 ( ) 2016 12 31
	33,942.73
	113,931.39
	426.87
	148,300.99

0.35%

= .35%/

**7.4.8.3**

( )

2016 6 25 ( ) 2016 12 31						
	-	-	-	-	30,000,000.00-	1,684.93-

**7.4.8.4**

**7.4.8.4.1**

**7.4.8.4.2**

**7.4.8.5**

	2016 6 25 ( ) 2016 12 31

	1,260,043.85	88,480.62
--	--------------	-----------

2016 12 31

14,106.53

**7.4.8.6**

**7.4.8.7**

**7.4.9**      2016    12    31

**7.4.9.1**            /

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**7.4.9.2**

**7.4.9.3**

**7.4.9.3.1**

**7.4.9.3.2**

2016    12    31

10,000,00.00            2017    1    5

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## 7

## 7.1

2016 6 24

	2016 6 24	2015 12 31
	50,895,834.53	5,816,174.05
	15,687.14	3,001,380.31
	36,034.84	24,236.67
	331,083,340.00	567,888,514.80
	-	-
	-	-
	331,083,340.00	567,888,514.80
	-	-
	-	-
	-	-
	-	-
	-	-
	6,782,961.08	16,375,905.23
	-	-
	-	-
	-	-
	-	-
	388,813,857.59	593,106,211.06
	2016 6 24	2015 12 31

	-	-
	-	-
	-	-
	-	214,599,560.00
	-	-
	5,645,021.83	-
	177,511.79	227,367.67
	50,717.65	64,962.19
	88,755.90	113,683.83
	3,209.19	6,498.81
	372,959.00	372,959.00
	-	117,372.90
	-	-
	-	-
	169,440.64	401,347.26
	6,507,616.00	215,903,751.66
	233,928,216.07	239,239,840.62
	148,378,025.52	137,962,618.78
	382,306,241.59	377,202,459.40
	388,813,857.59	593,106,211.06

1 2016 6 24

1.0000

382,306,241.59

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2016 1 1 2016 6 24

**7.2**

2016 1 1 2016 6 24



4		2,538.18	13,324.71
5		1,103,848.90	8,884,944.75
		1,103,848.90	8,884,944.75
6		196,893.38	456,650.00
	-	10,748,804.02	45,572,601.11
		-	-
	-	10,748,804.02	45,572,601.11

2016 1 1 2016 6 24

## 7.3

2016 1 1 2016 6 24

	2016 1 1 2016 6 24		
	239,239,840.62	137,962,618.78	377,202,459.40
	-	10,748,804.02	10,748,804.02
	-5,311,624.55	-	-5,311,624.55
	-		
1.	333,397.28	-	333,397.28
2.	-5,645,021.83	-	-5,645,021.83
	-	-333,397.28	-333,397.28



-			
	233,928,216.07	148,378,025.52	382,306,241.59
	2015 1 1 2015 12 31		
	262,234,206.23	93,956,786.68	356,190,992.91
	-	45,572,601.11	45,572,601.11
	-22,994,365.61	-	-22,994,365.61
-			
1.	1,957,869.00	-	1,957,869.00
2.	-24,952,234.61	-	-24,952,234.61
	-	-1,566,769.01	-1,566,769.01
	239,239,840.62	137,962,618.78	377,202,459.40

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A

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2016 1 1 2016 6 24

7.1 7.4

**7.4**

**7.4.1**

( ( ( ( [2011]603 ) 2011 6 24

2:1 A B 5 A B A

6 B (LOF) 5

636,483,025.08

( ( [2011] 290

B81,608,171.00 2011 9 23

( ) ( ) ) ( )

80%

20%

5%

2016 6 24

2016 6 25

(LOF)

### 7.4.2

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XBRL

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2012 11 16

2016 6 25

### 7.4.3

2016 6

24

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2016 1 1

2016 6 24

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### 7.4.4

### 7.4.5

#### 7.4.5.1

#### 7.4.5.2

**7.4.5.3**

**7.4.6**

**7.4.6.1**

[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

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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%  
,


**7.4.8**

**7.4.8.1**

**7.4.8.1.1**

**7.4.8.1.2**

	2016 1 1			2016 6 24			2015 1 1			2015 12 31		
	227,128,578.14			95.79%			281,191,672.12			57.49%		

**7.4.8.1.3**

	2016 1 1			2016 6 24			2015 1 1			2015 12 31		
	589,200,000.00			99.66%			6,228,300,000.00			94.33%		



	2016 1 1 2016 6 24		
	A	B	
	41,390.78	1,461.87	42,852.65
	25.77	56,721.61	56,747.38
	31.68	179.92	211.60
	41,448.23	58,363.40	99,811.63
	2015 1 1 2015 12 31		
	A	B	
	138,696.65	2,798.43	141,495.08
	160.37	108,580.33	108,740.70
	193.27	1,231.81	1,425.08
	139,050.29	112,610.57	251,660.86

7.4.8.3

( )

2016 1 1 2016 6 24						
	-	-	-	-	-	-
2015 1 1 2015 12 31						
	-	-	-	-	42,000,000.00	61,262.47



**7.4.8.4**

**7.4.8.4.1**

**7.4.8.4.2**

**7.4.8.5**

	2016 1 1			2016 6 24			2015 1 1			2015 12 31		
	50,895,834.53			86,432.74			5,816,174.05			74,011.15		

2016 6 24

15,687.14 (2015 12 31

3,001,380.31

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**7.4.8.6**

**7.4.8.7**

**7.4.9** 2016 6 24

**7.4.9.1** /

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**7.4.9.2**

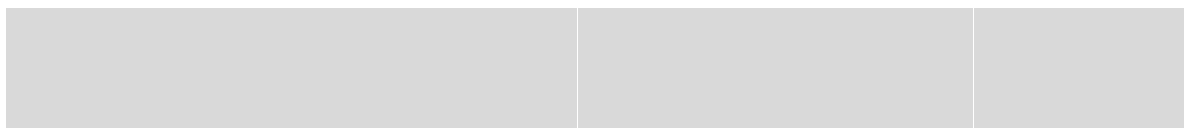
**7.4.9.3**

**7.4.9.3.1**

### 7.4.9.3.2

## 8

### 8.1





2	160414	16	14	200,000	19,970,000.00	6.79
3	1480218	14		179,690	19,081,281.10	6.49
4	1480026	14		100,000	10,949,000.00	3.72
5	1480192	14		100,000	10,765,000.00	3.66

**8.7**

**8.8**

**8.9**

**8.10**

**8.10.1**

**8.10.2**

**8.10.3**

**8.11**

**8.11.1**

**8.11.2**

**8.11.3**

1		22,790.73

| 2 |  
3

|

- |  
-

## 8

### 8.1

			%
1		-	-
		-	-
2		331,083,340.00	85.15
		331,083,340.00	85.15
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		50,911,521.67	13.09
7		6,818,995.92	1.75
8		388,813,857.59	100.00

### 8.2

#### 8.2.1

#### 8.2.2

### 8.3





3	1480218	14	179,690	19,248,392.80	5.03
4	1480026	14	100,000	11,213,000.00	2.93
5	1480196	14	100,000	10,942,000.00	2.86

**8.7**

**8.8**

**8.9**

**8.10**

**8.10.1**

**8.10.2**

**8.10.3**

**8.11**

**8.11.1**

**8.11.2**

**8.11.3**

1		36,034.84
2		-

3		-
4		6,782,961.08
5		-
6		-
7		-
8		-
9		6,818,995.92

**8.11.4**

				%
1	110031		4,389,798.00	1.15

**8.11.5**

**8.11.6**

## 9

## 9.1

( )					
6, 142	47, 385. 30	200, 890, 567. 61	69. 02%	90, 149, 914. 75	30. 98%

## 9.2

1		81, 971, 413. 00	51. 87%
2	-UL	16, 996, 422. 00	10. 75%
3		15, 966, 078. 00	10. 10%
4		8, 388, 086. 00	5. 31%
5	11	5, 135, 238. 00	3. 25%
6		4, 431, 434. 00	2. 80%
7		3, 525, 530. 00	2. 23%
8		3, 498, 022. 00	2. 21%
9		2, 632, 457. 00	1. 67%
10		1, 671, 183. 00	1. 06%

**9.3**

	1,137.26	0.00%

**9.4**

	0

10

2016 6 25	382,306,241.59
	266,669,035.00
:	357,934,794.23
"_"	-
	291,040,482.36
2016 6 25	2016 12 31

10

	A	B
	424,384,931.89	212,098,093.19
	27,141,747.43	212,098,093.19
	-	-
:	5,645,021.83	-
"_"	-21,496,725.60	-212,098,093.19
	0.00	0.00

2016 1 1 2016 6 24

2016 6 24

A

B

LOF)

382,306,241.59

# 11

## 11.1

## 11.2

### 11.2.1

2016 6 3

2016 11 24

2016 7 30

2016 12 27

### 11.2.2

## 11.3

## 11.4

## 11.5

60,000.00

6

**11.6**

**11.7**

**11.7.1**

	1	-	-	-	-	-
	1	-	-	-	-	-

**11.7.2**

	89,166,421.98	95.30%	73,100,000.00	100%	-	-
	4,396,454.80	4.70%	-	-	-	-

1

2

<1998>29

[2007]48

1

a

b

c



d

2

**11.7**

**11.7.1**


a

b

c

d

2

**12**

2017 3 27