

2016 8 22

2016 1 1 2016 6 30

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
§4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	12
4.7		

§8	.....	38
8.1	.....	38
8.2	.....	38
8.3	.....	38
§9	.....	39
§10	.....	40
10.1	.....	40
10.2	.....	40
10.3	.....	40
10.4	.....	40
10.5	.....	40
10.6	.....	40
10.7	41
10.8	41
§11	43
11.1	43
11.2	43
11.3	43

	519953
	519953
	2015 9 30
	1, 182, 700, 474. 41

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	021-61009999	010-66270109
	zhouyg@cxfund. com. cn	js. ruan@cbhb. com. cn
	4007005566	400-888-8811
	021-61009800	022-58314791
	68 9	218
	9 68	218
	200120	300012

	www. cxfund. com. cn
	68 9 218 57

		17

3.1.1	(2016 1 1 - 2016 6 30)
	47,263,394.28
	31,592,044.29
	0.0267
	2.55%
	2.58%
3.1.2	(2016 6 30)
	61,557,481.78
	0.0520
	1,254,973,660.47
	1.0611
3.1.3	(2016 6 30)
	6.11%

1

2

3

	0.42%	0.03%	0.58%	0.02%	-0.16%	0.01%

			2003	63				
								1.5
					49%			
34.33%								
	2016	6	30					
				37				
					100		QDII)	(LOF)
					(LOF)			
								LOF
						LOF		
							QDII	

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5%

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2008 9 12

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100%

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2016

2016 6 30

		2016 6 30	2015 12 31
	6.4.6.1	9,199,178.73	7,962,498.13
		-	16,769,802.39
		92,979.51	398,111.43
	6.4.6.2	1,047,968,957.80	1,845,638,661.90
		-	-
		-	-
		1,047,968,957.80	1,845,638,661.90
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	179,901,309.85	-
		-	-
	6.4.6.5	19,318,948.47	46,456,468.51
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		1,256,481,374.36	1,917,225,542.36
		2016 6 30	2015 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	688,698,707.45
		-	3,053,837.92
		-	-
		718,064.28	720,758.54
		205,161.22	205,931.02
		410,322.44	411,862.04
	6.4.6.7	10,067.47	6,928.80

		-	-
		-	575,900.41
		-	-
		-	-
	6.4.6.8	164,098.48	170,000.00
		1,507,713.89	693,843,926.18
	6.4.6.9	1,182,700,474.41	1,182,700,474.41
	6.4.6.10	72,273,186.06	40,681,141.77
		1,254,973,660.47	1,223,381,616.18
		1,256,481,374.36	1,917,225,542.36

1 2016 6 30 1.0611 1,182,700,474.41

2 2015 9 30

2016 1 1 2016 6 30

		2016 1 1	2016 6 30
			41,596,840.46
1.			41,078,629.74
	6.4.6.11		109,705.39
			40,337,950.00
			-
			630,974.35
			-
2.	-		16,189,560.71
	6.4.6.12		-
			-
	6.4.6.13		16,189,560.71
	6.4.6.13.3		-
			-
	6.4.6.14		-
	6.4.6.15		-
3.	-	6.4.7.16	-15,671,349.99
4.	-		-

5.	-	6. 4. 6. 17	-
			10, 004, 796. 17
1		6. 4. 9. 2. 1	4, 313, 484. 15
2		6. 4. 9. 2. 2	1, 232, 424. 08
3		6. 4. 9. 2. 3	2, 464, 848. 06
4		6. 4. 6. 18	19, 553. 02
5			1, 772, 228. 00
			1, 772, 228. 00
6		6. 4. 6. 19	202, 258. 86
	-		31, 592, 044. 29
			-
	-		31, 592, 044. 29
	2016 1 1	2016 6 30	2015 9 30

2016 1 1 2016 6 30

	2016 1 1 2016 6 30		
	1, 182, 700, 474. 41	40, 681, 141. 77	1, 223, 381, 616. 18
	-	31, 592, 044. 29	31, 592, 044. 29
-	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
-	1, 182, 700, 474. 41	72, 273, 186. 06	1, 254, 973, 660. 47

2016 1 1 2016 6 30

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2016 6 30

2016 1 1 2016 6 30

6.4.4

6.4.4.1

6.4.4.2

[1998]55

[2002]128

[2004]78

[2012]85

[2005]103

[2008]16

2008 9 18

[2008]1

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	-	-	-
	-	-	-
	-	-	-
	1,037,253,253.52	1,047,968,957.80	10,715,704.28

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	2016 6 30	
-	179,901,309.85	-
	179,901,309.85	-



	2016 6 30
	-
	10,067.47
	10,067.47

	2016 6 30
	-
	-
	129,289.16
	34,809.32
	164,098.48

	2016 1 1	2016 6 30
	1,182,700,474.41	1,182,700,474.41
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	1,182,700,474.41	1,182,700,474.41

	14,294,087.50	26,387,054.27	40,681,141.77
	47,263,394.28	-15,671,349.99	31,592,044.29
	-	-	-
	-	-	-
	-	-	-
	-	-	-

	61,557,481.78	10,715,704.28	72,273,186.06
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	2016 1 1	2016 6 30
		79,426.54
		-
		-
		27,221.37
		3,057.48
		109,705.39

	2016 1 1	2016 6 30
		16,189,560.71
		-
		-
		16,189,560.71

	2016 1 1	2016 6 30
		1,649,242,158.90
		1,583,567,479.12
		49,485,119.07
		16,189,560.71

	2016 1 1	2016 6 30
1.		-15,671,349.99
		-
		-15,671,349.99
		-
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		-
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		-
3.		-
		-15,671,349.99

	2016 1 1	2016 6 30
		7,275.52
		12,277.50
		19,553.02

	2016 1 1	2016 6 30
		53,809.32
		129,289.16
		12,000.00
		7,160.38
		202,258.86

	2016 1 1	2016 6 30
		4,313,484.15
		988,277.20

1 2015 9 30

2

0.70%

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	2016 1 1	2016 6 30
		1,232,424.08

1 2015 9 30

2

0.20%

=

	2016 1 1	2016 6 30
		1,527,312.45

1 2015 9 30

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0.40%

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0.40%/

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6.4.9.4.1

	2016 1 1	2016 6 30
2015 9 30		5,001,125.00
		5,001,125.00
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		-
/		-
		5,001,125.00
		0.4200%

1 2015 9 30

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	2016 1 1	2016 6 30
	9,199,178.73	79,426.54

1 2015 9 30

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2016 6 30 0 2015 12 31

16,769,802.39

2016 6 30

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10%

10%

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6.4.11

2016 6 30	6	6 -1	1-5	5		
	9,199,178.73	-	-	-	-	9,199,178.73
	92,979.51	-	-	-	-	92,979.51
	480,738,000.00	27,351.00	336,860,106.80	230,343,500.00	-	1,047,968,957.80
	179,901,309.85	-	-	-	-	179,901,309.85
	-	-	-	-	19,318,948.47	19,318,948.47
	-	-	-	-	-	-

	232,414,800.00	39,916,000.00	829,154,396.50	744,153,465.40	-	1,845,638,661.90
	-	-	-	-	46,456,468.51	46,456,468.51
	-	-	-	-	-	-
	257,545,211.95	39,916,000.00	829,154,396.50	744,153,465.40	46,456,468.51	1,917,225,542.36
	688,698,707.45	-	-	-	-	688,698,707.45
	-	-	-	-	3,053,837.92	3,053,837.92
	-	-	-	-	720,758.54	720,758.54
	-	-	-	-	205,931.02	205,931.02
	-	-	-	-	411,862.04	411,862.04
	-	-	-	-	6,928.80	6,928.80
	-	-	-	-	575,900.41	575,900.41
	-	-	-	-	170,000.00	170,000.00
	688,698,707.45	-	-	-	5,145,218.73	693,843,926.18
	-431,153,495.50	39,916,000.00	829,154,396.50	744,153,465.40	41,311,249.78	1,223,381,616.18

		2016 6 30	2015 12 31
	27	27,577,904.60	12,634,806.73
	27	-27,577,904.60	-12,634,806.73

VaR(Value at Risk)

2016 6 30
2016 6 30

83.51%

	2016 6 30		2015 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	1,047,968,957.80	83.51	1,845,638,661.90	150.86
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,047,968,957.80	83.51	1,845,638,661.90	150.86

6.4.13.1

(1)

	2016 6 30			
		1,047,968,957.80		1,047,968,957.80

		1,047,968,957.80	1,047,968,957.80
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(b)

(c)

2016 6 30

6.4.13.2 ()

			%
1		-	-
		-	-
2		1,047,968,957.80	83.41
		1,047,968,957.80	83.41
		-	-
3		-	-
4		-	-
5		179,901,309.85	14.32
		-	-
6		9,199,178.73	0.73
7		19,411,927.98	1.54
8		1,256,481,374.36	100.00

1		-	-
2		-	-
3		-	-
		-	-
4		567,230,957.80	45.20
5		480,738,000.00	38.31
6		-	-

7

1		92,979.51
2		-
3		-
4		19,318,948.47
5		-
6		-
7		-
8		-
9		19,411,927.98

()					
11,097	106,578.40	15,052,936.25	1.27%	1,167,647,538.16	98.73%

	1,074,172.27	0.09%

	0
	0

2015 9 30	1, 182, 700, 474. 41
	1, 182, 700, 474. 41
	-
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"_"	-
	1, 182, 700, 474. 41

10.2.1

2016 6 3

2016 7 30

10.2.2

	2	-	-	-	-	-

	506,245,200.16	100.00%	831,000,000.00	100.00%	-	-

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2007 48

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	2015 4		
2			2016 3 1
3	2015		2016 3 26
4			2016 4 7
5	2016 1		2016 4 21
6			2016 5 11
7		2016 1	2016 5 13
8			2016 6 28

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

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