

2014 4

2014 12 31

2015 1 21





A	70%	30%

3

3. 1

	2014 10 1 -2014 12 31
1.	328, 748, 837. 09
2.	1, 177, 919, 051. 79
3.	0. 1620
4.	6, 065, 983, 593. 00
5.	0. 8362

1

2

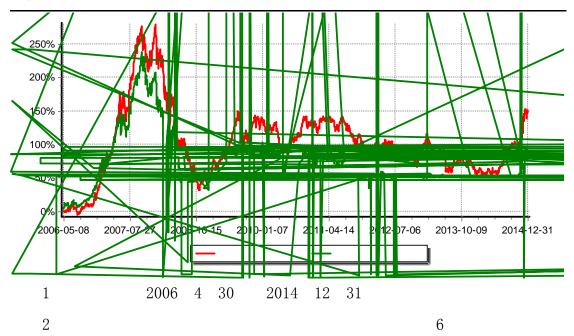
3. 2

3. 2. 1

				-	_
24. 58%	1. 68%	29. 21%	1. 25%	-4. 63%	0. 43%

3. 2. 2





4. 1

	2013 2 5	15	2010 10
			2012 10



4. 2

4. 3

4. 3. 1

4. 3. 2

5%

4. 4

4. 4. 1

2014

36. 8% 300 44. 17%

2.56%

4.49%

2014

2014

4.4.2 2015

《 K信基金 Chang Xin Asset Kinnigenee

4.5

2015 1

2

ABS

3 2008 2011 2012

Beta alpha 1

1

2 ABS

20-30 3

2014 2015

2014 12 31 0.8362

2. 4346 24. 58%

29. 21%

4.6

5

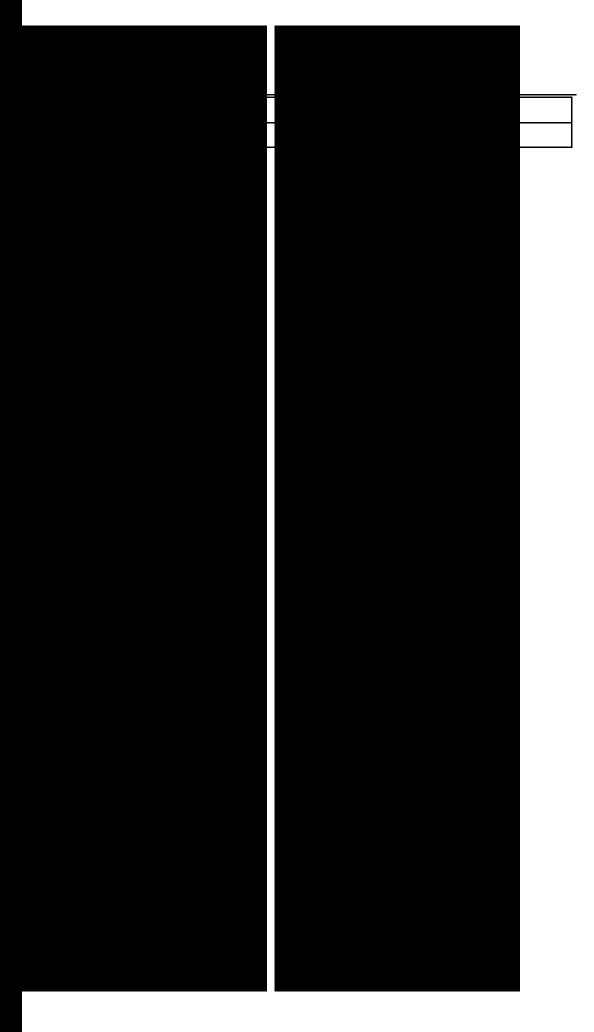


5. 1

	()	%
1	5, 682, 425, 400. 02	92. 30
	5, 682, 425, 400. 02	92. 30
2		
3	290, 439, 000. 00	4. 72
	290, 439, 000. 00	4. 72
4		
5		
6		
7	116, 787, 459. 89	1.90
8	66, 510, 210. 07	1.08
9	6, 156, 162, 069. 98	100.00

5.2

		%
A		
В	370, 707, 544. 71	6.11
С	3, 219, 078, 494. 82	53. 07
D	876, 000. 00	0.01
Е		
F	209, 180, 314. 94	3. 45
G	320, 787, 748. 76	5. 29
Н		
Ι	4, 771, 171. 99	0.08
J	985, 611, 809. 55	16. 25
K	458, 136, 022. 85	7. 55
L		
M		
N	113, 276, 292. 40	1.87
0		





1	140430	14	30	1, 500, 000	150, 255, 000. 00	2. 48
2	140212	14	12	900,000	90, 117, 000. 00	1. 49
3	140436	14	36	400,000	40, 052, 000. 00	0.66
4	140327	14	27	100,000	10, 015, 000. 00	0. 17

5.6

5. 7

5. 8

5.9

5. 10

5. 11

5. 11. 1

5. 11. 2

5. 11. 3

1	1, 265, 201. 02
2	55, 361, 651. 67
3	



4	9, 109, 956. 48
5	773, 400. 90
6	
7	
8	
9	66, 510, 210. 07

5. 11. 4

5. 11. 5

				%	
ľ	1	000612	261, 672, 274. 60	4. 31	

5. 11. 6

6

	7, 698, 918, 053. 97
	587, 323, 217. 42
	1, 031, 876, 924. 63
-	
	7, 254, 364, 346. 76

7

7. 1

	10, 251, 020. 72
/	-
/	10, 251, 020. 72
	_
%	_

7. 2



1	()	2014	12 25	5, 000, 000. 00	4, 047, 000. 00	0.00
2	()	2014	12 26	5, 251, 020. 72	4, 365, 698. 63	0.00
				10, 251, 020. 72	8, 412, 698. 63	

В

8. 1

8. 2

8.3

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