

2014

2014 12 31

2015 3 28

1

1.1

2015 3

26

2014 1 1 2014 12 31

2

2.1

	519993	
	519993	519992
	2006 11 9	
	2,301,476,216.78	

2.2

	3		
	80%		
	20%		
	300	70%	30%

2.3

		021-61009969	010-58560666
		zhouyg@xfund.com.cn	zhaotianjie@cmbc.com.cn
		4007005566	95568
		021-61009800	010-58560798

2.4

	www.xfund.com.cn
	68
	9 2

3

3.1

3.1.1	2014	2013	2012
	242,336,140.64	211,780,268.07	-526,015,569.14
	337,648,554.23	394,459,596.57	54,504,946.67
	0.1293	0.1175	0.0133
	19.00%	18.26%	2.18%
3.1.2	2014	2013	2012
	-0.3898	-0.4894	-0.5540
	1,969,218,597.76	2,038,005,924.39	2,434,576,229.52
	0.8556	0.7190	0.6080

1

2

3.2

3.2.1

					-	-
	5.47%	1.45%	29.99%	1.15%	-24.52%	0.30%
	19.76%	1.22%	42.33%	0.93%	-22.57%	0.29%
	19.00%	1.32%	36.11%	0.85%	-17.11%	0.47%
	43.80%	1.33%	39.19%	0.91%	4.61%	0.42%
	-4.53%	1.31%	7.03%	0.95%	-11.56%	0.36%
2006	105.24%	1.60%	113.03%	1.32%	-7.79%	0.28%

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2014 12 31

17

100

LOF

100

QDII)

4.1.2

		2010 8 26		16	2006 5

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2

3 2014 12 31

(2015 3 28)

2015 3 14

4.2

4.3

4.3.1

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2

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2

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4

4. 3. 2

4. 3. 3

5%

4. 4

4. 4. 1

2014

GDP

7. 4%

0. 3%

GDP

24

2014

4.4.2

0.8556

19.00%

2.0946

36.11%

4.5

2015

CPI

2014

2015

4.6

2008 9 12

2008 38

1/2

4.7

1

2

3

4

5

6

3

7

12

80%

12

8

1

10%

0.01

10

2

10%

0.01

10

10

9

10%

10

4.8

5

5.1

5.2

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5.3

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6

2014

1500292

7.1

2014 12 31

	2014 12 31	2013 12 31
	92,957,043.26	203,043,431.50
	3,701,727.86	1,861,051.28
	1,300,495.10	1,380,465.11
	1,892,409,674.04	1,793,075,889.13
	1,802,374,674.04	1,793,075,889.13
	90,035,000.00	
		31,040,166.56
	5,646,739.37	15,314,913.80
	1,951,506.89	58,086.16
	65,580.34	18,929.38
	1,998,032,766.86	2,045,792,932.92
	2014 12 31	2013 12 31

2014

	429,647.92	427,704.83
	1,757,921.35	1,658,661.18
		8,254.40
	1,024,878.99	1,415,618.71
	28,814,169.10	7,787,008.53
	2,301,476,216.78	2,834,608,926.06
	-332,257,619.02	-796,603,001.67
	1,969,218,597.76	2,038,005,924.39
	1,998,032,766.86	2,045,792,932.92

2014 12 31

0.8556

2,301,476,216.78

7.2

2014 1 1 2014 12 31

		10,445,149.96	20,105,060.29
3.	-	95,312,413.59	182,679,328.50
4.			
5.	-	22,927.00	463,027.51
		44,969,792.24	55,377,996.63
1		28,969,624.11	34,395,015.01
2		4,828,270.67	5,732,502.44
3			
4		10,830,129.59	14,905,247.21
5			
6		341,767.87	345,231.97
	-	337,648,554.23	394,459,596.57
	-	337,648,554.23	394,459,596.57

7.3

2014 1 1 2014 12 31

	2014 1 1 2014 12 31		
) (	2,834,608,926.06	-796,603,001.67	2,038,005,924.39
) (		337,648,554.23	337,648,554.23
-	-533,132,709.28	126,696,828.42	-406,435,880.86
1.	58,660,675.28	-9,366,647.44	49,294,027.84
2.	-591,793,384.56	136,063,475.86	-455,729,908.70
-			

	2,301,476,216.78	-332,257,619.02	1,969,218,597.76
	2013 1 1 2013 12 31		
) (	4,004,420,906.52	-1,569,844,677.00	2,434,576,229.52
) (		394,459,596.57	394,459,596.57
-	-1,169,811,980.46	378,782,078.76	-791,029,901.70
1.	10,912,435.99	-3,354,247.67	7,558,188.32
2.	-1,180,724,416.45	382,136,326.43	-798,588,090.02
-			
	2,834,608,926.06	-796,603,001.67	2,038,005,924.39

7.1 7.4

7.4

7.4.1

()
 ()
 ([2006] 180)

2006 11 9

580,617,102.63

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()

60%-95%

0%-35%
5%)

5%-40%(

300

300

70%

30%

7.4.2

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[2010]5

XBRL 3 <

>

2012 11 16

7.4.3

2014 12

31

2014

7.4.2

7.4.4

7.4.5

7.4.5.1

	2014 7 1	/	
(i)	2	(2
(ii)	9	(9
(iii)	30	(30
(iv)	33	(	33
(v)	39	(	39
(vi)	40	(	40
(vii)	41	(

41

2014 3 17

[2014]13
37 (

37

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

1998 55 2002 128

2004 78

2005 102

2005 107

2008 16

2008 9 18

2008 1

1)

2)

3)

20%

2005 6 13

50%

4) 0.1%

5) ()

7.4.6.2

	2014 12 31	2013 12 31
	0.00	8,254.40

7.4.7

()	

7.4.8

7.4.8.1

7.4.8.1.1

	2014 1 1		2014 12 31		2013 1 1		2013 12 31	
	2,162,392,764.97	30.98%	2,820,258,101.32	29.55%				

7.4.8.1.2

7.4.8.1.3

7.4.8.1.4

7.4.8.1.5

	2014 1 1		2014 12 31		2013 1 1		2013 12 31	
	1,968,642.59	30.98%	200,301.72	11.41%				
	2,563,182.63	29.61%	1,260,868.04	76.11%				

= () 1 - () -
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 = () 1 - () - ()

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7.4.8.2

7.4.8.2.1

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	28,969,624.11	34,395,015.01
	5,808,602.58	6,260,805.49

1.5%

=

1.5%/

7.4.8.2.2

	2014 1 1 2014 12 31	2013 1 1 2013 12 31
	4,828,270.67	5,732,502.44

0.25%

=

0.25%/

7.4.8.3

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7.4.8.4

7.4.8.4.1

	2014 1 1 2014 12	2013 1 1 2013 12

2014

	31	31
	8,004,500.00	8,004,500.00
/		

2014 12 31

7.4.9.2

							()		
600240		2014-10-16		9.99	2015-1-22	7.91	1,326,440	7,125,209.80	13,251,135.60
300009		2014-12-15		16.81	2015-3-18	19.60	1,322,463	24,876,593.46	22,230,603.03

7.4.9.3

8.1

			(%)
1		1, 802, 374, 674. 04	90. 21
		1, 802, 374, 674. 04	90. 21
2		90, 035, 000. 00	4. 51
		90, 035, 000. 00	4. 51
3			
4			
5			
6		96, 658, 771. 12	4. 84
7		8, 964, 321. 70	0. 45
8		1, 998, 032, 766. 86	100. 00

8.2

			(%)
A		32, 185, 723. 50	1. 63
B			
C		889, 160, 387. 04	45. 15
D		42, 286, 141. 93	2. 15
E			
F		79, 872, 152. 28	4. 06
G			
H			
I		181, 050, 441. 18	9. 19
J		364, 057, 648. 41	18. 49
K		132, 555, 990. 04	6. 73
L			
M		18, 560. 00	0. 00

N		35,062,656.75	1.78
O			
P			
Q			
R			
S		46,124,972.91	2.34
		1,802,374,674.04	91.53

8.3

					(%)
1	002450		5,257,824	152,319,161.28	7.74
2	300274		6,287,222	101,601,507.52	5.16
3	300115		4,749,578	86,109,849.14	4.37
4	601318		1,087,650	81,258,331.50	4.13
5	601688		3,320,000	81,240,400.00	4.13
6	002640		2,752,314	79,872,152.28	4.06
7	002185		4,739,745	59,199,415.05	3.01

9	000407		58,566,307.48	2.87
10	300015		55,930,488.23	2.74
11	002638		55,489,650.86	2.72
12	600674		54,461,210.19	2.67
13	002450		52,112,612.10	2.56
14	300166		48,783,714.74	2.39
15	300182		48,504,416.01	2.38
16	600499		47,768,534.82	2.34
17	002470		47,220,508.41	2.32
18	300110		45,032,778.85	2.21
19	002401		44,748,105.01	2.20
20	000069		43,659,244.68	2.14
21	002567		43,283,417.42	2.12
22	300226		41,430,195.65	2.03

8.4.2

2% 20

				(%)
1	600048		124,137,481.03	6.09
2	002241		114,063,247.66	5.60
3	600000		103,615,185.35	5.08
4	000895		91,509,913.16	4.49
5	601688		85,450,461.81	4.19
6	002465		84,538,800.46	4.15
7	300017		83,042,130.16	4.07
8	000917		74,272,072.23	3.64
9	300002		66,940,982.40	3.28
10	000998		64,172,945.68	3.15
11	002638		62,566,748.73	3.07
12	300226		61,969,842.16	3.04
13	600332		58,672,155.22	2.88
14	000525		58,548,307.64	2.87
15	300015		58,310,998.65	2.86
16	300217		57,901,821.52	2.84
17	600499		57,475,274.63	2.82
18	300005		55,798,140.60	2.74
19	600081		55,778,750.80	2.74
20	002049		54,755,876.71	2.69

21	000728		53,145,552.45	2.61
22	300146		52,132,132.37	2.56
23	002475		51,915,400.19	2.55
24	000049		48,680,431.92	2.39
25	000686		46,847,508.87	2.30
26	600674		46,030,052.97	2.26
27	002008		45,549,741.07	2.24
28	600079		43,286,000.16	2.12
29	002640		42,723,774.43	2.10
30	600594		41,163,371.12	2.02

8.4.3

	3,310,212,237.54
	3,670,272,595.52

8.5

			(%)
1			
2			
3		90,035,000.00	4.57
		90,035,000.00	4.57
4			
5			
6			
7			
8			
9		90,035,000.00	4.57

8.6

					(%)
--	--	--	--	--	-----

1	140218	14	18	500,000	50,035,000.00	2.54
2	140213	14	13	400,000	40,000,000.00	2.03

8.7

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8.12.1

002450

2014 3 18

2014 7

2012

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2014

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6		
7		
8		
9		8,964,321.70

8.12.4

8.12.5

8.12.6

9

9.1

()					
113,837	20,217.3	70,967,197.77	3.08%	2,230,509,019.01	96.92%

9.2

	1,045,231.37	0.05%

9.3

	50-100
	10-50

10

(2006 11 9)	580,617,102.63
	2,834,608,926.06
	58,660,675.28
	591,793,384.56
	2,301,476,216.78

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11.1

11.2

11.2.1

2014 12 20

11.2.2

11.3

11.4

11.5

100,000.00

8

11.6

11.7

	2	2,162,392,764.97	30.98%	1,968,642.59	30.98%
	2	736,726,063.28	10.56%	670,712.44	10.56%
	2	680,171,114.68	9.74%	619,226.42	9.74%
	1	632,212,804.14	9.06%	575,567.71	9.06%
	1	545,992,034.47	7.82%	497,069.26	7.82%
	1	531,247,177.12	7.61%	483,648.67	7.61%
	1	428,135,476.80	6.13%	389,775.42	6.13%
	1	351,791,403.56	5.04%	320,270.20	5.04%
	1	295,778,174.37	4.24%	269,276.89	4.24%
	1	233,113,074.76	3.34%	212,227.22	3.34%
	1	173,189,323.83	2.48%	157,668.44	2.48%
	1	128,725,023.90	1.84%	117,190.33	1.84%
	1	80,378,381.44	1.15%	73,176.47	1.15%
	1				
	1				
	1				
	2				
	1				
	1				
	1				

1 2014

2

<1998>29

[2007]48

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1

2

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4

