

2015

2015 6 30

2015 8 27

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2015 2 11 (

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§1	2
1.1	2
1.2	3
§2	5
2.1	5
2.2	5
2.3	6
2.4	6
2.5	7
§3	8
3.1	8
3.2	8
§4	10
4.1	10
4.2	12
4.3	12
4.4	12
4.5	13
4.6	13
4.7	14
4.8	.....	14
§5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§6	.....	16
6.1	.....	16
6.2	.....	17
6.3	.....	18
6.4	.....	19
§7	.....	43
7.1	.....	43
7.2	.....	43
7.3	.....	44
7.4	.....	44
7.5	.....	46
7.6	.....	46
7.7	.....	47
7.8	.....	47
7.9	.....	47
7.10	.....	47
7.11	.....	47
7.12	.....	47
§8	.....	49
8.1	.....	49
8.2	.....	49

8.3	.....	49
§9	.....	50
§10	.....	51
10.1	.....	51
10.2	.....	51
10.3	.....	51
10.4	.....	51
10.5	.....	51
10.6	.....	51
10.7	.....	52
10.8	53
§11	56
11.1	56
11.2	56
11.3	56

2

2.1

	519969
	519969
	2015 2 11
	5,330,478,704.26

2.2

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	4
	800 50%+ 50%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	68 9	55
	200120	100140

2015 7 21

2.4

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	www.cxfund.com.cn
	68 9
	55

2.5

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3.1

3.1.1	2015 2 11	2015 6 30
		185,683,864.08
		202,320,306.50
		0.0876
		7.24%
		24.80%
3.1.2	(2015 6 30)	
		1,321,658,884.78
		0.2479
		6,652,137,589.04
		1.248
3.1.3	(2015 6 30)	
		24.80%

1 2015 2 11

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3.2

3.2.1

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2015

	1.13%	0.07%	-4.05%	1.75%	5.18%	-1.68%
	19.08%	1.04%	8.05%	1.32%	11.03%	-0.28%
2015 2 11 -2015 6 30	24.80%	0.88%	18.27%	1.13%	6.53%	-0.25%

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2015 6 30

22

100

LOF 2015 7 20

100

LOF
(QDII)

4.1.2

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2015 2

11

		2015 2 11		8	2007 7 2010 5 26
		2015 3 21		11	2004 8
		2015 5 12		9	2006

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4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2015 2

2015 6

4.4.2

1.248

24.80%

1.248

18.27%

4.5

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IPO

IPO

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IPO

4.6

2008 9 12

[2008]38

1/2

4.7

1			12
		20%	
3			
2			
3			
4			
5			

4.8

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5.1

5.2

5.3

2015

6

6.1

2015 6 30

		2015 6 30
	6.4.7.1	1,310,757,369.81
		93,860,800.05
		350,422.55
	6.4.7.2	735,966,588.03
		51,815,790.03
		684,150,798.00
	6.4.7.3	
	6.4.7.4	5,673,809,060.70
	6.4.7.5	5,183,872.43
		690,481.91
	6.4.7.6	
		7,820,618,595.48
		2015 6 30
	6.4.7.3	
		548,498,737.25
		606,457,348.03
		2,818,602.44
		8,173,591.68

	6. 4. 7. 13	148, 498. 00
	6. 4. 7. 13. 3	
	6. 4. 7. 14	
	6. 4. 7. 15	256, 000. 80
3.	-	6. 4. 7. 16
		16, 636, 442. 42
4.		
5.	-	6. 4. 7. 17
		2, 898, 185. 17
		21, 795, 736. 75
1		15, 404, 946. 09
2		2, 567, 490. 98

2015

-	4,633,157,693.44	1,119,338,578.28	5,752,496,271.72
1.	5,314,788,389.10	1,227,281,380.54	6,542,069,769.64
2.	-681,630,695.66	-107,942,802.26	-789,573,497.92
-			
	5,330,478,704.26	1,321,658,884.78	6,652,137,589.04

2015 2 11 2015 6 30

2015

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6.1 6.4

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6.4.1

2014 9

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697,098,011.80

222,999.02

697,321,010.82

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50%

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2015 2 11

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6.4.4.2

6.4.4.3

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6. 4. 4. 4

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6.4.4.10

1.5%

0.25%

6.4.4.11

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12

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6.4.4.12

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6. 4. 4. 13

[2008]38

[2007]21

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6.4.5

6.4.5.1

6.4.5.2

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6.4.5.3

6.4.6

[1998]55

[2002]128

[2004]78

[2012]85

[2005]103

[2008]16

2008 9 18

[2008]1

(1)

(2)

(3)

(4)

20%

2013 1

1

1

1

1

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1

50%

1

25%

20%

5

0.1%

6

(

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6.4.7

6.4.7.1

	2015 6 30
	1,310,757,369.81



		2015 6 30		
		35,257,965.14	51,815,790.03	16,557,824.89
		1,701,000.00	1,963,798.00	262,798.00
		682,371,180.47	682,187,000.00	-184,180.47
		684,072,180.47	684,150,798.00	78,617.53
		719,330,145.61	735,966,588.03	16,636,442.42

6.4.7.3 /

/

6.4.7.4

6.4.7.4.1

		2015 6 30	
		3,100,000,000.00	
		2,573,809,060.70	
		5,673,809,060.70	

6.4.7.5

		2015 6 30	
			251,244.06
			141.93
			38,013.66
			3,217,666.32
			1,676,806.46

2015

	5,183,872.43
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6.4.7.6

6.4.7.7

	2015 6 30
	959,883.23
	17,967.35

2015

	185,683,864.08	16,636,442.42	202,320,306.50
	1,399,094,966.13	-279,756,387.85	1,119,338,578.28
	1,489,739,531.11	-262,458,150.57	1,227,281,380.54
	-90,644,564.98	-17,298,237.28	-107,942,802.26
	1,584,778,830.21	-263,119,945.43	1,321,658,884.78

6.4.7.11

	2015 2 11	2015 6 30
		2,647,930.41
		931.86
		129,536.70
		2,778,398.97

6.4.7.12

	2015 2 11	2015 6 30
		1,078,863,891.34
		886,348,914.98
		192,514,976.36

6.4.7.13

6.4.7.13.1

	2015 2 11	2015 6 30
		148,498.00
		148,498.00

6.4.7.13.2

2015

	2015 2 11	2015 6 30
		91,463,928.58
		90,877,212.00
		438,218.58
		148,498.00

6.4.7.13.3

6.4.7.14

6.4.7.15

	2015 2 11	2015 6 30
		256,000.80
		256,000.80

6.4.7.16

	2015 2 11	2015 6 30
1.		16,636,442.42
		16,557,824.89
		78,617.53
2.		
3.		16,636,442.42

2015

	59,988.24
	2,898,185.17

6.4.7.18

	2015 2 11	2015 6 30
		2,936,317.22
		4,250.00
		2,940,567.22

6.4.7.19

	2015 2 11	2015 6 30
		30,247.00
		103,702.20
-		
		4,558.04
		138,507.24

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

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6. 4. 10

6. 4. 10. 1

6. 4. 10. 1. 1

6. 4. 10. 1. 2

6. 4. 10. 1. 3

6. 4. 10. 1. 4

6. 4. 10. 1. 5

6. 4. 10. 2

6. 4. 10. 2. 1

	2015 2 11	2015 6 30
		15, 404, 946. 09
		4, 734, 842. 27

1. 50%

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6. 4. 10. 2. 2

	2015 2 11	2015 6 30
		2, 567, 490. 98

0. 25%

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6.4.10.3

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6.4.10.4

6.4.10.4.1

	2015 2 11 2015 6 30
2015 2 11)	9,999,900.00
	-
/	-
	-
/	-
	9,999,900.00
	0.19%

1

2015 2 11 2015 6 30

2015 2 11

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6.4.10.4.2

	2015 6 30	
- 2	142,043,831.17	2.66%
- 3	974,024,350.65	18.27%

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6.4.10.5

	2015 2 11 () 2015 6 30	
	1,310,757,369.81	2,647,930.41

2015 6 30

93,860,800.05

6.4.10.6

6.4.10.7

6.4.11

6.4.12 2015 6 30

6.4.12.1 /

6.4.12.1.1									
300480		2015-6-25	2015-7-2		7.28	7.28	7,263	52,874.64	52,874.64
603838		2015-6-23	2015-7-01		7.73	7.73	18,119	140,059.87	140,059.87
300489		2015-6-24	2015-7-1		17.56	17.56	7,319	128,521.64	128,521.64
300488		2015-6-25	2015-7-1		20.11	20.11	6,734	135,420.74	135,420.74
6.4.12.1.2									
132002	15 EB	2015-6-11	2015-7-2		100.00	100.00	11,210	1,121,000.00	1,121,000.00

12

6.4.12.2

							()		
603885		2015-6 -29		68.96	2015-7 -15	62.06	36,649	409,735.82	2,527,315.04
300203		2015-4 -20		41.19	2015-8 -12	33.88	911,800	27,690,627.00	37,557,042.00
300467		2015-6 -25		297.30	2015-7 -2	267.57	3,426	115,627.50	1,018,549.80

6.4.12.3

6.4.12.3.1

2015 6 30

548,498,737.25

150211	15 11	2015-7-8	100.35	1,500,000	150,525,000.00	
150206	15 06	2015-7-8	100.92	500,000	50,460,000.00	
011599280	15 SCP002	2015-7-9	100.06	2,000,000	200,120,000.00	
011599320	15 SCP002	2015-7-14	100.04	1,500,000	150,060,000.00	
				5,500,000	551,165,000.00	

6.4.12.3.2

2015 6 30

6.4.13

6. 4. 13. 1

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2015 6 30
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2015

AAA	150,902,798.00
AAA	201,241,000.00
	332,007,000.00
	684,150,798.00

2006 3 29

[2006]95

2006 11 21

AAA AA A BBB BB B CCC CC C AAA CCC

() + -

AAA	
AA	
A	
BBB	
BB	
B	
CCC	
CC	
C	

6.4.13.3

6.4.12

6. 4. 13. 4

6. 4. 13. 4. 1

6. 4. 13. 4. 1. 1

2015 6 30	6	6 -1	1-5	5		
	1, 310, 757, 369. 81					1, 310, 757, 369. 81
	93, 860, 800. 05					93, 860, 800. 05
	350, 422. 55					350, 422. 55
	20, 010, 000. 00	663, 019, 798. 00	1, 121, 000. 00		51, 815, 790. 03	735, 966, 588. 03
	5, 673, 809, 060. 70					5, 673, 809, 060. 70
					5, 183, 872. 43	5, 183, 872. 43
					690, 481. 91	690, 481. 91
	7, 098, 787, 653. 11	663, 019, 798. 00	1, 121, 000. 00		57, 690, 144. 37	7, 820, 618, 595. 48

	548,498,737.25					548,498,737.25
					606,457,348.03	606,457,348.03
					2,818,602.44	2,818,602.44
					8,173,591.68	8,173,591.68
					1,362,265.24	1,362,265.24
					977,850.58	977,850.58
					52,008.99	52,008.99
					140,602.23	140,602.23
	548,498,737.25				619,982,269.19	1,168,481,006.44
	6,550,288,915.86	663,019,798.00	1,121,000.00		-562,292,124.82	6,652,137,589.04

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2015 2 11

2

6.4.13.4.1.2

		2015 6 30
	27	1,200,318.86
	27	-1,200,318.86

2015 2 11

6.4.13.4.2

6.4.13.4.3

VaR(Value at Risk)

2015 6 30

6.4.13.4.3.1

	2015 6 30	
		%
-	51,815,790.03	0.78
-		
-	684,150,798.00	10.28
-		
	735,966,588.03	11.06

2015 2 11

6.4.13.4.3.2

95%		
		2015 6 30
VaR	0.03%	-1,995,641.28

2015 2 11

6.4.14

6.4.14.1

(a)

2015 6

30



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	2015 6 30			
	10,256,006.30	41,559,783.73		51,815,790.03
	842,798.00	683,308,000.00		684,150,798.00
	11,098,804.30	724,867,783.73		735,966,588.03

2015

(b)

2015

7

7.1

			(%)
1		51,815,790.03	0.66
		51,815,790.03	0.66
2		684,150,798.00	8.75
		684,150,798.00	8.75
3			
4			
5		5,673,809,060.70	72.55
6		1,404,618,169.86	17.96
7		6,224,776.89	0.08
8		7,820,618,595.48	100.00

7.2

			(%)
A		484,279.65	0.01
B		1,635,059.25	0.02
C		44,301,415.75	0.67
D			
E			
F			
G		2,752,662.26	0.04
H			
I		1,145,070.04	0.02
J			
K			
L		673,691.40	0.01
M		823,611.68	0.01

N			
O			
P			
Q			
R			
S			

7.4.1

2% 20

				(%)
1	002570		76,889,248.65	1.16
2	300265		45,101,809.86	0.68
3	601166		43,668,128.00	0.66
4	300115		37,132,955.45	0.56
5	601919		29,556,472.45	0.44
6	002739		28,292,270.35	0.43
7	300324		27,777,866.72	0.42
8	300203		27,690,627.00	0.42
9	002576		27,689,703.40	0.42
10	000039		27,625,629.27	0.42
11	002051		26,233,953.60	0.39
12	601377		26,079,290.04	0.39
13	600219		25,775,252.58	0.39
14	000100	TCL	25,580,000.00	0.38
15	002339		24,396,247.82	0.37
16	000758		23,247,838.54	0.35
17	601985		22,775,376.00	0.34
18	600021		16,892,300.00	0.25
19	300028		16,861,116.91	0.25
20	600428		15,882,523.76	0.24

7.4.2

2% 20

				(%)
1	601985		88,597,665.49	1.33
2	002570		76,234,470.05	1.15
3	601919		61,230,181.32	0.92
4	300265		51,325,127.10	0.77
5	601166		49,432,293.81	0.74
6	002739		40,988,396.95	0.62
7	300115		32,514,499.05	0.49
8	300324		32,073,930.09	0.48
9	601377		29,053,441.29	0.44
10	002576		28,834,315.53	0.43

2015

11	002339		28,025,699.24	0.42
12	000758		27,730,442.50	0.42
13	600219		27,407,292.05	0.41
14	002051		26,856,514.66	0.40

1	011599280	15	SCP002	2,000,000	200,120,000.00	3.01
2	150206	15	06	1,600,000	161,472,000.00	2.43
3	150211	15	11	1,500,000	150,525,000.00	2.26
4	011599320	15	SCP002	1,500,000	150,060,000.00	2.26
5	100306	10	06	200,000	20,010,000.00	0.30

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7.12.2

7.12.3

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1		350,422.55
2		
3		
4		5,183,872.43
5		690,481.91
6		
7		
8		
9		6,224,776.89

7.12.4

7.12.5

				%	
1	300203		37,557,042.00	0.56	
2	603885		2,527,315.04	0.04	
3	300467		1,018,549.80	0.02	

7.12.6

8

8.1

()					
1,191	4,475,632.83	5,275,688,205.19	98.97%	54,790,499.07	1.03%

8.2

	988.81	0.00%

8.3

	0
	0

9

(2015 2 11)	697,321,010.82
	5,314,788,389.10
	681,630,695.66
	5,330,478,704.26

2015 2 11

2015 2 11

2015 6 30

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10.8

1			2015-1-20
2			2015-1-20
3			2015-1-20
4			2015-1-20
5			2015-1-24
6			2015-2-12
7	PLMCS PLMCS+ (K		2015-3-21

10			2015-3-23
11			2015-3-23
12			2015-3-24
13			2015-3-27
14			2015-3-30
15			2015-4-29
16			2015-5-12
17			2015-5-13
18			2015-6-11
19			2015-6-25
20			2015-6-29

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