

2015

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	519979
	519979

		021-61009999	010-66060069
		zhouyg@xfund.com.cn	tgxxpl@abchina.com
		4007005566	95599
		021-61009800	010-68121816

2.4

	www.xfund.com.cn
	68 9 28 三 F9

3

3.1

3.1.1	2015 1 1	2015 6 30
		998,293,581.22
		918,820,488.43
		0.9809
		106.33%
3.1.2	(2015 6 30)	
		0.8320
		1,421,338,491.14
		1.890

-1

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3.2

3.2.1

不

			不	不	-	-
	-17.72%	4.22%	-5.86%	2.80%	-11.86%	1.42%
	20.23%	3.38%	9.07%	2.09%	11.16%	1.29%
	106.33%	2.92%	22.09%	1.81%	84.24%	1.11%
	86.94%	2.28%	82.46%	1.47%	4.48%	0.81%
	193.24%	1.76%	67.51%	1.19%	125.73%	0.57%
2011 10 20 -2015 6 30	180.63%	1.69%	63.45%	1.17%	117.18%	0.52%

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4.1.1

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49%

34.33%

16.67%

2015 6 30

22

不100

LOF 2015 7 20

100

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(QDII)

4.1.2

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		2015 5 4		16	不 不 不 2012 10

		2015 5 16		8	不 2010 8 不
		2011 10 20	2015 5 4	9	
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4.3.2

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4.4.2

不

1.890

106.33%

2.340

不

22.09%

4.5

不

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2015 1 1 2015 6 30

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6

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—2015 6 30

	2015 6 30	2014 12 31
—		
	89,517,293.47	24,189,782.68
	16,336,381.72	3,252,662.48
	1,054,813.45	513,418.26
	1,475,481,095.33	445,920,251.22
—	1,475,481,095.33	445,920,251.22
	164,754,297.61	
	239,273.48	193,636.34
	6,047,102.72	3,651,128.91
	1,753,430,257.78	477,720,879.89
	2015 6 30	2014 12 31
—		

	520,456.80	109,175.33
	10,102,898.58	2,994,126.69
	1,468,352.62	522,415.31
	332,091,766.64	5,504,649.48
—		
	752,040,829.29	515,713,034.67
	669,297,661.85	-43,496,804.26
	1,421,338,491.14	472,216,230.41
	1,753,430,257.78	477,720,879.89

— 2015 6 30 1.890

752,040,829.29

		3,608,055.26	2,118,824.00
3.	-	-79,473,092.79	17,604,356.71
4.			
5.	-	7,378,175.13	4,124,583.33
-		28,328,085.14	4,142,512.91
1		12,150,087.60	2,272,630.66
2		2,025,014.60	378,771.75
3			
4		13,999,474.99	1,342,987.28
5			
-			
6		153,507.95	148,123.22
	-	918,820,488.43	8,258,079.93
-			
	-	918,820,488.43	8,258,079.93

6.3

—

—2015 1 1 2015 6 30

—

	2015 1 1 2015 6 30		
) (	515,713,034.67	-43,496,804.26	472,216,230.41
) (		918,820,488.43	918,820,488.43
-	236,327,794.62	-206,026,022.32	30,301,772.30
-1.	3,457,358,698.05	2,576,877,578.54	6,034,236,276.59
2.	-3,221,030,903.43	-2,782,903,600.86	-6,003,934,504.29

-			
	752,040,829.29	669,297,661.85	1,421,338,491.14
	2014 1 1 2014 6 30		
) (	40,885,229.14	5,867,738.88	46,752,968.02
) (		8,258,079.93	8,258,079.93
-	476,276,890.33	982,197,128.78	1,458,474,019.11
-1.	3,679,946,516.60	1,082,895,307.53	4,762,841,824.13
2.	-3,203,669,626.27	-100,698,178.75	-3,304,367,805.02
-		-990,887,144.47	-990,887,144.47
	517,162,119.47	5,435,803.12	522,597,922.59

6.1 6.4 :

6.4

6.4.1

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 ([2011] 439)

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—					
不			(不)
2011	9	5	2011	10	14
355,282,502.43			117,265.96		
355,399,768.39					

(不)

() —

60%-95%

5%-40%

—

5%

0%-3%

万

—

80%

不 2015 6
 30 2015

6.4.2

6.4.4

6.4.4.1

6.4.4.2

不 2015 1
 2015 3 27

2015 3 31

6.4.4.3

6.4.5

[1998]55 [2002]128

[2004]78

[2005]102

[2005]107

[2008]16

[2008]1

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1

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2

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3

	不		20%	—
不			[2012]85	
				2013 1 1
				1
1			.	1
1	1	50%	.	1
25%				
4		0.1%		—
5	()		—
	不			

6.4.6

6.4.6.1

6.4.6.2

不	(不)

6.4.7

6.4.7.1

6.4.7.1.1

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
	2,294,866,372.37	24.85%		

6.4.7.1.2

6.4.7.1.3

6.4.7.1.4

6.4.7.1.5

	2015 1 1 2015 6 30			
	2,089,238.94	24.85%	2,089,238.94	20.68%
	2014 1 1 2014 6 30			

— = () 1 - () -
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6.4.7.2

6.4.7.2.1

	2015 1 1	2015 6	2014 1 1	2014 6

2015

	30	30
	12,150,087.60	2,272,630.66
—	5,447,949.08	527,589.95

1.5%

— = 1.5%/

6.4.7.2.2

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	2,025,014.60	378,771.75

— 不 0.25%

— = 0.25%/

6.4.7.3 不 ()

不

6.4.7.4

6.4.7.4.1

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
/	4,756,991.86	
— /		
	4,756,991.86	
	0.63%	

6.4.7.4.2

6.4.7.5

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
	不	89,517,293.47	791,539.08	24,881,420.27

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不

2015 6 30

16,336,381.72

6.4.7.6

6.4.7.7

不

6.4.8 2015 6 30

6.4.8.1 /

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12 —

2015 6 30

6.4.8.2

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300190		2015-05 -25		31.13			1,904,187	51,013,484.00	59,277,341.31
300195		2015-06 -23		28.35			1,078,734	42,059,708.86	30,582,108.90
300228		2015-06 -24		79.76	2015-07 -30	65.84	543,676	52,983,903.06	43,363,597.76

6.4.8.3

7

7.1

—

			(%)
1		1,475,481,095.33	84.15
	—	1,475,481,095.33	84.15
2			
	—		
3			
4			
5			
	—		
6		105,853,675.19	6.04
7		172,095,487.26	9.81
8		1,753,430,257.78	100.00

7.2 不

—

	不		(%)
A	不		
B	不	31,478,899.92	2.21
C	不	1,020,966,969.49	71.83
D	不		
E	不		
F	不	82,659,990.40	5.82
G	不		
H	不		
I	不	14,737,264.26	1.04
J	不	74,497,619.97	5.24
K	不	55,356,280.83	3.89
L	不		
M	不		

N	不	59,277,341.31	4.17
O	不		
P			
Q			
R	不	114,455,002.98	8.05
S		22,051,726.17	1.55
		1,475,481,095.33	103.81

7.3

					(%)
1	000673		2,409,869	79,429,282.24	5.59
2	002686		3,393,057	78,176,033.28	5.50
3	300073		2,634,088	70,698,921.92	4.97
4	002539		2,135,297	70,251,271.30	4.94
5	600629	不	2,500,218	69,831,088.74	4.91
6	002009		2,527,689	62,610,856.53	4.41
7	300190		1,904,187	59,277,341.31	4.17
8	600682		1,462,368	54,882,671.04	3.86
9	000008		1,572,976	49,470,095.20	3.48
10	300217		3,030,134	46,179,242.16	3.25

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7.4

7.4.1

2% 20

					(%)
1	000681		142,791,258.27		30.24
2	300380		139,364,185.64		29.51
3	300226		138,718,038.04		29.38
4	300253		131,247,770.91		27.79
5	000673		129,374,434.30		27.40
6	300073		125,532,345.39		26.58
7	600958		122,596,391.64		25.96
8	300104		122,514,154.58		25.94
9	601166	不	109,982,411.92		23.29

10	600570		107,167,525.17	22.69
11	600446		107,164,346.42	22.69
12	002405		107,080,659.09	22.68
13	300011		106,129,604.58	22.47
14	300295		105,921,238.25	22.43
15	002686		103,304,354.74	21.88
16	002363		103,191,334.73	21.85

50	600699		44,600,780.16	9.44
51	600172		43,778,210.58	9.27
52	002404		41,998,865.20	8.89
53	603718		41,429,077.00	8.77
54	603555		40,800,082.99	8.64
55	000008		40,756,008.99	8.63
56	601801		38,054,884.00	8.06
57	600016		37,480,498.96	7.94
58	000838		35,976,399.26	7.62
59	000002		34,991,990.00	7.41
60	600761		34,654,458.06	7.34
61	600055		33,541,156.90	7.10
62	300199	不	31,098,330.10	6.59
63	002139		30,810,666.95	6.52
64	002500		29,993,512.30	6.35
65	000596		29,990,098.00	6.35
66	300448		29,949,896.22	6.34
67	000530		28,988,102.00	6.14
68	002536		26,791,358.64	5.67
69	601988		24,959,059.10	5.29
70	600703		24,946,405.02	5.28
71	600074		24,188,495.02	5.12
72	002380		20,769,690.24	4.40
73	600962	*ST	9,569,736.93	2.03

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11	300295	129,823,464.83	27.49
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51	600211	不	28,193,600.22	5.97
52	002707		28,112,150.79	5.95
53	002139		27,081,298.71	5.73
54	000673		26, >> BDC 246.	

9		172,095,487.26
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7.12.4

7.12.5

				(%)	
1	300190		59,277,341.31	4.17	
2	000008		49,470,095.20	3.48	

7.12.6

8

8.1

—

()	12, 858. 48				
		44, 595, 628. 71	5. 93%	707, 445, 200. 58	94. 07%
58, 486	12, 858. 48	44, 595, 628. 71	5. 93%	707, 445, 200. 58	94. 07%

8.2

不

不	95, 965. 54	0. 01%

8.3

不

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9

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(2011 10 20)	355,399,768.39
	515,713,034.67
	3,457,358,698.05
—	3,221,030,903.43
	752,040,829.29

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2015

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2015 4 29

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10.5

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	2	2,497,095,103.94	27.03%	2,273,359.14	27.03%	
	1	2,294,866,372.37	24.85%	2,089,238.94	24.85%	
	2	1,758,702,602.47	19.04%	1,601,125.58	19.04%	
	1	1,089,441,111.2	11.79%	991,826.48	11.79%	
	1	919,530,459.77	9.96%	837,141.18	9.96%	

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