

100
2015

2015 6 30

2015 8 27

1

2015 8 25

2015 1 1 2015 6 30

2

2.1

--	--

2.3

3

3.1

3.1.1	2015 1 1	2015 6 30
		-62,097.71
		-107,476.34
		-0.0046
		-0.81%
3.1.2	(2015 6 30)	
		-0.0219
		19,626,492.91
		0.978

1

2

3.2

3.2.1

					-	-
	-1.61%	0.64%	-1.77%	0.74%	0.16%	-0.10%
	-0.20%	0.59%	0.70%	0.66%	-0.90%	-0.07%
	-0.81%	0.74%	0.23%	0.82%	-1.04%	-0.08%
	2.11%	0.70%	6.55%	0.77%	-4.44%	-0.07%
	40.67%	0.66%	66.14%	0.74%	-25.47%	-0.08%
2011 3 30	42.50%	0.84%	74.56%	1.00%	-32.06%	-0.16%

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2015 6 30

22

100

LOF 2015 7 20

LOF

100

QDII)

4.1.2

		2011 3 30		18	SEC SFA 10 / Empyrean Capital Partners

					2009 5
--	--	--	--	--	--------

1

/

2

4.2

4.3

4.4

4.4.1

4.4.2

5%

4.5

4.5.1

2015

2.9%

100

2015

9

12

2015

GDP

2015 6

2015

500

2015

2063.11

2015

2058.9

2015 6 30

2063.11

4.5.2

2015 6 30

0.978

1.374

-0.81%

0.23%

-1.04%

100

0.11%

1.81%

4.6

2015

4.7

2008 9 12

[2008]38

1/2

4.8

1

2

3

4

12

10%

3

5

6

7

15

8

4.9

2014 11 7

5

5.1

100

5.2

5.3

6

6.1

100

2015 6 30

	5,015.23	6,593.68
	303,555.12	585,655.02
	588,157.72	751,777.85
	20,066,357.27	25,047,019.01
	-439,864.36	-358,062.95
	19,626,492.91	24,688,956.06
	20,214,650.63	25,440,733.91

2015 6 30

0.978

20,066,357.27

6.2

100

2015 1 1 2015 6 30

	218,993.90	248,803.63
3. -	-45,378.63	-987,817.57
4.	45,926.97	38,480.37
5. -	8,301.88	4,247.79
	349,014.12	471,757.66
1	126,520.53	155,072.97
2	34,505.58	42,292.63
3		
4	2,622.93	16,585.64
5		
6	185,365.08	257,806.42
-	-107,476.34	1,643,916.07
-	-107,476.34	1,643,916.07

6.3

100

2015 1 1 2015 6 30

	2015 1 1 2015 6 30		
()	25,047,019.01	-358,062.95	24,688,956.06
()		-107,476.34	-107,476.34
-	-4,980,661.74	25,674.93	-4,954,986.81
1.	3,347,354.07	-40,598.16	3,306,755.91
2.	-8,328,015.81	66,273.09	-8,261,742.72
-	20,066,357.27	-439,864.36	19,626,492.91

	2014	1 1	2014 6 30

)	()
	2011 2 28	2011 3 25
507,960,871.41		463,841.99
508,424,713.40		

6.4.3

2006 2

15

38

6.4.2

6.4.4

6.4.4.1

6.4.4.2

2015 1

2015 3 27

2015 3 31

6.4.4.3

6.4.5

1998 55

2002 128

2004 78

2008 1

1

2

3

6.4.6

6.4.6.1

6.4.6.2

6.4.7

6.4.7.1

6.4.7.2

6.4.7.2.1

	2015 1 1 6 30	2015	2014 1 1 6 30	2014
		126,520.53		155,072.97
		35,063.10		46,080.13

1.1%

=

1.1%/

6.4.7.2.2

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	34,505.58	42,292.63

0.3%

= 0.3%/

6.4.7.3 ()

()

6.4.7.4

6.4.7.4.1

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	10,001,888.88	10,001,888.88
/		
/		
/		
	10,001,888.88	10,001,888.88
	49.84%	35.48%

6.4.7.4.2

6.4.7.5

	2015 1 1 2015 6 30	2014 1 1 2014 6 30

	594,621.06	1,874.31	1,274,793.18	2,771.15
	3,241,529.15	-	4,942,684.28	-

6.4.7.6

6.4.7.7

6.4.8 2015 6 30

6.4.8.1 /

/

6.4.8.2

6.4.8.3

7

7.1

			(%)
1		16,347,377.06	80.87
		16,347,377.06	80.87
2			
3			
4			
5			
6			
7			
8		3,836,150.21	18.98
9		31,123.36	0.15
10		20,214,650.63	100.00

7.2

()		(%)
	16,347,377.06	83.29
	16,347,377.06	83.29

7.3

7.3.1

		(%)
	2,610,677.10	13.30%
	2,533,077.31	12.91%
	2,516,459.68	12.82%
	2,189,033.22	11.15%
	2,150,265.26	10.96%
	1,764,404.59	8.99%
	1,484,740.03	7.56%
	454,344.85	2.31%
	331,128.22	1.69%
	312,233.78	1.59%
	16,346,364.04	83.29%

(GICS)

7.3.2

		%
	520.51	0.00
	492.51	0.00
	1,013.02	0.01

(GICS)

7.4

7.4.1

	()	()		()			%
1	ELI LILLY & CO		LLY US		380.00	193,961.30	0.99
2	MONDELEZ INTERNATIONAL INC	Mondelez	MDLZ US		770.00	193,665.40	0.99
3	GILEAD SCIENCES INC	Gilead	GILD US		267.00	191,113.34	0.97
4	AMAZON.COM INC		AMZN US		72.00	191,077.39	0.97

5	ABBVIE INC	AbbVie Inc	ABBV US			458.00	188,133.94	0.96
6	STARBUCKS CORP		SBUX US			569.00	186,507.23	0.95
7	NIKE INC -CL B		NKE US			278.00	183,588.72	0.94
8	AMERICAN INTERNATIONAL GROUP		AIG US			480.00	181,412.52	0.92
9	JPMORGAN CHASE & CO		JPM US			436.00	180,616.29	0.92
10	GOLDMAN SACHS GROUP INC		GS US			141.00	179,980.65	0.92

www.cxfund.com.cn

7.4.2

	()	()			()			%
1	KRAFT FOODS GROUP INC		KRFT US			1	520.51	0.00
2	PHILLIPS 66	Phillips 66	PSX US			1	492.51	0.00

www.cxfund.com.cn

7.5

7.5.1

2% 20

				(%)
1	KINDER MORGAN INC	KMI US	210,896.78	0.85
2	ALLERGAN PLC	AGN US	201,187.25	0.81
3	CELENE CORP	CELG US	197,885.28	0.80
4	HALLIBURTON CO	HAL US	78,884.06	0.32

5	ANADARKO PETROLEUM CORP	APC US	45,610.83	0.18
6	CATERPILLAR INC	CAT US	41,027.47	0.17
7	OCCIDENTAL PETROLEUM CORP	OXY US	35,717.67	0.14
8	SCHLUMBERGER LTD	SLB US	35,061.57	0.14
9	CONOCOPHILLIPS	COP US	34,959.20	0.14
10	INTL BUSINESS MACHINES CORP	IBM US	30,289.79	0.12
11	DEVON ENERGY CORPORATION	DVN US	26,929.39	0.11
12	CHEVRON CORP	CVX US	26,047.55	0.11
13	EMERSON ELECTRIC CO	EMR US	18,967.64	0.08
14	EXXON MOBIL CORP	XOM US	14,633.03	0.06
15	EMC CORP	EMC US	13,885.36	0.06
16	MICROSOFT CORP	MSFT US	12,146.36	0.05
17	HEWLETT-PACKARD CO	HPQ US	11,743.49	0.05
18	DOW CHEMICAL CO	DOW US	10,629.97	0.04
19	INTEL CORP	INTC US	10,142.59	0.04
20	BAXTER INTERNATIONAL INC	BAX US	8,764.35	0.04

7.5.2

2% 20

				(%)
1	APACHE CORP	APA US	136,545.14	0.55
2	LOWE'S COS INC	LOW US	135,132.08	0.55
3	NATIONAL OILWELL VARCO INC	NOV US	132,411.28	0.54
4	UNITEDHEALTH GROUP INC	UNH US	126,970.75	0.51
5	WALGREENS BOOTS ALLIANCE INC	WBA US	125,564.24	0.51
6	FREEMPORT-MCMORAN COPPER	FCX US	122,679.30	0.5
7	BRISTOL-MYERS SQUIBB CO	BMJ US	119,338.50	0.48
8	BIOGEN IDEC INC	BIIB US	112,282.09	0.45
9	HOME DEPOT INC	HD US	111,939.54	0.45

10	CVS HEALTH CORP	CVS US	111,491.95	0.45
11	TARGET CORP	TGT US	111,109.07	0.45
12	STARBUCKS CORP	SBUX US	109,025.52	0.44
13	VISA INC-CLASS A SHARES	V US	102,806.01	0.42
14	APPLE INC	AAPL US	100,072.87	0.41
15	WALT DISNEY CO	DIS US	92,791.61	0.38
16	NIKE INC -CL B58 6:			

7.10

7.11

7.11.1

7.11.2

7.11.3

1		
2		
3		22,032.19
4		150.27
5		8,940.90
6		
7		
8		
9		31,123.36

7.11.4

7.11.5

7.11.5.1

7.11.5.2

7.11.6

8

8.1

()					
776	25,858.71	10,001,888.88	49.84%	10,064,468.39	50.16%

8.2

	119,027.25	0.59%

8.3

	0
	0-10

9

(2011 3 30)	508,424,713.40
	25,047,019.01
	3,347,354.07
	8,328,015.81
	20,066,357.27

10

10.1

10.2

10.2.1

2015 4 28

2015

7 21

2015 4 29

10.2.2

10.3

10.4

10.5

10.6

10.7

Morgan Stanley & Co. International plc	1	8,000,000.63	99.93%	2,477.88	

