

2015

2015 6 30

2015 8 27

1

2015

8 21

2015 1 1      2015 6 30

2

## 2.1

	163005	
	2013 2 4	
	244, 451, 356. 50	
	2013 4 26	
	A	B
	163006	150102
	35, 756, 141. 27	208, 695, 215. 23

## 2.2

	A	B

## 2.3

		021-61009999	021-61618888
		zhouyg@cxfund.com.cn	Liaoy03@spdb.com.cn
		4007005566	95528
		021-61009800	021-63602540

## 2.4

	www.cxfund.com.cn		
	12	68	9

3

3.1

3.1.1	2015 1 1 -2015 6 30
	33,692,596.95
	26,791,580.43
	0.1069
	11.29%
3.1.2	2015 6 30
	0.2028
	306,657,613.91
	1.2545

1

2

3.2

3.2.1

					-	-
	-0.23%	0.80%	-0.08%	0.05%	-0.15%	0.75%
	7.37%	0.62%	1.35%	0.10%	6.02%	0.52%
	11.29%	0.66%	1.20%	0.10%	10.09%	0.56%
	26.51%	0.51%	3.60%	0.11%	22.91%	0.40%
2013 2 4 2015 6 30	31.63%	0.38%	3.30%	0.10%	28.33%	0.28%

3.2.2



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

		2013 2 4		8	2011
				2	

2015

--	--	--	--	--	--

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2015

2008



2015

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3

18

QE

2015

IPO

6

2015 1-5

4.6

2008 9 12

[2008]38

1/2

4.7

1

3

3

2

LOF

1

2

12

10%

3



5

5.1

5.2

5.3

6

6.1

2015 6 30

	2015 6 30	2014 12 31
	7,985,471.64	23,662,079.91
	5,738,486.50	8,752,406.40
	91,854.31	80,738.99
	569,882,940.00	531,522,237.70
	569,882,940.00	531,522,237.70
	3,640,498.83	2,116,416.40
	12,348,932.15	13,041,236.09
	599,688,183.43	579,175,115.49
	2015 6 30	2014 12 31
	288,436,137.40	262,309,306.23
	2,634,820.26	1,012,506.91
	178,506.33	183,539.05

2015

	51,001.80	52,439.72
	89,253.15	91,769.56
	9,953.74	8,583.77
	1,384,701.30	1,384,701.30
	49,215.84	80,425.13
	196,979.70	429,000.00
	293,030,569.52	265,552,271.67
	241,324,637.74	272,147,981.26
	65,332,976.17	41,474,862.56
	306,657,613.91	313,622,843.82
	599,688,183.43	579,175,115.49

2015 6 30

1.2545

244,451,356.50

A

1.0173

35,756,141.27

B

1.2951

208,695,215.23

6.2

2015 1 1 2015 6 30

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	33,694,016.38	43,887,656.25
1.	15,620,169.17	18,192,612.08
	199,358.60	241,654.16
	15,417,507.04	17,775,641.09
		22,684.93
	3,303.53	152,631.90
2.	24,973,028.43	-6,582,305.21
	24,973,028.43	-6,582,305.21

3.	-	-6,901,016.52	32,024,467.49
4.			
5.	-	1,835.30	252,881.89
		6,902,435.95	8,679,243.63
1		1,034,074.07	1,474,124.18
2		295,449.77	421,178.29
3		517,037.06	737,062.07
4		10,812.33	12,592.11
5		4,883,565.54	5,818,407.00
		4,883,565.54	5,818,407.00
6		161,497.18	215,879.98
	-	26,791,580.43	35,208,412.62
	-	26,791,580.43	35,208,412.62

## 6.3

2015 1 1 2015 6 30

	2015 1 1 2015 6 30		
) (	272,147,981.26	41,474,862.56	313,622,843.82
( )		26,791,580.43	26,791,580.43
-	-30,823,343.52	-2,933,466.82	-33,756,810.34
1.	28,151.44	2,679.18	30,830.62
2.	-30,851,494.96	-2,936,146.00	-33,787,640.96

-			
	241,324,637.74	65,332,976.17	306,657,613.91
	2014 1 1      2014 6 30		
) (	695,708,650.01	-9,762,959.00	685,945,691.01
( )		35,208,412.62	35,208,412.62
	-314,117,655.78	-14,319,876.40	-328,437,532.18
-			
1.	490,573.94	22,364.10	512,938.04
2.	-314,608,229.72	-14,342,240.50	-328,950,470.22
-			
	381,590,994.23	11,125,577.22	392,716,571.45

A



7:3

A

B

3

A

B

A

6

6.4.2

) ( [2010]5  
XBRL 3 < >  
2012 11 16  
( ) 2006 2 15  
- 38  
( )  
2007

6.4.4

6.4.3

2015 6 30 2015

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

6.4.5.1

	[1998]55	[2001]61			
	[2002]128				
	[2004]78			[2005]11	
	( )			[2005]102	
				[2005]103	
				[2005]107	
		[2007]84			
( )			[2008]1		
1)					
2)					
3)					
4)					
				20%	2013 1
1					
	1	1			
	1	1	1		50%
	1	25%			20%
5)	0.1%				

6.4.5.2

	2015 6 30	2014 12 31
	1,384,701.30	1,384,701.30

6.4.6

6.4.6.1

6.4.6.2

( )	

6.4.7

6.4.7.1

6.4.7.1.1

6.4.7.1.2

6.4.7.1.3

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
	601,782,607.91	63.65%	720,719,750.17	70.05%

6.4.7.1.4

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2015

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
	6,395,700,000.00	75.55%	10,572,500,000.00	89.69%

6.4.7.1.5

6.4.7.2

6.4.7.2.1

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
		1,034,074.07		1,474,124.18
		126,574.95		513,571.48

0.70%

=

0.70%/

6.4.7.2.2

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
		295,449.77		421,178.29

0.20%

=

0.20%/

6.4.7.2.3

	2015 1 1			2015 6 30		
	A	B		A	B	
	13,588.95	22,941.79	36,530.74	175.14	111,663.82	111,838.96
	47.06	42,619.92	42,666.98			

2015

	13,811.15	177,225.53	191,036.68
	2014 1 1 2014 6 30		
	A	B	
	60,973.38	19,887.58	80,860.96
	6,211.99	163,209.99	169,421.98
	365.26	32,912.39	33,277.65
	67,550.63	216,009.96	283,560.59

0.35%

= 0.35%/

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	
	A	B	A	B
		20,000,900.00		20,000,900.00
/				
/				
		20,000,900.00		20,000,900.00
		8.18%		5.14%

6.4.7.4.2

6.4.7.5

2015

	2015 1 1	2015 6 30	2014 1 1	2014 6 30
	7,985,471.64	139,285.73	25,305,743.11	140,581.94

2015 6 30

5,738,486.5

2014 12 31

8,752,406.40

6.4.7.6

6.4.7.7

6.4.8 2015 6 30

6.4.8.1 /

6.4.8.1.1									
132002	15 EB	2015- 6-11	2015- 7-2		100.00	100.00	1,400	140,000.00	140,000.00

6.4.8.2

6.4.8.3

6.4.8.3.1

2015 6 30

107,999,198.00

041564045	15 CP001	2015-7-1	100.01	200,000	20,002,000.00







## 7.5

			%
1			
2			
3		10,061,000.00	3.28
		10,061,000.00	3.28
4		390,669,120.82	127.40
5		60,376,000.00	19.69
6		47,155,819.18	15.38
7		61,621,000.00	20.09
8		569,882,940.00	185.84

## 7.6

					(%)
1	1380238	13	300,000	31,080,000.00	10.14
2	128009		156,206	24,802,388.68	8.09
3	112220	14 01	196,940	21,661,430.60	7.06
4	112048	11	196,658	21,372,791.44	6.97
5	101457001	14 MTN001	200,000	21,144,000.00	6.89

## 7.7

## 7.8

## 7.9

## 7.10

7.11

7.12

7.12.1

7.12.2

7.12.3

1		91,854.31
2		3,640,498.83
3		
4		12,348,932.15
5		
6		
7		
8		
9		16,081,285.29

7.12.4

				(%)
1	128009		24,802,388.68	8.09
2	113007		4,208,543.30	1.37
3	113501		3,764,880.00	1.23

7.12.5

7.12.6

## 8

## 8.1

	( )					
A	773	46,256.33	111,535.42	0.31%	35,644,605.85	99.69%
B	349	597,980.56	189,397,626.15	90.75%	19,297,589.08	9.25%
	1,122	217,871.08	189,509,161.57	77.52%	54,942,194.93	22.48%

## 8.2

1		48,973,600.00	40.57%
2		27,733,636.00	22.98%
3	-013C-CT001	21,828,519.00	18.08%
4		5,244,252.00	4.34%
5		5,023,958.00	4.16%
6	5	3,998,715.00	3.31%
7	1	1,764,226.00	1.46%
8	45	666,600.00	0.55%
9	-012G-ZY001	657,262.00	0.54%
10		491,200.00	0.41%

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B

A

8.3

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9

(2013 2 4 )	487,013,434.87	208,695,215.23
	67,920,813.04	208,695,215.23
	30,830.62	
	-33,787,640.96	
	1,592,138.57	
	35,756,141.27	208,695,215.23

1

3

A 6

A 2015 2 3

B

2

10

10.1

10.2

10.2.1

2015 4 28

2015

7 21

2015 4 29

10.2.2

2015 4 1

10.3

10.4

10.5





2

1998>29

[2007]48

1

a

b

c

d

2