

2015

2015 6 30

2015 8 27

1

2015 8 26

2015 1 1 2015 6 30

2

2.1

	519989
	519989
	2008 12 29
	1,755,534,013.61

2.2

	20%
	90%+ 800 10%

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	400-700-5566	95599
	021-61009800	010-63201816

2.4

	www.cxfund.com.cn
	68 9 28 F9

3

3.1

3.1.1	2015 1 1	2015 6 30
		317,590,558.24
		293,668,598.20
		0.2029
		19.20%
3.1.2	(2015 6 30)	
		0.1842
		2,385,054,935.91
		1.359

1

2

3.2

3.2.1

					-	-
	-3.62%	0.95%	-0.39%	0.34%	-3.23%	0.61%
	8.46%	0.94%	3.53%	0.28%	4.93%	0.66%
	19.20%	0.80%				

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2015

2015

QE

PMI

2015

4.4.2

1.359

19.20%

1.852

6.40%

0.80%

4.5

GDP

PPI

2015

2015

2015

4.6

2008 9 12

[2008]38

1/2

4.7

2015 3 23

10

2.80

1

2

3

4

5

6

1

12

50%

7

8

4.8

5

5.1

2015 1 1 2015 6 30

5.2

, 2015 2 10
300427_

5.3

6

6.1

2015 6 30

	2015 6 30	2014 12 31
	161,694,974.22	41,591,341.00
	8,959,910.86	15,023,628.98
	814,144.86	145,620.23
	2,679,297,030.61	652,463,193.50
	368,435,155.19	43,115,973.24
	2,310,861,875.42	609,347,220.26
	59,718,277.42	8,992,306.23
	59,395,491.91	14,239,739.78
	2,876,629.34	11,810,515.44
	2,972,756,459.22	744,266,345.16
	2015 6 30	2014 12 31
	529,998,525.00	214,199,460.70
	31,498,975.01	94,906.46
	17,408,121.02	1,573,327.85
	1,481,282.86	250,960.77
	423,223.66	71,703.07

	846,447.36	499,227.47
	4,797,657.14	817,723.83
	688,737.74	688,737.74
	304,431.42	76,135.50
	254,122.10	455,297.02
	587,701,523.31	218,727,480.41
	1,755,534,013.61	377,345,769.48
	629,520,922.30	148,193,095.27
	2,385,054,935.91	525,538,864.75
	2,972,756,459.22	744,266,345.16

2015 6 30

1.359

1,755,534,013.61

6.2

2015 1 1 2015 6 30

	2015 1 1 6 30	2015 6 30	2014 1 1 6 30	2014 6 30
		322,945,021.59		14,040,885.26
1.		47,779,058.81		5,105,156.59
		2,006,636.09		122,887.69
		45,503,428.89		4,903,555.89
		268,993.83		78,654.85
				58.16
2.	-	296,657,179.97		1,547,875.15
		176,924,853.39		-1,176,357.62
		118,743,775.74		2,544,841.79
		988,550.84		179,390.98

3.	-	-23,921,960.04	7,359,480.13
4.			
5.	-	2,430,742.85	28,373.39
		29,276,423.39	3,990,942.03
1		6,948,422.46	527,676.19
2		1,985,263.55	150,764.61
3		3,970,527.14	301,529.28
4		6,828,890.70	934,349.66
5		9,373,486.96	1,941,482.64
		9,373,486.96	1,941,482.64
6		169,832.58	135,139.65
	-	293,668,598.20	10,049,943.23
	-	293,668,598.20	10,049,943.23

6.3

2015 1 1 2015 6 30

	2015 1 1 2015 6 30		
) (	377,345,769.48	148,193,095.27	525,538,864.75
) (		293,668,598.20	293,668,598.20
-	1,378,188,244.13	2,280,323,141.93	3,658,511,386.06
1.	8,939,543,041.24	4,441,894,606.33	13,381,437,647.57
2.	-7,561,354,797.11	-2,161,571,464.40	-9,722,926,261.51
-		-2,092,663,913.10	-2,092,663,913.10

	1, 755, 534, 013. 61	629, 520, 922. 30	2, 385, 054, 935. 91
	2014 1 1 2014 6 30		
) (	176, 450, 889. 87	7, 933, 908. 30	184, 384, 798. 17
) (		10, 049, 943. 23	10, 049, 943. 23
-	-59, 922, 133. 89	-3, 469, 922. 92	-63, 392, 056. 81
1.	45, 521, 085. 53	4, 556, 233. 66	50, 077, 319. 19
2.	-105, 443, 219. 42	-8, 026, 156. 58	-113, 469, 376. 00
-			
	116, 528, 755. 98	14, 513, 928. 61	131, 042, 684. 59

6.4

6.4.1

()

([2008]1252)

2008 12 29

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

[1998]55

[2002]128

[2004]78

[2005]102

[2005]107

[2008]16

[2008]1

(1)

(2)

(3)

20%

[2012]85

2014 1 1

2015

1
1 1 50% 1
25%
(4) 0.1%
(5) ()

	2015 6 30	2014 12 31
	688,737.74	688,737.74

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

6.4.7.1.4

6.4.7.1.5

6.4.7.2

6.4.7.2.1

	2015 1 1 30	2015 6	2014 1 1 30	2014 6
		6,948,422.46		527,676.19
		374,320.40		121,509.49

0.70%

=

0.70%/

6.4.7.2.2

	2015 1 1 30	2015 6	2014 1 1 30	2014 6
		1,985,263.55		150,764.61

0.20%

=

0.20%/

6.4.7.2.3

	2015 1 1	2015 6 30
		3,226,444.15
		35,747.92
		33,320.34
		3,295,512.41

2015

	2014 1 1	2014 6 30
		79,444.36
		27,348.82
		112.07
		106,905.25

0.40%

= 0.40%/

6.4.7.3 ()

6.4.7.4

2015

2015 6 30

8,959,910.86 (2014 12 31 15,023,628.98)

6.4.7.6

6.4.7.7

6.4.8 2015 6 30

6.4.8.1 /

6.4.11.1.1									
							()		
132002	15 EB	2015-06- 11	2015-07- 02		100.00	100.00	11,210	1,121,000.00	1,121,000.00

6.4.8.2

6.4.8.3

6.4.8.3.1

2015 6 30

450,390,082.20

11599094	15 SCP002	2015-7-2	100.56	700,000	70,392,000.00	
11599095	15 SCP002	2015-7-2	100.63	300,000	30,189,000.00	
11599097	15 SCP002	2015-7-2	100.75	400,000	40,300,000.00	
11599099	15 SCP002	2015-7-2	100.38	600,000	60,228,000.00	
41560005	15 CP001	2015-7-2	100.77	200,000	20,154,000.00	
101353012	13 MTN001	2015-7-2	102.50	100,000	10,250,000.00	

101466012	14 MTN002	2015-7-2	101.24	400,000	40,496,000.00
11599140	15 SCP001	2015-7-2	100.59	200,000	20,118,000.00
41456058	14 CP002	2015-7-2	100.60	200,000	20,120,000.00
41459068	14 CP001	2015-7-2	100.79	200,000	20,158,000.00
41551005	15 CP001	2015-7-2	100.86	300,000	30,258,000.00
41460080	14 CP001	2015-7-6	101.49	200,000	20,298,000.00

41466025

7

7.1

			(%)
1		368,435,155.19	12.39
		368,435,155.19	12.39
2		2,310,861,875.42	77.73
		2,310,861,875.42	77.73
3			
4			
5			
6		170,654,885.08	5.74
7		122,804,543.53	4.13
8		2,972,756,459.22	100.00

7.2

			(%)
A			
B			
C		273,146,694.40	11.45
D			
E		3,535,674.19	0.15
F		447,200.00	0.02
G			
H			
I		91,304,906.92	3.83
J			
K			
L			
M			
N			

0			
P			
Q			
R		679.68	
S			
		368,435,155.19	15.45

7.3

					(%)
1	300124		883,947	42,429,456.00	1.78
2	002236		1,152,290	36,781,096.80	1.54
3	300146		829,843	32,596,233.04	1.37
4	300369		476,005	24,276,255.00	1.02
5	300077		550,000	23,397,000.00	0.98
6	603019		228,023	19,744,511.57	0.83
7	002104		800,000	18,952,000.00	0.79
8	600571		130,000	13,760,500.00	0.58
9	300020		497,987	13,694,642.50	0.57
10	002407		409,593	11,677,496.43	0.49

www.cxfund.com.cn

7.4

7.4.1

2% 20

				(%)
1	601788		118,267,155.39	22.50
2	600999		99,818,478.86	18.99
3	601688		83,957,634.25	15.98
4	300124		75,062,176.75	14.28
5	002236		74,565,337.25	14.19
6	601601		58,808,249.99	11.19
7	300253		57,468,595.89	10.94
8	601555		51,444,475.19	9.79
9	601628		51,171,091.00	9.74
10	300146		49,735,361.26	9.46

11 600410

51	000538		16,388,252.78	3.12
52	002339		15,514,959.28	2.95
53	600521		15,233,880.36	2.90
54	600109		14,461,279.40	2.75
55	600717		14,233,497.24	2.71
56	002139		13,425,755.72	2.55
57	601318		13,190,005.02	2.51
58	603005		13,115,476.16	2.50
59	600196		13,064,914.32	2.49
60	300353		13,036,171.00	2.48
61	000768		12,773,077.84	2.43
62	600867		12,551,982.04	

21	002189		33,277,067.54	6.33
22	603555		32,643,679.38	6.21
23	002407		32,078,270.32	6.10
24	300378		30,980,686.50	5.90
25	002236		29,322,953.38	5.58
26	300033		28,803,373.59	5.48
27	002405		27,816,089.49	5.29
28	002094		27,340,911.06	5.20
29	002385		26,819,773.89	5.10
30	600518		26,303,492.00	5.01
31	300007		24,898,650.72	4.74
32	300005		24,163,026.89	4.60
33	002375		24,088,259.48	4.58
34	300207		21,127,056.18	4.02
35	000555		20,562,837.46	3.91
36	300020		20,271,787.45	3.86
37	601377		20,243,299.99	3.85
38	300369		19,582,535.88	3.73
39	600158		19,404,345.09	3.69
40	601336		18,995,534.99	3.61
41	300146		18,595,662.51	3.54
42	600633		18,104,977.00	3.45
43	002664		17,240,036.49	3.28
44	002253		16,409,863.00	3.12
45	000538		16,239,550.96	3.09
46	002139		15,664,832.47	2.98
47	600717		15,393,163.08	2.93
48	600109		14,943,324.00	2.84
49	600571		14,876,595.42	2.83
50	000768		14,763,929.16	2.81
51	002184		14,683,265.61	2.79
52	600521		13,856,238.35	2.64
53	603005		13,617,439.50	2.59
54	300275		13,530,258.66	2.57
55	300352		13,003,475.55	2.47
56	601318		12,845,593.88	2.44
57	300349		12,789,114.12	2.43
58	600196		12,463,819.63	2.37
59	603019		10,962,181.00	2.09
60	000861		10,548,638.55	2.01

/

7.4.3

	2,365,642,922.44
	2,186,730,444.84

7.5

			(%)
1			
2			
3			
4		1,695,257,400.26	71.08
5		523,249,000.00	21.94
6		81,033,000.00	3.40
7		11,322,475.16	0.47
8			
9		2,310,861,875.42	96.89

7.6

					(%)
1	011599094	15 SCP002	700,000	70,392,000.00	2.95
2	011599099	15 SCP002	600,000	60,228,000.00	2.53
3	1480284	14	500,000	53,350,000.00	2.24
4	1380005	13	500,000	51,830,000.00	2.17
5	112238	15	500,000	51,005,000.00	2.14

7.7

2015

7.8

7.9

7.10

7.11

7.12

7.12.1

002407

2015 2 3

2015 10

2014

2.1

11.1.1

11.1.5

7.12.2

7.12.3

1		814,144.86
2		59,718,277.42
3		
4		59,395,491.91
5		2,876,629.34
6		
7		
8		
9		122,804,543.53

7.12.4

				(%)
1	128009		272,625.26	0.01

7.12.5

7.12.6

8

8.1

()					
12, 595	139, 383. 41	1, 488, 710, 114. 53	84. 80%	266, 823, 899. 08	15. 20%

8.2

	1, 039, 780. 66	0. 06%

8.3

	0-10
	0-10

(2008 12 29)	819,356,829.46
	377,345,769.48
	8,939,543,041.24
	7,561,354,797.11
	1,755,534,013.61

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

10.7.1

	2	1,365,894,843.10	30.01%	1,243,509.56	30.30%	

2

	1				
	1	272,357,070.80	7.60%		
	1				
	1				
	1				
	1				
	1				
	1				
	1				

1

2

<1998>29

[2007]48

1

a

b

c

d

2