

2015

2015 6 30

2015 8 27

1

1.1

2015 8 25

2015 1 1 2015 6 30

1.2

	.....	2
1.1	.....	2
1.2		

	.....	47
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	48
10.8	.....	49
	.....	52
11.1	.....	52
11.2	.....	52
11.3	.....	52

2

2.1

	519991	
	519991()	519990()
	2008 6 19	
	1,115,021,469.50	

2.2

	SAA
	800 60% 40%

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com

	400-700-5566	95599
	021-61009800	010-63201816
	9 68	69
	9 68	28 F9
	200120	100031

2015 7 21

2.4

	www.cxfund.com.cn
	68 9 28 F9

2.5

	17

3

3.1

3.1.1	2015 1 1	2015 6 30
		939,629,674.32
		783,072,933.80
		0.6107
		33.94%
		41.75%
3.1.2	(2015 6 30)	
		1,043,639,454.21
		0.9360
		2,181,766,931.46
		1.957
3.1.3	(2015 6 30)	
		179.55%

1

2

3

3.2

3.2.1

					-	-
	-10.76%	3.15%	-4.70%	2.11%	-6.06%	1.04%
	12.02%	2.56%	9.20%	1.59%	2.82%	0.97%

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

		2012 7 24		11	2004 8

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2015 A

+

8

2015

2015

4.4.2

2015 6 30

1.957

2.363

41.75%

22.81%

4.5

A

3

4.6

2008 9 12 [2008]38

1/2

4.7

2015 3 13

2014

2014

2014 12 31

2015 3 16

2015 3 18

101,450,572.24

96,704,110.79

1
2
3
4
5

6

1

3

7

12

30%

12

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
	6.4.6.1	219,024,634.62	73,128,618.17
		12,496,101.15	5,969,106.81
		1,311,437.77	765,073.66
	6.4.6.2	2,136,118,530.30	1,546,209,922.30
		1,764,814,530.30	1,287,450,323.40
		371,304,000.00	258,759,598.90
	6.4.6.3		
	6.4.6.4		
		85,729,251.33	
	6.4.6.5	3,226,612.51	898,061.44
		3,944,888.23	2,535,612.10
	6.4.6.6	300.00	
		2,461,851,755.91	1,629,506,394.48
		2015 6 30	2014 12 31
	6.4.6.3		
		192,595,603.85	
		73,749,165.45	7,436,238.96
		3,081,533.28	2,088,434.19

		513,588.86	348,072.38
	6.4.6.7	9,581,657.48	2,095,482.22
		43,980.00	43,980.00
	6.4.6.8	519,295.53	525,137.66
		280,084,824.45	12,537,345.41
	6.4.6.9	1,115,021,469.50	1,116,797,502.71
	6.4.6.10	1,066,745,461.96	500,171,546.36
		2,181,766,931.46	1,616,969,049.07
		2,461,851,755.91	1,629,506,394.48

2015 6 30

1.957

1,115,021,469.50

6.2

2015 1 1 2015 6 30

		2015 1 1 2015 6 30	2014 1 1 2014 6 30
		818,465,095.79	16,767,959.58
1.		3,038,402.11	368,704.93
	6.4.6.11	768,115.36	134,742.97
		2,259,039.90	233,961.96
		11,246.85	
2.	-	968,292,162.53	21,249,193.45
	6.4.6.12	942,729,445.23	18,020,078.62
	6.4.6.13	20,771,128.90	-235,956.50
	6.4.6.14		

	6. 4. 6. 15	4, 791, 588. 40	3, 465, 071. 33
3.	6. 4. 6. 16	-156, 556, 740. 52	-5, 152, 600. 83
-			
4.			
5.	6. 4. 6. 17	3, 691, 271. 67	302, 662. 03
-		35, 392, 161. 99	4, 933, 910. 40
1		17, 078, 240. 96	2, 879, 884. 74
2		2, 846, 373. 52	479, 980. 84
3			
4	6. 4. 6. 18	15, 300, 187. 41	1, 420, 936. 70
5			
6	6. 4. 6. 19	167, 360. 10	153, 108. 12
-		783, 072, 933. 80	11, 834, 049. 18
-		783, 072, 933. 80	11, 834, 049. 18

6.3

2015 1 1 2015 6 30

	2015 1 1 2015 6 30		
()	1, 116, 797, 502. 7 1	500, 171, 546. 36	1, 616, 969, 049. 07
()		783, 072, 933. 80	783, 072, 933. 80
-	-1, 776, 033. 21	-115, 048, 445. 96	-116, 824, 479. 17
1.	1, 619, 207, 174. 7 3	1, 320, 609, 691. 55	2, 939, 816, 866. 28
2.	-1, 620, 983, 207.	-1, 435, 658, 137. 51	-3, 056, 641, 345. 45

	94		
-		-101,450,572.24	-101,450,572.24
	1,115,021,469.50	1,066,745,461.96	2,181,766,931.46

6. 4. 4

6. 4. 4. 1

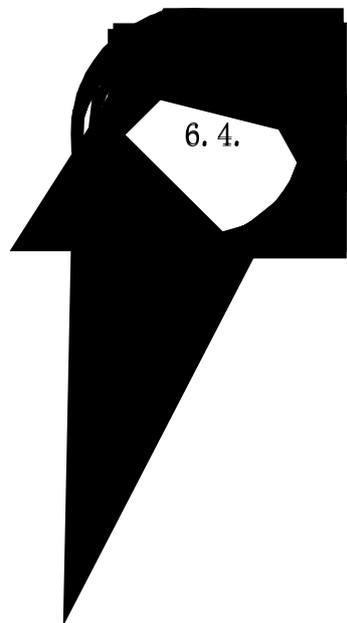
6. 4. 4. 2

2015 1

2015 3 27

2015 3 31

6. 4. 4. 3



6. 4. 56. 4.

(4)

20%

2012 85

2013 1 1

1

1

1

1 1

50%

1

25%

(5)

0.1%

(6)

()

6.4.5.2

	2015 6 30	2014 12 31
	43,980.00	43,980.00

6.4.6

6.4.6.1

	2015 6 30
	219,024,634.62
1-3	
	219,024,634.62

6.4.6.2

		2015 6 30		
		1,763,213,355.44	1,764,814,530.30	1,601,174.86
		370,927,595.42	371,304,000.00	376,404.58
		370,927,595.42	371,304,000.00	376,404.58
		2,134,140,950.86	2,136,118,530.30	1,977,579.44

6.4.6.3

/

/

6.4.6.4

6.4.6.5

		2015 6 30	
			47,714.88
			5,623.30
			31,358,40.79
			36,843.44
			590.10
			3,226,612.51

6.4.6.6

		2015 6 30	
			300.00

	300.00

6.4.6.7

	2015 6 30
	9,579,582.48
	2,075.00
	9,581,657.48

6.4.6.8

	2015 6 30
	266,487.41
-	59,507.37
-	149,588.57
	9,000.00
	34,712.18
	519,295.53

6.4.6.9

	2015 1 1	2015 6 30
	1,116,797,502.71	1,116,797,502.71
	1,619,207,174.73	1,619,207,174.73
-	-1,620,983,207.94	-1,620,983,207.94
	1,115,021,469.50	1,115,021,469.50

6.4.6.10

	282,250,321.32	217,921,225.04	500,171,546.36
	939,629,674.32	-156,556,740.52	783,072,933.80
	-76,789,969.19	-38,258,476.77	-115,048,445.96
	798,061,880.13	522,547,811.42	1,320,609,691.55
	-874,851,849.32	-560,806,288.19	-1,435,658,137.51

	-101,450,572.24		-101,450,572.24
	1,043,639,454.21	23,106,007.75	1,066,745,461.96

6.4.6.11

	2015 1 1	2015 6 30
		685,120.48
		62,354.24
		20,640.64
		768,115.36
	12,770.65	7,869.99

6.4.6.12

6.4.6.12.1

	2015 1 1	2015 6 30
		942,729,445.23
		942,729,445.23

6.4.6.12.2

	2015 1 1	2015 6 30
		5,529,288,903.74
		4,586,559,458.51
		942,729,445.23

6.4.6.13

6.4.6.13.1

	2015 1 1	2015 6 30
		20,771,128.90

2015

	20, 771, 128. 90
--	------------------

6. 4. 6. 13. 2

	2015 1 1	2015 6 30
--	----------	-----------

467, 034, 871. 55

	2015 1 1	2015 6 30
		3,420,018.95
		271,252.72
		3,691,271.67

25%

6.4.6.18

	2015 1 1	2015 6 30
		15,297,762.41
		2,425.00
		15,300,187.41

6.4.6.19

	2015 1 1	2015 6 30
		34,712.18
		109,095.94
		9,180.00
		14,371.98
		167,360.10

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

()	

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

6.4.9.1.3

6.4.9.1.4

6.4.9.2

6.4.9.2.1

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	17,078,240.96	2,879,884.74
	2,163,001.49	905,474.64

1.5%

=

1.5%/

6.4.9.2.2

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
	2,846,373.52	479,980.84

0.25%

=

0.25%/

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

	2015 1 1 2015 6 30	2014 1 1 2014 6 30
		25,002,375.00
/	5,968,220.96	
/		

2015 6 30

12,496,101.15 (2014 12 31 5,969,106.81)

6.4.9.6

6.4.9.7

6.4.10

				10				
1	2015-03-16	2015-3-16()	2015-3-16()	0.760	96,704,110.79	4,746,461.45	101,450,572.24	
				0.760	96,704,110.79	4,746,461.45	101,450,572.24	

6.4.11 2015 6 30

6.4.11.1 /

/

6.4.11.2

							()		
600654		2015-6-29	30.91	-	-	1,600,000	54,751,990.96	49,456,000.00	
000630		2015-6-24	10.32	-	-	11,945,848	90,305,503.09	123,281,151.36	
002739		2015-5-13	221.88	-	-	200,035	19,081,659.55	44,383,765.80	
300190		2015-5	31.13	-	-	374,664	9,919,459.54	11,663,290.32	

		-25							
300203		2015-4 -20		41.19	-	-	1,999,814	65,150,126.31	82,372,338.66

6.4.11.3

6.4.11.3.1

10%

6. 4. 12. 3

6. 4. 12

6. 4. 12. 4

6. 4. 12. 4. 1

6. 4. 12. 4. 1. 1

2015 6 30	6	6 -1	1-5	5		
	219,024,634.62					219,024,634.62
	12,496,101.15					12,496,101.15
	1,311,437.77					1,311,437.77
	90,454,000.00	280,850,000.00			1,764,814,530.30	2,136,118,530.30
					85,729,251.33	85,729,251.33
					3,226,612.51	3,226,612.51
					3,944,888.23	3,944,888.23
					300.00	300.00
	323,286,173.54	280,850,000.00			1,857,715,582.37	2,461,851,755.91
					192,595,603.85	192,595,603.85
					73,749,165.45	73,749,165.45
					3,081,533.28	3,081,533.28
					513,588.86	513,588.86

					9,581,657.48	9,581,657.48
					43,980.00	43,980.00

					2,095,482.22	2,095,482.22
					43,980.00	43,980.00
					525,137.66	525,137.66
					12,537,345.41	12,537,345.41
	321,173,697.54	17,448,700.00			1,278,346,651.53	1,616,969,049.07

6.4.12.4.1.2

		2015 6 30	2014 12 31
	27	743,315.14	2,819,907.62
	27	-743,315.14	-2,819,907.62

6.4.12.4.2

6.4.12.4.3

VaR(Value at Risk)

6.4.12.4.3.1

	2015 6 30		2014 12 31	

		%		%
-	1,764,814,530.30	80.89	1,287,450,323.40	79.62
-				
-	371,304,000.00	17.02	258,759,598.90	16.00
-				
	2,136,118,530.30	97.91	1,546,209,922.30	95.62

6.4.12.4.3.2

	1, 453, 657, 984. 16	311, 565, 446. 14	-	1, 764, 814, 530. 30
		371, 304, 000. 00	-	371, 304, 000. 00
	1, 453, 657, 984. 16	682, 869, 446. 14		2, 136, 118, 530. 30

7

7.1

			(%)
1		1,764,814,530.30	71.69
		1,764,814,530.30	71.69
2		371,304,000.00	15.08
		371,304,000.00	15.08
3			
4			
5			
6		231,520,735.77	9.40
7		94,212,489.84	3.83
8		2,461,851,755.91	100.00

7.2

			(%)
A			
B		29,324,192.66	1.34
C		1,056,442,658.20	48.42
D		88,066,820.60	4.04
E			
F			
G			
H			
I			
J		500,838,466.72	22.96
K			
L		34,095,336.00	1.56
M			

N		11, 663, 290. 32	0. 53
O			
P			
Q			
R		44, 383, 765. 80	2. 03
S			
		1, 764, 814, 530. 30	80. 89

7.3

					(%)
1	600016		25, 966, 068	258, 102, 715. 92	11. 83
2	002570		11, 374, 205	220, 773, 319. 05	10. 12
3	600109		5, 399, 917	131, 757, 974. 80	6. 04
4	000630		11, 945, 848	123, 281, 151. 36	5. 65
5	600036		5, 928, 300	110, 977, 776. 00	5. 09
6	002625		1, 295, 241	99, 241, 365. 42	4. 55
7	600060		3, 589, 938	88, 276, 575. 42	4. 05
8	000690		6, 961, 804	88, 066, 820. 60	4. 04
9	600038		1, 420, 248	87, 984, 363. 60	4. 03
10	600990		859, 500	82, 787, 040. 00	3. 79
11	300203		1, 999, 814	82, 372, 338. 66	3. 78
12	600198		2, 199, 892	77, 964, 172. 48	3. 57
13	000768		1, 331, 081	58, 008, 509. 98	2. 66
14	600654		1, 600, 000	49, 456, 000. 00	2. 27
15	300242		726, 815	48, 696, 605. 00	2. 23
16	002739		200, 035	44, 383, 765. 80	2. 03
17	600358		2, 000, 900	34, 095, 336. 00	1. 56
18	300397		167, 150	30, 254, 150. 00	1. 39
19	600259		499, 901	29, 324, 192. 66	1. 34
20	300190		374, 664	11, 663, 290. 32	0. 53
21	300456		44, 050	5, 041, 082. 00	0. 23
22	300400		49, 947	2, 304, 554. 58	0. 11
23	000960		71	1, 430. 65	0. 00

7.4

7.4.1

2% 20

				(%)
1	600016		238,845,209.92	14.77
2	601688		192,059,404.97	11.88
3	601166		178,347,579.20	11.03
4	600109		153,686,213.06	9.50
5	002339		136,486,073.67	8.44
6	002625		128,520,408.80	7.95
7	000060		126,514,982.99	7.82
8	000758		119,698,159.00	7.40
9	002303		112,369,798.57	6.95
10	600038		110,097,245.12	6.81
11	600036		108,123,840.14	6.69
12	000681		107,884,651.21	6.67
13	600060		105,879,304.87	6.55
14	000690		100,841,583.84	6.24
15	601186		96,467,157.10	5.97
16	600990		96,158,150.86	5.95
17	000651		95,506,933.21	5.91
18	600198		93,314,014.32	5.77
19	601919		91,595,258.93	5.66
20	002739		85,833,365.50	5.31
21	601600		84,462,256.48	5.22
22	002009		81,731,594.80	5.05
23	300353		72,747,822.14	4.50
24	600765		71,047,634.14	4.39
25	600570		68,745,456.76	4.25
26	601718		68,602,494.00	4.24
27	000768		67,229,808.48	4.16
28	600219		65,915,612.26	4.08
29	600875		65,164,924.51	4.03
30	300203		65,150,126.31	4.03
31	600654		64,751,990.96	4.00
32	300336		64,169,028.34	3.97
33	002570		63,873,154.53	3.95
34	600594		63,209,616.32	3.91
35	000100	TCL	62,000,000.00	3.83
36	002184		55,010,588.98	3.40
37	601006		54,354,529.73	3.36
38	002217		54,173,345.36	3.35

39	601377		54,020,835.00	3.34
40	300332		50,126,157.12	3.10
41	600422		48,882,373.76	3.02
42	000960		47,211,408.32	2.92
43	300115		45,089,086.96	2.79
44	300190		45,007,878.60	2.78
45	600358		43,243,693.95	2.67
46	002326		42,366,905.73	2.62
47	000732		41,415,533.25	2.56
48	000630		40,983,499.68	2.53
49	600151		40,109,753.02	2.48
50	300431		39,991,774.00	2.47
51	002500		39,180,447.72	2.42
52	300058		38,527,806.86	2.38
53	600562		37,559,114.32	2.32
54	601179		37,028,480.17	2.29
55	600030		36,571,140.82	2.26
56	600416		34,363,379.57	2.13
57	300242		33,951,929.58	2.10
58	600962	*ST	33,822,159.86	2.09
59	300397		32,657,637.87	2.02

7.4.2

2% 20

				(%)
1	002576		207,575,581.29	12.84
2	000060		200,967,956.76	12.43
3	000758		200,079,475.41	12.37
4	601166		181,169,077.17	11.20
5	601688		163,503,171.88	10.11
6	002339		158,456,635.32	9.80
7	000960		152,630,416.36	9.44
8	300324		151,946,530.73	9.40
9	002303		148,982,937.40	9.21
10	002739		141,530,846.57	8.75
11	002368		125,845,664.18	7.78
12	000816		117,960,730.23	7.30
13	000681		117,442,489.04	7.26

14	601186		116,850,655.00	7.23
15	601958		115,492,561.84	7.14
16	000651			

54	300065		37, 125, 575. 94	2. 30
55	002625		37, 080, 220. 75	2. 29

3	150413	15 13	500,000	49,965,000.00	2.29
4	011599140	15 SCP001	200,000	20,118,000.00	0.92
5	041554006	15 CP001	100,000	10,115,000.00	0.46

7.7

7.8

7.9

7.10

7.11

7.12 (4Ti@M0I0Bd817.12 Rp17.12 7.12 7.12

7.12

7.12.113MCID 61>(en-S)>> BDC BT1 0 0 1 126.14 260.09 Tm2 T79<1D4F>-39<07B5>] TJETQ E

3		
4		3, 226, 612. 51
5		3, 944, 888. 23
6		300. 00
7		
8		
9		94, 212, 489. 84

7. 12. 4

7. 12. 5

				(%)	
1	000630		123, 281, 151. 36	5. 65	

7. 12. 6

8

8.1

()					
25,796	43,224.59	728,284,048.75	65.32%	386,737,420.75	34.68%

8.2

	1,061,379.90	0.10%

8.3

	50 100
	50 100

9

(2008 6 19)	511,032,952.17
	1,116,797,502.71
	1,619,207,174.73
	1,620,983,207.94
	1,115,021,469.50

10

10.1

10.2

10.2.1

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	1	3,488,051,238.20	33.52%	264,010,455.70	59.62%	2,826,708.67	32.83%	
	1	3,184,454,472.33	30.61%	26,402,627.35	5.96%	2,580,686.07	29.97%	
	1	1,945,014,826.19	18.69%	27,672,279.50	6.25%	1,576,240.63	18.31%	
	1	1,104,918,913.68	10.62%	46,111,473.20	10.41%	1,005,913.21	11.68%	
	1	682,196,632.06	6.56%	78,619,317.10	17.75%	621,069.75	7.21%	
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1	2014 12 31		2015-1-1
2			2015-1-15
3	2014 4		2015-1-21
4	2015 1		2015-1-31
5			2015-2-14
6			2015-3-4
7			2015-3-11

8	2014		2015-3-13
9			2015-3-23
10			2015-3-23
11	2014		2015-3-28
12			2015-3-30
13	2015 1		2015-4-20
14			2015-4-23
15			2015-4-29
16			2015-5-12
17			2015-5-20
18			2015-5-29
19			2015-6-11

20			2015-6-25
21			2015-6-29

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