

100
2015

LOF

2015 6 30

2015 8 27

1

2015 8

20

2015 1 1 2015 6 30

2

2.1

	100	LOF
	100	
	163001	
	163001	
	2010 3 26	
	107,892,336.37	
	2010 4 16	

2.2

	0.35%	4%	
	100		
	100	*95%+	*5%

2.3

--	--	--

		021-61009999	010-67595096
		zhouyg@cxfund.com.cn	tianqingl.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853

2.4

	www.cxfund.com.cn	
	68	9
	1	1

3

3.1

3.1.1	2015 1 1 -2015 6 30
	91,046,404.37
	46,431,749.12
	0.2764
	24.18%
3.1.2	2015 6 30
	0.5457
	166,767,375.87
	1.546

1

2

3.2

3.2.1

					-	-
	-6.98%	3.44%	-3.79%	3.29%	-3.19%	0.15%
	12.76%	2.70%	14.63%	2.55%	-1.87%	0.15%
	24.18%	2.36%	26.24%	2.29%	-2.06%	0.07%
	121.81%	1.92%	123.73%	1.88%	-1.92%	0.04%
	93.01%	1.46%	92.52%	1.44%	0.49%	0.02%
2010 3 26 -2015 6 30	54.60%	1.34%	41.37%	1.38%	13.23%	-0.04%

3.2.2

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2015 6 30

22

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

1

/

2

4.2

100

LOF

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

100

4.4.2

2015 6 30

1.546

24.18%

26.24%

100

23.93%

100

-0.01%

4.5

2015

A

6 A

2015

4.6

2008 9 12

[2008]38

1/2

4.7

1

2

3

6

30%

4

3

5

6

15

7

8

4.8

5

5.1

5.2

5.3

6

6.1

100

LOF

2015 6 30

	2015 6 30	2014 12 31
	12,483,735.91	17,417,688.45
	122,823.18	1,473.20
	157,187,321.99	168,741,489.02
	157,187,321.99	168,741,489.02
	4,505,701.79	
	3,281.16	2,871.81
	2,151,840.82	9,141,527.76
		45,774.37
	176,454,704.85	195,350,824.61
	2015 6 30	2014 12 31

	24,421.56	12,815.97
	897,100.58	76,618.31
	191,374.01	287,011.66
	9,687,328.98	14,026,007.00
	107,892,336.37	145,678,728.55
	58,875,039.50	35,646,089.06
	166,767,375.87	181,324,817.61
	176,454,704.85	195,350,824.61

2015 6 30

1.546

107,892,336.37

6.2

100

LOF

2015 1 1 2015 6 30

	2015 1 1 30	2015 6 30	2014 1 1 30	2014 6 30
		49,189,983.11		-2,274,488.35
1.		71,308.96		11,109.85
		71,308.96		11,109.85
2.	-	93,108,509.08		-1,141,614.31
		92,070,939.49		-1,713,102.45

	1, 037, 569. 59	571, 488. 14
3. -	-44, 614, 655. 25	-1, 146, 063. 16
4.		
5. -	624, 820. 32	2, 079. 27
	2, 758, 233. 99	512, 546. 37
1	871, 754. 28	190, 048. 16
2	174, 350. 83	38, 009. 59
3		
4	1, 404, 958. 65	11, 761. 77
5		
6	307, 170. 23	272, 726. 85
	46, 431, 749. 12	-2, 787, 034. 72
	46, 431, 749. 12	-2, 787, 034. 72

6.3

100

LOF

2015 1 1 2015 6 30

	2015 1 1 2015 6 30		
) (145, 678, 728. 55	35, 646, 089. 06	181, 324, 817. 61
()		46, 431, 749. 12	46, 431, 749. 12
-	-37, 786, 392. 18	-23, 202, 798. 68	-60, 989, 190. 86
1.	324, 283, 587. 04	146, 746, 597. 39	471, 030, 184. 43
2.	-362, 069, 979. 22	-169, 949, 396. 07	-532, 019, 375. 29

-			
	107,892,336.37	58,875,039.50	166,767,375.87
	2014 1 1 2014 6 30		
) (75,831,142.19	-20,193,420.78	55,637,721.41
()		-2,787,034.72	-2,787,034.72

2010 2413

742, 975, 016. 75

280, 594. 60

280, 594. 60

743, 255, 611. 35

100

LOF

100

LOF

100

90%-95%

100

90%

5%

100

*95%+

*5%

6. 4. 2

2007

100

LOF

6.4.3

() 2006 2
 15 - 38
 ()
)

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

2013 1 1

1

1

1

1

1

50%

1

25%

4

0.1%

5

()

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

6.4.7.2

6.4.7.2.1

	2015 1 1 6 30	2015	2014 1 1 30	2014 6
		871,754.28		190,048.16
		325,625.96		61,502.21

0.75%

=

0.75%/

6.4.7.2.2

	2015 1 1 6 30	2015	2014 1 1 30	2014 6
		174,350.83		38,009.59

0.15%

=

0.15%/

6.4.7.3

()

()

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

	2015 1 1		2015 6 30		2014 1 1		2014 6 30	
	12,483,735.91		67,160.43		2,954,004.82		11,038.77	

2015 6 30

0

2014 12 31 0

6.4.7.6

6.4.7.7

6.4.8 2015 6 30

6.4.8.1 /

/

6.4.8.2

600900		2015-6-15		12.37	-	-	202,140	2,210,928.31	2,500,471.80	
601111		2015-6-30		15.36	2015-7-29	13.78	92,000	1,135,441.00	1,413,120.00	
601718		2015-6-17		12.54	2015-7-2	13.61	51,154	372,580.07	641,471.16	
000024		2015-4-3		36.51	-	-	50,513	1,012,879.26	1,844,229.63	
000778		2015-6-15		10.16	-	-	88,989			

7

7.1

			(%)
1		157,187,321.99	89.08
		157,187,321.99	89.08
2			
3			
4			
5			
6		12,483,735.91	7.07
7		6,783,646.95	3.84
8		176,454,704.85	100.00

7.2

7.2.1

			%
A			
B		9,921,940.32	5.95
C		38,559,520.86	23.12
D		8,423,318.82	5.05
E		14,905,124.10	8.94
F		563,761.47	0.34
G		3,757,920.00	2.25
H			
I		3,578,611.00	2.15
J		57,006,476.53	34.18
K		9,654,763.89	5.79
L		663,000.00	0.40

M			
N		1,460,250.00	0.88
O			
P			
Q			
R			
S			
		148,494,686.99	89.04

7.2.2

			%
A			
B			
C		286,334.00	0.17
D		204,906.00	0.12
E			
F			
G		6,872,760.00	4.12
H			
I			
J		1,328,635.00	0.80
K			
L			
M			
N			
O			
P			
Q			
R			
S			
		8,692,635.00	5.21

7.3

7.3.1

						(%)
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<u>9</u>	601328	11,912,872.94	6.57
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11	601989		11,078,911.94	6.11
12	601601		11,021,759.84	6.08
13	601766		10,525,935.01	5.81
14	601628		10,332,373.06	5.70
15	601288		10,276,045.39	5.67
16	601398		9,195,110.72	5.07
17	601988		8,187,153.99	4.52
18	600999		7,368,085.92	4.06
19	600795		7,361,581.53	4.06
20	600029		7,092,811.01	3.91
21	600050		7,082,043.55	3.91
22	002051		7,048,097.91	3.89
23	601088		6,561,927.05	3.62
24	601186		6,338,022.72	3.50
25	600027		6,245,932.07	3.44
26	601800		5,371,126.72	2.96
27	601336		5,070,718.28	2.80
28	000768		5,044,687.90	2.78
29	600011		5,014,712.73	2.77
30	600271		5,005,660.04	2.76
31	600705		4,770,969.57	2.63
32	002415		4,743,647.97	2.62
33	000069		4,554,949.28	2.51
34	000625		4,536,138.36	2.50
35	600115		4,364,321.06	2.41
36	600019		4,264,337.65	2.35
37	600886		4,222,199.95	2.33
38	601618		3,891,805.22	2.15
39	600150		3,763,748.19	2.08
40	601669		3,740,815.34	2.06
41	600900		3,661,402.53	2.02

7.4.3

	431,070,460.03
	490,080,911.30

7.5

7.6

7.7

7.8

7.9

7.10

7.11

7.12

7.12.1

600030

2015 1 18

6

3

1

3 2 2015 1 16

3

4

30

50

100

7.12.2

7.12.3

1		122,823.18
2		4,505,701.79
3		
4		3,281.16
5		2,151,840.82
6		
7		
8		6,783,646.95

7.12.4

7.12.5

7.12.5.1

7.12.5.2

7. 12. 6

8

8.1

()					
7972	13,533.91	1,084,167.01	1.00%	106,808,169.36	99.00%

8.2

1		585,100.00	6.05%
2		540,000.00	5.58%
3		291,865.00	3.02%
4		227,500.00	2.35%
5		205,525.00	2.12%
6		115,200.00	1.19%
7		110,000.00	1.14%
8		109,793.00	1.13%
9		102,822.00	1.06%
10		102,265.00	1.06%

8.3

	13,145.55	0.01%

8.4

	0
	0

10

10.1

2015 7 10

2015 7 16 17 00

100

LOF

100

LOF

322,487,460.88

205,404,968.84

63.69%

100%

2015 7 22

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

	1	745,027,774.25	82.67%	678,273.03	82.67%	
	1	156,204,867.22	17.33%	142,209.24	17.33%	

1

2

[1998]29

[2007]48

1

1

2

3

4

2