

2015

2015 12 31

2016 3 26

1

2016 3

24

2015 7 1 (

2015 12 31

2

2.1

	519959
	519959
	2015 7 1
	753,463,010.57

2.2

	1
	2
	1
	2
	3

	4		
	300	60%+	40%

2.3

	021-61009999	95559
	zhouyg@xfund.com.cn	tangsy@bankcomm.com
	400-700-5566	95559
	021-61009800	021-62701216

2.4

	www.cxfund.com.cn
	68 9
	18

3

3.1

3.1.1	2015 7 1	-2015 12 31
		104,906,580.34
		122,472,806.34
		0.1045
		9.30%
3.1.2		2015
		0.0934
		823,812,652.91
		1.093

1

2015 7 1

2

3

3.2

3.2.1

					-	-
	17.15%	2.28%	11.02%	1.00%	6.13%	1.28%
	9.30%	2.06%	-7.39%	1.60%	16.69%	0.46%
2015 7 1 -2015 12 31	9.30%	2.06%	-7.39%	1.60%	16.69%	0.46%

2015 7 1

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2015 12 31

30

100

QDII)

LOF

4.1.2

		2015 7 1		11	2004 8

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

1

/

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

A

2015

A

4.4.2

2015 12 31

1.093

1.093

9.30%

-7.39%

4.5

2016

A

2016

2016

2016

4.6

2008 9 12

2008 38

1/2

4.7

1

12

3

2

3

4

5

4.8

5

5.1

2015

5.2

2015

5.3

2015

6

2015 7 1 2015 12 31

1600158

7.1

2015 12 31

	2015 12 31
	157,125,885.04
	5,028,414.20
	1,305,994.96
	667,496,500.93
	667,496,500.93
	19,367.32
	135,035.92
	831,111,198.37
	2015 12 31
	3,814,678.35
	1,032,123.25

		176,577.84
3.	-	17,566,226.00
4.		
5.	-	3,873,764.71
		17,933,988.59
1		8,956,847.86
2		1,492,807.93
3		
4		7,281,466.34
5		
6		202,866.46
	-	122,472,806.34
	-	122,472,806.34
	2015 7 1	2015 12 31
		2015

7 1

7.3

2015 7 1 2015 12 31

	2015 7 1		2015 12 31	
()	1,472,766,279.25			1,472,766,279.25
()		122,472,806.34		122,472,806.34
	-719,303,268.68	-52,123,164.00		-771,426,432.68

2015

-			
1.	368,975,101.61	13,655,959.20	382,631,060.81
2.	-1,088,278,370.29	-65,779,123.20	-1,154,057,493.49
-			
	753,463,010.57	70,349,642.34	823,812,652.91
	2015 7 1	2015 12 31	2015

7 1

7.1 7.4

1, 472, 766, 279. 25

14, 339

)

(

0%-95%

5%-100%

3%

5%

300

60%+

40%

7. 4. 2

)

(

[2010]5

XBRL

3 <

>

2012 11 16

7.4.3

2015 12

31 2015 7 1 2015 12 31

7.4.2

7.4.4

7.4.4.1

1 1 12 31

2015 7 1 2015 12 31

7.4.4.2

7.4.4.3

-

-

-

7. 4. 4. 4

-
-

7. 4. 4. 5

()

7. 4. 4. 6

-

-

7.4.4.7

7.4.4.8

/()

7.4.4.9 /

()

/()

7.4.4.10

1.5%

0.25%

7.4.4.11

1

12

3

2

3

4

5

7.4.4.12

(1)

(2)

(3)

7. 4. 4. 13

[2008] 38

[2007] 21

>

<

>

<

>

7. 4. 5

7. 4. 5. 1

7. 4. 5. 2

7. 4. 5. 3

7. 4. 6

[1998]55

[2002]128

[2004]78

[2012]85

[2005]103

[2008]16

2008 9 18

[2008]1

(1)

(2)

(3)

(4)

20%

2013 1

1

1

1

1

1

1

50%

1

25%

20%

(5) 0.1%

(6) ()

7.4.7

()	

7.4.8

7.4.8.1

7.4.8.1.1

	2015 7 1	2015 12 31
	4,495,365,784.73	87.72%

7.4.8.1.2

7.4.8.1.3

7.4.8.1.4

7.4.8.1.5

	2015 7 1	2015 12 31

2015

	3,950,430.70	87.67%	2,068,573.85	100%
--	--------------	--------	--------------	------

= () 1 - () -
 ()
 = () 1 - () - ()
 - ()

7.4. 8.2

7.4. 8.2.1

	2015 7 1	2015 12
	31	
		8,956,847.86
		3,506,839.10

1.5%

= 1.5%/

7.4. 8.2.2

	2015 7 1	2015 12 31
		1,492,807.93
		0.25%

= 0.25%/

7.4. 8.3

()

()

7.4. 8.4

7.4. 8.4.1

	2015 7 1 2015 12 31
2015 7 1	
/	2,006,279.66
/	
	2,006,279.66
	0.27%

7.4. 8.4.2

7.4. 8.5

	2015 7 1	2015 12 31
	157,125,885.04	1,802,526.43

2015 12 31

5,028,414.20

7.4. 8.6

7.4. 8.7

7.4.9 2015 12 31

7.4.9.1 /

/

7.4.9.2

()

8.1

			(%)
1		667,496,500.93	80.31
		667,496,500.93	80.31
2			
3			
4			
5			
6		162,154,299.24	19.51
7		1,460,398.20	0.18
8		831,111,198.37	100.00

8.2

8.2.1

			(%)
A			
B			
C		352,780,086.65	42.82
D		28,620,240.90	3.47
E			
F			
G			
H		17,754,000.00	2.16
I		33,132,810.66	4.02
J		231,366,862.72	28.08

K			
L			
M			
N			
O			
P			
Q		3,842,500.00	0.47
R			
S			
		667,496,500.93	81.03

8.2.2

8.3

					(%)
1	600562		1,128,166	70,160,643.54	8.52
2	600343		2,478,000	63,362,460.00	7.69
3	002625		1,253,080	60,962,342.00	7.40
4	002023		2,992,817	54,888,263.78	6.66
5	600038		899,921	47,452,834.33	5.76
6	002736		1,925,642	38,031,429.50	4.62
7	601788		1,537,400	35,267,956.00	4.28
8	600369		3,528,800	34,935,120.00	4.24
9	601901		3,499,984	33,599,846.40	4.08
10	002544		799,923	33,132,810.66	4.02

8.4

8.4.1

2% 20

				(%)
1	002570		117,953,964.73	14.32
2	000690		115,092,283.63	13.97
3	601021		78,728,853.34	9.56

4	600666		76,253,840.10	9.26
5	600050		74,675,444.78	9.06
6	002625		72,265,325.70	8.77
7	600060		63,502,457.66	7.71
8	600343		60,507,485.21	7.34
9	300397		58,869,621.40	7.15
10	600017		58,837,963.28	7.14
11	002023		57,137,180.65	6.94
12	600109		56,776,845.16	6.89
13	600016		56,724,285.79	6.89

44	600270		27,094,011.07	3.29
45	600519		26,722,540.10	3.24
46	000036		26,685,051.20	3.24
47	000039		26,064,003.06	3.16
48	601169		25,852,205.00	3.14
49	002520		25,722,656.20	3.12
50	600278		25,286,503.39	3.07
51	300025		23,791,745.78	2.89
52	002576		22,166,326.00	2.69
53	000693		21,333,244.00	2.59
54	300017		20,696,027.30	2.51
55	002217		20,602,763.34	2.50
56	300479		19,134,333.40	2.32
57	002279		18,579,058.84	2.26
58	002251		18,508,940.60	2.25
59	000777		17,483,782.13	2.12

8.4.2

2% 20

				(%)
1	002570		132,428,335.65	16.08
2	601021		84,267,172.10	10.23
3	000690		83,971,460.88	10.19
4	600050		75,628,406.70	9.18
5	300252		73,222,414.84	8.89
6	600666		67,117,396.66	8.15
7	600060		60,909,275.82	7.39
8	600109		60,628,686.92	7.36
9	000008		58,623,269.07	7.12
10	600016		58,446,314.16	7.09
11	300332		54,177,665.27	6.58
12	601718		53,884,664.76	6.54
13	300397		52,593,975.58	6.38
14	002008		48,879,030.87	5.93
15	000960		48,644,181.33	5.90
16	300159		48,430,395.73	5.88
17	600017		45,047,212.93	5.47
18	002673		43,695,352.40	5.30

8.5

8.6

8.7

8.8

8.9

8.10

8.11

	601901	2015
7 14	0335	

8.12.2

8.12.3

1		1,305,994.96
2		
3		
4		19,367.32
5		135,035.92
6		
7		
8		
9		1,460,398.20

8.12.4

8.12.5

				%	
1	002544		33,132,810.66	4.02	

8.12.6

9

9.1

()					
6,122	123,074.65	318,584,652.77	42.28%	434,878,357.80	57.72%

9.2

--	--	--

(2015 7 1)	1,472,766,279.25
	368,975,101.61
	1,088,278,370.29
	753,463,010.57

11

11.1

11.2

11.2.1

2015 4 28

2015

7 21

2015 4 29

11.2.2

, ()

11.3

11.4

11.5

50,000.00

1

11.6

11.7

11.7.1

	2	4,495,365,784.73	87.72%	3,950,430.70	87.67%	
	1	435,244,017.62	8.49%	396,246.82	8.79%	
	2	194,340,566.81	3.79%	159,253.58	3.53%	
	2	0	0	0	0	
	2	0	0	0	0	
	1	0	0	0	0	
	1	0	0	0	0	
	1	0	0	0	0	
	1	0	0	0	0	

1

1

1

2

2

2

1

2

1

1

1

2

[2007]48

1

1

2

3

4

2