

2015

2015 12 31

2016 3 26

1

2016 3

24

2015 1 1 2015 12 31

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2.3

	021-61009999	010-67595096
	zhouyg@xfund.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	2014	2013
	28,114,031.29	50,641,812.29	31,467,910.17
	19,346,297.51	50,477,817.98	41,043,097.82
	0.2201	0.2374	0.1508
	36.99%	28.50%	21.07%
3.1.2	2015	2014	2013
	0.4648	0.1001	-0.1453
	63,134,361.97	153,085,923.98	208,709,894.90
	1.465	1.100	0.856

1

2

3.2

3.2.1

					-	-	
	27.61%	2.28%	12.11%	1.17%	15.50%	1.11%	
	-5.97%	2.89%	-10.21%	1.87%	4.24%	1.02%	
	36.99%	2.69%	7.44%	1.74%	29.55%	0.95%	
	113.14%	1.85%	40.14%	1.25%	73.00%	0.60%	
	65.23%	1.65%	24.27%	1.13%	40.96%	0.52%	
7 30	2009 2015	50.69%	1.60%	16.48%	1.16%	34.21%	0.44%

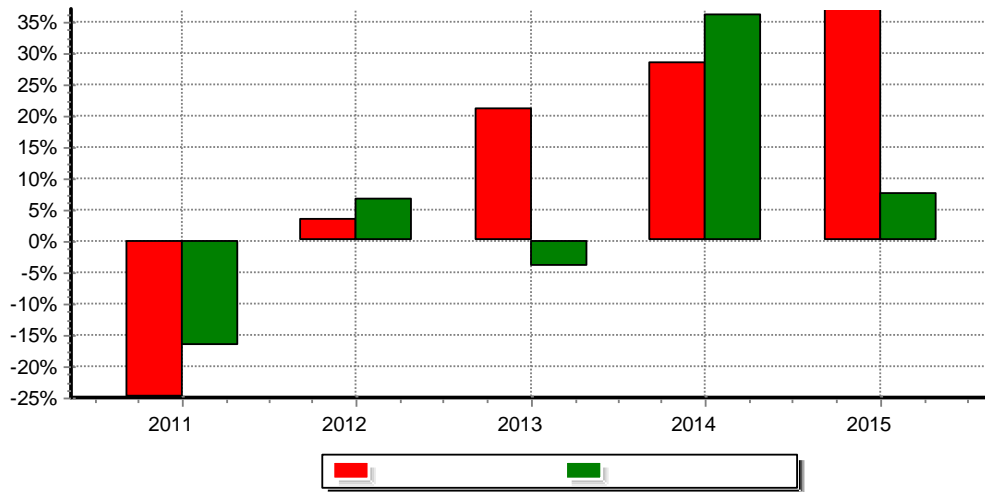
12 31						
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3.2.2



1 2009 7 30 2015 12 31
 2 6

3.2.3



3.3

	10				
2015	0.310	3,592,873.02	475,992.66	4,068,865.68	

2014					
2013					
	0.310	3,592,873.02	475,992.66	4,068,865.68	

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

		2015 4 1		9	2006
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2015 12 31

(2016 3 26)

2016 2 6

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

2015

5

6

7 8

7

2

2015

5

6

10

4.4.2

2015 12 31

1.465

36.99%

7.44%

4.5

2016

2015

2015

2014

2016

2015

2016

2016

2016

4.6

2008 9 12

2008 38

1/2

4.7

	2014	12	31		2015	1	19
2015	1	21		4,068,865.68			3,592,873.02

1

2

3

12

10%

30%

4

3

5

6

15

7

8

4.8

5

5.1

5.2

4,068,865.68

5.3

2015

1600141

7.1

2015 12 31

	2015 12 31	2014 12 31
	3, 536, 227. 87	22, 238, 775. 31
	285, 519. 34	625, 922. 62
	219, 153. 12	79, 093. 15
	60, 058, 481. 45	133, 621, 854. 14
	60, 058, 481. 45	133, 621, 854. 14
	10, 676. 93	
	1, 256. 82	7, 340. 30
		4, 995. 03
	64, 111, 315. 53	156, 577, 980. 55
	2015 12 31	2014 12 31
		2, 024, 786. 43
	337, 334. 14	583, 388. 50
	81, 797. 63	238, 938. 34

2015

	13,632.94	39,823.06
	244,114.60	304,659.63
	300,074.25	300,460.61
	976,953.56	3,492,056.57
	43,100,766.82	139,150,761.14
	20,033,595.15	13,935,162.84
	63,134,361.97	153,085,923.98
	64,111,315.53	156,577,980.55

2015 12 31

1.465

43,100,766.82

7.2

2015 1 1 2015 12 31

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	24,521,519.44	55,722,553.84
1.	139,043.12	166,866.42
	138,852.43	166,866.42

	381,418.93	1,647,725.94
3. -	-8,767,733.78	-163,994.31
4.		
5. -	248,513.03	36,461.04
	5,175,221.93	5,244,735.86
1	1,878,970.50	2,916,482.46
2	313,161.79	486,080.38
3		
4	2,674,188.03	1,516,540.55
5		
6	308,901.61	325,632.47
-	19,346,297.51	50,477,817.98
-	19,346,297.51	50,477,817.98

7.3

2015 1 1 2015 12 31

	2015 1 1 2015 12 31		
()	139,150,761.14	13,935,162.84	153,085,923.98
()		19,346,297.51	19,346,297.51
-	-96,049,994.32	-9,178,999.52	-105,228,993.84
1.	105,134,479.14	81,579,421.92	186,713,901.06
2.	-201,184,473.46	-90,758,421.44	-291,942,894.90
-		-4,068,865.68	-4,068,865.68
	43,100,766.82	20,033,595.15	63,134,361.97

2015

2014 1 1 2014 12 31

2015 [2]

60%–95%

5% 40%

5%

80%

300

70%+

30%

7.4.2

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XBRL

3 <

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2012 11 16

7.4.3

2015 12

31

2015

7.4.4

7.4.5

7.4.5.1

7.4.5.2

2015 3 27

2015 3 27

0.50%

7.4.5.3

7.4.6

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

(c)

(d)

1

1 1

1 1 1 50%

1 2013 1 1 2015 9 7

25% 2015 9 8

(e) 0.1%

(f) ()

7.4.7

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

7.4.8.1.3

7.4.8.1.4

7.4.8.1.5

7.4.8.2

7.4.8.2.1

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	1,878,970.50	2,916,482.46
	290,563.99	628,820.63

1.5%

=

1.5%/

7.4.8.2.2

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	313,161.79	486,080.38

0.25%

=

0.25%/

7.4.8.3

()

()

7.4.8.4

7.4.8.4.1

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
		20,001,500.00
/	7,837,285.59	
		20,001,500.00
/	7,837,285.59	
	18.18%	

7.4.8.4.2

7.4.8.5

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	3,536,227.87	124,026.29
		22,238,775.31
		157,967.67

2015 12 31

285,519.34 2014

625,922.62

7.4.8.6

7.4.8.7

7.4.9 2015 12 31

7.4.9.1

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7.4.9.2

002239		2015-5-25		15.14	2016-01-05	16.49	250,000	3,015,582.48	3,785,000	
600990		2015-8-31		82.63	-	-	40,000	2,464,000	3,305,200	
600122		2015-12-25		19.42	-	-	35,000	651,000	679,700	
300063		2015-12-22		43.33	-	-	42,200	1,393,236.13	1,828,526	

7.4.9.3

2015 12 31

8.1

			(%)
1		60,058,481.45	93.68
		60,058,481.45	93.68
2			
3			
4			
5			
6		3,821,747.21	5.96
7		231,086.87	0.36
8		64,111,315.53	100.00

8.2

8.2.1

			(%)
A			
B			
C		44,445,910.27	70.40
D		2,134,470.00	3.38
E			
F		1,359,450.00	2.15
G			
H			

L			
M		1,338,780.00	2.12
N			
O			
P		904,941.18	1.43
Q			
R		2,370,350.00	3.75
S			
		60,058,481.45	95.13

8.2.2

8.3

					(%)
1	002239		250,000	3,785,000.00	6.00
2	600990		40,000	3,305,200.00	5.24
3	600596		267,100		

5	601166		16,426,197.00	10.73
6	002699		15,402,760.05	10.06
7	600016		15,052,427.92	9.83
8	600570		13,767,264.00	8.99
9	603456		13,347,698.66	8.72
10	300203		13,219,328.30	8.64
11	300380		12,164,805.00	7.95
12	601998		11,886,176.30	7.76
13	002739		11,457,148.25	7.48
14	300458		11,094,097.50	7.25
15	002640		11,080,458.86	7.24
16	002707		10,634,487.26	6.95
17	300178			

45	002756		5,798,617.00	3.79
46	002004		5,314,271.00	3.47
47	300011		5,294,712.00	3.46
48	300140		5,217,513.00	3.41
49	601628		5,171,896.34	3.38
50	002329		4,961,108.20	3.24
51	600030		4,820,106.00	3.15
52	000970		4,746,268.60	3.10
53	002572		4,346,379.00	2.84
54	002236		4,297,145.00	2.81
55	000997		4,037,232.00	2.64
56	300033		4,024,185.00	2.63
57	600845		3,980,720.00	2.60
58	002312		3,975,908.00	2.60
59	600872		3,966,806.74	

2	300059		24,622,161.71	16.08
3	002640		24,474,880.45	15.99
4	300183		21,093,778.73	13.78
5	300104		19,398,878.42	12.67
6	300041		19,339,436.49	12.63
7	002739		18,221,528.00	11.90
8	600016		18,142,908.95	11.85
9	002009		16,548,712.54	10.81
10	603456		15,638,344.90	10.22
11	002570		15,289,055.24	9.99
12	601166		15,220,698.00	9.94
13	300196		14,501,866.40	9.47
14	002699		14,186,679.08	9.27
15	000407		13,676,049.00	8.93
16	002217		12,760,619.60	8.34
17	600629		12,423,094.57	8.12
18	600570		11,433,852.13	7.47
19	601998		11,252,720.00	7.35
20	300203		11,081,761.03	7.24
21	603088		10,456,555.46	6.83
22	300178		10,174,872.08	6.65
23	002250		10,169,809.76	6.64
24	601398		10,136,408.57	6.62
25	300224		9,897,277.57	6.47
26	300380		9,814,792.98	6.41
27	300336		9,620,749.25	6.28
28	002665		9,539,900.50	6.23
29	601988		9,370,141.00	6.12
30	002520		9,078,413.72	5.93
31	600446		9,020,026.37	5.89
32	600680		8,571,012.62	5.60
33	300458		8,345,023.00	5.45
34	002004		8,342,954.00	5.45
35	002707		7,852,975.64	5.13
36	600036		7,840,864.98	5.12
37	600297		7,457,644.00	4.87
38	000960		7,430,639.94	4.85
39	002727		7,358,841.50	4.81
40	600958		7,102,836.00	4.64
41	600172		7,049,985.00	4.61

42	000018		7,046,243.09	4.60
43	601377		7,013,013.00	4.58
44	002450		7,002,533.00	4.57
45	600979		6,927,218.51	4.53
46	000970		6,738,883.40	4.40
47	603001		6,713,774.00	4.39
48	300359		6,682,951.00	4.37
49	002081		6,595,275.19	4.31
50	600114			

82	600000		3,258,000.00	2.13
83	300033		3,232,357.60	2.11
84	002022		3,194,778.00	2.09
85	600655		3,135,098.20	2.05
86	002207		3,122,487.00	2.04
87	601100		3,073,650.00	2.01
88	300209		3,062,295.60	2.00

8.4.3

	813,825,196.20
	910,971,854.04

8.5

8.6

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8.12

8.12.1

600990

2015 12 23

2015 56

2.1 7.5 12.2

2.2 3.1.4 3.2.2

8.12.2

8.12.3

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1		219,153.12
2		10,676.93
3		
4		1,256.82
5		
6		
7		
8		
9		231,086.87

8.12.4

8.12.5

				%	
1	002239		3,785,000.00	6.00	
2	600990		3,305,200.00	5.24	

8.12.6

9

9.1

()					
2,904	14,841.86				

10

(2009 7 30)	984,485,380.44
	139,150,761.14
	105,134,479.14
	201,184,473.46
	43,100,766.82

11

11.1

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11.2.1

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2015

7 21

2015 4 29

11.2.2

2015 1 4

2015 9 18

11.3

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80,000.00

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11.6

11.7

	1	1,144,575,983.41	66.36%			1,048,173.55	66.36%	
	1	388,141,772.79	22.50%	3,117,361.80	15.03%	356,558.70	22.57%	
	1	192,079,294.04	11.14%	17,619,414.50	84.97%	174,868.68	11.07%	
	1							
	1							
	1							
	1							

1

1

2

<1998>29

2007 48

1

1

2

3

4

2