

2015

2015 12 31

2016 3 26

1

2016 3

24

2015 2 4 (

2015 12 31

## 2.1

	CXLH
	519975
	519975
	2015 2 4
	204, 999, 315. 96

## 2.4

---

	www.cxfund.com.cn
	68 9
	18







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 2 4	2015 3 14	14	
	LOF	2015 3 14		4	2010 7



					LOF
--	--	--	--	--	-----

1

/

2

4.2

4.3

4.3.1

1

2

1

2

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2015

---

2015	A					
		9.41%	300	5.58%	500	43.12%
53.70%			84.41%			
					100.29%	89.85%
					89.17%	
					-0.43%	-1.36%
					-16.89%	

2015

TMT

**4.4.2**

2015	12	31		1.424		1.424
------	----	----	--	-------	--	-------

1/2

4.7

1

6

30%

3

2

3

4

5

4.8



6

2015 2 4      2015 12 31

1600153

## 7.1

2015 12 31

	2015 12 31
	46,885,875.07

2015

	58,649.56
	300,210.61
	315,212.17
	12,630,418.35
	204,999,315.96
	86,995,065.72
	291,994,381.68
	304,624,800.03

1                                  2015 12 31                                  1.424

204,999,315.96

2                                  2015 2 4                                  2015 12 31

2015 2 4

**7.2**

2015 2 4                                  2015 12 31

	2015 2 4	2015 12 31
		203,217,870.56
1.		1,957,021.25
		1,627,719.07
		329,302.18
2.	-	162,025,572.72
		160,650,398.47



		1,375,174.25
3.	-	35,262,348.26
4.		
5.	-	3,972,928.33
		10,911,893.17
1		5,130,990.12
2		855,165.09
3		
4		4,595,089.29
5		
6		330,648.67
	-	192,305,977.39
	-	192,305,977.39

2015 2 4      2015 12 31

2015 2 4

7.3

2015 2 4      2015 12 31

	2015 2 4		2015 12 31
) (	869,346,402.40		869,346,402.40
( )		192,305,977.39	192,305,977.39
-	-664,347,086.44	-105,310,911.67	-769,657,998.11

2015

1.	248,498,721.04	75,201,431.14	323,700,152.18
2.	-912,845,807.48	-180,512,342.81	-1,093,358,150.29
-			
	204,999,315.96	86,995,065.72	291,994,381.68
	2015 2 4	2015 12 31	2015

2 4

7.1 7.4

7.4

7.4.1

2012 3

27

[2012]402

2012

8 23

2014 12 15

[2014]1360

2015 2 4

( )

2015 1 12 2015 1 30

1.00

869,346,402.40

7,776

80%-95%

80%

5%-20%

5%

700

\*75%+

\*25%

### 7.4.2

)

(

[2010]5

XBRL

3 <

>

2012 11 16

### 7.4.3

2015 12

---

31                    2015 2 4            2015 12 31

**7.4.4**

**7.4.4.1**

1 1            12 31

2015 2 4

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

6

30%

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 2 4	2015 12 31
	1,276,279,997.81	39.51%

7.4.8.1.2

7.4.8.1.3

	2015 2 4	2015 12 31
	1,400,000,000.00	70%

7.4.8.1.4

7.4.8.1.5

	2015 2 4		2015 12 31	
	1,048,052.07	39.49%	283,933.06	94.58%

= ( ) 1 - ( ) -

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

7.4.8.2

7.4.8.2.1

	2015 2 4	2015 12 31
		5,130,990.12
		2,455,661.38

1.5%

=

1.5%/

7.4.8.2.2

	2015 2 4	2015 12 31
		855,165.09

0.25%

=

0.25%/

7.4.8.3

( )

( )

7.4.8.4

7.4.8.4.1

7.4.8.4.2

7.4.8.5

	2015 2 4	2015 12 31
		46,885,875.07

2015 12 31

705,314.03

7.4.8.6

7.4.8.7

7.4.9 2015 12 31

7.4.9.1 /

/

7.4.9.2

							( )		
--	--	--	--	--	--	--	-----	--	--

000929

2015-10  
-09

12.50

96,500

1,807,234.83

1,206,250.00

## 8.1

			(%)
1		255,474,138.23	83.87
		255,474,138.23	83.87
2			
3			
4			
5			
6		47,591,189.10	15.62
7		1,559,472.70	0.51
8		304,624,800.03	100.00

## 8.2

## 8.2.1

			(%)
A			
B			
C		199,835,600.41	68.44
D			
E			
F			
G		19,903,731.00	6.82
H			
I		9,218,781.02	3.16
J			
K		16,665,847.00	5.71
L			

2015

M			
N			
O			
P			
Q			
R		9,850,178.80	3.37
S			
		255,474,138.23	87.49

8.2.2

8.3

					(%)
1	300301	686,900	7,377,306.00		2.53

6	002087		13,994,203.50	4.79
7	600015		13,332,729.75	4.57
8	600613		12,695,536.90	4.35
9	002380		12,582,636.00	4.31
10	601601		12,500,793.00	4.28
11	002433		11,208,954.46	3.84
12	300137		11,205,169.79	3.84
13	601939		11,132,524.00	3.81
14	002142		11,085,408.74	3.80
15	300179		11,060,839.17	3.79
16	601009		10,915,308.72	3.74
17	002511		10,789,327.72	3.70
18	601377		10,502,186.57	3.60
19	000929		9,926,828.00	3.40
20	300335		9,905,419.00	3.39
21	600727		9,793,068.00	3.35

46	300258		8,039,680.00	2.75
47	002623		7,929,268.72	2.72
48	601099		7,873,718.00	2.70
49	600582		7,841,144.39	2.69
50	000686		7,790,665.00	2.67
51	000593		7,744,485.00	2.65
52	300286		7,719,761.00	2.64
53	002365		7,646,220.88	2.62
54	002606		7,632,866.00	2.61
55	300230		7,465,454.65	2.56
56	000563		7,448,791.40	2.55
57	002681		7,308,775.33	2.50
58	300061		7,280,542.66	2.49
59	300336		7,243,940.00	2.48
60	002194		7,215,896.53	2.47
61	600837			



86	002003		5,966,669.35	2.04
87	002322		5,962,060.32	2.04
88	002547		5,931,733.37	2.03

## 8.4.2

2% 20

				(%)
1	601169		22,406,145.23	7.67
2	000001		19,574,313.95	6.70
3	600016		17,156,993.99	5.88
4	601788		15,766,590.74	5.40
5	600015		15,741,197.50	5.39
6	601677		14,224,403.76	4.87
7	601601		12,674,017.47	4.34
8	601009		12,083,698.94	4.14
9	601939		11,948,803.00	4.09
10	002142		11,504,486.27	3.94
11	002380		11,160,412.58	3.82
12	601377		10,825,076.04	3.71
13	002087		10,818,408.10	3.71
14	300179		10,691,676.08	3.66
15	300137		10,632,541.66	3.64
16	600038		10,410,166.74	3.57
17	002536		10,368,768.26	3.55
18	600613		10,186,912.61	3.49
19	600582		10,145,660.86	3.47
20	002593		9,989,321.66	3.42
21	300117		9,633,461.44	3.30
22	300230		9,541,745.41	3.27
23	601336		9,315,347.41	3.19
24	002500		9,245,459.00	3.17
25	601628		9,200,696.63	3.15
26	002433		9,121,177.38	3.12
27	601555		9,027,250.21	3.09
28	600369		8,981,275.80	3.08
29	600007		8,893,315.60	3.05
30	000686		8,836,254.00	3.03
31	600823		8,805,356.00	3.02

32	601318		8,670,476.71	2.97
33	002194		8,591,633.43	2.94
34	000637		8,576,033.91	2.94
35	601166		8,551,236.64	2.93
36	002045		8,335,990.63	2.85
37	002623		8,292,256.96	2.84
38	300100		8,271,505.76	2.83
39	300108		8,178,731.72	2.80
40	000929		8,169,243.64	2.80
41	600837		8,125,046.82	2.78
42	601099		8,115,803.00	2.78
43	002750		8,115,172.46	2.78
44	601877		8,107,405.09	2.78
45	300345		8,060,509.32	2.76
46	300292		7,955,217.77	2.72
47	002328		7,940,720.92	2.72
48	300327		7,888,693.47	2.70
49	002546		7,882,473.33	2.70
50	000563		7,815,900.70	2.68
51	600356		7,810,442.45	2.67
52	600583		7,509,499.79	2.57
53	002566		7,505,635.49	2.57
54	002088		7,501,558.59	2.57
55	300335		7,454,789.77	2.55
56	002472		7,422,864.07	2.54
57	002365		7,365,115.67	2.52
58	002580		7,356,476.70	2.52
59	601901		7,271,717.28	2.49
60	000750		7,263,999.71	2.49
61	002547		7,173,304.56	2.46
62	300336		7,143,173.96	2.45
63	000725		7,031,213.18	2.41
64	002290		6,949,593.11	2.38
65	000756		6,857,378.80	2.35
66	300302		6,810,742.00	2.33
67	000638		6,784,655.12	2.32
68	300084		6,724,119.85	2.30
69	002681		6,703,396.86	2.30
70	600370		6,689,123.92	2.29
71	300163		6,670,731.77	2.28

72	300046		6,652,737.77	2.28
73	000040		6,647,265.31	2.28
74	002003		6,641,720.80	2.27
75	002374		6,603,304.12	2.26
76	000593		6,497,997.26	2.23
			6,441,098.89	2.21
			6,424,173.86	2.20
			6,378,617.01	2.18
			6,377,203.22	2.18
			6,373,443.07	2.18
			6,351,664.96	2.18
83	002434		6,278,243.39	2.15
84	300061		6,222,521.31	2.13
85	600444	*ST	6,182,517.40	2.12
86	002324		6,171,386.20	2.11
87	300291		6,075,414.71	2.08
88	600248		6,059,330.94	2.08
89	002397		6,045,482.00	2.07
90	002504		6,038,679.95	2.07
91	002670		6,011,404.00	2.06
92	300261		5,962,821.05	2.04
93	002454		5,882,337.00	2.01
94	000785		5,865,307.16	2.01

## 8.4.3

---

1,646,249,987.35

8.7

8.8

8.9

8.10

8.11

B3FXaAS 4(rHCt,

8.12

8.12.1

5		1, 376, 994. 19
6		
7		
8		
9		1, 559, 472. 70

8. 12. 4

8. 12. 5

8. 12. 6

## 9

## 9.1

( )					
6,288	32,601.67	43,551,305.82	21.24%	161,448,010.14	78.76%

## 9.2

	51,810.59	0.03%

## 9.3

	0
	0

10

---

(2015 2 4 )	869,346,402.40
	248,498,721.04
	912,845,807.48
	204,999,315.96

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

70,000.00

1

11.6

11.7

11.7.1

	2	1,276,279,997.81	39.51%	1,048,052.07	39.49%	
	2	629,752,841.26	19.49%	510,740.87	19.24%	
	1	612,337,123.12	18.96%	496,976.26	18.72%	

1

1

2

3

4

2