2014

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2014 1 1 2014 12 31

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	CX	
	519973	
	2013 11 29	
	835,630,156.08	
	A	C
	CX A	CX C
	519973	519972
	211,125,953.28	624,504,202.80

2.2

	1.3+1.1%
	1 2 3 4 乎 5 6 7
	1.3+1.1%

2.3

		021-61009999	010-66105799
		zhouyg@cxfund.com.cn	custody@icbc.com.cn
		4007005566	95588
		021-61009800	010-66105798

2.4

予	www.cxfund.com.cn
	一 68 9 55

3

3.1

3.1.1	A		C	
	2014	2013 11 29 2013 12 31	2014	2013 11 29 -2013 12 31
	25,477,096.69	574,169.63	13,441,008.51	239,725.14
	25,152,853.08	2,435,253.89	11,829,469.49	1,128,761.82
	0.1246	0.0119	0.0944	0.0115
	11.45%	1.19%	10.99%	1.15%
3.1.2	2014	2013	2014	2013
	0.0224	0.0028	0.0213	0.0024
	216,099,045.91	207,503,388.51	638,525,635.29	99,105,768.91
	1.0236	1.0119	1.0225	1.0115

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3.2

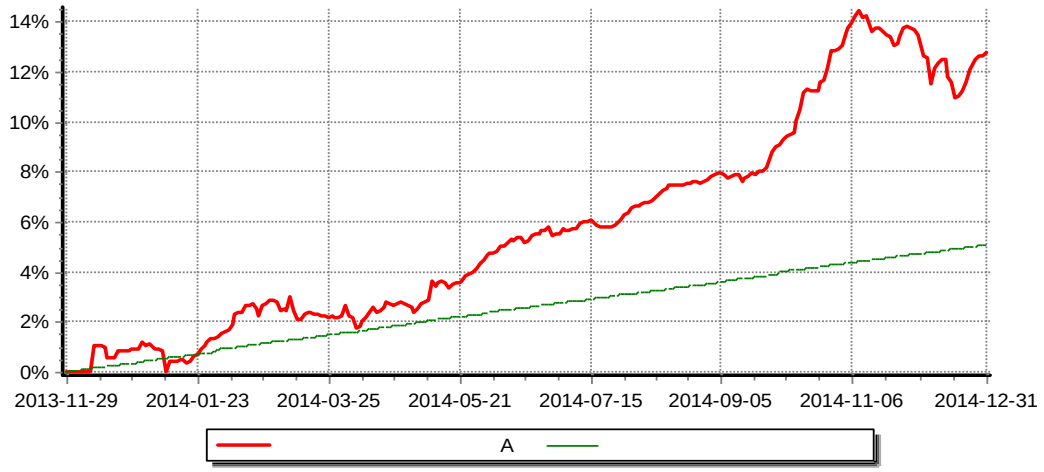
3.2.1

3.2.1.1 A

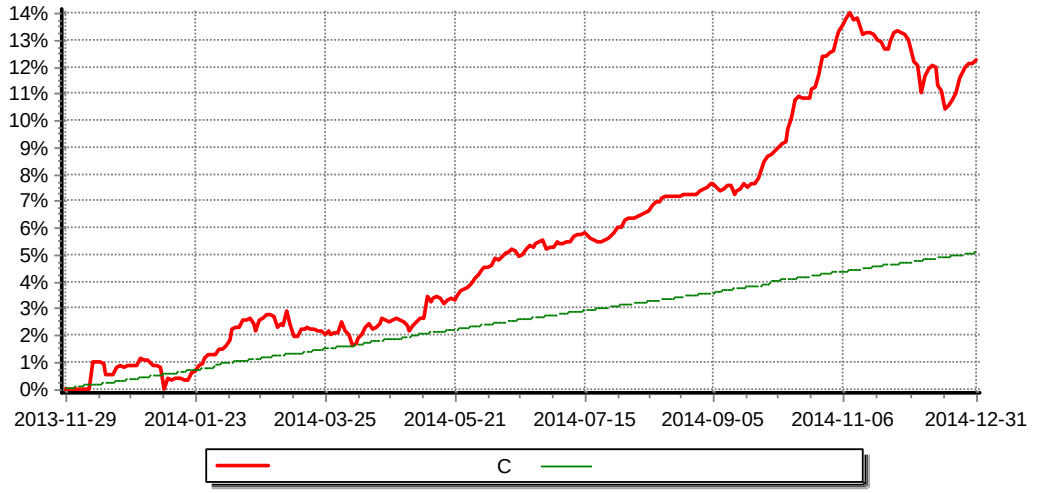
(A)					-	-
	3.46%	0.29%	1.18%	0.01%	2.28%	0.28%
	6.96%	0.21%	2.41%	0.01%	4.55%	0.20%
	11.45%	0.20%	4.94%	0.01%	6.51%	0.19%
2013 11 29 2014 12 31	12.78%	0.21%	5.42%	0.01%	7.36%	0.20%

3.2.1.2 C

(C)					-	-
	3.33%	0.29%	1.18%	0.01%	2.15%	0.28%
	6.73%	0.21%	2.41%	0.01%	4.32%	0.20%
	10.99%	0.20%	4.94%	0.01%		



3.2.2.2 C



1 2013 11 29 2013 11 29 2014 12 31

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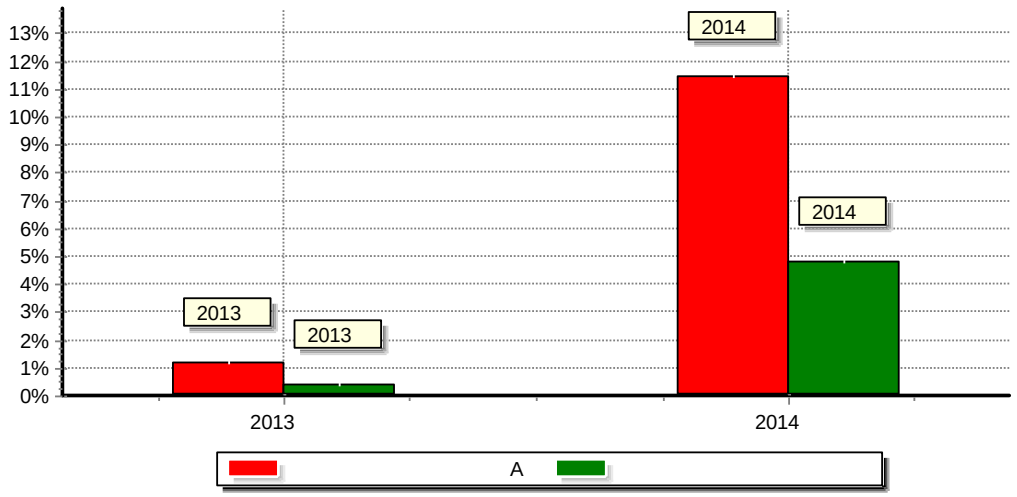
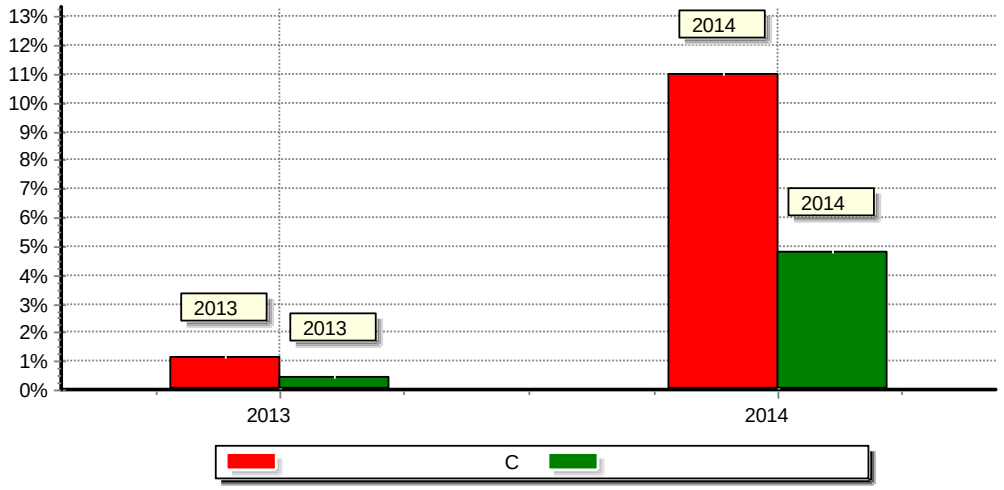
3.2.3

3.2.3.1 A



3.2.3.2 C



2013 11 29 2013

3.3

3.3.1 A

2013	-	-	-	-	
	1.05	18,889,985.65	2,642,168.67	21,532,154.32	

3.3.2 C

	10				
2014	1.01	6,434,208.00	3,461,470.05	9,895,678.05	
2013	-	-	-	-	
	1.01	6,434,208.00	3,461,470.05	9,895,678.05	

2013 11 29

4.8

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4.1.1

2003 63

一

1.5

49% 一 34.33%

16.67%

2014 12 31 17

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4.1.2

		2013 11 29		17	一 CIM Investors Group Financial Services Co. Ltd 2002 10

		2014 12 17		5	2013

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2014 12 31 A 1.0236

1.1286 A 11.45%

C 1.0225 1.1235

C 10.99%

4.94%

4.5

PPI 2015

一 2015

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主

4.6

2008 9 12 [2008]38

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1/2 一

A			10			
1	2014-11-20	2014-11-20	1.05	18,889,985.65	2,642,168.67	21,532,154.32
			1.05	18,889,985.65	2,642,168.67	21,532,154.32
C			10			
1	2014-11-20	2014-11-20	1.01	6,434,208.00	3,461,470.05	9,895,678.05
			1.01	6,434,208.00	3,461,470.05	9,895,678.05

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100%

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1 31,427,832.37

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2014 12 31

	2014 12 31	一 2013 12 31
	4,421,196.56	181,377,126.72
从	2,220,694.41	
	73,700.60	
	1,432,422,665.03	239,748,894.59
	1,432,422,665.03	239,748,894.59
书		
	2,994,295.37	2,395,002.78
	34,750,490.07	4,209,762.85
	1,476,883,042.04	427,730,786.94
	2014 12 31	一 2013 12 31
	616,852,305.80	120,797,933.10

从	4,037,152.26	
从		
从	335,584.58	186,963.11
从	95,881.29	53,418.02
从	133,585.49	34,537.01
从	15,759.03	
从	248,092.39	2,345.96
从		
	540,000.00	46,432.32
	622,258,360.84	121,121,629.52
	835,630,156.08	303,045,141.71
	18,994,525.12	3,564,015.71
	854,624,681.20	306,609,157.42
	1,476,883,042.04	427,730,786.94

1 2014 12 31 A 1.0236

211,125,953.28 C 1.0225

624,504,202.80

2 2013 11 29 —

7.2

2014 1 1 2014 12 31

	2014 1 1 2014 12 31	— 2013 11 29 2013 12 31
	49,909,832.79	4,044,424.71
1.	28,795,296.72	1,328,663.26
	2,631,292.46	496,376.77

	25,651,829.14	557,460.83
	91,625.29	
书	420,549.83	274,825.66
2. -	23,030,682.59	-34,359.49
	23,007,776.27	-34,359.49
	22,906.32	
3. -	-1,935,782.63	2,750,120.94
4.		
5. -	19,636.11	
	12,927,510.22	480,409.00
1	2,378,353.81	186,963.11
2	679,529.58	53,418.02
3	510,592.28	34,537.01
4	53,530.53	1,226.60
5	8,758,819.90	156,029.44
	8,758,819.90	156,029.44
6	546,684.12	48,234.82
-	36,982,322.57	3,564,015.71
-	36,982,322.57	3,564,015.71

2013 11 29 一

7.3

2014 1 1 2014 12 31

	2014 1 1 2014 12 31		
	303,045,141.71	3,564,015.71	306,609,157.42
		36,982,322.57	36,982,322.57

2013 11 29 一

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7 11 (

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302,940,982.40 104,159.31

303,045,141.71 一

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2014 12 31 2013 11 29 ( ) 2014 12 31

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7.4.4.1

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2014 1 1 2014 12 31

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7.4.4.10

0.70%

0.20%

A C 0.4%

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C 0.4%

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100%

(2) A C

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7.4.4.12

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7.4.4.13

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7.4.5

7.4.5.1

2014 7 1 / 价

(i) 价 2 (2

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(ii) 价 9 (9 (

(iii) 价 30 (30

(

(iv) 价 33 (33
(

(v) 价 39 (39

(vi) 价 40 (40

(vii) 价 41

(2) 书

价

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价

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价 从一 20% 2013 1

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1 一 1 1 50%

1 25% 一 20%

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价

6 0.1% 书

7.4.7

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7.4.8 一

7.4.8.1

7.4.8.1.1

一

7.4.8.1.2

一

7.4.8.1.3

一

7.4.8.1.4

一

7.4.8.1.5 从 余

一 从 余

7.4.8.2

7.4.8.2.1

	2014 1 1 2014 12 31	一 2013 11 29 2013 12 31
从	2,378,353.81	186,963.11
从	946,048.23	87,934.93

0.70% 从

H E × H

E

7.4.8.2.2

	2014 1 1 2014 12 31	一 2013 11 29 2013 12 31
从	679,529.58	53,418.02

0.20% 从

H E × H

E

7.4.8.2.3

	2014 1 1 2014 12 31		
	A	C	
		82,702.53	82,702.53
		422,630.46	422,630.46
		965.36	965.36
		506,298.35	506,298.35
	—		
	2013 11 29		2013 12 31
	A	C	
		36.58	36.58
		37,277.65	37,277.65
	12	94.54	94.54

7.4.8.5

	2014 01 01 2014 12 31		一 2013 11 29 2013 12 31	
	4,421,196.56	90,073.38	1,377,126.72	74,376.73

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从 2014 12 31

2,220,694.41 2013 12 31 0

7.4.8.6

一

7.4.8.7

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7.4.9 2014 12 31

7.4.9.1 /

7.4.9.2

7.4.9.3

7.4.9.3.1

2014 12 31

318,998,721.50

041455039	14 CP002	2015-1-5	99.88	500,000	49,940,000.00
041459068	14 CP001	2015-1-5	99.55	300,000	29,865,000.00

041462047	14	2015-1-5	99.39	200,000	19,878,000.00

8

8.1

			%
1			
2		1,432,422,665.03	96.99
		1,432,422,665.03	96.99
3			
4			
5	书		
	书 书		
6	从	6,641,890.97	0.45
7		37,818,486.04	2.56
8		1,476,883,042.04	100.00

8.2

8.3

8.4

8.4.1 书 2% 20

书

8.4.2 2% 20

8.4.3 书

8.5

			%
1			
2			
3			
4	价	1,118,036,665.03	130.82
5	价	314,386,000.00	36.79
6			
7			
8			
9		1,432,422,665.03	167.61

8.6

					(%)
1	1380068	13	600,000	59,820,000.00	7.00
2	112122	12	575,002	53,354,435.58	6.24
3	1480041	14	500,000	52,605,000.00	6.16
4	041472015	14 CP001	500,000	49,980,000.00	5.85
5	041455039	14 CP002	500,000	49,940,000.00	5.84

8.7

8.8

8.9

8.10

8.11

8.12

8.12.1

8.12.2

8.12.3

1		73,700.60
2		2,994,295.37
3		
4		34,750,490.07
5		
6		
7		
8		
9		37,818,486.04

8.12.4

8.12.5

8.12.6

9

9.1

	( )					
A	660	319,887.81	142,925,735.39	67.70%	68,200,217.89	32.30%
C	7470	83,601.63	107,811.43	0.02%	624,396,391.37	99.98%
	8,130	102,783.54	143,033,546.82	17.12%	692,596,609.26	82.88%

9.2

	A	0	0
	C	0	0
		0	0

9.3

	A	0
	C	0

		0
	A	0
	C	0
		0

10

	A	C
(2013 11 29)	205,068,134.62	97,977,007.09
	205,068,134.62	97,977,007.09
	158,618,522.64	618,520,211.98
	152,560,703.98	91,993,016.27
	211,125,953.28	624,504,202.80

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11.2.2 三

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								从余		
								余	余	
	2			3,112,494,649.74	100.00%	11,394,519,000.00	100.00%			

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[2007]48 三

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