1

1.1

2016 3

23

2015 9 30 (2015 12 31

1.2

§1 2
1.1 2
1.2 3
§2 5
2.1 5
2.2 5
2.3 6
2.4 6
2.5 6
§3 7
3.1 7
3.2 7
3.3 9
§4 10
4.1 10
4.2 11
4.3 11
4.4 12
4.5 13
4.6 14
4.7 15
4.8 15
4.9 16
§5 17
5.1 17
5.2
..... 17
5.3 17
§6 18
6.1 18
6.2 18
§7 20
7.1 20
7.2 21
7.3 22
7.4 23
§8 46
8.1 46
8.2 46
8.3 46
8.4 46
8.5 47
8.6 47
8.7 47
8.8 47
8.9 48
8.10 48
8.11 48
8.12 48

§9 50
9.1 50
9.2 50
9.3 50
§10 51
§11 52
11.1 52
11.2 52
11.3 52
11.4 52
11.5 52
11.6 53
11.7 53
11.8 54
§12 56
12.1 56
12.2 56
12.3 56

2

2.1

	519953
	519953
	2015 9 30
	1,182,700,474.41

2.2

	1 1 2 3 4 5 6 7 2
	7%

2.3

		021-61009999	010-66270109
		zhouyg@cxfund.com.cn	js.ruan@cbhb.com.cn
		4007005566	400-888-8811
		021-61009800	022-58314791
		68 9	201-205
		68 9	218 57
		200120	300012

2.4

	www.cxfund.com.cn
	68 9 218 57

2.5

		1 2 8
		17

3

3.1

3.1.1	2015 9 30 ( )-2015 12 31
	14,294,087.50
	40,681,141.77
	0.0344
	3.40%
	3.44%
3.1.2	2015
	14,294,087.50
	0.0121
	1,223,381,616.18
	1.0344
3.1.3	2015
	3.44%

1 2015 9 30

2

3

4

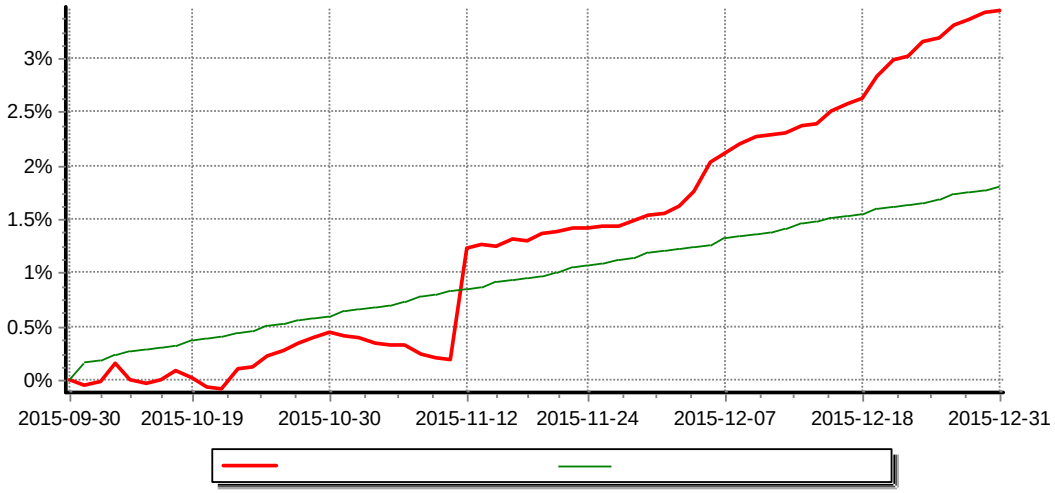
3.2

3.2.1

					-	-

	3. 43%	0. 15%	1. 78%	0. 02%	1. 65%	0. 13%
2015 9 30 2015 12 31	3. 44%	0. 15%	1. 80%	0. 02%	1. 64%	0. 13%

3. 2. 2



1 2015 9 30

2015 9 30 2015 12 31

2 6

80%

5%

3. 2. 3

2015

2015 9 30 2015

3.3

2015 9 30

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 9 30		6	2013

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

2015

2015

35-40%

2.75% 1.5% 2015

2015 8 11

2015

4.4.2

2015 12 31 1.0344 1.0344

3.44% 1.80%

4.5

L

CPI PPI

2015

4.6

2015

1

2

3

4

5

4.7

2008 9 12 [2008]38

1/2

4.8

1

1

5

5.1

5.2

5.3

2015

6

6.1

	1600162

6.2

	( ) 2015 12 31 2015 9 30 2015 12 31 ( )
	(1) ( ) (2)

	2015 12 31 2015 9 30 -2015 12 31
	1 2 8
	2016-03-24

7

7.1

2015 12 31

		2015 12 31
	7.4.7.1	7,962,498.13
		16,769,802.39
		398,111.43
	7.4.7.2	1,845,638,661.90
		1,845,638,661.90
	7.4.7.3	
	7.4.7.4	
	7.4.7.5	46,456,468.51
	7.4.7.6	
		1,917,225,542.36
		2015 12 31
	7.4.7.3	
		688,698,707.45
		3,053,837.92
		720,758.54

		205,931.02
		411,862.04
	7.4.7.7	6,928.80
		575,900.41
	7.4.7.8	170,000.00
		693,843,926.18
	7.4.7.9	1,182,700,474.41
	7.4.7.10	40,681,141.77
		1,223,381,616.18
		1,917,225,542.36

1 2015 12 31 1.0344

1,182,700,474.41

2 2015 9 30 2015 12 31

2015 9 30

7.2

2015 9 30 2015 12 31

		2015 9 30 2015 12 31
		47,792,701.26
1.		23,016,018.84
	7.4.7.11	424,919.27
		22,150,821.05
		440,278.52
2. -		-1,610,371.85
	7.4.7.12	

	7.4.7.13	-1,610,371.85
	7.4.7.14	
	7.4.7.15	
	7.4.7.16	
3. -	7.4.7.17	26,387,054.27
4.		
5. -	7.4.7.18	
		7,111,559.49
1		2,111,423.50
2		603,263.87
3		1,206,527.73
4	7.4.7.19	65,261.29
5		2,953,523.10
		2,953,523.10
6	7.4.7.20	171,560.00
-		40,681,141.77
-		40,681,141.77

2015 9 30 2015 12 31 2015 9 30

7.3

2015 9 30 2015 12 31

	2015 9 30		2015 12 31
( )	1,182,700,474.41		1,182,700,474.41
		40,681,141.77	40,681,141.77

( )			
–			
1.			
2.			
–			
	1,182,700,474.41	40,681,141.77	1,223,381,616.18

2015 9 30 2015 12 31 2015 9 30

7.1 7.4

_____ _____ _____

7.4

7.4.1

( )

( )

([2015]1395)

2015 9 30

( )

2015 9 14 2015 9 24

1,182,430,496.79 269,977.62

1,182,700,474.41 (

) 1500949

7.4.4

7.4.4.1

1 1 12 31

2015 9 30 2015 12 31

7.4.4.2

7.4.4.3

7.4.4.4

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7.4.4.5

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7.4.4.6

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7.4.4.7

7.4.4.8

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7.4.4.9 /

( )

7.4.4.10

7.4.4.11

1

1

100%

2

3

4

5

7.4.4.12

7.4.4.13

(

) [2008]38

(AMAC)

[2007]21

〈 〉

〈 〉

2015 1

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

[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 2013 1 1 2015 9 7

25% 2015 9 8

(5) 0.1%

(6) ( )

7.4.7

7.4.7.1

	2015 12 31
	7,962,498.13
1-3	
	7,962,498.13

7.4.7.2

		2015 12 31		
-				
		514,464,351.24	512,292,796.50	-2,171,554.74
		1,304,787,256.39	1,333,345,865.40	28,558,609.01
		1,819,251,607.63	1,845,638,661.90	26,387,054.27
		1,819,251,607.63	1,845,638,661.90	26,387,054.27

7.4.7.3 /

/

7.4.7.4

7.4.7.5

	2015 12 31
	3,119.46
	8,780.44
	46,444,371.60
	197.01

	46,456,468.51

7.4.7.6

7.4.7.7

	2015 12 31
	6,928.80
	6,928.80

7.4.7.8

	2015 12 31
-	60,000.00
-	40,000.00
-	40,000.00
	30,000.00
	170,000.00

7.4.7.9

	2015 9 30	2015 12 31
	1,182,700,474.41	1,182,700,474.41
-		
	1,182,700,474.41	1,182,700,474.41

7.4.7.10

	14,294,087.50	26,387,054.27	40,681,141.77
	14,294,087.50	26,387,054.27	40,681,141.77

7.4.7.11

	2015 9 30 2015 12 31
	364,250.02
	962.21
	59,707.04
	424,919.27

962.21

7.4.7.12

7.4.7.13

7.4.7.13.1

	2015 9 30 2015 12 31
	-1,610,371.85
	-1,610,371.85

7.4.7.13.2 ——

	2015 9 30 2015 12 31
	177,373,031.93

	164,149,017.15
	14,834,386.63
	-1,610,371.85

7.4.7.14

7.4.7.15

7.4.7.16

7.4.7.17

	2015 9 30 2015 12 31
1.	26,387,054.27
	26,387,054.27
2.	
3.	
	26,387,054.27

7.4.7.18

7.4.7.19

	2015 9 30 2015 12 31
	63,311.29
	1,950.00
	65,261.29

7.4.7.20

	2015 9 30 2015 12 31
	30,000.00
	140,000.00
_	
	1,560.00
	171,560.00

7.4.8

7.4.8.1

7.4.8.2

7.4.9

( )	

7.4.10

7.4.10.1

7.4.10.1.1

--

7.4.10.1.2

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7.4.10.1.3

--

7.4.10.1.4

--

7.4.10.1.5

--

7.4.10.2

7.4.10.2.1

	2015 9 30	2015 12 31
		2,111,423.50
		303,121.94

0.70%

= 0.70%/

7.4.10.2.2

	2015 9 30	2015 12 31
		603,263.87

0.20%

= 0.20%/

7.4.10.2.3

	2015 9 30	2015 12 31
		763,304.96
		-
		68.38
		763,373.34

0.40%

= 0.40%/

7.4.10.3 ( )

( )

7.4.10.4

7.4.10.4.1

	2015 9 30 2015 12 31
2015 9 30	5,001,125.00
/	
/	
	5,001,125.00
	0.42%

1 2015 9 30

2

7.4.10.4.2

7.4.10.5

	2015 9 30	2015 12 31
	7,962,498.13	364,250.02

2015 12 31

16,769,802.39

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2015 12 31

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

2015 12 31

461,698,707.45

1480495	14	2016-1-7	107.97	700,000	75,579,000.00
1280458	12	2016-1-7	84.56	500,000	42,280,000.00
1280446	12	2016-1-7	84.16	500,000	42,080,000.00
1280427	12	2016-1-7	83.53	100,000	8,353,000.00
1480597	14	2016-1-12	109.53	500,000	54,765,000.00
1480526	14	2016-1-12	107.68	200,000	21,536,000.00
1480515	14	2016-1-12	106.34	200,000	21,268,000.00
1480219	14	2016-1-12	111.14	500,000	55,570,000.00
1480218	14	2016-1-12	109.23	200,000	21,846,000.00
1580083	15	2016-1-14	107.56	500,000	53,780,000.00
1580082	15	2016-1-14	106.72	200,000	21,344,000.00
1480489	14	2016-1-14	109.59	500,000	54,795,000.00
1480429	14	2016-1-14	109.11	200,000	21,822,000.00
				4,800,000	495,018,000.00

7.4.12.3.2

2015 12 31

227,000,000.0

000

7.4.13.2.1

	2015 12 31
A-1	70,324,000.00
A-1	
	70,324,000.00

2006 3 29 [2006]95

2006 11 21

A-1 A-2 A-3 B C D + -

A-1	
A-2	
A-3	
B	
C	
D	

7.4.13.2.2

	2015 12 31
AAA	55,570,000.00
AA+	464,763,465.40
AA	1,254,981,196.50
	1,775,314,661.90

2006 3 29

（ ） + −

AAA	
AA	
A	
BBB	
BB	
B	
CCC	
CC	
C	

7.4.13.3

7.4.12

（ 688, 698, 707.45

)

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2015 12 31	6	6 -1	1-5	5		
	7,962,498.13					7,962,498.13
	16,769,802.39					16,769,802.39
	398,111.43					398,111.43
	232,414,800.00	39,916,000.00	829,154,396.50	744,153,465.40		1,845,638,661.90
					46,456,468.51	46,456,468.51
	257,545,211.95	39,916,000.00	829,154,396.50	744,153,465.40	46,456,468.51	1,917,225,542.36
	688,698,707.45					688,698,707.45
					3,053,837.92	3,053,837.92
					720,758.54	720,758.54

					205,931.02	205,931.02
					411,862.04	411,862.04
					6,928.80	6,928.80
					575,900.41	575,900.41
					170,000.00	170,000.00
	688,698,707.45				5,145,218.73	693,843,926.18
	-431,153,495.50	39,916,000.00	829,154,396.50	744,153,465.40	41,311,249.78	1,223,381,616.18

7.4.13.4.1.2

		2015 12 31
	27	12,634,806.73
	27	-12,634,806.73

7.4.13.4.2

7.4.13.4.3

VaR(Value at Risk)

2015 12 31

7.4.13.4.3.1

	2015 12 31	
		%
-		
-		
-	1,845,638,661.90	150.86
-		
	1,845,638,661.90	150.86

7.4.13.4.3.2

7.4.14

7.4.14.1

(1)

	2015 12 31			
		1,845,638,661.90		1,845,638,661.90
		1,845,638,661.90		1,845,638,661.90

2015 9 30 ( ) 2015 12 31

(b)

2015 9 30 ( ) 2015 12 31

2015 12 31

(c)

2015 12 31

7.4.14.2 **( )**

异。

8

8.1

			(%)
1			
2		1,845,638,661.90	96.27
		1,845,638,661.90	96.27
3			
4			
5			
6		24,732,300.52	1.29
7		46,854,579.94	2.44
8		1,917,225,542.36	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1 2% 20

8.4.2 2% 20

8.4.3

8.5

			(%)
1			
2			
3			
4		1,754,672,661.90	143.43
5		70,324,000.00	5.75
6		20,642,000.00	1.69
7			
8			
9			
10		1,845,638,661.90	150.86

8.6

					(%)
1	1480495	14	700,000	75,579,000.00	6.18
2	1380031	13	530,090	55,882,087.80	4.57
3	1480219	14	500,000	55,570,000.00	4.54
4	1480412	14	500,000	54,815,000.00	4.48
5	1480489	14	500,000	54,795,000.00	4.48

8.7

8.8

8.9

8.10

8.11

8.12

8.12.1

8.12.2

8.12.3

1		398,111.43
2		
3		
4		46,456,468.51
5		
6		

8.12.6

9

9.1

( )					
11,097	106,578.40	15,052,936.25	1.27%	1,167,647,538.16	98.73%

9.2

	1,074,172.27	0.09%

9.3

	0
	0

10

（2015 9 30 ）	1,182,700,474.41
	1,182,700,474.41

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

30,000.00

1

11.6

11.7

	2			1,955,539,350.66	100.00%	9,790,497,000.00	100.00%			

1

a

b

c

11			2015-11-16
12			2015-11-26
13			2015-12-1
14			2015-12-18
15			2015-12-30
16			2015-12-30
17			2015-12-30
18			2015-12-31

12

12.1

1

2

3

4

5

6

12.2

12.3

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