

2015

2015 12 31

2016 3 26

1

2016 3

23

2015 9 30 (

2015 12 31

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@xfund.com.cn	js.ruan@cbhb.com.cn
	4007005566	400-888-8811
	021-61009800	022-58314791

2.4

	www.xfund.com.cn
	68 9
	218 57

3

3.1

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

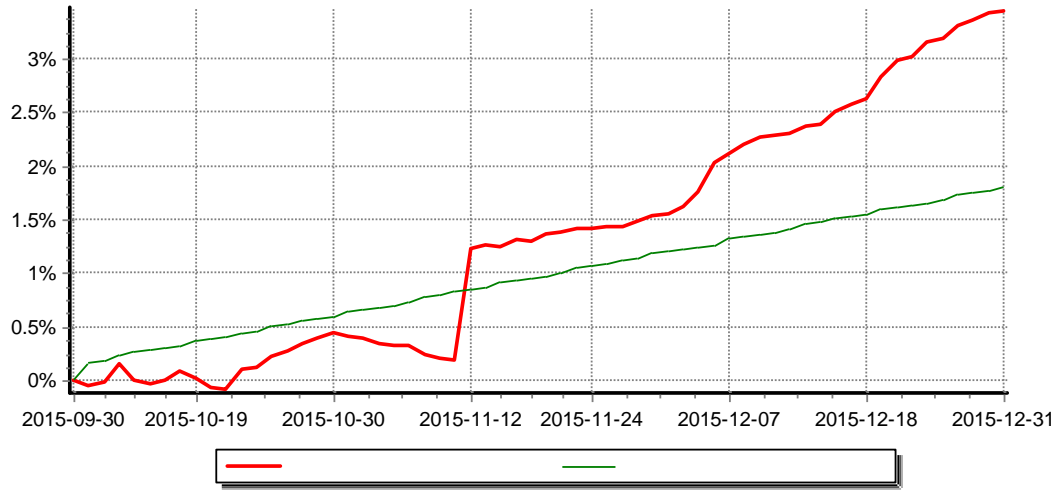
1

2015 9 30

2

3

3.2



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

2008 9 12

[2008]38

1/2

4.7

1

1

100%

2

4.8

5

5.1

5.2

5.3

2015

6

2015 9 30

2015 12 31

1600162

7.1

2015 12 31

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

	205,931.02
	411,862.04
	6,928.80
	575,900.41
	170,000.00
	693,843,926.18

		-1,610,371.85
3.	-	26,387,054.27
4.		
5.	-	
		7,111,559.49
1		2,111,423.50
2		603,263.87
3		1,206,527.73
4		65,261.29
5		2,953,523.10
		2,953,523.10
6		171,560.00
	-	40,681,141.77
	-	40,681,141.77
	2015 9 30	2015 12 31
	9 30	2015

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

80%

5%

7.4.2

(

XBRL 3 < >
2012 11 16

7.4.3

2015 12

31 2015 9 30 2015 12 31

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

—

—

7.4.4.5

()

7.4.4.6

—

—

7.4.4.7

7.4.4.8

/()

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

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

2013 1 1

1 1

2015 9 7

25%

2015 9 8

(5)

0.1%

(6)

(

)

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

0.70%

=

0.70%/

7.4.8.2.2

	2015 9 30	2015 12 31
		603,263.87

0.20%

=

0.20%/

7.4.8.2.3

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

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

2015 12 31

16,769,802.39

7.4.8.6

7.4.8.7

7.4.9 2015 12 31

7.4.9.1 /

/

7.4.9.2

7.4.9.3

7.4.9.3.1

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

7.4.9.3.2

2015 12 31

227,000,000.00

2016 1 11

/

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		

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

11.6

11.7

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

1

2

2

<1998>29

[2007]48

1

a

b

c

d

2