

2015

2015 12 31

2016 3 26

1

1.1

2016 3 24

2015 1 1      2015 12 31

## 1.2

	.....	2
1.1	.....	2
1.2	.....	3
	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	7
	.....	8
3.1	.....	8
3.2	.....	8
3.3	.....	11
	.....	13
4.1	.....	13
4.2	.....	15
4.3	.....	15
4.4	.....	16
4.5	.....	17
4.6	.....	17
4.7	.....	19
4.8	.....	19
4.9	.....	19
	.....	20
5.1	.....	20
5.2	.....	20
5.3	.....	20
	.....	21
6.1	.....	21
6.2	.....	21
	.....	23
7.1	.....	23
7.2	.....	24
7.3	.....	25
7.4	.....	26
	.....	53
8.1	.....	53
8.2	.....	53
8.3	.....	53
8.4	.....	54
8.5	.....	55
8.6	.....	55
8.7	.....	55
8.8	.....	55
	.....	57
9.1	.....	57
9.2	.....	57
9.3	.....	57

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	.....	58
	.....	59
11.1	.....	59
11.2	.....	59
11.3	.....	59
11.4	.....	59
11.5	.....	59
11.6	.....	60
11.7	.....	60
11.8	0.5% .....	60
11.9	.....	61
	.....	65
	.....	66
13.1	.....	66
13.2	.....	66
13.3	.....	66

2

## 2.1

	519999	
	2004 3 19	
	6, 533, 744, 019. 46	
	A	B
	A	B
	519999	519998
	353, 311, 527. 14	6, 180, 432, 492. 32

1

2010 11 25

	2
	3
	4

## 2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009999	010-68121816
	68 9	69
	9 68	9 28
	200120	100031

## 2.4

	www.cxfund.com.cn
	68 9

	28	F9
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## 2.5

		1 2 8
		17

## 3

## 3.1

3.1.1	2015		2014		2013	
	A	B	A	B	A	B
	13,047,416.14	138,769,137.56	14,226,156.94	52,970,567.84	47,618,046.98	203,687,433.35
	13,047,416.14	138,769,137.56	14,226,156.94	52,970,567.84	47,618,046.98	203,687,433.35
	3.73%	3.97%	3.99%	4.24%	3.33%	3.58%
3.1.2	2015		2014		2013	
	353,311,527.14	6,180,432,492.32	410,227,677.26	439,761,579.49	737,215,808.43	2,105,007,885.85
	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
3.1.3	2015		2014		2013	
	43.55%	22.80%	38.40%	18.11%	33.08%	13.30%

1 2007 4 1

2

3 2010 11 25

A B

B

2010 11 25 B

4 A

A B 2010 11 25

## 3.2

## 3.2.1

## 3.2.1.1

A



( A)					-	-
	0.7529%	0.0038%	0.0894%	0.0000%	0.6635%	0.0038%
	1.4220%	0.0029%	0.1789%	0.0000%	1.2431%	0.0029%
	3.7256%	0.0048%	0.3549%	0.0000%	3.3707%	0.0048%
	11.4594%	0.0046%	1.0646%	0.0000%	10.3948%	0.0046%
	20.9411%	0.0043%	1.9668%	0.0002%	18.9743%	0.0041%
2004 3 19 -2015 12 31	43.5526%	0.0072%	14.7757%	0.0032%	28.7769%	0.0040%
( A)					-	-
	0.7529%	0.0038%	0.0894%	0.0000%	0.6635%	0.0038%
	1.4220%	0.0029%	0.1789%	0.0000%	1.2431%	0.0029%
	3.7256%	0.0048%	0.3549%	0.0000%	3.3707%	0.0048%
	11.4594%	0.0046%	1.0646%	0.0000%	10.3948%	0.0046%
	20.9411%	0.0043%	1.9668%	0.0002%	18.9743%	0.0041%
2004 3 19 -2015 12 31	43.5526%	0.0072%	14.7757%	0.0032%	28.7769%	0.0040%

## 3.2.1.2

## B

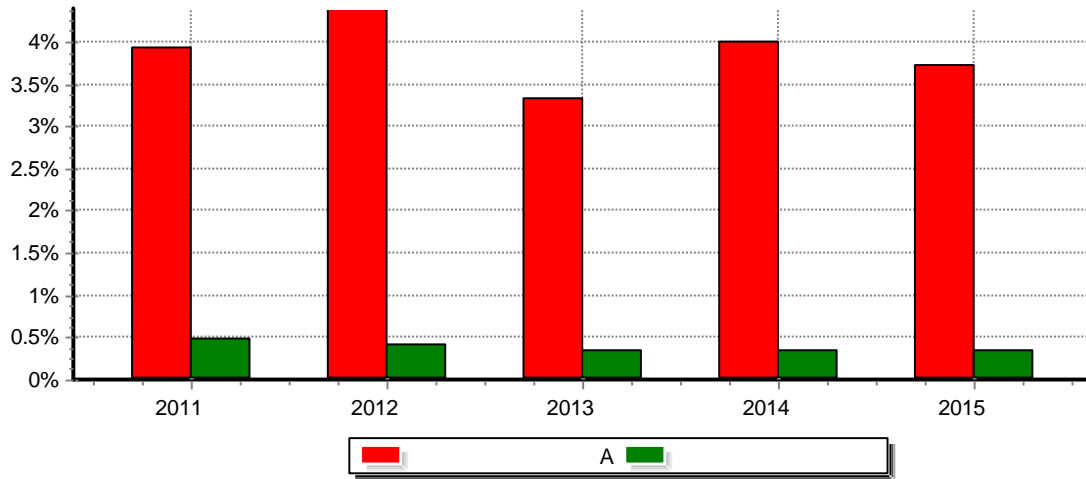
( B)					-	-
	0.8137%	0.0038%	0.0894%	0.0000%	0.7243%	0.0038%
	1.5446%	0.0028%	0.1789%	0.0000%	1.3657%	0.0028%
	3.9742%	0.0048%	0.3549%	0.0000%	3.6193%	0.0048%
	12.2639%	0.0046%	1.0646%	0.0000%	11.1993%	0.0046%
	22.3971%	0.0043%	1.9668%	0.0002%	20.4303%	0.0041%



3.2.3

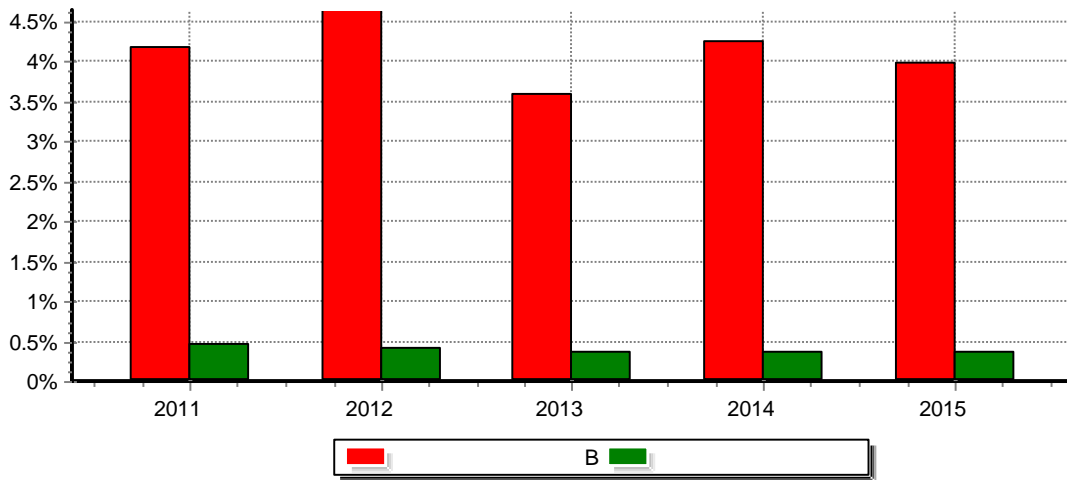
3.2.3.1

A



3.2.3.2

B



3.3

3.3.1

A

2015	11,239,219.94	1,856,635.69	-48,439.49	13,047,416.14	
2014	13,087,103.20	1,789,313.30	-650,259.56	14,226,156.94	
2013	41,484,373.75	9,035,666.26	-2,901,993.03	47,618,046.98	

	65,810,696.89	12,681,615.25	-3,600,692.08	74,891,620.06	
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3.3.2

B

2015	101,253,261.80	32,291,248.96	5,224,626.80	138,769,137.56	
2014	43,700,577.16	11,720,788.91	-2,450,798.23	52,970,567.84	
2013	157,392,227.86	51,828,980.37	-5,533,774.88	203,687,433.35	
	302,346,066.82	95,841,018.24	-2,759,946.31	395,427,138.75	

1

2010 11 25

A B

B

2010 11 25 B

2

2007 4 1

2007 4 1

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2015 12 31

30

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QDII)

LOF

4.1.2

		2012 9 1	2015 3 25	8	

					EMBA
		2013 8 8		21	2004 9

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2015 12 31

(2016 3 26 )

2016 1 27

2016 3 9

4.2

4.3

4.3.1

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4.3.2

4.3.3

5%

4.4

4.4.1

2014

2015

2015

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3

2015



4.4.2

2015	12	31	A	3.7256%
		337bp	B	3.9742%
		362bp		

4.5

2016

2016

4.6

2015

2

3

4

5

4.7

2008 9 12

[2008]38

1/2

4.8

100%

151,816,553.70

151,816,553.70

4.9

5

5.1

2015 1 1 2015 12 31

5.2

5.3

## 6

## 6.1

	1600135

## 6.2

	( 2015 12 ) 31 2015 ( )
	(1) ( ) (2)

2015

	2 2015 12 31 2015
	1 2 8
	2016-3-24

## 7.1

2015 12 31

		2015 12 31	2014 12 31
	7.4.7.1	852,710,314.10	8,242,077.19
		300,000.00	6,087,000.00
		300,000.00	300,000.00
	7.4.7.2	3,913,312,436.89	440,696,000.75
		3,913,312,436.89	440,696,000.75
	7.4.7.3		
	7.4.7.4	2,822,289,333.42	551,203,066.80
	7.4.7.5	67,068,953.32	11,485,528.01
		699.98	
	7.4.7.6		
		7,655,981,737.71	1,018,013,672.75
		2015 12 31	2014 12 31
	7.4.7.3		
		1,111,478,854.26	161,149,438.27
		1,817,681.13	4,834,074.90
		1,508,060.07	279,865.34

2015

		456,987.89	84,807.65
		109,127.49	83,443.82
	7.4.7.7	149,223.31	93,766.80
		78,707.64	21,236.17
		5,994,485.44	818,298.13
	7.4.7.8	644,591.02	659,484.92
		1,122,237,718.25	168,024,416.00
	7.4.7.9	6,533,744,019.46	849,989,256.75
	7.4.7.10		
		6,533,744,019.46	849,989,256.75
		7,655,981,737.71	1,018,013,672.75

2015 12 31

1.0000

6,533,744,019.46

## 7.2

2015 1 1      2015 12 31

		2015 1 1 2015 12 31	2014 1 1 2014 12 31
		185,292,529.97	78,450,566.75
1.		167,386,338.46	78,235,597.88
	7.4.7.11	10,578,114.10	10,730,359.34
		76,090,564.50	17,743,611.54
		80,717,659.86	49,761,627.00
2.	-	17,906,191.51	214,968.87
	7.4.7.12	17,906,191.51	214,968.87



3.			
-			
4.	-		
5.	-	7.4.7.13	
		33,475,976.27	11,253,841.97
1		14,741,647.66	5,472,316.38
2		4,467,166.00	1,658,277.58
3		1,299,242.10	1,023,315.71
4		7.4.7.14	
5		12,444,684.27	2,552,981.19
		12,444,684.27	2,552,981.19
6		7.4.7.15	523,236.24
	-	151,816,553.70	67,196,724.78
	-	151,816,553.70	67,196,724.78

## 7.3

2015 1 1 2015 12 31

	2015 1 1 2015 12 31	
	849,989,256.75	849,989,256.75
		151,816,553.70
	5,683,754,762.71	5,683,754,762.71
1.	38,720,136,016.78	38,720,136,016.78
2.	-33,036,381,254.07	-33,036,381,254.07

		-151,816,553.70	-151,816,553.70
-			
	6,533,744,019.46		6,533,744,019.46
	2014 01 01      2014 12 31		
	2,842,223,694.28		2,842,223,694.28
		67,196,724.78	67,196,724.78
	-1,992,234,437.53		-1,992,234,437.53
-			
1.	10,314,318,128.02		10,314,318,128.02
2.	-12,306,552,565.55		-12,306,552,565.55
		-67,196,724.78	-67,196,724.78
-			
	849,989,256.75		849,989,256.75

7.1 7.4

7.4

7.4.1

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( [2003]149 )

2004 3 19

7,042,630,886.94

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2010 11 25

A B

500

A B

A B

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2010 11 25

3,684,021,305.50

A

571,492,324.41

B

3,112,528,981.09

**7.4.2**

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(

[2010]5

2015

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3 XBRL 3 < > XBRL  
2012 11 16 11

8

7.4.3

2015 12

31 2015

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7. 4. 4. 4

7. 4. 4. 5

0. 25%

7. 4. 4. 6

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7. 4. 4. 7

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A B

7.4.4.9

0.33%

0.1%

2010 11 25

0.25%

2010 11 25

A B

0.25%

0.01%

2010 11 25

A

B

7.4.4.10

A B

0.01

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7. 4. 4. 11

(1)

(2)

(3)

7. 4. 4. 12

[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

[2008]1

(a)

(b)

(c)

20%

(d) ( )

	2015	2014

7.4.7

7.4.7.1

	2015 12 31	2014 12 31
	2,710,314.10	8,242,077.19
	850,000,000.00	
1	350,000,000.00	
1-3	500,000,000.00	
3 1		
	852,710,314.10	8,242,077.19

7.4.7.2

	10		
	2015 12 31		
			%

2015

		3,913,312,436.89	3,923,737,990.00	10,425,553.11	0.1596
		3,913,312,436.89	3,923,737,990.00	10,425,553.11	0.1596

2014 12 31

2015

	2015 12 31	2014 12 31
	17,526.76	994.14
	178,750.02	
	148.50	3,013.12
	63,100,685.64	11,074,098.62

2015

( A)	2015 1 1	2015 12 31
	410, 227, 677. 26	410, 227, 677. 26
	2, 240, 239, 243. 20	2, 240, 239, 243. 20
-	-2, 297, 155, 393. 32	-2, 297, 155, 393. 32
	353, 311, 527. 14	353, 311, 527. 14

7. 4. 7. 9. 2

B

( B)	2015 1 1	2015 12 31
	439, 761, 579. 49	439, 761, 579. 49
	36, 479, 896, 773. 58	36, 479, 896, 773. 58
-	-30, 739, 225, 860. 75	-30, 739, 225, 860. 75
	6, 180, 432, 492. 32	6, 180, 432, 492. 32

7. 4. 7. 10

7. 4. 7. 10. 1

A

( A)		
	13, 047, 416. 14	13, 047, 416. 14
	-13, 047, 416. 14	-13, 047, 416. 14

7. 4. 7. 10. 2

B

( B)		
	138, 769, 137. 56	138, 769, 137. 56

	-138,769,137.56		-138,769,137.56

## 7.4.7.11

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
		433,254.92		180,637.36
		10,099,180.55		10,501,138.81
		45,678.63		48,583.17
		10,578,114.10		10,730,359.34

## 7.4.7.12

## 7.4.7.12.1

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
		31		31
		17,906,191.51		214,968.87
		17,906,191.51		214,968.87

## 7.4.7.12.2

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
		31		31
		7,794,503,505.79		5,191,631,409.54
		7,655,905,123.54		5,093,945,765.04
		120,692,190.74		97,470,675.63
		17,906,191.51		214,968.87

## 7.4.7.13

## 7.4.7.14

## 7.4.7.15

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
		60,000.00		80,000.00
		180,000.00		180,000.00
		18,000.00		18,060.00
-		18,000.00		18,000.00
				15.27
				30.00
		145,000.00		145,000.00
		102,236.24		105,845.84
		523,236.24		546,951.11

## 7.4.8

## 7.4.8.1

## 7.4.8.2

2016 1 1

( 120 ) 2016 2 1

## 7.4.9

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(	
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(	
)	

## 7.4.10.2

## 7.4.10.2.1

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	14,741,647.66	5,472,316.38
	456,479.86	465,385.92

0.33%

=

0.33%/

## 7.4.10.2.2

	2015 1 1 2015 12 31	2014 1 1 2014 12 31
	4,467,166.00	1,658,277.58

0.1%

=

0.1%/

## 7.4.10.2.3

	2015 1 1 2015 12 31		
	A	B	
	504,076.46	5,898.67	509,975.13
	162,789.09	335,460.59	498,249.68
	10,944.31	24,435.92	35,380.23
	677,809.86	365,795.18	1,043,605.04
	2014 01 01 2014 12 31		



	A	B	
	632,872.23	5,753.27	638,625.50
	102,046.20	79,368.94	181,415.14
	7,145.48	22,566.88	29,712.36

2015

/		94,550,000.00		20,000,000.00
		240,560,796.08		304,905,628.97
		3.68%		35.87%

1

2

163,414,319.21

7.4.10.4.2

	2015 12 31			2014 12 31		
	A	B		A	B	
	906.84		0.00%	870.28		0.00%
1				3,589,616.59		0.42%
1					6,028,062.32	0.71%
1	70,907.96		0.00%			
2	1,032,269.94		0.02%			

2015

3	1,032,269.94		0.02%			
6				2,898,156.88		0.34%

1

2

1

2

3

1

1

6

7.4.10.5

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
	2,710,314.10	433,254.92	8,242,077.19	180,637.36

2015 12 31

300,000.00 (2014 6,087,000.00 )

7.4.10.6

7.4.10.7

7.4.11

A				
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2015

11,239,219.94	1,856,635.69	-48,439.49	13,047,416.14	
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(				
B)				
101,253,261.80	32,291,248.96	5,224,626.80	138,769,137.56	

2010 11 25

A B

B

2010 11 25

B

7.4.12 2015 12 31

7.4.12.1 /

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7.4.12.2

7.4.12.2.1

2015 12 31

1,111,478,854.26

				( )	
150413	15 13	2015-1-4	100.11	2,520,000	252 277,200.00
150416	15 16	2015-1-4	100.23	1,500,000	150,345,000.0000
041556027	15 CP001	2015-1-4	100.43	800,000	80,344,000.00
041557003	15 CP001	2015-1-4	100.29	1,000,000	100,290,000.00
041557007	15 CP002( )	2015-1-4	100.12	500,000	50,060,000.00
041558086	15 CP001( )	2015-1-4	100.25	500,000	50,125,000.00
041559025	15 CP001( )	2015-1-4	100.99	400,000	40,396,000.00
041559028	15 CP001( )	2015-1-4	101.03	600,000	60,618,000.00
041559066	15 CP002( )	2015-1-4	100.16	500,000	50,080,000.00
041562055	15 CP001( )	2015-1-4	100.19	1,000,000	100,190,000.00
041564022	15 CP001( )	2015-1-4	101.16	500,000	50,580,000.00
041564032	15 CP001( )	2015-1-4	100.95	500,000	50,475,000.00
041572007	15 CP002( )	2015-1-4	100.94	500,000	50,470,000.00
041577005	15 CP001( )	2015-1-4	100.27	500,000	50,135,000.00
				11,320,000	1,136,385,200.00

7. 4. 13

7. 4. 13. 1

7. 4. 13. 2

10%

10%

7. 4. 13. 2. 1

	2015 12 31	2014 12 31
A-1	1, 149, 441, 776. 20	80, 196, 413. 42
A-1		
	2, 763, 870, 660. 69	360, 499, 587. 33
	3, 913, 312, 436. 89	440, 696, 000. 75

2006 3 29

[2006]95

2006 11 21

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

+

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

7. 4. 13. 2. 2

7. 4. 13. 3

( )

30%

5%

80%

20%

	1, 121, 738, 718. 25	-	79, 000. 00	-	-	420, 000. 00	1, 122, 237, 718. 25
	2, 057, 099, 989. 82	674, 216, 158. 03	3, 802, 247, , 871. 61	-	-	180, 000. 00	6 533 744 019. 46
2014 12 31	1	1-3	3 -1	1-5	5		
	8, 242, 077. 19	-	-	-	-	-	8, 242, 077. 19
	-	-	-	-	-	6, 087, 000. 00	6, 087, 000. 00
	-	-	-	-	-	300, 000. 00	300, 000. 00
	-	-	440, 696, 000. 75	-	-	-	440, 696, 000. 75
	551, 203, 066. 80	-	-	-	-	-	551, 203, 066. 80
	-	-	-	-	-	-	-
	407, 273. 63	405, 909. 18	10, 672, 345. 20	-	-	-	11, 485, 528. 01
	-	-	-	-	-	-	-
	559, 852, 417. 62	405, 909. 18	451, 368, 345. 95	-	-	6, 387, 000. 00	1, 018, 013, 672. 75
	161, 149, 438. 27	-	-	-	-	-	161, 149, 438. 27
	4, 834, 074. 90	-	-	-	-	-	4, 834, 074. 90
	279, 865. 34	-	-	-	-	-	279, 865. 34
	84, 807. 65	-	-	-	-	-	84, 807. 65
	83, 443. 82	-	-	-	-	-	83, 443. 82
	93, 766. 80	-	-	-	-	-	93, 766. 80
	-	-	-	-	-	-	-
	21, 236. 17	-	-	-	-	-	21, 236. 17
	818, 298. 13	-	-	-	-	-	818, 298. 13
	659, 484. 92	-	-	-	-	-	659, 484. 92
	168, 024, 416. 00	-	-	-	-	-	168, 024, 416. 00
	391, 828, 001. 62	405, 909. 18	451, 368, 345. 95	-	-	6, 387, 000. 00	849, 989, 256. 75

## 7. 4. 13. 4



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**7. 4. 13. 4. 1. 1**

2015 12 31	6	6 -1	1-5	5		
	852, 710, 314. 10					852, 710, 314. 10
	300, 000. 00					

	300,000.00					300,000.00
	340,684,001.16	100,011,999.59				440,696,000.75
	551,203,066.80					551,203,066.80
					11,485,528.01	11,485,528.01
	906,516,145.15	100,011,999.59			11,485,528.01	1,018,013,672.75
	161,149,438.27					161,149,438.27
					4,834,074.90	4,834,074.90
					279,865.34	279,865.34
					84,807.65	84,807.65
					83,443.82	83,443.82
					93,766.80	93,766.80
					21,236.17	21,236.17
					818,298.13	818,298.13
					659,484.92	659,484.92
	161,149,438.27				6,874,977.73	168,024,416.00
	745,366,706.88	100,011,999.59			4,610,550.28	849,989,256.75

## 7.4.13.4.1.2

		2015 12 31	2014 12 31
	27	4,607,898.59	470,371.11
	27	-4,607,898.59	-470,371.11

## 7.4.13.4.2

## 7.4.13.4.3

## 7.4.14

(a)

	2015 12 31			
2015				
		3,923,737,990.00		3,923,737,990.00
2014				
		440,403,000.00		440,403,000.00

2015

(b)

2015

## 8.1

			%
1		3,913,312,436.89	51.11
		3,913,312,436.89	51.11
2		2,822,289,333.42	36.86
3		853,010,314.10	11.14
4		67,369,653.30	0.88
5		7,655,981,737.71	100.00

## 8.2

		%
1		13.23
		%

2

	45
--	----

180

180

## 8.3.2

		%	%
1	30	48.60	17.01
	397		
2	30 ( ) 60	0.04	
	397		
3	60 ( ) 90	8.72	
	397		
4	90 ( ) 180	37.20	
	397		
5	180 ( ) 397	21.58	
	397		
		116.14	17.01

## 8.4

		%
1		
2		
3		40.78
	2,664,639,105.67	40.78
4		
5		17.59
	1,149,441,776.20	17.59
6		
7		1.52
	99,231,555.02	1.52
8		
9		59.89
	3,913,312,436.89	59.89
10	397	



---

8.8.3

8.8.4

1		300,000.00
2		
3		67,068,953.32
4		699.98
5		
6		
7		
8		67,369,653.30

8.8.5



## 9

## 9.1

	( )					
A	17,482	20,210.02	31,986,020.86	9.05%	321,325,506.28	90.95%
B	52	118,854,471.01	6,113,017,763.58	98.91%	67,414,728.74	1.09%
	17,534	372,632.83	6,145,003,784.44	94.05%	388,740,235.02	5.95%

2010 11 25

A B

## 9.2

	A	3,033,627.79	0.86%
	B		
		3,033,627.79	0.05%

## 9.3

	A	>100
	B	0
		>100
	A	0
	B	0
		0

---

	A	B
(2004 3 19 )		3, 112, 528, 981. 09
	410, 227, 677. 26	439, 761, 579. 49
	2, 240, 239, 243. 20	36, 479, 896, 773. 58
	2, 297, 155, 393. 32	30, 739, 225, 860. 75
	353, 311, 527. 14	6, 180, 432, 492. 32

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

60,000.00

12

11.6

11.7

4,896A.64F3A 480

	1			4,896,600,000.00	100.00%	145,000.00	100%

0.5%

## 11.9

1	2014 12 31		2015-1-1
2			2015-1-15
3	2014 4		2015-1-21
4	2015 1		2015-1-22
5			2015-2-12
6	2015 2		2015-2-27
7			2015-3-9
8			2015-3-23
9			2015-3-23
10	2015 3		2015-3-24
11			2015-3-25
12	2014		2015-3-28
13			2015-3-31
14	2015 1		2015-4-20

15	2015 4		2015-4-22
16			2015-4-27
17			2015-4-29
18	2015 1		2015-4-30
19			2015-5-12
20	2015 5		2015-5-22
21			2015-6-11
22			2015-6-16
23			2015-6-25
24	2015 6		2015-6-25
25	2015 1		2015-7-21
26	2015 7		2015-7-22
27			2015-8-5
28			2015-8-12

29			2015-8-22
30	2015 8		2015-8-22
31	2015		2015-8-27
32			2015-8-27
33			2015-8-28
34			2015-9-2

43	2015 2		2015-11-2
44			2015-11-16
45	2015 11		2015-11-24
46			2015-11-26
47			2015-12-1
48			2015-12-18
49	2015 12		2015-12-23



12

2016 1 1

2015 12 28

