

2015

2015 12 31

2016 3 26

1

2016 3 24

2015 1 1 2015 12 31

	3
	4

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009999	010-68121816

2.4

	www.cxfund.com.cn	
	68	9
	28	F9

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

1 2007 4 1

2

	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

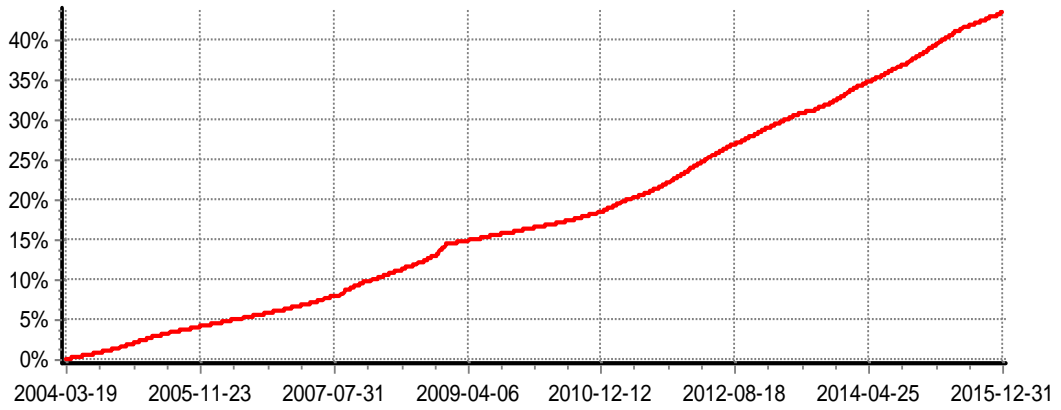
B

(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%
2010 11 25 -2015 12 31	22.8018%	0.0043%	2.0038%	0.0002%	20.7980%	0.0041%

3.2.2

3.2.2.1

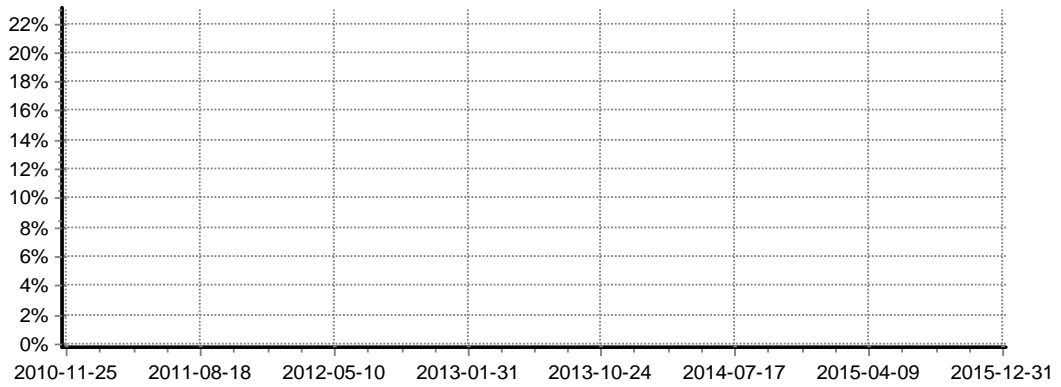
A



A

3. 2. 2. 2

B



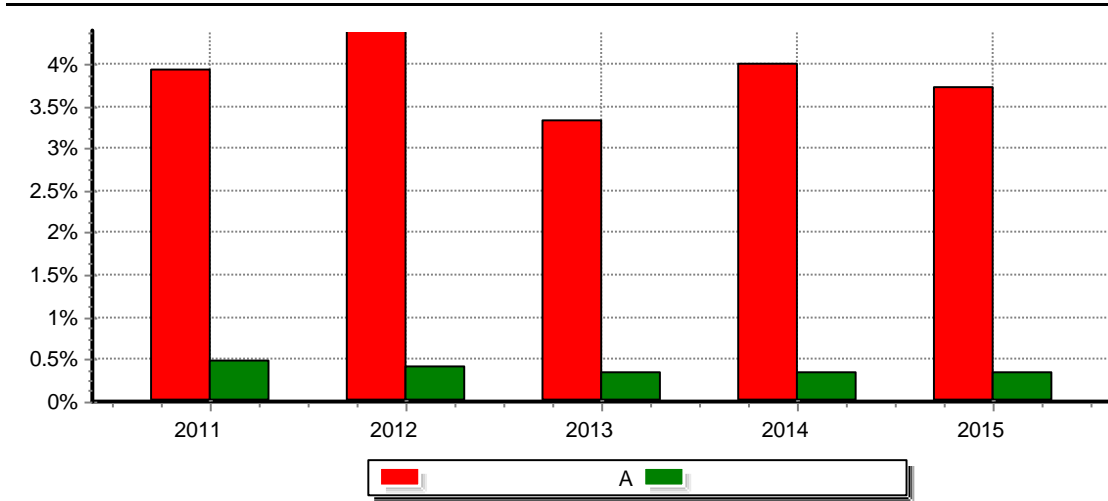
B

1	A	2004 3 19	2015 12 31
	B	2010 11 25	2015 12 31
2			3

3. 2. 3

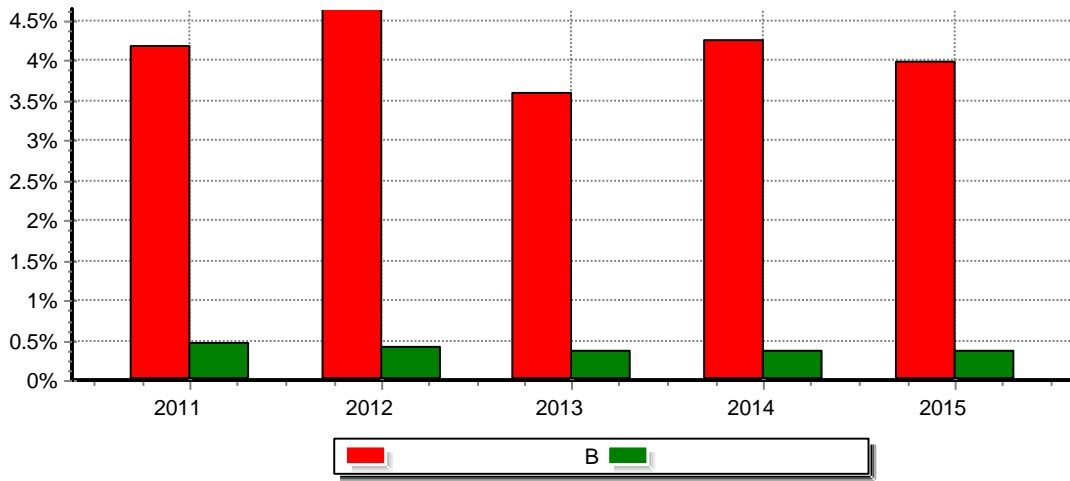
3. 2. 3. 1

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	

3.3.2

B

--	--	--	--	--	--

2015

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	

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

		2012 9 1	2015 3 25	8	

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4.2

4.3.2

4.3.3

5%

4.4

4.4.1

2014

2015

2015

6

10

10

3

2015

4.4.2

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

4.5

2016

2016

4.6

2008 9 12 [2008]38

5

5.1

2015 1 1 2015 12 31

5.2

5.3

6

2015

1600135

7.1

2015 12 31

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

	456,987.89	84,807.65
	109,127.49	83,443.82
	149,223.31	93,766.80
	78,707.64	21,236.17
	5,994,485.44	818,298.13
	644,591.02	659,484.92
	1,122,237,718.25	168,024,416.00
	6,533,744,019.46	849,989,256.75

2015

3.	-	
4.	-	
5.	-	
	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		
5	12,444,684.27	2,552,981.19
	12,444,684.27	2,552,981.19
6	523,236.24	546,951.11
	-	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

()

()

([2003]149)

2004 3 19

7,042,630,886.94

()

()

()

()

()

()

2010 11 25

A B

500

A B

A B

()

2010 11 25

3,684,021,305.50

A

571,492,324.41

B

3,112,528,981.09

7.4.2

)

(

[2010]5

XBRL

3 <

>

2012 11 16

7.4.3

2015 12

31 2015

7.4.4

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

)	(
)	(
)	(
- 1	
1	
- 2	
- 3	
- 1	
- 6	

7.4.8

7.4.8.1

7.4.8.1.1

	2015 1 1	2015 12 31	2014 1 1	2014 12 31
	4,896,600,000.00	100.00%	6,087,900,000.00	100.00%

7.4.8.1.2

--	--

2015

	2015 1 1		2015 12 31	
	145,000.00	100.00%	145,000.00	100.00%
	2014 1 1		2014 12 31	
	145,000.00	100.00%	145,000.00	100.00%

7.4.8.2

7.4.8.2.1

	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%/

7.4.8.2.2

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

0.1%

=

0.1%/

7.4.8.2.3

	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
	742,063.91	107,689.09	849,753.00

2010 11 25

A B

A

0.25%

B

0.01%

A = 0.25%/

B = 0.01%/

7.4.8.3 ()

2015 1 1 2015 12 31						
	131,094,867.11	232,571,810.11			710,000,000.00	34,624.66
2014 01 01 2014 12 31						
					219,600,000.00	42,099.61

7.4.8.4

7.4.8.4.1

	2015 1 1		2015 12 31		2014 1 1		2014 12 31	
	A		B		A		B	
			304,905,628.97				227,139,693.63	
/			30,205,167.11				97,765,935.34	
/			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

7.4.8.4.2

	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%

2015

1					6,028,062.32	0.71%
1	70,907.96		0.00%			
2	1,032,269.94		0.02%			
3	1,032,269.94		0.02%			
6				2,898,156.88		0.34%

1

2

3

1

1

2

6

1

7.4.8.5

	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)

7.4.8.6

7.4.8.7

7.4.9 2015 12 31

7.4.9.1 /

/

7.4.9.2

7.4.9.2.1

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

8

8.1

			%
1		3,913,312,436.89	51.11

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

8.5

			()		%
1	150211	15 11	7,200,000	721,266,264.58	11.04
2	150413	15 13	7,100,000	709,905,173.08	10.87
3	150215	15 15	4,700,000	469,876,317.11	7.19
4	150416	15 16	3,000,000	300,624,929.26	4.60
5	150311	15 11	2,500,000	249,887,348.43	3.82
6	150411	15 11	2,100,000	210,370,214.44	3.22
7	041557003	15 CP001	1,000,000	99,970,972.56	1.53
8	041562055	15 CP001	1,000,000	99,920,381.68	1.53
9	111511327	111511327	1,000,000	99,231,555.02	1.52
10	041556027	15 CP001	800,000	79,607,555.08	1.22

8.6

0.25()-0.5%	9
	0.2740%

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

10

	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

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

1

2

<1998>29

[2007]48

1

a

b

c

d

2

