

2015

2015 12 31

2016 3 26

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1.1

2016

3 23

2015 9 2 (

2015 12 31

1. 2

§1	2
1. 1	2
1. 2	3
§2	5
2. 1	5
2. 2	5
2. 3	5
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	.....	57
12.1	.....	57
12.2	.....	57
12.3	.....	57

2

2.1

	519955
	519955
	2015 9 2
	516,038,428.69

2.2

	1
	1
	2
	3
	4
	5
	6
	7
	2
	7%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@embc.com.cn
	400-700-5566	95568
	021-61009800	010-58560798
	68 9	2
	68 9	2
	200120	100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

		1 2 8
		17

3

3.1

3.1.1	2015 9 2	-2015 12 31
		10,261,896.19
		23,096,641.55
		0.0448
		4.40%
		4.48%
3.1.2		2015
		10,261,896.19
		0.0199
		539,135,070.24
		1.0448
3.1.3		2015
		4.48%

1

2015 9 2

2

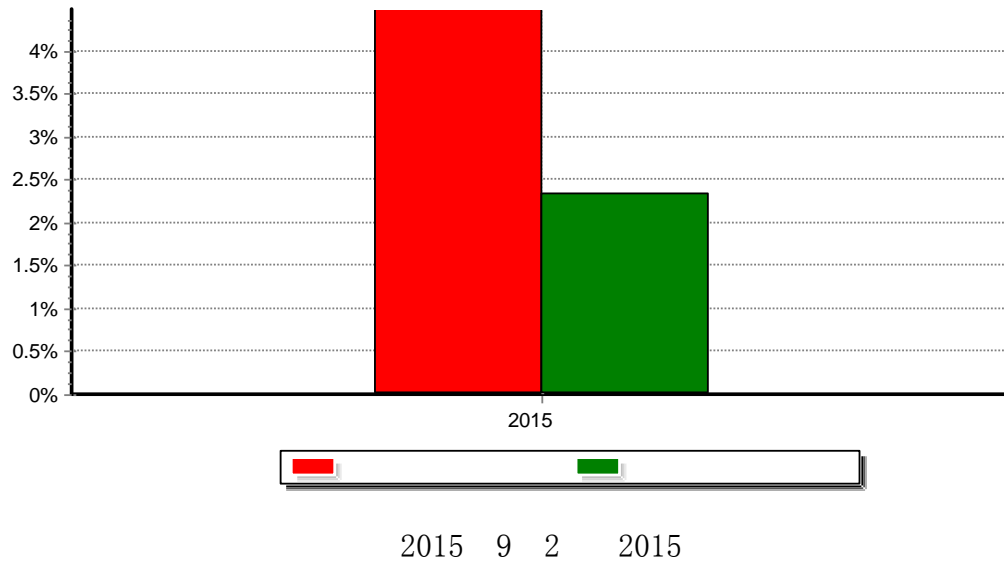
3

4

3.2

3.2.1

						-	-
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3.3

2015 9 2

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 2		6	2013

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2

4.2

4.3

4.3.1

1

2

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

4.4.2

2015 12 31

1.0448

1.0448

4.48%

2.33%

4.5

L

CPI

PPI

2016

4.6

2015

1

2

3

4

5

1

100%

2

3

4

5

4.9

5

5.1

5.2

5.3

6

6.1

	1600166

6.2

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

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

7

7.1

2015 12 31

		2015 12 31
	7.4.7.1	6,454,599.45
		9,830,920.47
		73,877.44
	7.4.7.2	890,141,850.70
		890,141,850.70
	7.4.7.3	
	7.4.7.4	
	7.4.7.5	23,649,409.12
	7.4.7.6	
		930,150,657.18
		2015 12 31
	7.4.7.3	
		389,999,115.00
		62,014.86
		317,255.76

2015

		90,644.52
		181,289.02
	7.4.7.7	6,592.60
		168,675.18
	7.4.7.8	190,000.00
		391,015,586.94
	7.4.7.9	516,038,428.69
	7.4.7.10	23,096,641.55
		539,135,070.24
		930,150,657.18

1

2015 12 31

1.0448

516,038,428.69

2

2015 9 2

2015 12 31

2015

2015

	7. 4. 7. 13	918, 013. 47
	7. 4. 7. 14	
	7. 4. 7. 15	
	7. 4. 7. 16	
3.		
-	7. 4. 7. 17	12, 834, 745. 36
4.		
5.		
-	7. 4. 7. 18	
		4, 979, 534. 84
1		1, 208, 478. 26
2		345, 279. 55
3		690, 559. 05
4	7. 4. 7. 19	15, 081. 65
5		2, 516, 942. 79
		2, 515, 471. 63
6	7. 4. 7. 20	203, 193. 54
-		23, 096, 641. 55
-		23, 096, 641. 55

2015 9 2 2015 12 31

2015

9 2

7.3

2015 9 2 2015 12 31

	2015 9 2		2015 12 31	
()	516, 038, 428. 69	-	516, 038, 428. 69	
()		23, 096, 641. 55	23, 096, 641. 55	

2015

-			
1.			
2.			
-			
	516,038,428.69	23,096,641.55	539,135,070.24
	2015 9 2	2015 12 31	2015

9 2

7.1 7.4

7.4

7.4.1

()

()

([2015]1034)

2015 9 2

516,038,428.69

()

7%

7.4.2

() 2006
2 15 - 38
(
) [2010]5
XBRL 3 < >
2012 11 16

7.4.3

2015 12
31 2015 9 2 2015 12 31

7.4.4

7.4.4.1

1 1 12 31
2015 9 2 2015 12 31

7.4.4.2

7.4.4.3

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7.4.4.4

-

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7.4.4.5

()

7.4.4.6

-

-

7.4.4.7

7.4.4.8

/()

7.4.4.9 /

/()

/()

/()

()

/()

7.4.4.10

0.70%

0.20%

0.40%

7. 4. 4. 11

1

1

100%

2

3

4

5

7. 4. 4. 12

(1)

(2)

(3)

7.4.4.13

[2008]38

[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

[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

25%

20%

(5)

0.1%

(6) ()

7.4.7

7.4.7.1

	2015 12 31
	6,454,599.45
1-3	
	6,454,599.45

7.4.7.2

	2015 12 31		
-			
	368,803,140.29	366,701,941.40	-2,101,198.89
	508,503,965.05	523,439,909.30	14,935,944.25
	877,307,105.34	890,141,850.70	12,834,745.36
	877,307,105.34	890,141,850.70	12,834,745.36

7.4.7.3 /

/

7.4.7.4

7.4.7.5

	2015 12 31
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2015

	1,054.17
	5,138.98
	23,643,182.77
	33.20
	23,649,409.12

7.4.7.6

7.4.7.7

	2015 12 31
	6,592.60
	6,592.60

7.4.7.8

	2015 12 31

2015

-		
	516,038,428.69	516,038,428.69

7.4.7.10

	-	-	-
	10,261,896.19	12,834,745.36	23,096,641.55
	10,261,896.19	12,834,745.36	23,096,641.55

7.4.7.11

	2015 9 2	2015 12 31
		130,018.73
		43,865.86
		260.53
		174,145.12

7.4.7.12

7.4.7.13

7.4.7.13.1

	2015 9 2
	2015 12 31
	918,013.47

2015

	918,013.47

7.4.7.13.2

	2015 9 2
	2015 12 31
	189,148,950.58
	181,462,299.42
	6,768,637.69
	918,013.47

7.4.7.14

7.4.7.15

7.4.7.16

7.4.7.17

2015

	2015 9 2	2015 12 31
		13,531.65
		1,550.00
		15,081.65

7.4.7.20

	2015 9 2	2015 12 31
		40,000.00
		150,000.00

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7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

	2015 9 2	2015 12 31
	649,225,301.90	61.97%

7.4.10.1.3

	2015 9 2	2015 12 31
	4,073,700,000.00	53.80%

7.4.10.1.4

7.4.10.1.5

2015 9 2 () 2015 12 31

7.4.10.2

7.4.10.2.1

	2015 9 2	2015 12 31
		1,208,478.26
		131,172.70

0.70%

=

0.70%/

7.4.10.2.2

	2015 9 2	2015 12 31
		345,279.55

0.20%

=

0.20%/

7.4.10.2.3

	2015 9 2	2015 12 31
		646,871.76
		623.52
		647,495.28

0.40%

=

0.40%/

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

	2015 9 2	2015 12 31
	6,454,599.45	130,018.73

2015 12 31

9,830,920.47

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2015 12 31

7.4.12.1 /

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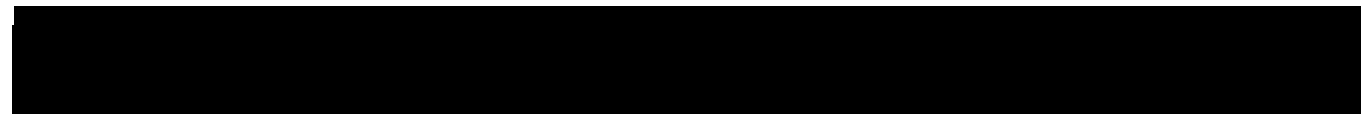
7.4.12.2

7.4.12.3

7.4.12.3.1

2015 12 31

189,999,115.00



1480597

14

2016-01-12

109.53

100,000

2015

1080069	10	2016-01-05	103.18	400,000	41,272,000.00
1280204	12	2016-01-05	84.33	125,000	10,541,250.00
				2,426,710	246,312,909.30

7.4.12.3.2

2015 12 31

20,000,000.00

2016 1 5

/

7.4.13

7.4.13.1

”

”

7.4.13.2

10%

10%

7.4.13.2.1

	2015 12 31
A-1	20,066,000.00
A-1	
	20,066,000.00

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
AA+	135,317,584.80
AA	697,680,265.90
AA-	37,078,000.00
	870,075,850.70

2006 3 29

[2006]95

7. 4. 13. 4

7. 4. 13. 4. 1

7. 4. 13. 4. 1. 1

2015 12 31	6	6 -1	1-5	5		
	6, 454, 599. 45					6, 454, 599. 45
	9, 830, 920. 47					9, 830, 920. 47
	73, 877. 44					73, 877. 44
	96, 908, 900. 00	40, 278, 000. 00	517, 034, 167. 60	235, 920, 783. 10		890, 141, 850. 70
					23, 649, 409. 12	23, 649, 409. 12
	113, 268, 297. 36	40, 278, 000. 00	517, 034, 167. 60	235, 920, 783. 10	23, 649, 409. 12	930, 150, 657. 18
	389, 999, 115. 00					389, 999, 115. 00
					62, 014. 86	62, 014. 86
					317, 255. 76	317, 255. 76
					90, 644. 52	90, 644. 52
					181, 289. 02	181, 289. 02
					6, 592. 60	6, 592. 60

2015

					168,675.18	168,675.18
					190,000.00	190,000.00
	389,999,115.00				1,016,471.94	391,015,586.94
	-276,730,817.64	40,278,000.00	517,034,167.60	235,920,783.10	22,632,937.18	539,135,070.24

7.4.13.4.1.2

		2015 12 31
	27	5,818,314.889
	27	-5,818,314.889

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
	%
-	

2015

-		
-	890,141,850.70	165.11%
-		
	890,141,850.70	165.11%

7.4.13.4.3.2

7.4.14

7.4.14.1

2015

12 31

()

() ()

()

	2015 12 31			
		890,141,850.70		890,141,850.70
		890,141,850.70		890,141,850.70

7.4.14.2

()

8.1

			(%)
1			
2		890,141,850.70	95.70
		890,141,850.70	95.70
3			
4			
5			
6		16,285,519.92	1.75
7		23,723,286.56	2.55
8		930,150,657.18	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		839,449,850.70	155.70
5			
6			

8.9

8.10

8.11

8.12

8.12.1

8.12.2

8.12.3

1		73,877.44
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9

9.1

OLCOP

()					
6,470	79,758.64	40,023,600.90	7.76%	476,014,827.79	92.24%

9.2

	10,019.45	0.00%

9.3

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10

(2015 9 2)	516,038,428.69
	516,038,428.69

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

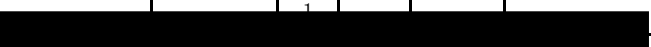
40,000.00

11.6

11.7

	1		649,225,301.90	61.97%	4,073,700,000.00	53.80%			
	1		398,417,924.79	38.03%	3,497,791,000.00	46.20%			
	1								
	1								
	1								
	1								
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	1								
	2								
	1								
	2								
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	2								
	1								

1



<1998>29

[2007]48

1

a

b

c

d

2

11.8

1			2015-8-5
2			2015-8-5
3			2015-8-5
4			2015-8-5
5			2015-8-12
6			2015-8-14
7			2015-8-20
8			2015-8-28

9			2015-9-8
10			2015-9-10
11			2015-9-24
12			2015-10-21
13			2015-10-29
14			2015-11-16
15			2015-11-26
16			2015-12-1
17			2015-12-18
18			2015-12-30
19			2015-12-30
20			2015-12-30

2015

21			2015-12-31
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12.1

1

2

3

4

5

6

12.2

12.3

<http://www.cxfund.com.cn>