



100

LOF 2010

2010 06 30

2010 08 24



§ 1

1.1

2010 8 20

2010 3 26

6 30



1.2

§1	.....	2
1.1	.....	2
§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
§4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	11
4.7	.....	12
§5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§6	.....	15
6.1	.....	15
6.2	.....	16
6.3	.....	17
6.4	.....	18
§7	.....	39



7.1	.....	39
7.2	.....	39
7.3	.....	41
7.4	.....	44
7.5	.....	46
7.6	.....	46
7.7	.....	46
7.8	.....	46
§8	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	48
§9	.....	49
§10	.....	50
10.1	.....	50
10.2	.....	50
10.3	.....	50
10.4	.....	50
10.5	.....	50
10.6	.....	50
10.7	.....	50
10.8	.....	51
§11	.....	54
§12	.....	55
12.1	.....	55
12.2	.....	55
12.3	.....	55



§ 2

2.1

	100	LOF
	100	LOF
	163001	
	163001	
	2010 03 26	
	334,749,691.67	



	021-61009999	010-67595003
	zhouyg@cxfund.com.cn	yindong.zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853
	68 9	25
	68 9	1 1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

	27 23



§ 3

3.1

3.1.1	2010 03 26 -2010 06 30
	-10,510,887.58
	-37,106,789.94
	-0.0779
	-7.96%
	-9.70%
3.1.2	2010 06 30
	-32,444,211.70
	-0.0969
	302,305,479.97
	0.903
3.1.3	2010 06 30
	-9.70%

1

;

2

3

4

2010 3 26

2010 6 30

3.2

3.2.1

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

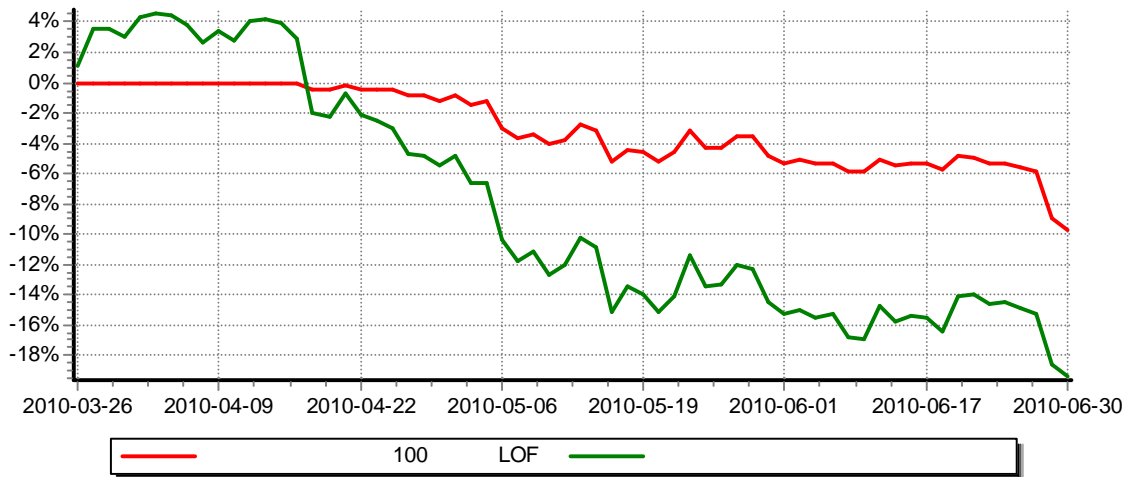


	-5.15%	0.85%	-5.68%	1.47%	0.53%	-0.62%
	-9.70%	0.74%	-21.82%	1.63%	12.12%	-0.89%
2010 03 26 -2010 06 30	-9.70%	0.72%	-19.41%	1.62%	9.71%	-0.90%

2010 3 26

2010 6 30

3.2.2



1

2010 3 26

2010 3 26 2010 6 30

2

6

90% 95%

100

90

5%



§ 4

4.1

4.1.1

2003 63

1.5

49

34.33

16.67

2010 6 30

9

100 LOF

4.1.2

		2010 03 26		12	9 2007
		2010 06 28		6	MBA CFA Lam Covad Camden



					Shoreline Gerken 2009 7 2010 6 28
--	--	--	--	--	--

1

/

2

4.2

100

LOF

4.3

4.3.1

4.3.2

5%

4.3.3



4.4

4.4.1

3 26 A

A

4

4.4.2

2010 6 30

0.903

-9.70%

-19.41%

4.5

A

100

”

”

4.6

2008 9 12

[2008]38



”

”

1/2

4.7

,

1

2

3

6

30%

4

3

5



6

15

7

8



§ 5

5.1

5.2

5.3

$\hat{> 0 Td ()T$



§ 6

6.1

100

LOF

2010 06 30

		2010 06 30
	6 4 7.1	60,682,166.14
		250,000.00
	6 4 7.2	242,448,117.05
		242,448,117.05
	6 4 7.3	
	6 4 7.4	
	6 4 7.5	22,956.66
		160,945.16
		11,471.57
	6 4 7.6	49,110.70
		303,624,767.28
		2010 06 30
	6 4 7.3	
		227,004.63
		198,267.36
		39,653.49



	6 4 7.7	428,467.36
	6 4 7.8	425,894.47
		1,319,287.31
	6 4 7.9	334,749,691.67
	6 4 7.10	-32,444,211.70
		302,305,479.97
		303,624,767.28

1 2010 6 30 0.903 334,749,691.67

2 2010 3 26 -2010 6 30 2010 3

26

6.2

100 LOF

2010 03 26 -2010 06 30

		2010 03 26 -2010 06 30
		-35,159,010.20
1.		992,120.84
	6 4 7.11	416,944.28
		575,176.56
2	" -"	-10,078,990.18
	6 4 7.12	-11,651,881.96
	6 4 7.13	
	6 4 7.14	
	6 4 7.15	1,572,891.78
3	6 4 7.16	-26,595,902.36



" -"		
4	" "	
5	" -"	6 4 7. 17 523, 761. 50
		1, 947, 779. 74
1		6 4 10 2 1 913, 293. 86
2		6 4 10 2 2 182, 658. 79
3		
4		6 4 7. 18 645, 287. 83
5		
6		6 4 7. 19 206, 539. 26

" -"

- 37, 106, 789. 94



" _"			
	334, 749, 691. 67	- 32, 444, 211. 70	302, 305, 479. 97
2010 3 26	-2010 6 30		2010 3 26

6.1 6.4 :		

6.4

6.4.1

100 LOF (" ")
 (" ") 100
 LOF ([2009]1361)
 100
 LOF 2010 2 4 2010 3 19
 2010 3 26
 [2010]149

H

2011 H

1(, 0), 1934500(, 6) 1934500(, 6)



LOF

100

LOF

100

90%-95%

100

90

5%

100

*95%

*5%

6.4.2

(2006)

2007

100

LOF

6.4.4

6.4.3

(" ") 2006 2 15

- 38

(" ")

6.4.2

6.4.4

6.4.4.1

1 1 12 31

2010 3 26 () 2010 6 30

19 55



6.4.4.2

6.4.4.3

()

6.4.4.4

(1)

1)

/()

2)

()



6.4.4.4(1)3)

/()

3)

()

/()

(2)

(3)

6.4.4.5



0.25

0.25 ,

(1)

1)

2)

3)

4)

5)

(2)



1)

2)

3)

4)

(3)

1)

2)

3)

“

”

6.4.4.6



6.4.4.7

6.4.4.8

)

6.4.4.9

/()

/()

/()

/()

()

/(



/()

6.4.4.10

100

LOF

0.75%



15

6.4.5

6.4.5.1

6.4.5.2

6.4.5.3

6.4.6

[1998]55 [2001]61

[2002]128

[2004]78

[2005]102

[2005]103

[2005]107

[2007]84

()

[2008]1

(1)

(2)

(3)

(4)



6.4.7.4

6.4.7.5

	2010 06 30
	22,956.66
	22,956.66

6.4.7.6

	2010 06 30
	49,110.70
	49,110.70

6.4.7.7

	2010 06 30
	428,467.36
	428,467.36

6.4.7.8





	137,387.02	4,606,605.49	4,743,992.51
	-10,385,775.00	-22,058,436.70	-32,444,211.70

6.4.7.11

	2010 03 26 -2010 06 30
	405,608.13
	11,335.42
	0.73



	645,287.83
	645,287.83

6.4.7.19

	2010 03 26 -2010 06 30
	34,519.39
	93,201.48
	4,710.98
	25,889.30
	47,318.11
	900.00
	206,539.26

6.4.8

6.4.8.1

6.4.8.2

6.4.9

()	



6.4.10

6.4.10.1

6.4.10.1.1

6.4.10.1.2

6.4.10.1.3

6.4.10.2

6.4.10.2.1

	2010 03 26 -2010 06 30
	913,293.86
	54,430.32

0.75%

= $\times 0.75\%$

6.4.10.2.2

	2010 03 26 -2010 06 30
	182,658.79

0.15%

= $\times 0.15\%$



6.4.10.3

()

()

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

	2010 03 26 -2010 06 30	
	60,682,166.14	405,608.13

6.4.10.6

6.4.10.7

6.4.11

6.4.11.1

—

6.4.12 2010 06 30

6.4.12.1

/

/

6.4.12.2

6.4.12.3



6.4.13

6.4.13.1

6.4.13.2



6.4.13.4

6.4.13.4.1

6.4.13.4.1.1

2010 6 30	3	3 1	1	5	5		
	60,682,166.14	-	-	-	-	-	60,682,166.14
	-	-	-	-	-	-	-
	-	-	-	-	-	250,000.00	250,000.00
	-	-	-	-	-	242,448,117.05	242,448,117.05
	-	-	-	-	-	22,956.66	22,956.66
	-	-	-	-	-	160,945.16	160,945.16



	-	-	-	-	11,471.57	11,471.57
					49,110.70	49,110.70
	60,682,166.14	-	-	-	242,942,601.14	303,624,767.28
	-	-	-	-	227,004.63	227,004.63
	-	-	-	-	198,267.36	198,267.36
	-	-	-	-	39,653.49	39,653.49
	-	-	-	-	428,467.36	428,467.36
	-	-	-	-	425,894.47	425,894.47
	-	-	-	-	1,319,287.31	1,319,287.31
	60,682,166.14	-	-	-	241,623,313.83	302,305,479.97

6.4.13.4.1.2

6.4.13.4.2

6.4.13.4.3

VaR(Value at Risk)

6.4.13.4.3.1

		%		%



-	242,448,117.05	80.20		
-				
	242,448,117.05	80.20		

6.4.13.4.3.2

	95%		
	VaR 2.13%	-6,439,106.72	

VaR

95%



§ 7

7.1

			(%)
1		242,448,117.05	79.85
		242,448,117.05	79.85
2			
3			
4			
5		60,682,166.14	19.99
6		494,484.09	0.16
7		303,624,767.28	100.00

7.2

7.2.1

A			
B		29,182,494.52	9.65
C		43,269,509.81	14.31
C0		1,155,233.32	0.38
C1			
C2			
C3			
C4		1,490,318.18	0.49
C5			
C6		13,504,976.02	4.47



C7		20,006,744.93	6.62
C8		6,448,760.08	2.13
C99		663,477.28	0.22
D		15,858,730.77	5.25
E		16,130,561.79	5.34
F		9,863,343.98	3.26
G		13,066,405.85	4.32
H		1,984,609.97	0.66
I		90,526,614.73	29.95
J		18,992,621.89	6.28
K		3,088,096.00	1.02
L			
M		364,122.74	0.12
		242,327,112.05	80.16

7.2.2

A			
B			
C		27,805.00	0.01
C0			
C1			
C2			
C3			
C4			
C5		7,035.00	0.00
C6		20,770.00	0.01
C7			
C8			
C99			
D			
E			
F			



G			
H			
I			
J			
K		93,200.00	0.03
L			
M			
		121,005.00	0.04

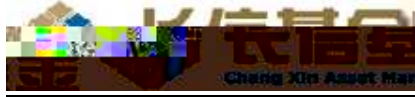
7.3

7.3.1

					(%)
1	600036		2,229,815	29,009,893.15	9.60
2	600030		1,270,900	14,869,530.00	4.92
3	601088		601,855	13,222,754.35	4.37
4	000002		1,780,161	12,069,491.58	3.99
5	601398		2,696,580	10,948,114.80	3.62
6	600900		815,388	10,184,196.12	3.37
7	601328		1,560,388	9,377,931.88	3.10
8	601601		377,475	8,595,105.75	2.84
9	600050		1,559,914	8,314,341.62	2.75
10	601857		702,219	7,197,744.75	2.38
11	601988		2,119,600	7,185,444.00	2.38
12	601628		270,502	6,681,399.40	2.21
13	000898		686,903	4,931,963.54	1.63
14	601186		567,300	4,084,560.00	1.35
15	600048		368,737	3,772,179.51	1.25
16	601390		885,328	3,674,111.20	1.22
17	601766		735,482	3,545,023.24	1.17
18	600068		298,182	3,110,038.26	1.03
19	000069		280,736	3,088,096.00	1.02
20	601111		270,441	2,780,133.48	0.92



21	600875		63,066	2,746,524.30	0.91
22	600028		321,256	2,512,221.92	0.83
23	600019		399,619	2,353,755.91	0.78
24	000768		237,578	2,328,264.40	0.77
25	000800		152,166	2,312,923.20	0.77
26	601998		414,680	2,239,272.00	0.74
27	000839		182,156	2,007,359.12	0.66
28	600320		320,819	1,960,204.09	0.65
29	000039		157,891	1,878,902.90	0.62
30	000999		80,608	1,849,953.60	0.61
31	600029		287,955	1,808,357.40	0.60
32	000024		120,232	1,789,052.16	0.59
33	600062		67,378	1,749,132.88	0.58
34	000423		48,768	1,695,175.68	0.56
35	000562		110,575	1,619,923.75	0.54
36	601668		444,336	1,559,619.36	0.52
37	600489		29,447	1,521,232.02	0.50
38	601919		170,119	1,485,138.87	0.49
39	000629	*ST	178,312	1,426,496.00	0.47
40	600271		90,720	1,349,913.60	0.45
41	600795		407,545	1,332,672.15	0.44
42	601600		140,743	1,290,613.31	0.43
43	600011		199,749	1,264,411.17	0.42
44	600879		125,088	1,250,880.00	0.41
45	000625		133,359	1,158,889.71	0.38
46	600161		49,422	1,154,497.92	0.38
47	601898		136,354	1,144,010.06	0.38
48	000031		165,394	1,137,910.72	0.38
49	600528		138,019	1,117,953.90	0.37
50	600150		19,530	1,082,157.30	0.36
51	601872		261,184	1,060,407.04	0.35
52	600970		57,677	1,038,186.00	0.34
53	600511		42,891	933,737.07	0.31
54	600737		98,188	921,985.32	0.30



55	601991		131, 165	903, 726. 85	0. 30
56	000059		111, 990	865, 682. 70	0. 29
57	600087		178, 883	862, 216. 06	0. 29
58	002128		49, 961	850, 835. 83	0. 28
59	600550		43, 772	825, 539. 92	0. 27
60	000758		69, 152	820, 142. 72	0. 27
61	600893		30, 951	750, 252. 24	0. 25
62	601618		181, 035	725, 950. 35	0. 24
63	000969		45, 196	663, 477. 28	0. 22
64	000968		48, 736	662, 809. 60	0. 22
65	000780		76, 868	645, 691. 20	0. 21
66	600021		154, 361	615, 900. 39	0. 20
67	601866		177, 011	596, 527. 07	0. 20
68	000778		95, 086	593, 336. 64	0. 20
69	600058		41, 250	580, 387. 50	0. 19
70	600583		116, 847	579, 561. 12	0. 19
71	600657		80, 064	510, 808. 32	0. 17
72	600151		56, 594	505, 950. 36	0. 17
73	601808		44, 090	487, 635. 40	0. 16
74	000021		45, 906	486, 144. 54	0. 16
75	600500		52, 745	470, 485. 40	0. 16
76	600026		56, 968	467, 137. 60	0. 15
77	600270		69, 095	462, 936. 50	0. 15
78	000612		26, 803	453, 238. 73	0. 15
79	600316		13, 158	435, 266. 64	0. 14
80	600118		25, 421	397, 838. 65	0. 13
81	600176		24, 708	397, 304. 64	0. 13
82	000793		70, 841	364, 122. 74	0. 12
83	600582		19, 824	358, 021. 44	0. 12
84	600508		21, 221	357, 998. 27	0. 12
85	600428		47, 422	340, 489. 96	0. 11
86	600027		89, 282	338, 378. 78	0. 11
87	600236		77, 378	333, 499. 18	0. 11
88	600886		44, 051	311, 000. 06	0. 10



89	600006		69,353	308,620.85	0.10
90	600456		15,893	304,986.67	0.10
91	600863		43,414	291,742.08	0.10
92	601918		27,847	283,203.99	0.09
93	600581		28,964	271,682.32	0.09
94	600195		9,850	233,248.00	0.08
95	600299	*ST	29,447	227,330.84	0.08
96	600638		25,338	223,987.92	0.07
97	000927		28,420	219,686.60	0.07
98	600685		12,531	218,540.64	0.07

7.3.2

1	300070		1,000	93,200.00	0.03
2	002428		500	20,770.00	0.01
3	002426		500	7,035.00	0.00

7.4

7.4.1

2% 20

				(%)
1	600036		43,142,300.70	14.27
2	601088		21,348,333.43	7.06
3	601328		20,020,768.43	6.62
4	000002		18,896,982.41	6.25
5	600030		17,161,790.33	5.68
6	601398		16,618,366.00	5.50
7	600900		14,516,323.56	4.80
8	600050		12,063,715.76	3.99
9	601857		11,068,727.77	3.66



10	601628		9,853,589.57	3.26
11	601601		9,554,651.22	3.16
12	601988		8,429,207.49	2.79
13	000898		8,348,103.67	2.76
14	600048		6,654,227.92	2.20
15	601390		6,163,320.53	2.04
16	600028		6,158,514.19	2.04
17	601186		6,036,171.24	2.00
18	601766		5,277,491.99	1.75
19	600019		5,200,073.92	1.72
20	000069		5,177,280.02	1.71

“ ”

7.4.2

2% 20

				(%)
1	600036		12,142,703.98	4.02
2	601328		8,714,250.99	2.88
3	601088		5,738,706.05	1.90
4	000002		5,334,341.11	1.76
5	601398		4,609,673.57	1.52
6	600900		3,946,078.90	1.31
7	600050		3,300,057.18	1.09
8	601857		2,888,119.10	0.96
9	601628		2,751,578.32	0.91
10	600028		2,618,946.80	0.87
11	600019		2,481,316.52	0.82
12	000898		2,247,679.21	0.74
13	600048		1,900,242.18	0.63
14	601390		1,737,581.16	0.57
15	601919		1,673,071.73	0.55



16	600489		1,650,972.32	0.55
17	601186		1,624,005.00	0.54
18	601668		1,589,097.81	0.53
19	000069		1,510,756.52	0.50
20	601600		1,490,431.96	0.49

" "

7.4.3

	395,149,909.85
	114,454,008.48

" " "

7.5

7.6

7.7

7.8

7.8.1

7.8.2

7.8.3

1		250,000.00



2		
3		160,945.16
4		22,956.66
5		11,471.57
6		
7		49,110.70
8		
9		494,484.09

7.8.4

7.8.5.1

7.8.5.2

7.8.6



§ 8

8.1

()					
9,469	35,352.17	7,100,215.02	2.12%	327,649,476.65	97.88%

8.2

1		6,001,200.00	7.27%
2		2,400,192.00	2.91%
3		2,197,065.00	2.66%
4		2,020,444.00	2.45%
5		2,000,256.00	2.42%
6		1,600,112.00	1.94%
7		1,200,036.00	1.45%
8		1,010,030.00	1.22%
9		1,000,094.00	1.21%
10		1,000,080.00	1.21%

8.3

	10,152.59	0.00%



§ 9

(2010 03 26)	743,255,611.35
	2,186,382.57



§ 10

10.1

10.2

1

2

10.3

10.4

10.5

10.6

10.7

	1	100,411,811.42	19.75%	-	-	81,585.70	19.04%	-
	1	408,098,074.41	80.25%	2,000,000,000.00	100.00%	346,881.66	80.96%	-

1



2

<1998>29

[2007]48

1

1

2

3

4

2

10.8

1	LOF	100	2010-2-1	
2	(LOF)	100	2010-2-1	
3	(LOF)	100	2010-2-1	
4		LOF	100	2010-2-2
5	100		LOF	2010-2-4
6	LOF	100		2010-2-4
7				2010-2-6



	100 LQF		
8			2010-3-6
9			2010-3-10
10	100 LQF		2010-3-27
11	100 LQF		2010-4-13
12	100 LQF " "		2010-4-14
13	100 LQF		2010-4-14
14	100 LQF		2010-4-16
15			2010-4-17
16			2010-4-17
17	100 LQF		2010-4-17
18			2010-4-17
19			2010-4-21
20			2010-4-24
21			2010-5-6



22			2010-5-27
23			2010-5-29
24			2010-6-1
25			2010-6-2
26			2010-6-4
27			2010-6-28
28	100		2010-6-28
29			2010-6-30
30			2010-6-30



§ 11

2010 1 29

2010 5 13

2010 6 21



§ 12

12.1

1		
2	100	LOF
3	100	LOF
4	100	LOF
5		
6		

12.2

12.3

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