

**2013**

**2013 6 30**

**2013 8 29**



---

§ 1

2013 8 26

2013 1 1      2013 6 30



§ 2

21

	519983
	519983
	2010 11 18
	127,744,880.82

22

	300 *75% *25%

23

	021-61009999	95559
	zhouyg@xfund.com.cn	peixn@bankcomm.com
	400-700-5566	95559
	021-61009800	021-62701216



24

	<a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a>
	68 9 188



§ 3

3 1

<b>3 1.1</b>	2013 1 1	2013 6 30
		18,862,110.20
		-132,933.21
		-0.0010
		-0.99%
<b>3 1.2</b>	2013 6 30	
		-0.2985
		89,612,414.66
		0.701

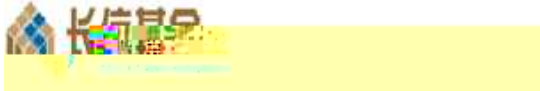
1

2

3 2

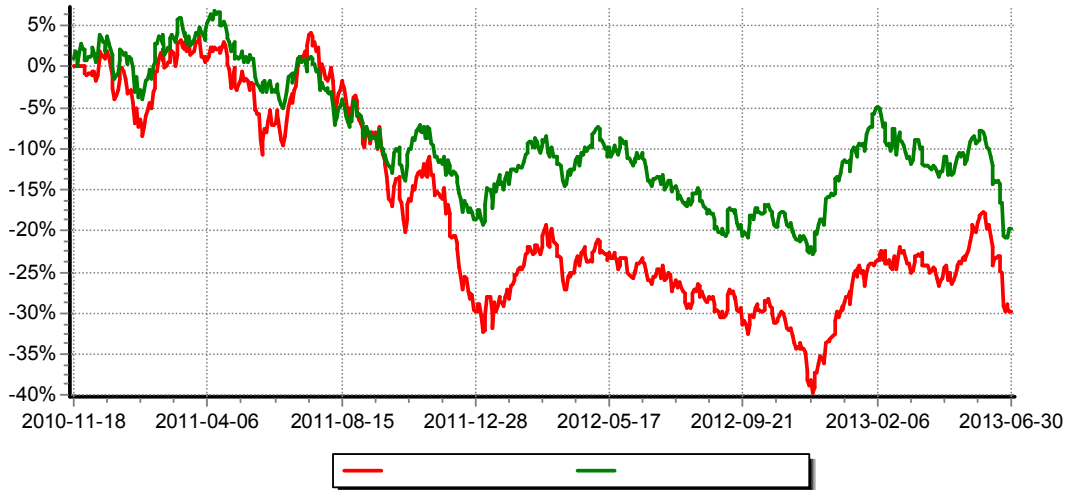
3 2 1

					-	-
	-14.62%	1.57%	-11.93%	1.41%	-2.69%	0.16%
	-7.52%	1.24%	-8.68%	1.09%	1.16%	0.15%
	-0.99%	1.20%	-9.02%	1.13%	8.03%	0.07%
	-5.91%	1.17%	-7.02%	1.03%	1.11%	0.14%



2010 11 18	-29.90%	1.23%	-19.66%	1.00%	-10.24%	0.23%
2013 6 30						

322



1                    2010 11 18     2013 6 30

2    6

60% 95%

0% 3%

5% 40%

5%

80%



§ 4

4 1

4 1. 1

2003 63

1. 5

49%

34 33%

16 67%

2013 6 30

15

100

LOF

100

011)

4 1. 2

	100	2011 4		12	2010 5
	LOF	15			
					100
					LOF







---

12 78% 500 1. 22% 4 66%

30 60%

32 58% 22 66% 18 81%

30 84% 29 82%

23 01% 23

2013

2013

4 4 2

2013 6 30

0 701

-0 99%

-9 02%

4 5

4 6



“ ”

1/2

47

,

1

2

3

6

30%

3

4



---

5

6

15

7



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**§ 5**

**5 1**

2013

**5 2**

2013

**5 3**

2013



§ 6

61

2013 6 30

	2013 6 30	2012 12 31
	13,893,916.78	9,199,598.06
	554,277.10	545,603.79
	19,223.00	500,000.00
	72,208,901.99	89,633,559.78
	72,208,901.99	89,633,559.78
	3,763,733.99	
	2,876.85	1,749.92
	9,288.55	6,227.06
	90,452,218.26	99,886,738.61
	2013 6 30	2012 12 31
	85,507.80	899,790.28



	121,397.43	116,850.19
	20,232.90	19,475.04
	324,422.03	272,172.57
	49,844.00	49,844.00
	238,399.44	524,516.82
	839,803.60	1,882,648.90
	127,744,880.82	133,508,302.11
	-38,132,466.16	-40,504,212.40
	89,612,414.66	93,004,089.71
	90,452,218.26	99,886,738.61

2013 6 30

0.701

127,744,880.82

6.2

2013 1 1      2013 6 30



	374,790.09	971,799.73
3 " _"	-18,995,043.41	1,284,902.48
4 " "		
5 " _"	1,665.83	4,587.00
	2,058,239.60	3,881,605.60
1	754,637.79	1,073,914.51
2	125,772.99	178,985.70
3		
4	1,034,275.00	2,484,605.49
5		
6	143,553.82	144,099.90
" _"	-132,933.21	6,627,569.92
" _"	-132,933.21	6,627,569.92

63

2013 1 1      2013 6 30

	2013 1 1      2013 6 30		
( )	138,508,302.11	-40,504,212.40	98,004,089.71
( )		-132,933.21	-132,933.21
" _"	-10,763,421.29	2,504,679.45	-8,258,741.84



1.	2,733,633.89	-647,884.95	2,085,748.94
2	-13,497,055.18	3,152,564.40	-10,344,490.78
" -"			
	127,744,880.82	-38,132,466.16	89,612,414.66
	2012 1 1      2012 6 30		
( )	194,091,301.59	-56,030,232.69	138,061,068.90
( )		6,627,569.92	6,627,569.92
" -"	-7,071,638.56	1,656,491.76	-5,415,146.80
1.	2,000,242.42	-477,620.00	1,522,622.42
2	-9,071,880.98	2,134,111.76	-6,937,769.22
" -"			
	187,019,663.03	-47,746,171.01	139,273,492.02

61 64 :

_____	_____	_____
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64

641

( " " )

( " " )

( [2010] 962 )





2010 10 11      2010 11 12

2010 11 18

[2010] 669

2010      4128

324, 510, 451. 15

161, 246 27

161, 246 27

324, 671, 697. 42

60% 95%

0% 3%

5% 40%

5%

80%

300

\* 75%±

\* 25%

6 4 2

2007



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6 4 4

6 4 3

15

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38

( " " ) 2006 2

( "

" )

6 4 2

6 4 4

6 4 4 1





	232,586,109.76	34.67%	608,632,599.71	37.44%

**6 4 7.1.2**

**6 4 7.1.3**

	2013 1 1		2013 6 30	
	211,746.23	34.93%	97,850.35	30.16%
	2012 1 1		2012 6 30	
	518,597.62	38.50%	274,685.04	41.65%

= ( ) × 1%σ ( ) -  
 ( )  
 = ( ) × 1%σ ( ) - ( )  
 - ( )

**6 4 7.2**

**6 4 7.2.1**

	2013 1 1		2013 6 30		2012 1 1		2012 6 30	
			754,637.79				1,073,914.51	



	293,381.99	566,229.35
--	------------	------------

1.5%

=

× 1.5%

**647.22**

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		125,772.99		178,985.70

0.25%

=

× 0.25%

**647.3**

( )

( )

**647.4**

**647.41**

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		20,000,400.00		20,000,400.00
/				
/				
		20,000,400.00		20,000,400.00
		15.66%		11.80%

**647.42**



**6 4 7.5**

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		13,893,916.78	48,928.57	22,796,101.30

“

”

2013 6 30

554,277.10 2012 12 31

545,603.79

**6 4 7.6**

**6 4 7.7**

**6 4 8 2013 6 30**

**6 4 8 1 /**

/

**6 4 8 2**

:

						( )		
000034	2013-06-14	3.89	2013-07-01	4.17	390,713	1,643,314.73	1,519,873.57	
002388	2013-06-18	7.33	—	—	205,187	1,661,275.16	1,504,020.71	
002402	2013-06-26	10.85	2013-07-02	11.50	136,989	1,575,086.32	1,486,330.65	

2008 38

“ ” “ ” “ ”

“ ”

6483



## § 7

### 7.1

			(%)
1		72,208,901.99	79.83
		72,208,901.99	79.83
2			
3			
4			
5		14,448,193.88	15.97
6		3,795,122.39	4.20
7		90,452,218.26	100.00

### 7.2

			(%)
A			
B			





O			
P			
Q			
R			
S		1, 519, 873. 57	1. 70
		72, 208, 901. 99	80. 58

### 7.3

					(%)
1	002351		192, 900	2, 029, 308. 00	2. 26
2	002449		206, 672	1, 576, 907. 36	1. 76
3	000034		390, 713	1, 519, 873. 57	1. 70
4	002636		228, 190	1, 515, 181. 60	1. 69
5	002388		205, 187	1, 504, 020. 71	1. 68
6	002402		136, 989	1, 486, 330. 65	1. 66
7	600480		229, 751	1, 472, 703. 91	1. 64
8	601009		173, 200	1, 460, 076. 00	1. 63
9	600212		531, 900	1, 452, 087. 00	1. 62
10	002105		344, 809	1, 448, 197. 80	1. 62

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### 7.4

#### 7.4.1

2% 20

					(%)
1	002171		4, 927, 329. 88		5. 03
2	000957		3, 894, 856. 11		3. 97
3	002351		3, 483, 751. 29		3. 55
4	601008		3, 481, 529. 74		3. 55
5	002134		3, 462, 31E	0	



8	002105		3,306,768.48	3.37
9	002279		3,300,148.35	3.37
10	600243		3,285,324.95	3.35
11	000564		3,210,816.99	3.28
12	601009		3,202,869.49	3.27
13	000020		3,202,862.43	3.27
14	000034		3,183,590.23	3.25
15	002199		2,891,950.95	2.95
16	600629		2,749,703.34	2.81
17	600962		2,732,633.77	2.79
18	000415		2,732,565.88	2.79
19	600369		2,602,195.84	2.66
20	000591		2,411,230.52	2.46
21	002365		2,270,657.67	2.32
22	002284		2,214,669.01	2.26
23	600215		2,171,386.08	2.22
24	002189		2,151,312.25	2.20
25	600676		2,146,823.77	2.19
26	600212		2,094,738.00	2.14
27	601677		2,083,015.40	2.13
28	600529		2,054,715.32	2.10
29	002370		2,039,305.32	2.08

“ ”

**7.4.2**

**2% 20**

				(%)
1	000957		4,008,877.17	4.09
2	600243		3,784,729.43	3.86
3	002184		3,542,988.29	3.62
4	002171		3,199,014.66	3.26
5	002199		3,180,613.13	3.25
6	002462		2,943,661.89	3.00
7	600369		2,908,025.77	2.97



8	600962		2,870,508.06	2.93
9	002417		2,792,635.51	2.85
10	000919		2,677,044.55	2.73
11	002284		2,628,299.33	2.68
12	002235		2,554,546.17	2.61
13	600706		2,526,457.51	2.58
14	600233		2,434,004.80	2.48
15	600676		2,386,667.41	2.44
16	000564		2,375,580.46	2.42
17	000952		2,299,611.69	2.35
18	000591		2,292,894.72	2.34
19	002370		2,253,648.12	2.30
20	002020		2,212,760.51	2.26
21	600666		2,202,757.03	2.25
22	600529		2,155,065.31	2.20
23	000415		2,154,900.54	2.20
24	601000		2,154,461.62	2.20
25	600837		2,090,814.85	2.13
26	600969		2,083,937.97	2.13
27	000609		2,075,801.07	2.12
28	000796		2,073,954.15	2.12
29	000990		2,066,238.11	2.11
30	002331		2,018,039.15	2.06
31	002189		1,993,270.60	2.03
32	600297		1,993,253.55	2.03

“

”

### 7.4.3

	325,975,804.30
	344,895,402.81

“

” “

”

**7.5**

**7.6**

**7.7**

**7.8**

**7.9**

**7.10**

**7.10.1**

**7.10.2**

**7.10.3**

1		19,223.00
2		3,763,733.99
3		



4		2,876.85
5		9,288.55
6		
7		
8		
9		3,795,122.39

#### 7.10.4

#### 7.10.5

				(%)	
1	000034		1,519,873.57	1.70	
2	002388		1,504,020.71	1.68	
3	002402		1,486,330.65	1.66	

#### 7.10.6



§ 8

81

( )	53,028.18				
		20,000,400.00	15.66%	107,744,480.82	84.34%
2.409					

82

	214,512.77	0.21%

1

0

2

10

50



§ 9

(2010 11 18 )	324,671,697.42
	133,508,302.11
	2,733,633.89
	13,497,055.18
	127,744,880.82



§ 10

10 1

10 2

1 2013 1 5

2

10 3

10 4

10 5

10 6

10 7

	1	251,734,077.07	37.52%	227,141.42	37.49%	





	1	232,586,109.76	34.67%	211,746.23	34.95%	
	1	186,551,020.28	27.81%	167,048.82	27.57%	

1

2

<1998>29

[2007]48

1

1

2

3

4

2