

2013

2013 6 30

2013 8 29

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2013 8 26

2013 1 1 2013 6 30

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§ 3

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§ 2

21

	519999	
	2004 3 19	
	3, 242, 589, 282 85	
	A	B
	519999	519998
	1, 202, 182, 500 62	2, 040, 406, 782 23

1 2010 11 25

A B

2010 11

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2 2011 12 19

A B

519599 519598

" A" "

B'

22

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23



	www.cxfund.com.cn
	68 9 28 F9

25

		17

	0.2131%	0.0046%	0.0292%	0.0000%	0.1839%	0.0046%
	0.7788%	0.0043%	0.0885%	0.0000%	0.6903%	0.0043%
	1.6769%	0.0032%	0.1760%	0.0000%	1.5009%	0.0032%
	3.6228%	0.0034%	0.3556%	0.0000%	3.2672%	0.0034%
	11.6505%	0.0040%	1.2622%	0.0002%	10.3883%	0.0038%
2004 3 19 2013 6 30	30.9534%	0.0077%	13.8871%	0.0033%	17.0663%	0.0044%

3.2.1.2

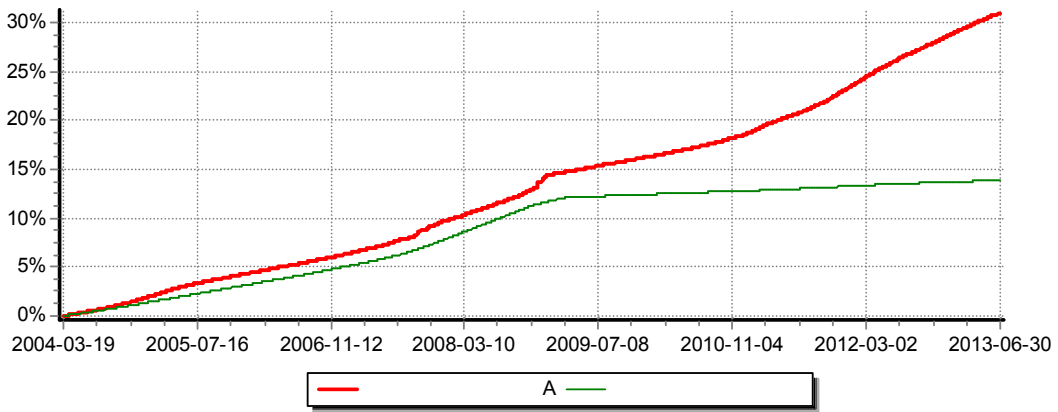
B

(B)					-	-
	0.2331%	0.0046%	0.0292%	0.0000%	0.2039%	0.0046%
	0.8392%	0.0043%	0.0885%	0.0000%	0.7507%	0.0043%
	1.7984%	0.0032%	0.1760%	0.0000%	1.6224%	0.0032%
	3.8709%	0.0034%	0.3556%	0.0000%	3.5153%	0.0034%
2010 11 25 2013 6 30	11.3538%	0.0039%	1.1152%	0.0002%	10.2386%	0.0037%

3.2.2

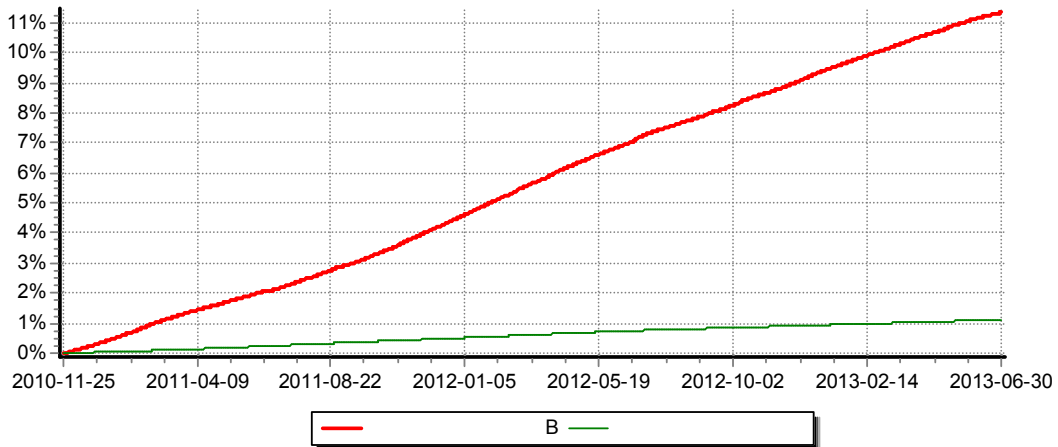
3.2.2.1

A



3 2 2 2

B



1

A

2004 3 19

2013 6 30

B

2010 11 25

2013 6 30

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1
10%
2
30%
5%



§ 4

4 1

4 1. 1

2003 63

1. 5

49%

34 33%

16 67%

2013 6 30

15

100

LOF

100

ODI

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		2012 9 1		5	2011 2
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1

2013 6 30

(2013 8 29)

2013 7 20

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2013 6 30

(2013 8 29)

2013 8 8

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42

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6

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4 3 1

4 3 2

5%

4 4

4 4 1

5

6

4 4 2

2013 6

A

1. 6769%

150bp

B

1. 7984%

162bp

4 5

"

"

OE

4 6

2008 9 12

[2008] 38

" "

1/2

47

100%

213, 496, 107. 21

213, 496, 107. 21

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5 1

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2013 1 1 2013 6 30

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5 2

5 3

§ 6

61

2013 6 30

		2013 6 30	2012 12 31
	6 4 6 1	7, 881, 375 59	6 171, 608 302 01
		300 000 00	300 000 00
		300 000 00	300 000 00
	6 4 6 2	1, 170 123 848 81	2 620 550 836 20
		1, 170 123 848 81	2 620 550 836 20
	6 4 6 3		
	6 4 6 4	2 261, 151, 622 57	1, 448 897, 728 34
		161, 832 088 76	793 801. 54
	6 4 6 5	15, 803 558 28	71, 029 134 95
		59, 377, 094 36	1, 000 00
	6 4 6 6		
		3 676 769 588 37	10 313 480 803 04
		2013 6 30	2012 12 31
		398 669 261. 96	219 999 470 00



28,878,241.55

13,942,102.28

2	" -"	9,735,588.41	12,872,701.27
	6 4 6 12	9,735,588.41	12,872,701.27
	6 4 6 13		

3

" -"

	2013 1 1 2013 6 30	
) (10,060,571,779.97	10,060,571,779.97
) (213,496,107.21 213,496,107.21
" _"	-6,817,982,497.12	-6,817,982,497.12
1.	40,092,801,075.53	40,092,801,075.53
2	-46,910,783,572.65	-46,910,783,572.65
" _"		-213,496,107.21 -213,496,107.21
	3,242,589,282.85	3,242,589,282.85
	2012 1 1 2012 6 30	
) (5,721,456,770.86	5,721,456,770.86
) (226,965,981.26 226,965,981.26
" _"	1,997,163,878.56	1,997,163,878.56
1.	31,899,352,254.25	31,899,352,254.25
2	-29,902,188,375.69	-29,902,188,375.69
" _"		-226,965,981.26 -226,965,981.26
	7,718,620,649.42	7,718,620,649.42

61 64

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64

641

(" ")

(" ")

([2003]149)

2004 3 19

7,042,630,886 94

(" ")

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2010 11

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A B

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6 4 2

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(”

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2012 11 16

6 4 3

2013 6

30 2013

6 4 2

6 4 4

6 4 4 1

6 4 4 2

6 4 5

6 4 5 1

[1998] 55

[2002] 128

[2004] 78

[2005] 102

[2005] 107

[2008] 1

(a)

(b)

(c)

20%

(d) ()

6 4 5 2

	2013 6 30	2012 6 30
	253,600 00	253,600 00

6 4 6



6461

	2013 6 30
	7,881,375.59
	7,881,375.59

6462

	2013 6 30				
		1,170,123,848.81	1,162,741,000.00	-7,382,848.81	-0.2277%
		1,170,123,848.81	1,162,741,000.00	-7,382,848.81	-0.2277%

2013 6 30

6463 /

6464

64641

	2013 6 30	
	2,261,151,622.57	
	2,261,151,622.57	

64642

6465

	2013 6 30
	61,684.23
	486,888.92



	3,306,540,177.73	3,306,540,177.73
	4,930,557,202.34	4,930,557,202.34
" - "	-7,034,914,879.45	-7,034,914,879.45
	1,202,182,500.62	1,202,182,500.62

6 4 6 9.2

B

	2013 1 1 2013 6 30	
	6,754,031,602.24	6,754,031,602.24
	35,162,243,873.19	35,162,243,873.19
" - "	-39,875,868,693.20	-39,875,868,693.20
	2,040,406,782.23	2,040,406,782.23

6 4 6 10

6 4 6 10.1

A

	36,279,467.07	36,279,467.07
	-36,279,467.07	-36,279,467.07

6 4 6 10.2

B

	177,216,640.14	177,216,640.14

" _"			
	-177, 216, 640 14		-177, 216, 640 14

6 4 6 11

	2013 1 1	2013 6 30
		266, 361. 67
		150, 535, 543 15
		32, 968 51
		150, 834, 873 33

6 4 6 12

	2013 1 1	2013 6 30
		5, 920, 879, 973 38
		-5, 822, 132, 744 38
		-89, 011, 640 59
		9, 735, 588 41

6 4 6 13

6 4 6 14

	2013 1 1	2013 6 30
		12, 125 47
		12, 125 47

6 4 6 15

	2013 1 1	2013 6 30
--	----------	-----------



	71,904.06
	-
	71,904.06

6 4 6 16

	2013 1 1	2013 6 30
		39,671.58
		89,260.15
		18,000.00
		122,818.84
		269,750.57

6 4 7

6 4 7.1

6 4 7.2

2013 7	2013 7 24	2013 6 21	2012 7 22
2013 8	2013 8 22	2013 7 23	2012 8 20

6 4 8

6 4 8 1

6 4 8 2

(" ")	
(" ")	
(" ")	

Q 33%

=

× Q 33%

6 4 9 2 2

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		5,973,711.33		4,597,228.12

Q 1%

=

× Q 1%

6 4 9 2 3

	2013 1 1 2013 6 30		
	A	B	
	1,699,230.68	14,855.18	1,714,085.86
	154,020.99	418,222.49	572,243.48
	79,265.75	4,197.48	83,463.23
	1,932,517.42	437,275.15	2,369,792.57
	2012 1 1 2012 6 30		
	A	B	
	1,286,833.57	18,803.68	1,305,637.25
	138,267.72	335,307.92	473,575.64
	44,416.11	3,948.68	48,364.79
	1,469,517.40	358,060.28	1,827,577.68

2010 11 25

A B

A

Q 25%

B

Q 01%

= × R%

R

6 4 9 3

()

2013 1 1 2013 6 30						
	-	160,485,038.90	-	-	1,218,710,000.00	190,041.57
2012 1 1 2012 6 30						
	50,130,591.78	-	-	-	299,000,000.00	20,447.40

6 4 9 4

6 4 9 4 1

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
	A	B	A	B
		77,084,042.43		73,647,621.33
/		23,426,393.42		1,858,492.95
/				



		100,510,435.85		75,506,114.28
		3.10%		1.22%

64942

	2013 6 30			2012 12 31		
	A	B		A	B	
					500,075,068.81	4.97%
	1,844,161.79		0.06%	1,812,826.18		0.02%
	823.63		0.00%	809.64		0.00%

6495

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		7,881,375.59	266,361.67	9,001,302.79

"

"

2013 6 30

300,000.00 (2012 12 31 300,000.00)

6496

6497



6 4 10

6 4 10 1 —

(A)				
31, 656, 889. 18	7, 616, 632. 38	-2, 994, 054. 49	36, 279, 467. 07	
(B)				
136, 904, 675. 53	47, 439, 007. 18	-7, 127, 042. 57	177, 216, 640. 14	

2010 11 25

A B

B

2010 11 25

B

6 4 11 2013 6 30

6 4 11. 1

6 4 11. 1. 1

2013 6 30

398, 669, 261. 96

130218	13 18	2013-7-18	99. 94	700, 000	69, 958, 000. 00
041359043	13 CP001	2013-7-1	100. 03	100, 000	10, 003, 000. 00
041364008	13 CP001	2013-7-1	100. 00	200, 000	20, 000, 000. 00
130201	13 01	2013-7-1	100. 00	3, 030, 000	303, 000, 000. 00
				4, 030, 000	402, 961, 000. 00

6 4 12

6 4 12 1

“

”

6 4 12 2

10%

10%

6 4 12 2 1



	2013 6 30	2012 12 31
A-1	310 343 338 53	1, 731, 032, 701. 38
A-1		
	859, 780 510 28	889, 518, 134 82
	1, 170 123, 848 81	2, 620 550 836 20

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	

6 4 12 2 2

6 4 12 3

()

30%

5%

80%

180



20%

()

6 4 12 3 1

2013 6 30	1	1-3	3 -1	1-5	5	
	7,881,375.59					7,881,375.59
					300,000.00	300,000.00
					300,000.00	300,000.00
			1,170,123,848.81			1,170,123,848.81
	2,261,151,622.57					2,261,151,622.57
	161,832,088.76					161,832,088.76
	3,744,152.27		12,059,406.01			15,803,558.28
	59,377,094.36					59,377,094.36
	2,493,986,333.55		1,182,183,254.82		600,000.00	3,676,769,588.37
	398,669,261.96					398,669,261.96
	28,878,241.55					28,878,241.55
	2,155,853.35					2,155,853.35



	653,288.88					653,288.88
	384,297.06					384,297.06
	140,401.78					140,401.78
					253,600.00	253,600.00
	361,112.95					361,112.95
	2,234,026.77					2,234,026.77
	450,221.22					450,221.22
	433,926,705.52				253,600.00	434,180,305.52
	2,060,059,628.03		1,182,183,254.82		346,400.00	3,242,589,282.85
2012 12 31	1	1-3	3 -1	1-5	5	
	471,608,302.01	1,600,000,000.00	4,100,000,000.00			6,171,608,302.01
					300,000.00	300,000.00
					300,000.00	300,000.00
		119,986,269.57	2,500,564,566.63			2,620,550,836.20
	1,448,897,728.34					1,448,897,728.34
	793,801.54					793,801.54
	5,884,316.53	12,650,820.34	52,493,998.08			71,029,134.95
	1,000.00					1,000.00
	1,927,185,148.42	1,732,637,089.91	6,653,058,564.71		600,000.00	10,313,480,803.04
	219,999,470.00					219,999,470.00
	13,942,102.28					13,942,102.28
	3,691,783.73					3,691,783.73
	1,118,722.41					1,118,722.41
	687,692.09					687,692.09
	106,862.44					106,862.44
					253,600.00	253,600.00
	99,634.36					99,634.36
	12,355,123.83					12,355,123.83
	654,031.93					654,031.93
	252,655,423.07				253,600.00	252,909,023.07
	1,674,529,725.35	1,732,637,089.91	6,653,058,564.71		346,400.00	10,060,571,779.97

6 4 12 4



6 4 12 4 1

“ ”

6 4 12 4 1.1

2013 6 30	6	6 -1	1-5	5		
	7, 881, 375 59					7, 881, 375 59
	300 000 00					300 000 00
	300 000 00					300 000 00
		1, 170 123 848 81				1, 170 123 848 81
	2 261, 151, 622 57					2 261, 151, 622 57
					161, 832 088 76	161, 832 088 76
					15, 803 558 28	15, 803 558 28
					59, 377, 094 36	59, 377, 094 36
	2 269, 632, 998 16	1, 170, 123, 848 81			237, 012, 741. 40	3 676, 769, 588 37
	398 669 261. 96					398 669 261. 96
					28 878 241. 55	28 878 241. 55
					2 155 853 35	2 155 853 35
					653 288 88	653 288 88
					384 297 06	384 297 06
					140 401. 78	140 401. 78
					253 600 00	253 600 00
					361, 112 95	361, 112 95



					2,234,026.77	2,234,026.77
					450,221.22	450,221.22
	398,669,261.96				35,511,043.56	434,180,305.52
	1,870,963,736.20	1,170,123,848.81			201,501,697.84	3,242,589,282.85
2012 12 31	6	6 -1	1-5	5		
	4,071,608,302.01	2,100,000,000.00				6,171,608,302.01
	300,000.00					300,000.00
	300,000.00					300,000.00
	560,669,888.90	2,059,880,947.30				2,620,550,836.20
	1,448,897,728.34					1,448,897,728.34
					793,801.54	793,801.54
					71,029,134.95	71,029,134.95
					1,000.00	1,000.00
		4,159,880,947.30			71,823,936.49	10,313,480,803.04
	219,999,470.00					219,999,470.00
					13,942,102.28	13,942,102.28
					3,691,783.73	3,691,783.73
					1,118,722.41	1,118,722.41
					687,692.09	687,692.09
					106,862.44	106,862.44
					253,600.00	253,600.00
					99,634.36	99,634.36
					12,355,123.83	12,355,123.83
					654,031.93	654,031.93
	219,999,470.00				32,909,553.07	252,909,023.07
		4,159,880,947.30				10,060,571,779.97

6 4 12 4 1. 2



		2013 6 30	2012 12 31
	27	2,131,238,224	5,534,751.89
	27	-2,131,238,224	-5,534,751.89

6 4 12 4 2

6 4 12 4 3

6 4 13

1)

2013 6

30

()

() ()

()

2013 6 30			
		1,170,123,848.81	2,620,550,836.20
2012 12 31			
		2,620,550,836.20	2,620,550,836.20

2)

(

)

§ 7

7.1

			%
1		1, 170, 123, 848.81	31.82
		1, 170, 123, 848.81	31.82
2		2, 261, 151, 622.57	61.50
3		8, 181, 375.59	0.22
		237, 312, 741.40	6.45
		3, 676, 769, 588.37	100.00

7.2

			%
1			6.98
			%
2		398, 669, 261.96	12.29

20%

20%

7.3

7.3.1

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	88
	156
	69

180

180

7.3.2

		%	%
1	30	74.99	12.29
	397		
2	30 ()—60		
	397		
3	60 ()—90		
	397		
4	90 ()—180		
	397		
5	180 ()—397	36.09	
	397		
		111.08	12.29

7.4

			%
1			
2			
3		859,780,510.28	26.52
		859,780,510.28	26.52
4			

5		310 343 338 53	9.57
6			
7		1, 170 123 848 81	36.09
8	397		

7.5

			()		%
1	130201	13 01	4 600 000	460 008 842 25	14 19
2	130218	13 18	4 000 000	399 771 668 03	12 33
3	041359020	13 CP001	1 500 000	150 270 668 89	4 63
4	041364023	13 CP001	300 000	30 009 616 12	0 93
5	041371005	13 CP001	300 000	30 000 789 76	0 93
6	041359010	13 CP001	200 000	20 039 945 63	0 62
7	041359043	13 CP001	200 000	20 005 972 51	0 62
8	041359039	13 CP001	200 000	20 000 610 45	0 62
9	041371006	13 CP001	200 000	20 000 610 45	0 62
10	041372002	13 CP001	100 000	10 014 801. 29	0 31

7.6 " " "

0.25()-0.5%	2
	0.1049%
	-0.4193%
	0.0379%

7.7



7.8

7.8.1

7.8.2

397

397

20%

7.8.3

7.8.4

1		300,000.00
2		161,832,088.76
3		15,803,558.28
4		59,377,094.36
5		
6		
7		
8		237,312,741.40

7.8.5



§ 8

81

	()					
A	27, 373	43, 918 55	49, 817, 887. 99	4 14%	1, 152, 364, 612 63	95 86%
B	56	36, 435, 835 40	1, 835, 445, 696 61	89. 95%	204, 961, 085 62	10 05%
	27, 429	118, 217. 55	1, 885, 263, 584 60	58 14%	1, 357, 325, 698 25	41. 86%

2010 11 25

A B

82

	A	4, 013, 010 86	0 33%
	B		
		4, 013, 010 86	0 12%

1

100

2

0



§ 9

	A	B
(2004 3 19)	7,042,630,886 94	

§ 10

10 1

10 2

1 2013 1 5

2

10 3

10 4

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10 6

10 7

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4			2013-2-5
5			2013-2-8
6	2013 2		2013-2-22
7	2013 3		2013-3-22
8		2012	2013-3-26
9			2013-3-28
10			2013-3-30
11			2013-4-2
12			2013-4-17
13	1	2013	2013-4-22
14			2013-4-23
15	2013 4		2013-4-24
16			2013-4-25
17	2013 1		2013-5-2
18	2013 5		2013-5-22
19			2013-6-4

20			2013-6-6
21	" T+0 "		2013-6-19
22	" T+0 "		2013-6-21
23	2013 6		2013-6-24
24			2013-6-26

§ 11

11.1

1

2

3

4

5

6

7

11.2

11.3