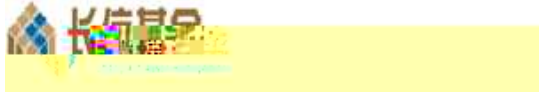


2013

2013 6 30

2013 8 29

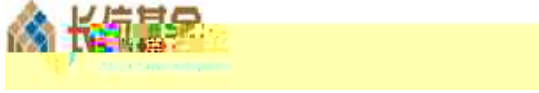


§ 1

“ ”

2013 8 26

2013 1 1 2013 6 30



§ 2

2 1

	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

20

< > <

>

2 2011 12 19

A B

519599 519598

" A" "

B'

2 2

	1
	2



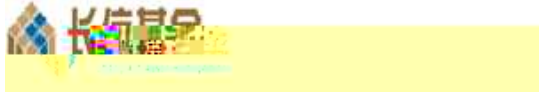
	3
	4

2 3

	021-61009999	010-66066609
	zhouyg@xfund.com.cn	l i f a n g f e i @ a b c h i n a . c o m
	4007005566	95599
	021-61009999	010-63201816

2 4

	www.xfund.com.cn	
	68	9
	28	F9



§



	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

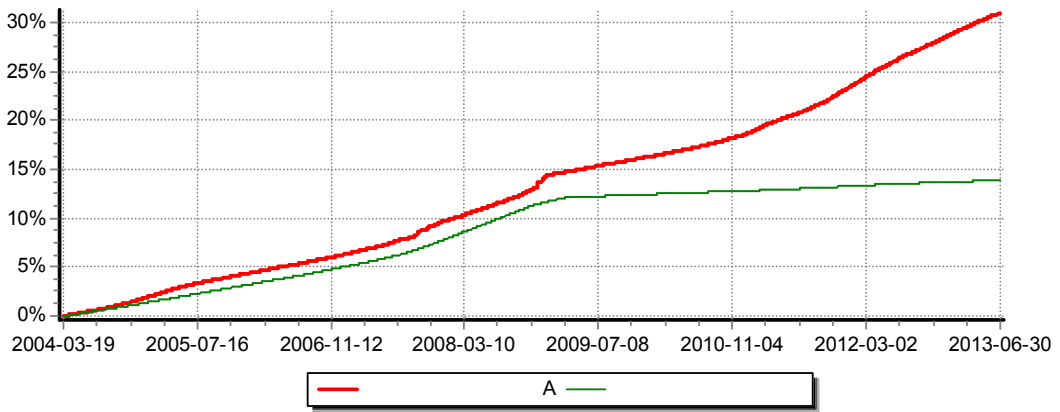
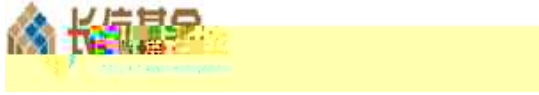
B

(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

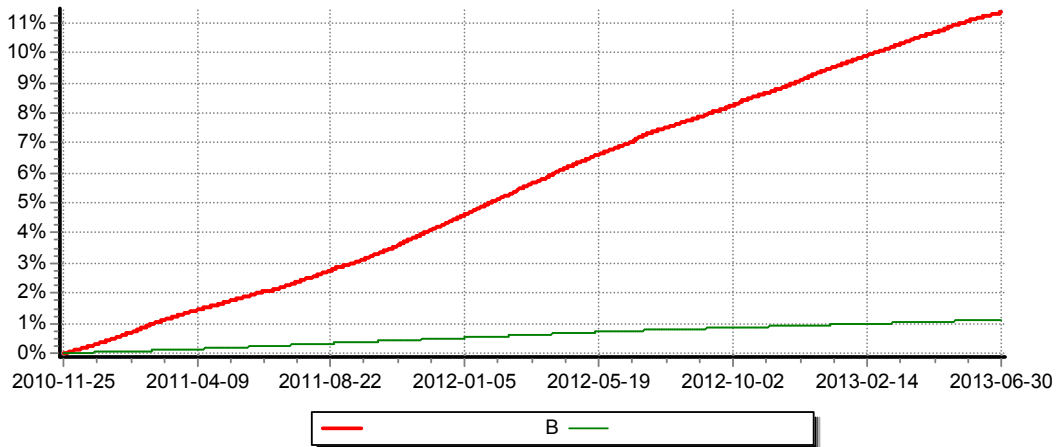
3 2 2 1

A



3 2 2 2

B



1

A

2004 3 19

2013 6 30

B

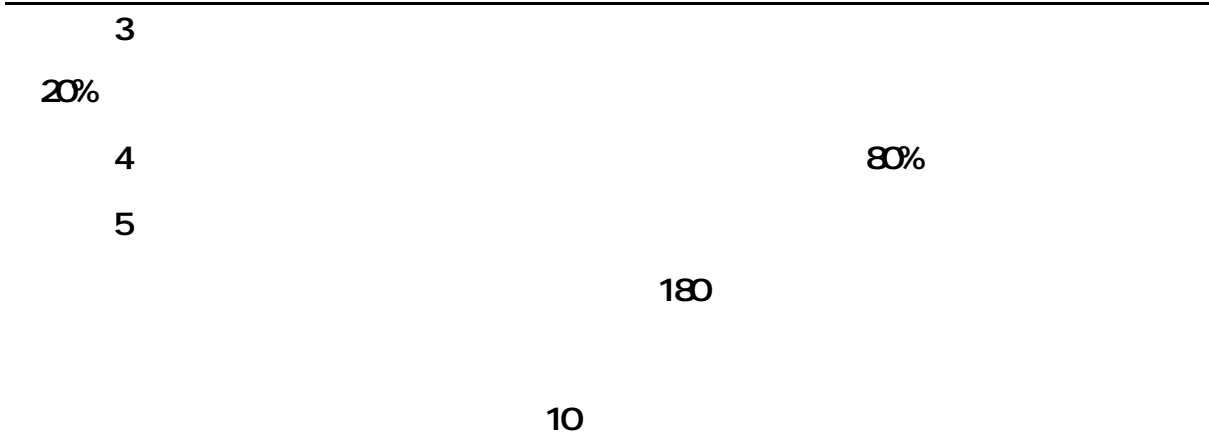
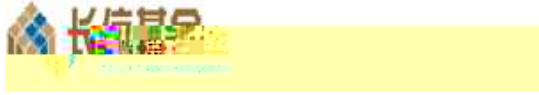
2010 11 25

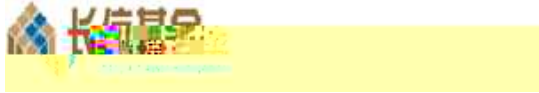
2013 6 30

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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

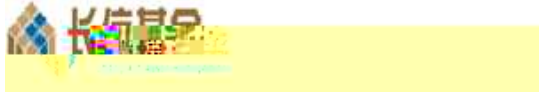
LOF

100

ODI

4 1.2

		2011 6 4		7	6 2008



		2012 9 1		5	2011 2
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2013 6 30

(2013 8 29)

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2013 6 30

(2013 8 29)

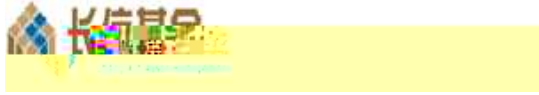
2013 8 8

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42



6

6

4 3

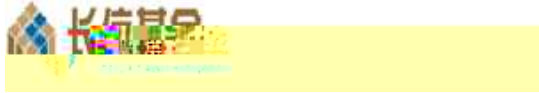
4 3 1

4 3 2

5%

4 4

4 4 1



5

6

4 4 2

2013 6	A	1.6769%
150bp	B	1.7984%
162bp		

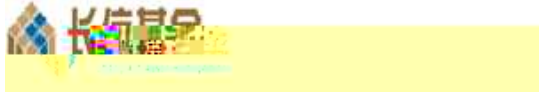
4 5

OE " "

4 6

2008 9 12 [2008] 38

" "



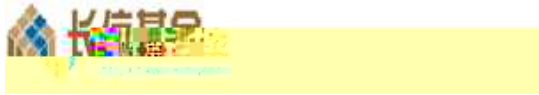
1/2

47

100%

213, 496, 107. 21

213, 496, 107. 21



§ 5

5 1

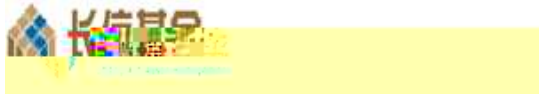
—

2013 1 1 2013 6 30

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5 2

5 3

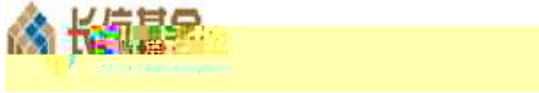


§ 6

61

2013 6 30

	2013 6 30	2012 12 31
	7, 881, 375 59	6 171, 608 302 01
	300 000 00	300 000 00
	300 000 00	300 000 00
	1, 170, 123, 848 81	2, 620, 550, 836 20
	1, 170, 123, 848 81	2, 620, 550, 836 20
	2, 261, 151, 622 57	1, 448, 897, 728 34
	161, 832, 088 76	793, 801. 54
	15, 803, 558 28	71, 029, 134 95
	59, 377, 094 36	1, 000 00
	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
	2,155,853.35	3,691,783.73
	653,288.88	1,118,722.41
	384,297.06	687,692.09
	140,401.78	106,862.44
	253,600.00	253,600.00
	361,112.95	99,634.36
	2,234,026.77	12,355,123.83
	450,221.22	654,031.93
	434,180,305.52	252,909,023.07



	9, 735, 588. 41	12, 872, 701. 27
3		
" -"		
4	" "	
5	" -"	
	12, 125. 47	
	43, 899, 705. 25	29, 463, 905. 12
1	19, 713, 247. 18	15, 170, 852. 71
2	5, 973, 711. 33	4, 597, 228. 12
3	3, 171, 254. 76	2, 384, 440. 82
4	71, 904. 06	72, 102. 94
5	14, 699, 837. 35	6, 990, 331. 08
	14, 699, 837. 35	6, 990, 331. 08
6	269, 750. 57	248, 949. 45
	" -"	
	213, 496, 107. 21	226, 965, 981. 26
	" -"	
	213, 496, 107. 21	226, 965, 981. 26

63

2013 1 1 2013 6 30

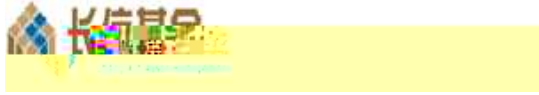
	2013 1 1 2013 6 30	
) (10 060 571, 779. 97	10 060 571, 779. 97
	213, 496, 107. 21	213, 496, 107. 21



) (
" _"	-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

25

A B

500

A B

A B

2011 12 19

A B

519599 519598

" A" "

B'

2013 6 21

" "

" T+0

"

2013 6 19

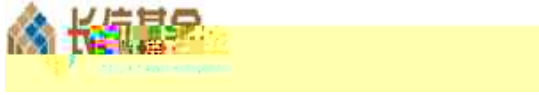
" T+0 "

2013 6 21

" T+0

"

()



()
() ()
()

6 4 2

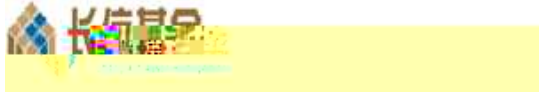
" ") 2006
2 15 - 38
("
") [2010] 5
XBRL 3 < >
2012 11 16

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

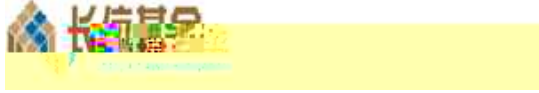
[2005] 102

[2005] 107

[2008] 1

(a)

(b)



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

6 4 7

6 4 7.1

6 4 7.1.1

	2013 1 1 2013 6 30		2012 1 1 2012 6 30	
	630 000 000 00	100 00%	944 800 000 00	100 00%

6 4 7.1.2



	1, 581, 151. 10	1, 112, 149. 91

Q 33%

=

× Q 33%

6 4 7. 2 2

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
	5, 973, 711. 33		4, 597, 228. 12	

Q 1%

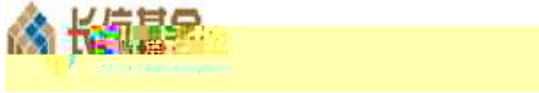
=

× Q 1%

6 4 7. 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 7.3	()

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 7.4

6 4 7.4 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

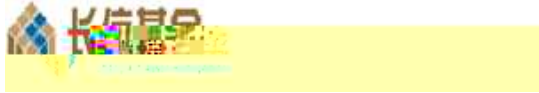


/				
		100,510,435.85		75,506,114.28
		3.10%		1.22%

647.42

2013 6 30

2012 12 31



6 4 8 2013 6 30

6 4 8 1

6 4 8 1. 1

2013 6 30

398, 669, 261. %

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



§ 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

--	--



	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		

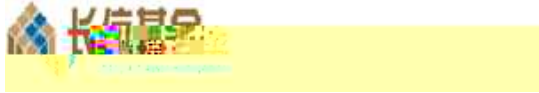
7.5

			()		%
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

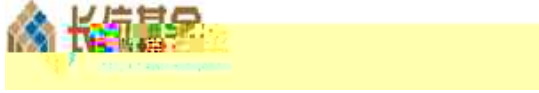
20%

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

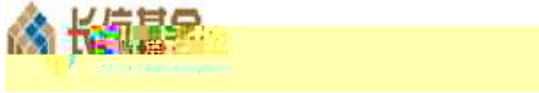
	A	4,013,010.86	0.33%
	B		
		4,013,010.86	0.12%

1

100

2

0



§ 9

	A	B
(2004 3 19)	7, 042, 630, 886 94	-
	3, 306, 540, 177. 73	6, 754, 031, 602 24
	4, 930, 557, 202 34	35, 162, 243, 873 19
	7, 034, 914, 879. 45	39, 875, 868, 693 20
	1, 202, 182, 500 62	2, 040, 406, 782 23

2010 11 25

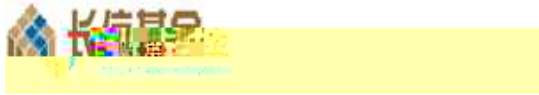
A B

2010 11 25 B

B

A

A



§ 10

1Q 1

1Q 2

1 2013 1 5

2

1Q 3

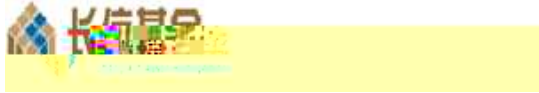
1Q 4

1Q 5

1Q 6

1Q 7

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	2			630 000 000 00	100 00%			
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1

2

<1998>29

[2007] 48

1

a

b

c

d

2

10 8

0 5%

0 5%