

2013

2013 6 30

2013 8 29

§ 1

1.1

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	.....	8
§ 4	.....	10
4.1	.....	10
4.2	.....	11
4.3	.....	11
4.4	.....	11
4.5	.....	12
4.6	.....	12
4.7	.....	13
§ 5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§ 3		

§ 7	.....	40
7.1	.....	40
7.2	.....	40
7.3	.....	40
7.4	.....	40
7.5	.....	41
7.6	.....	41
7.7	.....	41
7.8	.....	41
7.9	.....	42
7.10	.....	42
§ 8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
§ 9	.....	46
§ 10	.....	47
10.1	.....	47
10.2	.....	47
10.3	.....	47
10.4	.....	47
10.5	.....	47
10.6	.....	47
10.7	.....	47
10.8	.....	48
§ 11	.....	50
11.1	.....	50
11.3	.....	50

		021-61009999	010-68858112
		zhouyg@cxfund.com.cn	hutao@psbcoa.com.cn
		4007005566	95580
		021-61009800	010-68858120
		68 9	3
		68 9	3
		200120	A
			100808

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	www.cxfund.com.cn

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§ 3

3.1

3.1.1	2013 1 1 — 2013 6 30
	19,390,777.78
	16,570,280.64
	0.0326
	2.95%
	0.89%

3.1.2

3

	-1.57%	0.30%	0.93%	0.11%	-2.50%	0.19%
	0.89%	0.23%	2.34%	0.08%	-1.45%	0.15%
	3.69%	0.20%	2.94%	0.06%	0.75%	0.14%
2011 6 24 2013 6 30	13.66%	0.16%	10.66%	0.08%	3.00%	0.08%

3 2 2



§ 4

4.1

4.1.1

2003 63

1.5

49%

34 33%

16 67%

2013 6 30

15

100

(LOF)

100

100

4.1.2

		2011 6 24		19	ENBA 2004 9

1

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2

4 2

4 3

4 3 1

4 4 2

	2013 6 30	1.0787		
A	1.0010		B	1.2394
		0.89%		2.34%

4 5

CE

6 CPI

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4 6

2008 9 12 [2008] 38

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1/2

47

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1

5

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2

LOF

1

2

12

10%

3

4

5

15

6

7

§ 5

5 1

2011 6 24

“ ”

5 2

5 3

§ 6

6.1

2013 6 30

		2013 6 30	2012 12 31
	6 4 6 1	1, 458, 562. 59	12, 321, 104. 82
		3, 536, 487. 42	2, 256, 013. 04
		242, 750. 99	
	6 4 6 2	872, 992, 096. 85	658, 854, 865. 05
		872, 992, 096. 85	658, 854, 865. 05
	6 4 6 3		
	6 4 6 4	177, 000, 625. 50	
			3, 267, 999. 19
	6 4 6 5	17, 354, 846. 58	12, 755, 024. 01
	6 4 6 6		
		1, 072, 585, 369. 93	689, 455, 006. 11
		2013 6 30	2012 12 31
		368, 973, 698. 93	145, 253, 704. 30
		126, 504. 19	

		338,802.39	398,168.15
		96,800.69	113,762.34
		169,401.21	199,084.07
	6 4 6 7	22,002.19	16,167.99
		216,266.92	171,391.68
		494,931.17	121,803.75
	6 4 6 8	202,396.69	339,000.00
		370,640,804.38	146,613,082.28
	6 4 6 9	650,729,310.14	502,376,316.26
	6 4 6 10	51,215,255.41	40,465,607.57
		701,944,565.55	542,841,923.83
		1,072,585,369.93	689,455,006.11

2013 6 30

1.0787

650,729,310.14

A

1.0010

438,631,216.95

B

1.2394

212,098,093.19

6 2

2013 1 1 2013 6 30

		2013 1 1 2013 6 30	2012 1 1 2012 6 30
		25,401,836.85	53,096,435.24
1.		17,819,037.77	22,630,792.53
	6 4 6 11	86,957.20	2,044,070.96
		17,121,073.73	20,406,210.26
		611,006.84	180,511.31

2	" -"	10,403,296.22	1,942,524.98
	6 4 6 12		
	6 4 6 13	10,403,296.22	1,942,524.98
	6 4 6 14		
	6 4 6 15		
3	" -"	-2,820,497.14	28,523,117.73
4	" "		
5	" -"	6 4 6 17	
		8,831,556.21	9,526,418.59
1		1,944,322.32	2,080,522.64
2		555,520.71	594,435.00
3		972,161.11	1,040,261.28
4	6 4 6 18	12,374.42	8,645.46
5		5,135,380.96	5,611,277.93
		5,135,380.96	5,611,277.93
6	6 4 6 19	211,796.69	191,276.28
	" -"	16,570,280.64	43,570,016.65
	" -"	16,570,280.64	43,570,016.65

6.3

2013 1 1 2013 6 30

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6 1 6 4 :

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6 4

6 4 1

(" ")

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([2011] 603)

2011 6 24

2 1

A B 5 A B

A 6

B 5

(LOF)

(" ")

2011 6 8 2011 6 17

636,194,290.75 288,734.33

636,483,025.08

(2011) 4186

(" ") [2011] 290

B 81,608,171.00 2011 9 23

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80%

20%

5%

6 4 2

(" ") 2006 2 15

- 38

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6 4 4

6 4 3

2013 6

30 2013 1-6

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] 16

[2008] 1

(1)

(2)

(3)

20%

50%

(4)

Q 1%

(5)

()

6 4 5 2

	177,000,625.50	
	177,000,625.50	

6465

-	4,500.00
	202,396.69

6469

(A)	2013 1 1 2013 6 30	
	290,278,223.07	290,278,223.07
	279,928,413.80	279,928,413.80
" -"	-131,575,419.92	-131,575,419.92
	438,631,216.95	438,631,216.95
(B)	2013 1 1 2013 6 30	
	212,098,093.19	212,098,093.19
" -"		
	212,098,093.19	212,098,093.19

1 A

2 B

64610

	32,975,407.46	7,490,200.11	40,465,607.57
	19,390,777.78	-2,820,497.14	16,570,280.64
	-782,677.69	782,677.69	
	-1,505,188.31	1,505,188.31	
	722,510.62	-722,510.62	
	-5,820,632.80		-5,820,632.80
	45,762,874.75	5,452,380.66	51,215,255.41

A

64611

	2013 1 1	2013 6 30
		61,908.81
		23,382.06
		1,666.33
		86,957.20
	178.48	1,487.85

6 4 6 12

6 4 6 13

	2013 1 1	2013 6 30
		1,110,487,383.79
		1,080,506,845.76
		19,577,241.81
		10,403,296.22

6 4 6 14

6 4 6 15

6 4 6 16

	2013 1 1	2013 6 30
1.		-2,820,497.14
—		-2,820,497.14
2		
—		

3	
	-2,820,497.14

6 4 6 17

6 4 6 18

	2013 1 1	2013 6 30
		1,299.42
		11,075.00
		12,374.42

6 4 6 19

	2013 1 1	2013 6 30
		29,752.78
		133,891.13
		9,000.00
		29,752.78
-		9,400.00
		211,796.69

6 4 7

6 4 7.1

6 4 7.2

6 4 8

6 4 8.1

6482

(" ")	

649

649.1

649.1.1

649.1.2

649.1.3

	2013 1 1 2013 6 30		2012 1 1 2012 6 30	
	1,130,697,151.12	94.98%	106,533,163.87	85.77%

649.1.4

	2013 1 1 2013 6 30		2012 1 1 2012 6 30	
	1,875,400,000.00	68.36%	715,300,000.00	40.67%

649.1.5

649.2

6 4 9 2 1

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		1, 944, 322 32		2, 080, 522 64
		428, 022 02		482, 656 00

Q 70%

=

× Q 70%

6 4 9 2 2

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		555, 520 71		594, 435 00

Q 20%

=

× Q 20%

6 4 9 2 3

	2013 1 1			2013 6 30		
	A			B		
	463, 069 30			1, 345 39		464, 414 69
	4, 140 94			45, 010 52		49, 151 46
	1, 042 66			12, 436 26		13, 478 92
	468, 252 90			58, 792 17		527, 045 07
	2012 1 1			2012 6 30		

	A	B	
	519,304.17	2,013.00	521,317.17
	57,363.02	144,225.94	201,588.96
	79.08	46,723.23	46,802.31
	576,746.27	192,962.17	769,708.44

0.35%

$$= \quad \times 0.35\%$$

649.3

()

()

649.4

649.41

649.42

	2013 6 30		2012 12 31	
	B		B	
	—	—	19,802,399.00	3.94%
	—	—	16,000,000.00	3.18%

1

2

649.5

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
	1,458,562.59	61,908.81	32,944,591.59	24,263.40

2013 6 30 3,536,487.42 (2012
12 31 2,256,013.04)
6 4 9.6

6 4 9.7

6 4 10

6 4 11 2013 6 30

6 4 11.1 /

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6 4 11.2

6 4 11.3

6 4 11.3 1

2013 6 30

181,338,769.83

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

041354001	13	CP001	2013-7-1	99.91	130,000	12,988,300.00
041264025	12	CP001	2013-7-1	100.63	200,000	20,126,000.00
130201	13	01	2013-7-1	99.45	200,000	19,890,000.00
120403	12	03	2013-7-1	99.25	300,000	29,775,000.00
041360001	13	CP001	2013-7-2	100.10	200,000	20,020,000.00
041361019	13		2013-7-2	99.28	100,000	9,928,000.00
120403	12	03	2013-7-11	99.25	200,000	19,850,000.00
1182224	11	MINI	2013-7-19	102.10	200,000	20,420,000.00
1380211	13		2013-7-19	99.88	200,000	19,976,000.00
1380188	13		2013-7-19	100.78	100,000	10,078,000.00
					1,830,000	183,051,300.00

6 4 11. 3 2

2013 6 30

187,634,929.10

2013 7 18 ()

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6 4 12

6 4 12 1

"

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6 4 12 2

10%

10%

6 4 12 2 1

	2013 6 30	2012 12 31
A-1	359,352,000.00	260,752,000.00
A-1		
	69,515,000.00	39,974,000.00
	428,867,000.00	300,726,000.00

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	

6 4 12 2 2

	2013 6 30	2012 12 31
AAA	6,210,600.00	41,123,865.10
AA	507,429,496.85	317,004,999.95
	-	-
	513,640,096.85	358,128,865.05

2006 3 29 " [2006] 95 "

2006 11 21

AAA AA A BBB BB B CCC CC C

AAA CCC

()

" + " " - "

AAA	
AA	
A	
BBB	
BB	
B	
CCC	
CC	
C	

6 4 12 3

6 4 11

6 4 12 4

6 4 12 4 1

6 4 12 4 1.1

2013 6 30	6	6 -1	1-5	5		
	1,458,562.59					1,458,562.59
	3,536,487.42					3,536,487.42
	242,750.99					242,750.99
	110,456,000.00	268,786,000.00	235,798,676.30	257,951,420.55		872,992,096.85
	177,000,625.50					177,000,625.50

					17,354,846.58	17,354,846.58
	292,694,426.50	268,786,000.00	235,798,676.30	257,951,420.55	17,354,846.58	1,072,585,369.93
	368,973,698.93					368,973,698.93
					126,504.19	126,504.19
					338,802.39	338,802.39
					96,800.69	96,800.69
					169,401.21	169,401.21
					22,002.19	22,002.19
					216,266.92	216,266.92
					494,931.17	494,931.17
					202,396.69	202,396.69
	368,973,698.93				1,667,105.45	370,640,804.38
	-76,279,272.43	268,786,000.00	235,798,676.30	257,951,420.55	15,687,741.13	701,944,565.55
2012 12 31	6	6 -1	1-5	5		
	12,321,104.82					12,321,104.82
	2,256,013.04					2,256,013.04
	-					
	150,436,000.00	170,738,000.00	146,553,293.20	191,127,571.85	-	658,854,865.05
					3,267,999.19	3,267,999.19
					12,755,024.01	12,755,024.01
	165,013,117.86	170,738,000.00	146,553,293.20	191,127,571.85	16,023,023.20	689,455,006.11
	144,153,704.30	1,100,000.00				145,253,704.30

2013 6 30

124.37%

6 4 12 4 3 1

	2013 6 30		2012 12 31	
		%		%
-				
-	872,992,096.85	124.37	658,854,865.05	121.37
	872,992,096.85	124.37	658,854,865.05	121.37

6 4 12 4 3 2

6 4 13

(1)

2013 6

30

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	268,991,096.85	604,001,000.00	-	872,992,096.85
	268,991,096.85	604,001,000.00	-	872,992,096.85

(2) ()

7.5

			%
1			
2			
3		69,515,000.00	9.90
		69,515,000.00	9.90
4		407,493,496.85	58.05
5		359,352,000.00	51.19
6		30,421,000.00	4.33
7		6,210,600.00	0.88
8			
9		872,992,096.85	124.37

7.6

					(%)
1	120403	12 03	500,000	49,625,000.00	7.07
2	041359020	13 CP001	300,000	29,772,000.00	4.24
3	041364016	13 CP001	300,000	29,742,000.00	4.24
4	112044	11 01	275,000	29,342,500.00	4.18
5	111063	11	219,000	23,026,755.00	3.28

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

1		242,750.99
2		
3		
4		17,354,846.58
5		
6		
7		
8		
9		17,597,597.57

7.10.4

				(%)
1	113003		3,279,600.00	0.47
2	110011		2,931,000.00	0.42

7.10.5

7.10 6

§ 8

81

	()					
A	12,289	35,693.00	9,643,325.32	2.20%	428,987,891.63	97.80%
B	575	368,866.25	168,728,187.85	79.55%	43,369,905.34	20.45%

	A	5,812.54	0.00%
	B	2,000.09	0.00%
		7,812.63	0.00%

1

0

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0.10

§ 9

	A	B
(2011 6 24)	424,384,931.89	212,098,093.19
	290,278,223.07	212,098,093.19
	279,928,413.80	
	131,575,419.92	
	438,631,216.95	212,098,093.19

1

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A

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B

2

2013 6 21

3

A

§ 10

10 1

10 2

1 2013 1 5

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10 3

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10 6

10 7

	1			1, 130, 697, 151. 12	94. 98%	1, 875, 400, 000. 00	68. 36%					
	1			59, 727, 565. 69	5. 02%	868, 140, 000. 00	31. 64%					

1

2

1998-29

[2007] 48

1

a

b

c

d

2

10 8

1	4	2012	2013-1-19
2		2013 1	2013-2-6
3		2012	2013-3-26
4	1	2013	2013-4-22
5		A	2013-6-19

6	A		2013-6-19
7	150042 B		2013-6-19
8	150042 B		2013-6-21
9	A		2013-6-25

§ 11

11.1

1

2

3

4

5

6

11.2

11.3