

2013

2013 6 30

2013 8 29

§ 1

2013

8 22

2013 1 1 2013 6 30

§ 2

2 1

	163003	
	2011 6 24	
	650,729,310.14	
	2011 9 23	
	A	B
	163004	150042
	438,631,216.95	212,098,093.19

2 2

	A	B

2 3

--	--	--



		021- 61009999	010- 68858112
		zhouyg@cxfund.com.cn	hutao@psbcoa.com.cn
		4007005566	95580
		021- 61009800	010- 68858120

24

	www.cxfund.com.cn
	3 A 68 9

§ 3

3 1

3 1.1	2013 1 1 —2013 6 30
	19,390,777.78
	16,570,280.64
	0.0326
	0.89%
3 1.2	2013 6 30
	0.0703
	701,944,565.55
	1.0787

1

2

3 2

3 2 1

					-	-
	-2.60%	0.51%	-0.31%	0.18%	-2.29%	0.33%
	-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%



4 10%	A	2013 6 21
	1	3% 1.1
+0 8%	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

/

2

4 2

4 3

4 3 1

4 3 2

5%

4 4

4

4 4 2

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

4 5

CE

CPI

6

"

"

"

"

4 6

2008 9 12

[2008] 38

“ ”

1/2

47

,

1

5

5

2

LOF

1

2

12

10%

3

§ 5

5 1

2011 6 24

“ ”

5 2

5 3

	338,802.39	398,168.15
	96,800.69	113,762.34
	169,401.21	199,084.07
	22,002.19	16,167.99
	216,266.92	171,391.68
	494,931.17	121,803.75
	202,396.69	339,000.00
	370,640,804.38	146,613,082.28
	650,729,310.14	502,376,316.26
	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
	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
		10 403 296 22	1, 942, 524 98
3	" -"	-2 820 497. 14	28 523 117. 73
4	" "		
5	" -"		
		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		12, 374 42	8 645 46
5		5, 135, 380 96	5, 611, 277. 93
		5, 135, 380 96	5, 611, 277. 93
6		211, 796 69	191, 276 28
	" -"	16 570 280 64	43 570 016 65
	" -"	16 570 280 64	43 570 016 65

63

" _"	148,352,993.88		148,352,993.88
1.	279,928,413.80		279,928,413.80
2	-131,575,419.92		-131,575,419.92
" _"		-5,820,632.80	-5,820,632.80
	650,729,310.14	51,215,255.41	701,944,565.55
	2012 1 1 2012 6 30		
()	568,061,533.47	7,915,571.39	575,977,104.86
()		43,570,016.65	43,570,016.65
" _"	85,949,112.21		85,949,112.21
1.	256,271,749.16		256,271,749.16
2	-170,322,636.95		-170,322,636.95
" _"		-8,208,125.37	-8,208,125.37

654,010,645.68 43,277,462.67

--	--	--

64

641

(" ")

(" ")

([2011] 603)

2011 6 24

21

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

()

()

()

80%

20%

5%

6 4 2

(" ") 2006 2 15

- 38

("

") 2007

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)

0.1%

(5)

()

6 4 5 2

	2013 6 30	2012 12 31
	216,266.92	171,391.68

6 4 6

6 4 6 1

6 4 6 2

(" ")	

6 4 7

6 4 7.1

6 4 7.1.1

6 4 7.1.2

6 4 7.1.3

	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%

6 4 7.1.4

	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%

6 4 7.1.5

6 4 7.2

6 4 7.2.1

	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 7.2.2

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		555,520.71		594,435.00

Q 20%

=

× Q 20%

6 4 7.2.3

	2013 1 1		2013 6 30	
	A	B		
	463,069.30	1,345.39		464,414.69

	—	—	16,000,000.00	3.18%
--	---	---	---------------	-------

1

2

647.5

	2013		2012	
	1-1	6-30	1-1	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)

647.6

647.7

648 2013 6 30

6481 /

/

6482

6483

64831

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

§ 7

7.1

			%
1			
2		872,992,096.85	81.39
		872,992,096.85	81.39
3			
4		177,000,625.50	16.50
5		4,995,050.01	0.47
		17,597,597.57	1.64
		1,072,585,369.93	100.00

7.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

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%
	12,864	50,585.30	178,371,513.17	27.41%	472,357,796.97	72.59%

82

1		33,183,624.00	17.39%
2	-013C-CT001	17,263,600.00	9.05%
3	-012G-ZY001	15,599,966.00	8.18%
4		13,049,987.00	6.84%
5		9,394,210.00	4.92%
6		7,820,488.00	4.10%
7		7,195,553.00	3.77%
8		5,518,466.00	2.89%
9		5,242,768.00	2.75%
10		5,098,101.00	2.67%

B

A

83

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

1

0

2

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

5

A

6

B

2

2013 6 21

3

A

§ 10

10 1

10 2

1 2013 1 5

2

10 3

10 4

10 5

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