

2013

2013 6 30

2013 8 29



§ 1

1.1

2013

8 23

2013 2 4 2013 6 30



§ 2

21

	163005	
	2013 2 4	
	695, 708, 650 10	
	2013 4 26	
	A	B
	163006	150102
	487, 013, 434 87	208, 695, 215 23

22

	A	B

23



		021-61009999 zhouyg@xfund.com.cn	021-61618888 zhouz@spdb.com.cn
--	--	-------------------------------------	-----------------------------------



§ 3

3 1

3 1.1	2013 2 4	2013 6 30
		6,972,307.42
		1,920,029.05
		0.0028
		0.28%
3 1.2	2013 6 30	
		0.0028
		697,628,679.15
		1.0028

1 2013 2 4

2

3

3 2

3 2 1

					-	-
	-1.10%	0.22%	-0.61%	0.18%	-0.49%	0.04%
	-0.06%	0.14%	0.12%	0.11%	-0.18%	0.03%
2013 2 4	0.28%	0.11%	0.37%	0.09%	-0.09%	0.02%



A

A

1

A

A

4.60%

2013 2.4

1

3.0% 1.2 +1.0%

2



§ 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

		2013 2 4		5	2
					2011

1

/

2

4 2

4 3

4 3 1

4 3 2

5%

4 4

4 4 1

5

6

6

4 4 2

2013 6 30

1.0028

A

1.0185

B

0.9660

0.28%

0.37%

4 5

"

"

CE

4 6

2008 9 12

[2008] 38

" "

4

5

15

6

7



§ 5

51

“ ”

52

53

”

”



§ 6

61

2013 6 30

	2013 6 30
	23,920,204.55
	4,791,902.63
	89,654.48
	1,084,958,901.60
	1,084,958,901.60
	19,914,636.19
	16,231,423.72
	54,545.64
	1,149,961,268.81
	380,048,949.45
	70,526,164.42



		1,608,348.10
2	" _"	595,565.66
		595,565.66
3	" _"	-5,052,278.37
4	" "	
5	" _"	
		6,078,374.32
1		1,958,342.28
2		559,526.31
3		979,171.14
4		10,034.93
5		2,395,339.97
		2,395,339.97
6		175,959.69
	" _"	1,920,029.05
	" _"	1,920,029.05

2013 2 4 2013 6 30

2013

2 4

6 3

2013 2 4 2013 6 30

	2013 2 4 2013 6 30		



()	695,708,650.10		695,708,650.10
()		1,920,029.05	1,920,029.05
" _"			
1.			
2			
" _"			
	695,708,650.10	1,920,029.05	697,628,679.15

2013 2 4 2013 6 30

2013

2 4

6 1 6 4

:

_____	_____	_____
-------	-------	-------

6 4

6 4 1

(" ")

(" ")

([2012] 1708)

2013 2 4

7:3

A



B 3 A B
A 6 B

3

(LOF)

A 2013 1 28 2013 1 29
B 2013 1 21 2013 1 25
695,582,194.18 126,455.92
695,708,650.10

(2013) 1316

(" ") [2013] 137

B40,532,618.00 2013 4 26

()

()

()

80%

20%

5%

6 4 2

(" ") 2006 2 15
- 38
("
") 2007

6 4 4

6 4 3

6 4 2

6 4 4

6 4 4 1

1 1 12 31
2013 2 4 2013 6 30

6 4 4 2

6 4 4 3

-

-

6 4 4 5

6 4 4 6

6 4 4 7

6 4 4 8446

46 6

46

/()

6449 /()

/()

/()

/()

()

/()

64410

Q 70%

Q 20%

Q 35%

6 4 4 11

1

3

3

2

LOF

1

2

12

10%

3

4

5

15

6

7

6 4 4 12

[2008] 38

[2007] 21

< >

" < >

"

<

>

6 4 5

6 4 5 1

6 4 5 2



6 4 5 3

6 4 6

1

[1998] 55

[2001] 61

[2002] 128

[2004] 78

[2005] 11

()

[2005] 102

[2005] 103

[2005] 107

[2007] 84

()

[2008] 1

1)

2)

3)

4)

20%

2005 6

13

50%

5)

0 1%

2

	2013 6 30
	402,423.44

6 4 7

6 4 7.1

6 4 7.2

(" ")	

6 4 8

6 4 8 1

6 4 8 1.1

6 4 8 1.2

6 4 8 1.3

	2013 2 4 () 2013 6 30	
	485,486,881.94	82.20%

6 4 8 1.4

	2013 2 4 () 2013 6 30	
	10,348,900,000.00	94.98%

6 4 8 1.5

6 4 8 2



64821

	2013 2 4 () 2013 6 30
	1,958,342.28
	821,099.02

0.70%

= × 0.70%

64822

	2013 2 4 () 2013 6 30
	559,526.31

0.20%

= × 0.20%

64823

	2013 2 4 () 2013 6 30		
	A	B	
	209,114.68	19,254.13	228,368.81
	893.83	169,842.54	170,736.37
	629.17	41,127.43	41,756.60
	210,637.68	230,224.10	440,861.78

0.35%

= × 0.35%

6483

()

()



6484

64841

64842

	2013 6 30			
	A		B	
	-	-	18,616,900.00	8.92%

1

6485

	2013 2 4 () 2013 6 30	
	23,920,204.55	439,640.49

2013 6 30

4,791,902.63

6486

6487

649 2013 6 30

6491 /

/

6492



§ 7

7.1

			%
1			
2		1,084,958,901.60	94.35
		1,084,958,901.60	94.35
3			
4			
5		28,712,107.18	2.50
		36,290,260.03	3.16
		1,149,961,268.81	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		39,808,000.00	5.71
		39,808,000.00	5.71
4		488,733,101.60	70.06
5		546,579,000.00	78.35
6			
7		9,838,800.00	1.41
8			
9		1,084,958,901.60	155.52

7.6

					(%)
1	041369017	13 CP001	500,000	49,545,000.00	7.10
2	1280338	12	400,000	41,416,000.00	5.94
3	1180033	11	400,000	40,740,000.00	5.84
4	120419	12 19	400,000	39,808,000.00	5.71
5	041358019	13 CP001	400,000	39,800,000.00	5.71

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.10.3

1		89,654.48
2		19,914,636.19
3		
4		16,231,423.72
5		
6		
7		54,545.64
8		
9		36,290,260.03

7.10.4

				(%)
1	113003		9,838,800.00	1.41

7.10.5

7.10.6



§ 8

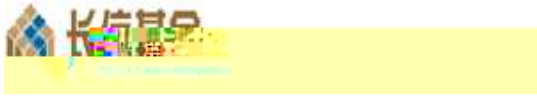
8 1

	()					
A	6,471	75,260.92	20,501,313.58	4.21%	466,512,121.29	95.79%
B	426	489,894.87	170,485,934.15	81.69%	38,209,281.08	18.31%
	6,897	100,871.20	190,987,247.73	27.45%	504,721,402.37	72.55%

8 2

1		18,616,900.00	27.99%
2		10,000,290.00	15.03%
3		9,391,791.00	14.12%
4		2,970,230.00	4.46%
5		2,094,208.00	3.15%
6	2	1,500,000.00	2.25%
7		1,229,225.00	1.85%
8		1,099,500.00	1.65%
9		1,005,087.00	1.51%
10		1,000,077.00	1.50%

B





§ 9

	A	B
(2013 2 4)	487, 013, 434 87	208, 695, 215 23
	487, 013, 434 87	208, 695, 215 23

1 2013 2 4 2013 2 4

2013 6 30

2 3 A

6 B

3 A



§ 10

10 1

10 2

1 2013 1 5

2

10 3

10 4

10 5

10 6

10 7



	1			105,116,245.38	17.80%	547,083,000.00	5.02%			
	1			485,486,881.94	82.20%	10,348,900,000.00	94.98%			

1

2

2

1998-29

[2007] 48

1

a

b

c

d

2