

**2013**

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	4007005566	95568
	021-61009800	010-58560794

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	www.cxfund.com.cn
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### § 3

#### 3 1

<b>3 1. 1</b>	2013 1 1	2013 6 30
		93,728,883.33
		176,807,388.19
		0.0481
		7.45%
<b>3 1. 2</b>	2013 6 30	
		-0.5279
		2,115,685,725.77
		0.6533

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#### 3 2

##### 3 2 1

					-	-
	-7.91%	2.01%	-11.00%	1.30%	3.09%	0.71%
	0.54%	1.47%	-8.06%	1.01%	8.60%	0.46%
	7.45%	1.41%	-8.41%	1.05%	15.86%	0.36%
	5.80%	1.27%	-6.20%	0.96%	12.00%	0.31%
	-9.31%	1.29%	-6.19%	0.96%	-3.12%	0.33%
2006 11 09 2013 06 30	56.71%	1.65%	49.60%	1.40%	7.11%	0.25%

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49%

34.33%

16.67%

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-8.41%

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§ 5

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§ 6

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2013 6 30

	2013 6 30	2012 12 31
	218,271,421.82	309,240,322.81
	4,686,077.01	829,940.95
	1,792,477.88	2,000,000.00
	1,895,360,707.95	2,136,973,219.00
	1,895,360,707.95	2,136,973,219.00
	3,972,208.93	7,928,983.11
	47,209.36	69,619.63
	22,872.01	13,806.80
	2,124,152,974.96	2,457,055,892.30
	2013 6 30	2012 12 31
		14,251,121.36
	731,526.90	1,304,550.75

	2,700,838.49	2,893,110.93
	450,139.76	482,185.13
	3,072,224.61	

	18,335,739.81	16,056,695.27
3 " -"	83,078,504.86	405,940,990.65
4 " "		
5 " -"	291,133.11	1,861.86
	29,743,476.64	27,744,842.47
1	17,844,225.29	18,840,341.95
2	2,974,037.59	3,140,057.03
3		
4	8,753,388.09	5,593,003.23
5		
6	171,825.67	171,440.26
" -"	176,807,388.19	94,375,279.59
" -"	176,807,388.19	94,375,279.59

63

2013 1 1      2013 6 30

	2013 1 1      2013 6 30		
( )	4,004,420,906.52	-1,569,844,677.00	2,434,576,229.52
( )		176,807,388.19	176,807,388.19
" -"	-766,109,765.66	270,411,873.72	-495,697,891.94

1.	5,319,530.80	-1,769,691.83	3,549,838.97
2	-771,429,296.46	272,181,565.55	-499,247,730.91
" -"			
	3,238,311,140.86	-1,122,625,415.09	2,115,685,725.77
	2012 1 1      2012 6 30		
( )	4,197,787,836.30	-1,700,054,120.30	2,497,733,716.00
( )		94,375,279.59	94,375,279.59
" -"	-95,932,826.64	36,768,727.58	-59,164,099.06
1.	4,865,754.69	-1,918,943.99	2,946,810.70
2	-100,798,581.33	38,687,671.57	-62,110,909.76
" -"			
	4,101,855,009.66	-1,568,910,113.13	2,532,944,896.53

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	2013 6 30	2012 12 31
	8,254.40	8,254.40

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6 4 7.1.1

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	2013 1 1 2013 6 30		2012 1 1 2012 6 30	
	208,139,599.85	3.70%	183,142,314.18	5.07%

### 6 4 7.1.2

### 6 4 7.1.3

	2013 1 1 2013 6 30			
	189,488.88	3.72%	30,582.48	1.00%
	2012 1 1 2012 6 30			
	159,635.25	5.26%	150,461.26	7.54%

$$\begin{aligned}
 &= ( ) \times 1\% \sigma \quad ( ) - \\
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### 6 4 7.2

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	2013 1 1	2013 6 30	2012 1 1	2012 6 30
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	17,844,225.29	18,840,341.95
	3,056,260.33	3,046,315.19

1.5%

=

× 1.5%

### 6.4.7.2.2

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		2,974,037.59		3,140,057.03

0.25%

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× 0.25%

### 6.4.7.3

( )

### 6.4.7.4

#### 6.4.7.4.1

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		8,004,500.00		8,004,500.00
/				
/				
		8,004,500.00		8,004,500.00
		0.25%		0.20%

**6 4 7.4 2**

**6 4 7.5**

	2013 1 1	2013 6 30	2012 1 1	2012 6 30
		218,271,421.82	1,168,695.89	258,324,440.60

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2013 6 30

4,686,077.01 (2012 12 31 : 829,940.95 )

**6 4 7.6**

**6 4 7.7**

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## § 7

### 7.1

			(%)
1		1,895,360,707.95	89.23
		1,895,360,707.95	89.23
2			
3			
4			
5		222,957,498.83	10.50
6		5,834,768.18	0.27
7		2,124,152,974.96	100.00

### 7.2

			(%)
A			
B		83,728,912.42	3.96
C		1,347,823,606.58	63.71
D			
E		61,590,988.20	2.91
F		26,296,746.40	1.24
G			
H			
I		167,721,982.43	7.93
J		55,856,105.32	2.64
K		121,322,459.66	5.73
L			
M			
N		31,019,906.94	1.47



O			
P			
Q			
R			
S			
		1, 895, 360, 707. 95	89. 59

### 7.3

					(%)
1	600594		3, 755, 065	116, 069, 059. 15	5. 49
2	000895		2, 599, 156	99, 911, 556. 64	4. 72
3	600048		9, 143, 746	90, 614, 522. 86	4. 28
4	300088		3, 513, 738	74, 104, 734. 42	3. 50
5	002570		2, 506, 475	70, 055, 976. 25	3. 31
6	000049		1, 154, 709	69, 282, 540. 00	3. 27
7	600079		2, 629, 656	68, 581, 428. 48	3. 24
8	000100	TCL	29, 927, 561	67, 935, 563. 47	3. 21
9	300115		2, 106, 733	67, 710, 398. 62	3. 20
10	002138		3, 727, 854	67, 101, 372. 00	3. 17

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### 7.4

#### 7.4.1

2% 20

				(%)
1	600837		121, 191, 605. 51	4. 98
2	000100	TCL	114, 128, 842. 95	4. 69
3	600332		85, 982, 164. 40	3. 53
4	600000		80, 236, 318. 60	3. 30
5	600079		68, 671, 673. 85	2. 82
6	600048		67, 685, 308. 31	2. 78
7	002138		67, 497, 543. 89	2. 77

8	002554		57,681,191.04	2.37
9	300088		56,642,594.21	2.33
10	002241		55,278,506.01	2.27
11	002570		55,006,771.82	2.26
12	000895		54,147,333.83	2.22
13	600352		51,910,150.94	2.13
14	601169		50,066,007.49	2.06
15	601901		48,464,329.98	1.99
16	600467		48,267,290.05	1.98
17	000625		46,957,401.70	1.93
18	002327		44,664,791.74	1.83
19	002007		43,347,447.66	1.78
20	002106		43,199,232.79	1.77

“ ”

#### 7.4.2

2% 20

				(%)
1	600000		139,507,793.05	5.73
2	601901		115,596,107.48	4.75
3	600976		107,286,742.79	4.41
4	601166		104,535,714.98	4.29
5	601601		100,536,737.26	4.13
6	600880		91,488,620.79	3.76
7	600837		87,189,203.05	3.58
8	000100	TCL	84,772,059.96	3.48
9	601318		73,361,459.85	3.01
10	600519		66,734,669.43	2.74
11	002653		60,302,522.30	2.48
12	600704		58,877,105.09	2.42
13	600352		57,613,442.80	2.37
14	600309		54,051,157.27	2.22
15	000728		51,193,702.52	2.10
16	002456		50,535,899.58	2.08
17	601169		47,864,631.11	1.97

18	002063		46,688,213.51	1.92
19	600030		45,785,521.43	1.88
20	600467		45,550,100.39	1.87

“ ”

### 7.4.3

	2,596,249,729.02
	3,024,338,801.80

“ ” “ ” “ ”

### 7.5

### 7.6

### 7.7

### 7.8

### 7.9

**7.10**

**7.10.1**

**7.10.2**

**7.10.3**

1		1,792,477.88
2		3,972,208.93
3		
4		47,209.36
5		22,872.01
6		
7		
8		
9		5,834,768.18

**7.10.4**

**7.10.5**

**7.10.6**

§ 8

8.1

( )					
147,496	21,955.25	229,098,244.23	7.07%	3,009,212,896.63	92.93%

8.2

	1,052,226.01	0.03%

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§ 9

(2006 11 9 )	580,617,102.63
	4,004,420,906.52
	5,319,530.80
	771,429,296.46
	3,238,311,140.86



	1	1,501,267,243.04	26.71%	1,358,966.97	26.71%	
	2	895,524,470.58	15.93%	811,143.65	15.94%	
	1	757,341,241.41	13.47%	689,480.56	13.55%	
	1	491,242,776.74	8.74%	436,608.07	8.58%	
	1	342,320,469.20	6.09%	311,647.37	6.12%	
	1	338,630,424.73	6.02%	308,288.13	6.06%	
	1	257,715,304.62	4.59%	234,624.90	4.61%	
	1	242,470,198.10	4.31%	217,016.26	4.26%	
	1	208,139,599.85	3.70%	189,488.88	3.72%	
	1	181,938,293.66	3.24%	165,635.87	3.26%	
	1	160,295,249.20	2.85%	145,932.93	2.87%	
	1	150,943,216.77	2.69%	137,417.82	2.70%	
	1	92,760,042.92	1.65%	82,083.98	1.61%	
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