

100

LOF 2011

2011 06 30

2011 08 27

§ 1

1.1

2011 8 24

2011 1 1 6 30

1.2

§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	7
§ 4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	12
4.7	.....	12
§ 5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§ 6	.....	15
6.1	.....	15
6.2	.....	16
6.3	.....	18
6.4	.....	19
§ 7	.....	36
7.1	.....	36
7.2	.....	36

7.3	.....	38
7.4	.....	42
7.5	.....	44
7.6	.....	44
7.7	.....	44
7.8	.....	44
7.9	.....	44
§ 8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	46
§ 9	.....	47
§ 10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	.....	50
§ 11	.....	53
11.1	.....	53
11.2	.....	53
11.3	.....	53

	100	*95%+	*5%

2 3

		021- 61009999	010- 67595003
		zhouyg@xfund. com. cn	yi ndong. zh@ccb. com
		4007005566	010- 67595096
		021- 61009800	010- 66275853
		68 9	25
		68 9	1 1
		200120	100033

2 4

		www. cxfund. com. cn	
		68 9	1 1

2 5

		17

§ 3

3.1

3.1.1	2011 01 01 - 2011 06 30
	1, 853, 059. 54
	- 78, 800. 69
	- 0. 0007
	- 0. 07%
	- 2. 00%
3.1.2	2011 06 30
	- 1, 957, 302. 50
	- 0. 0208
	92, 204, 309. 40
	0. 979
3.1.3	2011 06 30
	- 2. 10%

1

2

3

3.2

3.2.1

					-	-
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§ 4

4.1

4.1.1

2003 63

		2010 03 26	2011 04 23	13	2007 9

1

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2

4.2

100

LCF

4.3

4.3.1

4.3.2

5%

4.3.3

4.4

4.4.1

2011

4.4.2

	2011 6 30		0.979		
-2%		-2.04%	100	-2.20%	
			100	0.01%	
	1.13%				

4.5

A

4.6

2008 9 12

[2008] 38

“ ”

1/2

4.7

1

2

3

6

30%

4

3

5

6

15

7

8

§ 5

5.1

5.2

5.3

§ 6

6.1

100

LOF

2011 06 30

		2011 06 30	2010 12 31
	6.4.6.1	4,653,323.43	7,662,536.94

		2011 01 01 2011 06 30	2010 03 26 2010 06 30
		945,547.81	-35,159,010.20
1.		25,867.12	992,120.84
	6.4.6.11	25,867.12	416,944.28
			575,176.56
2	" - "	2,796,298.76	-10,078,990.18
	6.4.6.12	1,658,966.91	-11,651,881.96
	6.4.6.13		
	6.4.6.14		
	6.4.6.15	1,137,331.85	1,572,891.78
3.	6.4.6.16	-1,931,860.23	-26,595,902.36
" - "			
4.	" "		
5.	" - "	55,242.16	523,761.50
	6.4.6.17		
		1,024,348.50	1,947,779.74
1		409,186.15	913,293.86
2		81,837.26	182,658.79
3			
4	6.4.6.18	247,376.81	645,287.83
5			

6	6.4.6.19	285,948.28	206,539.26
" - "		-78,800.69	-37,106,789.94
" - "		-78,800.69	-37,106,789.94
	2010 3 26		2010 03 26

2010 06 30

6.3

100 LCF

2011 01 01 2011 06 30

	2011 01 01 2011 06 30		
()	131,261,644.94	-176,880.49	131,084,764.45

()

()	743,255,611.35		743,255,611.35
()		-37,106,789.94	-37,106,789.94
" - "	-408,505,919.68	4,662,578.24	-403,843,341.44
1.	2,186,382.57	-81,414.27	2,104,968.30
2 " - "	-410,692,302.25	4,743,992.51	-405,948,309.74
" - "			
	334,749,691.67	-32,444,211.70	302,305,479.97
	2010 3 26		2010 03 26

2010 06 30

6.1 6.4

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6.4

6.4.1

100 LOF (" ")
 (" ") 100
 LOF ([2009] 1361)

100

LOF

2010 2 4

2010 3

[2010] 149

2010 2413

742, 975, 016. 75

280, 594. 60

280, 594. 60

743, 255, 611. 35

100

LOF

100

LOF

100

90% 95%

100

90%

5%

100

* 95%+

* 5%

6.4.2

2007

100

LOF

6.4.4

6.4.3

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

6.4.2

6.4.4

6.4.4.1

6.4.4.2

50%

(5) 0.1%

6.4.6

6.4.6.1

	2011 06 30
	4,653,323.43
	4,653,323.43

6.4.6.2

	2011 06 30		
	90,779,285.97	87,467,626.49	-3,311,659.48
	90,779,285.97	87,467,626.49	-3,311,659.48

6.4.6.3 /

/

6.4.6.4

6.4.6.5

	2011 06 30
	1,001.97

	41.90
	4.51
	1,048.38

6.4.6.6

6.4.6.7

	2011 06 30
	57,777.27
	57,777.27

6.4.6.8

	2011 06 30
	250,000.00
	304.44
	4720.72
	39,671.58
	109,095.94
	29,752.78
	433,545.46

6.4.6.9

	2011 01 01	2011 06 30
--	------------	------------

	131,261,644.94	131,261,644.94
	8,914,023.10	8,914,023.10
" - "	-46,014,056.14	-46,014,056.14
	94,161,611.90	94,161,611.90

6.4.6.10

	7,895,092.14	-8,071,972.63	-176,880.49
	1,853,059.54	-1,931,860.23	-78,800.69
	-2,276,012.45	574,391.13	-1,701,621.32
	585,469.42	-551,494.42	33,975.00
	-2,861,481.87	1,125,885.55	-1,735,596.32
	7,472,139.23	-9,429,441.73	-1,957,302.50

6.4.6.11

	2011 01 01	2011 06 30
		25,194.13
		668.52
		4.47
		25,867.12

6.4.6.12

6.4.6.12.1 ---

	2011 01 01	2011 06 30
		92,115,784.15
		90,456,817.24
		1,658,966.91

6.4.6.13

6.4.6.14

6.4.6.15

	2011 01 01	2011 06 30
		1,137,331.85
		1,137,331.85

6.4.6.16

	2011 01 01	2011 06 30
1.		-1,931,860.23
---		-1,931,860.23

2		

3.		

	-1, 931, 860.23
--	-----------------

6.4.6.17

	2011 01 01	2011 06 30
		55, 242.16
		55, 242.16

25%

6.4.6.18

	2011 01 01	2011 06 30
		247, 376.81
		247, 376.81

6.4.6.19

	2011 01 01	2011 06 30
		39, 671.58
		109, 095.94
		29, 752.78
		2, 433.42
		9, 000.00
—		95, 994.56
		285, 948.28

6.4.7

6.4.7.1

6.4.7.2

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.1.1

6.4.9.1.2

6.4.9.1.3

6.4.9.2

6.4.9.2.1

	2011 01 01	2011 06 30	2010 03 26 2010 06 30
		409,186.15	913,293.86
		118,952.15	54,430.32

--	--	--

0.75%

$$= \quad \times 0.75\%$$

6.4.9.2.2

	2011 01 01	2011 06 30	2010 03 26	2010 06 30
		81,837.26		182,658.79

0.15%

$$= \quad \times 0.15\%$$

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2011 01 01	2011 06 30	2010 03 26	2010 06 30
	4,653,323.43	25,194.13	60,682,166.14	405,608.13

"

"

(2010 12 31 224,076.53)

6.4.9.6

6.4.9.7

6.4.10

6.4.10.1

6.4.11 2011 06 30

6.4.11.1 /

/

6.4.11.2

601998		2011-06-29		4.75	2011-07-07	4.59	219,791	1,196,193.95	1,044,007.25

6.4.11.3

6.4.12

6.4.12.1

6.4.12.2

10%

10%

6.4.12.3

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

2011 06 30	6	6 -1	1-5	5		
	4,653,323.43					4,653,323.43
	93,156.37					93,156.37
					250,000.00	250,000.00
					87,467,626.49	87,467,626.49
					259,091.69	259,091.69
					1,048.38	1,048.38

					121,855.69	121,855.69
					19,387.38	19,387.38
	4,746,479.80				88,119,009.63	92,865,489.43
					-103,431.27	-103,431.27
					-55,355.01	-55,355.01
					-11,071.02	-11,071.02
					-57,777.27	-57,777.27
					-433,545.46	-433,545.46
					-661,180.03	-661,180.03
	4,746,479.80				87,457,829.60	92,204,309.40
2010 12 31	6	6 -1	1-5	5		
	7,662,536.94					7,662,536.94
	224,076.53					224,076.53
					250,000.00	250,000.00
					124,391,615.41	124,391,615.41

					1, 905. 60	1, 905. 60
					33, 603. 44	33, 603. 44
	7, 886, 613. 47				124, 677, 124. 45	132, 563, 737. 92
					- 335, 347. 20	- 335, 347. 20
					- 85, 712. 86	- 85, 712. 86
					- 17, 142. 57	- 17, 142. 57
					- 630, 780. 81	- 630, 780. 81
					- 409, 990. 03	- 409, 990. 03
					- 1, 478, 973. 47	- 1, 478, 973. 47
	7, 886, 613. 47				123, 198, 150. 98	131, 084, 764. 45

6 4. 12 4. 1. 2

6 4. 12 4. 2

6.4.12.4.3

VaR(Value at Risk)

6.4.12.4.3.1

	2011 06 30		2010 12 31	
		%		%
-	87,467,626.49	94.86	124,391,615.41	94.89
-				
-				
	87,467,626.49	94.86	124,391,615.41	94.89

6.4.12.4.3.2

	95%	2011 6 30 VaR	2.15% 2010	2.38%
		2011 06 30		2010 12 31
		-1,982,392.65		-3,119,817.39

VaR

95%

2010

6.4.13

2011 6 30

() ()

()

	87,467,626.49	-	-	87,467,626.49

2011

2011

§ 7

7.1

			(%)
1		87,467,626.49	94.19
		87,467,626.49	94.19
2			
3			
4			
5		4,746,479.80	5.11
6		651,383.14	0.70
7		92,865,489.43	100.00

7.2

7.2.1

			%
A			
B		11,571,858.70	12.55
C		20,504,603.15	22.24
00		220,272.50	0.24
C1			
C2			
C3			
C4		353,066.42	0.38
C5		176,805.00	0.19

C6		5,990,755.04	6.50
C7		10,986,400.83	11.92
C8		2,352,389.15	2.55
C99		424,914.21	0.46
D		3,841,723.42	4.17
E		6,514,127.75	7.06
F		3,469,837.80	3.76
G		4,216,131.04	4.57
H		1,340,767.03	1.45
I		27,056,372.30	29.34
J		5,706,442.67	6.19
K		1,798,757.27	1.95
L			
M		382,005.36	0.41
		86,402,626.49	93.71

7.2.2

			%
A			
B			
C		605,000.00	0.66
00			
C1			
C2			
C3			
C4			
C5		605,000.00	0.66
C6			
C7			

C8			
----	--	--	--

10	600489		65,827	1,796,418.83	1.95
11	600048		143,302	1,574,888.98	1.71
12	600900		212,582	1,532,716.22	1.66
13	000423		36,524	1,506,980.24	1.63
14	601857		137,489	1,497,255.21	1.62
15	601988		453,640	1,424,429.60	1.54
16	600019		230,142	1,387,756.26	1.51
17	600150		18,217	1,347,875.83	1.46
18	600406		36,858	1,337,945.40	1.45
19	600875		48,514	1,237,107.00	1.34
20	601288		428,655	1,200,234.00	1.30
21	601766		163,734	1,165,786.08	1.26
22	000039		52,264	1,143,536.32	1.24
23	601989		79,514	1,096,498.06	1.19
24	601299		162,915	1,091,530.50	1.18
25	600068		90,054	1,079,747.46	1.17
26	601998		219,791	1,044,007.25	1.13
27	601628		54,415	1,020,281.25	1.11
28	600028		121,039	996,150.97	1.08
29	000069		122,695	970,517.45	1.05
30	601600		80,111	882,022.11	0.96
31	601390		216,366	863,300.34	0.94
32	601919		98,287	814,799.23	0.88
33	601788		58,717	807,358.75	0.88
34	601618		202,262	796,912.28	0.86
35	601186		129,899	785,888.95	0.85
36	600795		254,660	753,793.60	0.82
37	601898		72,325	723,250.00	0.78
38	600058		20,844	714,532.32	0.77
39	600316		22,074	711,445.02	0.77

40	600011		134,433	709,806.24	0.77
41	600970		25,144	687,185.52	0.75
42	600581		46,042	674,515.30	0.73
43	000768		52,791	581,228.91	0.63
44	000878		26,136	572,639.76	0.62
45	601117		64,234	569,113.24	0.62
46	000898		83,522	567,949.60	0.62
47	600999		30,572	561,913.36	0.61
48	600583		84,480	542,361.60	0.59
49	600550		29,935	539,129.35	0.58
50	000024		29,093	532,401.90	0.58
51	000778		49,463	521,834.65	0.57
52	000800		36,171	512,181.36	0.56
53	600115		98,248	510,889.60	0.55
54	600320		76,486	508,631.90	0.55
55	600271		19,369	500,494.96	0.54
56	600029		59,061	463,038.24	0.50
57	601808		25,708	459,144.88	0.50
58	000969		21,757	424,914.21	0.46
59	000562		25,177	420,707.67	0.46
60	000625		44,821	410,112.15	0.44
61	600582		17,499	387,427.86	0.42
62	601111		40,222	385,728.98	0.42
63	000839		36,696	382,005.36	0.41
64	600151		32,461	374,275.33	0.41
65	601866		102,703	373,838.92	0.41
66	000758		10,288	363,680.80	0.39
67	600062		14,614	362,281.06	0.39
68	002128		16,579	360,593.25	0.39
69	000059		25,999	353,066.42	0.38

70	601818		102,978	344,976.30	0.37
71	601179		56,043	341,862.30	0.37
72	600879		27,972	340,139.52	0.37
73	600500		29,921	298,910.79	0.32
74	000999		16,613	298,203.35	0.32
75	600508		12,216	297,703.92	0.32
76	601918		23,271	282,975.36	0.31
77	000780		17,228	273,925.20	0.30
78	600528		30,947	268,929.43	0.29
79	600428		36,235	261,616.70	0.28
80	601888		10,966	259,126.58	0.28
81	000612		13,481	240,501.04	0.26
82	600893		13,598	235,109.42	0.25
83	000021		27,831	230,440.68	0.25
84	600026		26,847	226,588.68	0.25
85	601872		58,207	222,932.81	0.24
86	600863		24,895	220,569.70	0.24
87	600737		21,490	220,272.50	0.24
88	600087		72,304	210,404.64	0.23
89	600161		10,910	184,924.50	0.20
90	600511		12,152	184,467.36	0.20
91	002415		4,500	176,805.00	0.19
92	601268		14,341	155,456.44	0.17
93	600006		34,123	149,458.74	0.16
94	000927		20,256	143,007.36	0.16
95	002419		6,626	142,856.56	0.15
96	600657		19,524	124,367.88	0.13
97	000031		6,243	35,709.96	0.04

7.3.2

					%
1	002106		20,000	605,000.00	0.66
2	601718		100,000	460,000.00	0.50

2011 6 13

2011 7 1

100

7.4

7.4.1

2% 20

				(%)
1	600036		4,343,580.00	3.31
2	601288		2,948,203.00	2.25
3	600550		2,816,107.20	2.15
4	601088		2,716,668.00	2.07
5	601398		2,629,815.35	2.01
6	601328		2,616,446.35	2.00
7	000758		2,354,864.50	1.80
8	600028		2,112,792.00	1.61
9	000423		1,955,280.00	1.49
10	600019		1,793,683.00	1.37
11	600406		1,683,152.00	1.28
12	601601		1,665,171.00	1.27
13	000778		1,544,159.06	1.18
14	601998		1,378,654.00	1.05
15	601988		1,350,786.00	1.03
16	600150		1,299,764.00	0.99
17	000024		1,179,780.75	0.90
18	600050		1,175,944.00	0.90
19	601818		1,089,160.00	0.83

20	601106		978,823.00	0.75
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“ ”

7.4.2

2% 20

				(%)
1	600036		7,350,942.40	5.61
2	601328		5,089,858.08	3.88
3	601398		4,983,245.81	3.80
4	601088		4,633,895.56	3.54
5	601988		4,168,499.57	3.18
6	600028		3,394,581.19	2.59
7	600550		3,174,515.39	2.42
8	000758		2,801,216.28	2.14
9	601601		2,698,410.66	2.06
10	600019		2,549,574.31	1.94
11	000002		2,215,604.86	1.69
12	600030		2,041,724.54	1.56
13	600050		1,902,870.81	1.45
14	000898		1,890,102.63	1.44
15	000423		1,848,341.58	1.41
16	000778		1,847,839.03	1.41
17	601288		1,791,778.84	1.37
18	601668		1,634,100.54	1.25
19	600900		1,575,808.10	1.20
20	000024		1,424,123.95	1.09

“ ”

7.4.3

	55,464,688.55
	92,115,784.15
"	" "
	"

7.5

7.6

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

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1		250,000.00
2		259,091.69
3		121,855.69
4		1,048.38
5		19,387.38
6		
7		
8		651,383.14

7.9.4

7.9.5.1

7.9.5.2

7.9.6

§ 8

8.1

()					
7,386	12,748.66			94,161,611.90	100.00%

8.2

1		667,143.00	0.71%
2		645,349.00	0.69%
3		550,016.00	0.58%
4		494,700.00	0.53%
5		314,021.00	0.33%
6		300,024.00	0.32%
7		297,008.00	0.32%
8		291,865.00	0.31%
9		200,046.00	0.21%
10		200,006.00	0.21%

8.3

	286,271.06	0.30%

§ 9

(2010 03 26)	743, 255, 611. 35
	131, 261, 644. 94
	8, 914, 023. 10
	46, 014, 056. 14
	94, 161, 611. 90

§ 10

10.1

10.2

1

2

2011 2 9

2011 115

2011 1 31

10.3

10.4

10.5

10.6

10.7

	1	116,872,163.57	79.28%							99,341.16	80.01%
	1	30,543,366.73	20.72%							24,816.58	19.99%

1

2

[1998] 29

[2007] 48

1

1

2

3

4

10.8

1	2010		2011-01-04
2			2011-01-15
3			2011-01-15
4			2011-01-15
5			2011-01-15
6	100 LCF 2010		2011-01-24
7			2011-03-07
8			2011-03-09
9			2011-03-12
10			2011-03-18

	" "		
11	" @ "		2011-03-30
12	100 LCF) 2010		2011-03-31
13	" . 2011" 4		2011-04-01
14			2011-04-11
15	100 LCF) 2011		2011-04-21
16	100 LCF		2011-04-23
17			2011-05-06
18	100 (LCF) 2011 1		2011-05-10
19			2011-05-31

20			2011-06-10
21			2011-06-18
22	" 2011 "		2011-06-21
23			2011-06-28

