2011

2011 6 30

2011 8 27

§1

1.1

2011 8 24

2011 1 1 6 30

§2

2.1

	519994	
	519995	519994
	2006 4 30	
	10,419,576,872.69	

2.2

	“ ”
	A ×70% ×30%

2.3

		021-61009999	021-61618888
		zhouyg@cxfund.com.cn	zhouqz@spdb.com.cn
		4007005566	95528
		021-61009800	021-63602540

2.4

	www.cxfund.com.cn
	68 9 12

§3

3.1

3.1.1	2011 1 1 -2011 6 30
	230,503,620.81
	100,173,235.63
	0.0098
	1.05%
3.1.2	2011 6 30
	-0.0405
	8,112,589,445.56
	0.7786

1

2

3.2

3.2.1

					-	-
	4.48%	1.09%	0.54%	0.86%	3.94%	0.23%
	-0.14%	0.96%	-4.59%	0.82%	4.45%	0.14%
	1.05%	1.04%	-1.05%	0.89%	2.10%	0.15%
	27.01%	1.13%	12.40%	1.02%	14.61%	0.11%
	19.71%	1.58%	2.72%	1.51%	16.99%	0.07%
2006 04 30 -2011 06 30	134.09%	1.83%	71.49%	1.69%	62.60%	0.14%

3.2.2

1 2006 4 30 2011 6 30

2 6

60-95%

0-35% 5 15%

§4

4.1

4.1.1

2003 63

1.5 49%

34.33% 16.67%

2011 6 30 12

100 LOF

100 QDII

4.1.2

		2010 06 28		10	2006 1 2010 2 2008 6 2010 2 2010 3
		2010 5 11	—	5	

					2006 2007 2008 2008 11 2010 5 11
	100 LOF	2008 06 02	2011 4 23	12	2007 9 100 LOF

1 /

2

3

4.2

4.3

4.3.1

4.3.2

5%

4.3.3

4.4

4.4.1

1.64% 300

2.7% 14.8% 25.6%

4.4.2

0.7786

1.05% 2.2949 -1.05%

1.04%

4.5

70%

6-7

6 CPI 6.4%

QE3

4.6

2008 9 12

[2008]38

“ ”

1/2

4.7

1

2 6

80%

3

4

5

6

3

7

8

9

§5

5.1

“ ”

5.2

5.3

“

”

§6

6.1

2011 6 30

	2011 6 30	2010 12 31
	247,737,012.24	134,790,859.71
	10,652,336.04	3,310,545.26
	2,859,049.78	2,264,899.28
	7,858,369,522.64	7,799,604,097.95
	7,412,454,522.64	6,518,114,097.95
	445,915,000.00	1,281,490,000.00
		80,000,240.00
	4,077,101.96	28,435,870.73
	9,620,558.28	
	312,761.27	12,619.90
	8,133,628,342.21	8,048,419,132.83
	2011 6 30	2010 12 31

		28,332.48

	-21,091,450.00	
	52,652,243.20	27,003,444.31
3. “-”	-130,330,385.18	-2,091,771,131.73
4. “ ”		
5. “-”	615,081.79	476,673.13
	78,878,249.40	79,154,275.07
1	58,750,390.10	60,493,240.80
2	9,791,731.61	10,082,206.81
3		
4	10,155,139.51	8,401,057.37
5		
6	180,988.18	177,770.09
“-”	100,173,235.63	-2,086,279,307.12

6.3

2011 1 1 2011 6 30

	2011 1 1 2011 6 30		
( )	4,296,660,125.93	3,731,223,432.39	8,027,883,558.32
( )		100,173,235.63	100,173,235.63
“-”	147,494.50	-15,614,842.89	-15,467,348.39
1.	274,206,106.15	230,576,832.00	504,782,938.15

2. “-”	-274,058,611.65	-246,191,674.89	-520,250,286.54
“-”			
	4,296,807,620.43	3,815,781,825.13	8,112,589,445.56
	2010 1 1 2010 6 30		
( )	4,798,002,996.65	4,482,400,999.01	9,280,403,995.66
( )		-2,086,279,307.12	-2,086,279,307.12
“-”	-196,804,657.12	-157,556,078.06	-354,360,735.18
1.	16,957,274.61	12,456,821.66	29,414,096.27
2. “-”	-213,761,931.73	-170,012,899.72	-383,774,831.45
“-”			
	4,601,198,339.53	2,238,565,613.83	6,839,763,953.36

6.1 6.4

______________	______________	______________

6.4

6.4.1

(“ ”)

(“ ”)

([2005] 168)

2006 4 30

613,254,516.24

60%-95% 0%-35% 5%-15%

A ×70% ×30%

6.4.2

2007

6.4.4

6.4.3

(“ ”) 2006 2 15

- 38

(“ ”)

6.4.2

6.4.4

6.4.4.1

6.4.4.2

6.4.5

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

	2011 6 30	2010 12 31
	14,920.00	14,920.00

6.4.6

6.4.6.1

6.4.6.2

" "	
" "	

6.4.7

6.4.7.1

6.4.7.1.1

	2011 1 1 2011 6 30		2010 1 1 2010 6 30	
	1,087,862,634.21	15.77%		

6.4.7.1.2

6.4.7.1.3

	2011 1 1 2011 6 30			
	924,681.39	16.07%		
	2010 1 1 2010 6 30			

= ( ) × 1‰ - ( ) -

( )

= ( ) × 1‰ - ( ) - ( ) -

( )

6.4.7.2

6.4.7.2.1

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	58,750,390.10	60,493,240.80
	16,402,943.26	17,144,467.04

1.5%

= ×1.5%/

6.4.7.2.2

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	9,791,731.61	10,082,206.81

0.25%

= ×0.25%/

6.4.7.3 ( )

( )

6.4.7.4

6.4.7.4.1

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	10,251,020.72	10,251,020.72
/		
/		
	10,251,020.72	10,251,020.72
	0.10%	0.09%

6.4.7.4.2

6.4.7.5

	2011 1 1 2011 6 30		2010 1 1 2010 6 30	
	247,737,012.24	3,119,298.56	635,884,953.46	4,408,940.71

“ ”

2011 6 30 10,652,336.04 (2010 12 31 3,310,545.26)

6.4.7.6

6.4.7.7

6.4.8 2011 6 30

6.4.8.1 /

2011 6 30 /

6.4.8.2

6.4.8.3

§7

7.1

			(%)
1		7,412,454,522.64	91.13
		7,412,454,522.64	91.13
2		445,915,000.00	5.48
		445,915,000.00	5.48
3			
4			
5		258,389,348.28	3.18
6		16,869,471.29	0.21
7		8,133,628,342.21	100.00

7.2

			(%)
A			
B		461,702,080.51	5.69
C		3,721,850,431.32	45.88
C0		852,638,587.06	10.51
C1		221,703,555.60	2.73
C2			
C3		100,234,681.04	1.24
C4			
C5		531,558,612.00	6.55
C6		575,368,141.87	7.09
C7		1,229,464,474.23	15.16
C8		210,882,379.52	2.60
C99			

D		121,975,673.99	1.50
E		121,111,620.12	1.49
F		333,952,345.95	4.12
G		238,432,803.28	2.94
H		258,981,266.61	3.19
I		974,091,395.21	12.01
J		250,953,507.46	3.09
K		471,855,715.19	5.82
L		134,782,666.20	1.66
M		322,765,016.80	3.98
		7,412,454,522.64	91.37

7.3

				( )	(%)
1	000100	TCL	177,778,800	531,558,612.00	6.55
2	601688		31,629,663	390,626,338.05	4.82
3	601718		70,166,308	322,765,016.80	3.98
4	600519		660,000	140,335,800.00	1.73
5	002024		10,859,547	139,110,797.07	1.71
6	000858		3,879,852	138,588,313.44	1.71
7	600880		9,599,905	134,782,666.20	1.66
8	000157		8,754,813	134,649,023.94	1.66
9	000651		5,693,809	133,804,511.50	1.65
10	000002		15,759,854	133,170,766.30	1.64

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7.4

7.4.1 2% 20

				(%)
1	601688		351,656,172.35	4.38
2	601718		294,966,649.01	3.67

3	000100	TCL	241,830,546.87	3.01
4	600963		140,125,236.00	1.75
5	600496		138,561,278.99	1.73
6	601398		126,932,662.09	1.58
7	000926		126,325,605.81	1.57
8	000069		123,526,186.33	1.54
9	600104		121,371,015.14	1.51
10	601088		118,402,612.66	1.47
11	600690		110,204,035.09	1.37
12	000538		103,663,128.65	1.29
13	600271		103,286,733.15	1.29
14	600809		102,122,930.23	1.27
15	002081		80,638,130.50	1.00
16	600428		74,512,593.00	0.93
17	600880		64,588,643.85	0.80
18	000425		62,325,266.26	0.78
19	000826		61,594,139.17	0.77
20	002152		57,318,144.95	0.71

“ ”

7.4.2 2% 20

				(%)
1	600068		120,321,549.74	1.50
2	000898		119,828,328.37	1.49
3	600383		117,717,747.17	1.47
4	601111		117,557,075.75	1.46
5	000800		116,261,516.19	1.45
6	601398		114,336,110.45	1.42
7	600048		111,812,264.94	1.39
8	600809		103,530,345.96	1.29
9	600511		101,493,406.41	1.26
10	000402		99,241,601.49	1.24
11	600690		88,913,950.18	1.11
12	600875		88,795,553.40	1.11
13	000895		88,335,868.07	1.10

14	600028		87,115,161.28	1.09
15	000538		84,336,504.75	1.05
16	000039		77,673,467.30	0.97
17	002081		76,120,646.68	0.95
18	600031		75,728,192.61	0.94
19	600428		69,022,163.87	0.86
20	000826		64,565,755.05	0.80

“ ”

7.4.3

	3,856,013,141.58
	3,065,254,094.64

“ ” “ ”

7.5

			(%)
1			
2		445,915,000.00	5.50
3			
4			
5			
6			
7			
8			
9		445,915,000.00	5.50

7.6

					(%)
1	1101019	11 19	2,500,000	248,275,000.00	3.06

2	1101021	11	21	1,500,000	148,875,000.00	1.84
3	1001060	10	60	500,000	48,765,000.00	0.60

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

1		2,859,049.78
2		
3		9,620,558.28
4		4,077,101.96
5		312,761.27
6		
7		
8		
9		16,869,471.29

7.9.4

7.9.5

7.9.6

§8

8.1

( )					
554,456	18,792.43	709,143,474.44	6.81%	9,710433,398.25	93.19%

8.2

	314,667.99	0.00%

§9

(2006 4 30)	613,254,516.24
	10,419,209,781.37
	664,947,284.82
	664,580,193.50
	10,419,576,872.69

§10

10.1

10.2

1

2

10.3

10.4

10.5

10.6

10.7

	1	1,289,784,233.34	18.70%							1,047,957.79	18.21%	
	1	1,087,862,634.21	15.77%							924,681.39	16.07%	
	1	720,784,855.25	10.45%							612,665.02	10.64%	
	2	701,130,274.73	10.16%							588,083.12	10.22%	
	1	566,709,990.53	8.21%							460,454.39	8.00%	
	1	507,156,153.85	7.35%							412,066.97	7.16%	
	1	400,800,391.45	5.81%							340,681.80	5.92%	
	1	376,479,787.52	5.46%							320,007.95	5.56%	
	1	319,147,697.90	4.63%							271,277.90	4.71%	
	1	246,927,691.43	3.58%							200,629.89	3.49%	
	1	215,286,621.97	3.12%							182,992.88	3.18%	
	1	171,678,102.34	2.49%							145,924.22	2.54%	
	1	92,350,307.51	1.34%							78,497.87	1.36%	
	1	68,803,605.79	1.00%							58,481.63	1.02%	
	1	68,768,910.00	1.00%							58,453.34	1.02%	
	1	64,828,000.80	0.94%							52,673.28	0.92%	

1

1

2

[1998]29

[2007]48

1

a

b

c

d

2

2011 8 27