

2011

2011 6 30

2011 8 27

§ 1

1.1

2011 8 24

§ 2

2.1

	519983
	519983
	2010 11 18
	169, 506, 242.84

2.2

	300 * 75%+ * 25%

2.3

	021- 61009999	021- 32169999
	zhouyg@cxfund.com.cn	zhangyd@bankcomm.com
	400- 700- 5566	95559
	021- 61009800	021- 62701216

2.4

	www.cxfund.com.cn
	68 9

§ 3

3.1

3.1.1	2011 1 1 - 2011 6 30
	-1,918,599.37
	3,118,421.21
	0.0138
	-1.42%
3.1.2	2011 6 30
	-0.0280
	164,756,484.24
	0.972

1

2

3

2010 11 18

2011 6 30

3.2

3.2.1

					-	-
	6.70%	1.29%	1.01%	0.90%	5.69%	0.39%
	-3.38%	1.24%	-3.94%	0.83%	0.56%	0.41%
	-1.42%	1.19%	-1.52%	0.93%	0.10%	0.26%
2010 11 18 - 2011 06 30	-2.80%	1.11%	-0.84%	0.94%	-1.96%	0.17%

§ 4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2011 6 30

12

100 LOF

100

ODI)

4.1.2

		2011 4 14		11	2010 5
	100 LOF	2010 11 18		7	MBA CFA Lam Covad Camden Shoreline Gerken 2009 7

					LOF	100
--	--	--	--	--	-----	-----

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.3.3

4.4

4.4.1

	“V”				
1.64%	10.46%	300	2.69%	500	7.24%
14.83%					

4.4.2

	2011 6 30	0.972
-1.42%		-1.52%

4.5

1/2

4.7

1

2

3

30%

6

3

4

5

6

15

7

10

35

5.1

2011

5.2

2011

5.3

2011

§ 6

6.1

2011 6 30

	2011 6 30	2010 12 31
	17,779,948.70	16,720,595.96
	1,186,030.46	1,611,425.34
	567,494.15	
	146,250,036.90	207,003,978.87
	146,250,036.90	207,003,978.87
		98,800,388.20
		4,115,158.04
	5,014.86	90,306.08
	23,058.00	
	6,704.91	
	165,818,287.98	328,341,852.49
	2011 6 30	2010 12 31
		7,100,567.03
	25,183.47	
	195,347.49	411,593.82
	32,557.90	68,598.95
	415,271.27	329,057.91

	393,443.61	270,000.00
	1,061,803.74	8,179,817.71
	169,506,242.84	324,671,697.42
	-4,749,758.60	-4,509,662.64
	164,756,484.24	320,162,034.78
	165,818,287.98	328,341,852.49
2011 6 30	0.972	169,506,242.84

6.2

2011 1 1 2011 6 30

	2011 1 1	2011 6 30
		6,858,847.17
1.		421,295.92
		159,460.65
		261,835.27
2	" - "	1,196,953.56
		560,939.66
		636,013.90
3	" - "	5,037,020.58
4.	" "	
5.	" - "	203,577.11
		3,740,425.96
1		1,672,680.28
2		278,780.05
3		
4		1,636,458.87

5		
6		152,506.76
	" - "	3,118,421.21
	" - "	3,118,421.21

2010 11 18

6.3

2011 1 1 2011 6 30

	2011 1 1 2011 6 30		
()	324,671,697.42	-4,509,662.64	320,162,034.78

()

6.4

6.4.1

	("	")
	("	")
	([2010]	962)
		2010	10	11
		2010	11	12
		2010	11	18
				[2010] 669
				2010 4128
				324, 510, 451. 15
161, 246. 27				161, 246. 27
324, 671, 697. 42				
				60% 95%
				0% 3%
				5% 40%
				5%
				80%
300				* 75%†
				* 25%

6.4.2

2007

6.4.4

6.4.3

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

6.4.2

6.4.4

6.4.4.1

1 1 12 31
2011 1 1 2011 6 30 2010 11 18 ()
) 2010 12 31

6.4.4.2

6.4.4.3

()

6.4.4.4

(1)

1)

/()

2)

()

6.4.4.4(1)3)

/()

3)

(

)

/()

(2)

(3)

6.4.4.5

0.25%

0.25%

(1)

1)

2)

3)

4)

5)

(2)

1)

2)

3)

“

”

6.4.4.6

6.4.4.7

6.4.4.8

/(

)

6.4.4.9 / ()

/()

/()

/()

()

/()

6.4.4.10

1.5%

0.25%

6 4. 4. 11

1

2

3

30%

6

3

4

5

6

15

7

6 4. 4. 12

6 4. 5

6 4. 5. 1

6 4. 5. 2

6 4. 5. 3

6.4.6

[1998] 55 [2002] 128
 [2004] 78
 [2005] 102 [2005] 103
 [2005] 107
 [2007] 84
 () [2008] 1

(1)
 (2)
 (3)
 (4)

20% 2005 6 13
 50%

(5) 0.1%

6.4.7

()	

6.4.7

6.4.7.1

6.4.7.1.1

	2011 1 1		2011 6 30	
		434,978,519.47		41.09%

6.4.7.1.2

6.4.7.1.3

	2011 1 1		2011 6 30	
		75,000,000.00		100.00%

6.4.7.1.4

6.4.7.1.5

	2011 1 1		2011 6 30	
		369,729.53	42.19%	172,708.31
				41.59%

= () × 1% - () -
 ()
 = () × 1% - () - () -
 ()

6.4.7.2

6.4.7.2.1

1 1 2011 6 30

1,672,680.28

566,229.35

× 1.5%

1 1 2011 6 30

278,780.05

0.25%

= × 0.25%

6.4.7.3

()

()

6.4.7.4

6.4.7.4.1

	2011 1 1	2011 6 30
		20,000,400.00
/		
/		
		20,000,400.00
		11.80%

6.4.7.4.2

6.4.7.5

	2011 1 1	2011 6 30
	17,779,948.70	150,222.87

"

"

2011 6 30

1,186,030.46

6.4.7.6

6.4.7.7

6.4.8 2011 6 30

6.4.8.1 /

/

6.4.8.2

600021		2011-05-31		5.76	2011-07-28	6.34	517,000	2,842,624.12	2,977,920.00
600170		2011-06-29		15.59	2011-07-04	16.25	137,200	2,495,139.00	2,138,948.00
000785		2011-04-14		10.29			450,762	5,095,946.81	4,638,340.98
000902		2011-05-31		13.89	2011-07-06	12.50	203,000	2,863,121.00	2,819,670.00

2008 38

2011 5 4

"

"

"

"

6.4.8.3

§ 7

7.1

			(%)
1		146,250,036.90	88.20
		146,250,036.90	88.20
2			
3			
4			
5		18,965,979.16	11.44
6		602,271.92	0.36
7		165,818,287.98	100.00

7.2

			(%)
A		1,904,760.00	1.16
B		7,154,580.00	4.34
C		95,259,494.72	57.82
C0		5,728,899.15	3.48
C1		8,125,522.81	4.93
C2			
C3			
C4		33,876,995.04	20.56
C5		2,778,840.00	1.69
C6		32,440,440.70	19.69
C7		7,507,417.02	4.56
C8		4,801,380.00	2.91
C99			
D		6,579,720.00	3.99
E		12,916,770.20	7.84
F		2,534,755.00	1.54
G			
H		6,482,604.98	3.93
I		3,060,720.00	1.86
J			
K		2,300,500.00	1.40

L			
M		8,056,132.00	4.89
		146,250,036.90	88.77

7.3

			()	(%)	
1	600176		200,000	6,044,000.00	3.67
2	002077		491,000	5,980,380.00	3.63
3	000635		303,000	5,820,630.00	3.53
4	600809		81,783	5,728,899.15	3.48
5	600409		492,000	5,707,200.00	3.46
6	002092		426,904	5,600,980.48	3.40
7	600252		258,000	4,801,380.00	2.91
8	601101		74,000	4,670,140.00	2.83
9	000785		450,762	4,638,340.98	2.82
10	600549		103,345	4,281,583.35	2.60

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7.4

7.4.1

2% 20

				(%)
1	000419		11,333,742.64	3.54
2	000635		11,233,530.69	3.51
3	000417		10,345,530.25	3.23
4	000877		9,900,597.81	3.09
5	000810		8,331,846.63	2.60
6	002251		8,080,958.07	2.52
7	000785		8,061,364.09	2.52
8	002099		8,014,317.84	2.50
9	002187		7,999,772.05	2.50
10	601390		7,995,672.02	2.50
11	002186		7,937,809.83	2.48
12	002013		7,747,147.84	2.42
13	000065		7,145,619.84	2.23
14	002034		7,027,172.21	2.19

15	002077		6,285,192.07	1.96
16	000960		6,033,817.31	1.88
17	601607		6,016,142.84	1.88
18	600361		5,659,330.69	1.77
19	002092		5,567,032.93	1.74
20	600176		5,504,549.29	1.72

“ ”

7.4.2

2% 20

				(%)
1	000877		16,667,545.13	5.21
2	000419		15,851,276.56	4.95
3	000937		11,694,913.35	3.65
4	002085		11,095,152.45	3.47
5	000761		10,621,124.80	3.32
6	600160		10,052,884.39	3.14
7	000417		9,960,385.70	3.11
8	000039		8,956,148.08	2.80
9	000810		8,723,884.35	2.72
10	002099		8,570,220.46	2.68
11	600546		8,514,237.04	2.66
12	600031		8,254,730.46	2.58
13	002187		8,204,065.15	2.56
14	002186		8,145,471.45	2.54
15	002251		8,037,041.23	2.51
16	002013		7,899,847.82	2.47
17	002311		7,739,098.18	2.42
18	600967		7,366,638.97	2.30
19	600626		7,348,849.90	2.30
20	601390		7,301,500.00	2.28
21	000680		7,234,259.59	2.26
22	000679		6,923,673.03	2.16
23	000960		6,915,281.00	2.16
24	600104		6,708,301.88	2.10
25	600741		6,645,162.64	2.08
26	002081		6,553,344.71	2.05
27	600827		6,413,363.99	2.00

“ ”

7.4.3

	496,425,049.60
	562,776,951.81
"	" "
	"

7.5

7.6

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

		567,494.15
--	--	------------

6		
7		
8		
9		602, 271. 92

7. 9. 4

7. 9. 5

				(%)	
1	000785		4, 638, 340. 98	2. 82	

2008 38

2011 5 4 " " " "

7. 9. 6

§ 8

8.1

()					
3,121	54,311.52	20,099,217.73	11.86%	149,407,025.11	88.14%

8.2

	98,956.05	0.06%

§ 9

(2010 11 18)	324, 671, 697. 42
	324, 671, 697. 42
	4, 404, 834. 54
	159, 570, 289. 12
	169, 506, 242. 84

§ 10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

	1	623,617,059.46	58.91%							506,693.08	57.81%	

	1	434,978,519.47	41.09%			75,000,000.00	100.00%			369,729.53	42.19%	

1

2

<1998>29

[2007] 48

1

1

2

3

4

2

2011 8 27