

2011

2011 6 30

2011 8 27

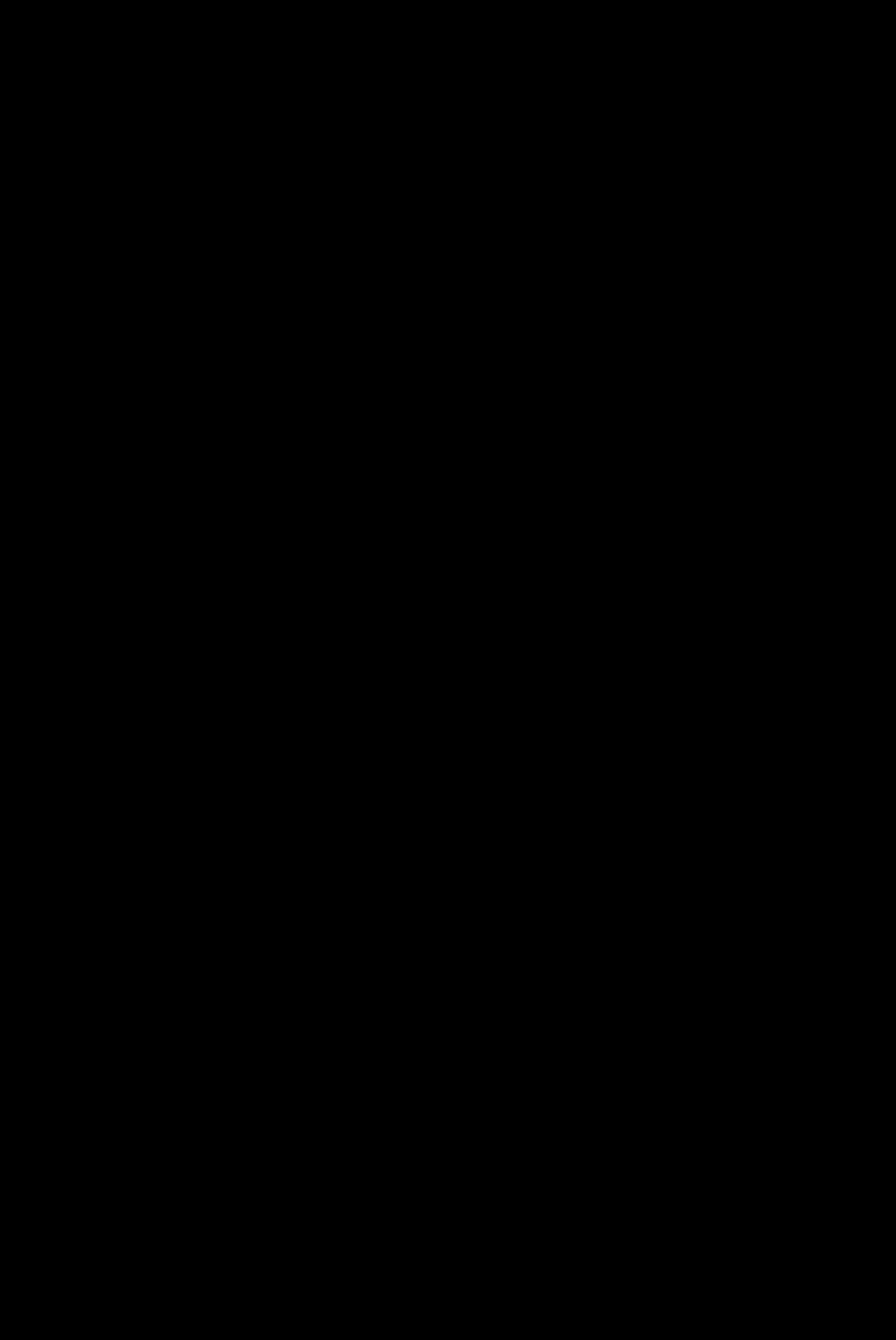
§ 1

1.1

2011 8 24

“ ”

2011 1 1 2011 6 30



2 3

		021- 61009999	010- 66060069
		zhouyg@cxfund. com. cn	l i fangfei @abchi na. com
		400- 700- 5566	95599
		021- 61009800	010- 63201816

2 4

	www. cxfund. com. cn		
	28	68	9 F9

§ 3

3.1

3.1.1	2011 1 1	2011 6 30
		57,939,846.77
		-133,381,961.27
		-0.0395
		-4.87%
3.1.2	2011 6 30	
		-0.2673
		2,601,586,887.40
		0.7942

1

2

3.2

3.2.1

					-	-
	3.59%	1.13%	0.39%	0.93%	3.20%	0.20%
	-4.77%	1.00%	-3.43%	0.86%	-1.34%	0.14%
	-4.87%	1.12%	-0.66%	0.97%	-4.21%	0.15%
	21.68%	1.27%	13.04%	1.10%	8.64%	0.17%
	24.27%	1.61%	4.54%	1.59%	19.73%	0.02%
2005 01 17 -2011 06 30	245.23%	1.62%	154.28%	1.58%	90.95%	0.04%

3.2.2



§ 4

4.1

4.1.1

				2003 63
	1.5			49%
		34.33%		16.67%
2011 6 30			12	
			100	LOF
			100	ODI I

4.1.2

		2006 12 7		13	2006 5

2011 3 30

5

9

2007

2010 8

4.3.2

5%

4.3.3

4.4

4.4.1

2011	CPI	2010		
			1.64%	300
				2.69%
	500	7.24%	14.83%	
25.64%				

4.4.2

2010 6 30	0.7942	2.7142
-4.87%		-0.66%

4.5

CPI

4.6

2008 9 12

[2008] 38

“ ”

1/2

4.7

1

“ ”

2

3

4

5

6

90%

7

4

3

8

§ 5

5.1

—

——

2011 1

1 2011 6 30

5.2

5.3

§ 6

6.1

2011 6 30

	2011 6 30	2010 12 31
	184,038,437.24	172,812,396.45
	1,264,515.92	4,106,807.50
	2,603,801.87	1,269,145.94
	2,417,341,019.97	2,736,800,207.60
	2,025,573,022.58	2,272,288,683.78
	391,767,997.39	464,511,523.82
	4,242,384.59	10,317,813.14
	107,996.76	
	50,349.78	174,265.94
	2,609,648,506.13	2,925,480,636.57
	2011 6 30	2010 12 31

	1, 111, 193. 80	1, 110, 217. 54
	3, 104, 298. 86	3, 749, 281. 65
	517, 383. 15	624, 880. 29
	867, 274. 62	1, 488, 377. 87
	64, 684. 80	54, 254. 40
	2, 396, 783. 50	1, 698, 948. 66
	8, 061, 618. 73	8, 725, 960. 41
	3, 275, 817, 500. 74	3, 493, 567, 685. 05
	- 674, 230, 613. 34	- 576, 813, 008. 89
	2, 601, 586, 887. 40	2, 916, 754, 676. 16
	2, 609, 648, 506. 13	2, 925, 480, 636. 57

2011 6 30

0. 7942

3, 275, 817, 500. 74

6.2

2011 1 1 2011 6 30

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		- 106, 290, 035. 14		- 650, 522, 748. 41
1.		5, 556, 288. 66		8, 312, 855. 23
		801, 741. 42		953, 138. 91
		4, 752, 644. 84		7, 359, 716. 32
		1, 902. 40		
2	" - "	79, 464, 453. 07		150, 029, 160. 16
		83, 691, 960. 62		140, 398, 546. 47

	-13,668,616.00	-2,346,066.18
	9,441,108.45	11,976,679.87
3 " _"	-191,321,808.04	-808,956,663.09
4 " "		
5 " _"	11,031.17	91,899.29
	27,091,926.13	31,381,026.11
1	20,527,342.72	21,628,307.63
2	3,421,223.81	3,604,717.93
3		
4	2,771,476.43	4,888,661.20
5	212,047.46	1,088,279.25
	212,047.46	1,088,279.25
6	159,835.71	171,060.10
" _"	-133,381,961.27	-681,903,774.52

6.3

2011 1 1 2011 6 30

	2011 1 1 2011 6 30		
) (3,493,567,685.05	-576,813,008.89	2,916,754,676.16
()		-133,381,961.27	-133,381,961.27
" _"	-217,750,184.31	35,964,356.82	-181,785,827.49

1.		9,249,347.23	-1,628,702.05	7,620,645.18
2	" -"	-226,999,531.54	37,593,058.87	-189,406,472.67
	" -"			
		3,275,817,500.74	-674,230,613.34	2,601,586,887.40
		2010 1 1 2010 6 30		
)	(3,917,743,234.67	-660,924,533.47	3,256,818,701.20
	()		-681,903,774.52	-681,903,774.52
	" -"	-143,795,532.61	32,020,629.41	-111,774,903.20
1.		18,300,581.58	-4,074,471.46	14,226,110.12
2	" -"	-162,096,114.19	36,095,100.87	-126,001,013.32
	" -"			
		3,773,947,702.06	-1,310,807,678.58	2,463,140,023.48

6.1 6.4

6.4

6.4.1

(" ")

" "

([2004] 98)

2005 1 17

1, 182, 530, 117. 97

60% 80% 15% 35% 5% 15%

80%

80%

100

100 × 80% × 20%

6.4.2

(2006)

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

[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
	64,684.80	54,254.40

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
	171,417,674.50	9.67%	447,849,804.29	14.06%

6.4.7.1.2

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
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			3,755,081.60	3.69%

6.4.7.1.3

6.4.7.1.4

6.4.7.1.5

	2011 1 1 2011 6 30			
	145,704.74	9.83%		
	2010 1 1 2010 6 30			
	380,669.80	14.30%		

$$= () \times 1\% - () - ()$$

$$= () \times 1\% - () - () - ()$$

6 4. 7. 2

6 4. 7. 2 1

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		20, 527, 342. 72		21, 628, 307. 63
		5, 520, 064. 94		4, 883, 553. 65

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		2,025,573,022.58	77.62
		2,025,573,022.58	77.62
2		391,767,997.39	15.01
		391,767,997.39	15.01
3			
4			
5		185,302,953.16	7.10
6		7,004,533.00	0.27
7		2,609,648,506.13	100.00

7.2

			(%)
A		20,686,293.24	0.80
B		57,579,678.70	2.21
C		1,126,669,693.51	43.31
00		257,861,894.96	9.91
C1			
C2		34,469,368.05	1.32
C3			
C4		103,039,807.83	3.96
C5		71,591,697.08	2.75
C6		260,081,751.70	10.00
C7		244,287,369.33	9.39



C8		155,337,804.56	5.97
C99			

1	600150		105,834,797.90	3.63
2	600050		58,196,870.02	2.00
3	000623		53,502,429.62	1.83
4	002218		53,248,125.54	1.83
5	600881		52,429,956.74	1.80
6	600029		50,623,966.76	1.74
7	601111		47,159,735.00	1.62
8	000039		31,215,746.90	1.07
9	601718		30,204,137.17	1.04
10	000636		28,362,955.06	0.97
11	600383		28,088,953.53	0.96
12	000860		26,027,066.57	0.89
13	601208		24,640,495.70	0.84
14	600582		24,040,513.54	0.82
15	600550		16,028,751.44	0.55
16	300168		14,971,217.91	0.51
17	002001		14,823,645.15	0.51
18	600519		14,632,851.60	0.50
19	600170		13,988,858.09	0.48
20	002013		13,628,727.59	0.47

" / "

7.4.2

2% 20

				(%)
1	000009		87,086,390.93	2.99
2	600050		85,460,057.08	2.93
3	000983		74,764,958.93	2.56
4	601166		70,406,904.24	2.41
5	601717		46,381,265.08	1.59
6	600048		39,613,930.66	1.36
7	002202		36,226,787.13	1.24
8	600823		36,127,477.88	1.24
9	601111		35,728,316.36	1.22
10	601699		31,703,617.01	1.09

11	002022		29,426,960.95	1.01
12	600415		28,287,302.91	0.97
13	600123		27,298,976.50	0.94
14	600000		24,416,550.00	0.84
15	000937		23,909,292.21	0.82
16	600739		22,565,979.93	0.77
17	600481		22,450,936.34	0.77
18	002024		20,531,815.70	0.70
19	000973		19,137,922.68	0.66
20	600550		16,884,584.81	0.58

" / "

7.4.3

	821,430,080.75
	951,235,322.55

" / "

7.5

		(%)
1		
2	205,296,000.00	7.89
3		
4	8,391,860.40	0.32
5		
6		
7	178,080,136.99	6.85
8		
9	391,767,997.39	15.06

7.6

					(%)	
1	1001070	10	70	2,100,000	205,296,000.00	7.89
2	113001			1,029,150	108,657,657.00	4.18
3	125709			382,871	42,291,547.79	1.63
4	113002			101,160	11,984,425.20	0.46
5	110007			71,690	8,047,202.50	0.31

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

1		2,603,801.87
2		
3		107,996.76
4		4,242,384.59
5		50,349.78
6		
7		

8		
9		7,004,533.00

7.9.4

				(%)
1	113001		108,657,657.00	4.18
2	125709		42,291,547.79	1.63
3	113002		11,984,425.20	0.46
4	110007		8,047,202.50	0.31
5	110003		2,314,000.00	0.09

7.9.5

7.9.6

§ 9

(2005 1 17)	1, 182, 530, 117. 97
	3, 493, 567, 685. 05
	9, 249, 347. 23
	226, 999, 531. 54
	3, 275, 817, 500. 74

§ 10

10.1

10.2

1

2

2011 1 21

2011 116

10.3

10.4

10.5

10.6

10.7

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	1	596,237,700.78	33.64%	6,487,681.70	100.00%					484,447.14	32.70%	
	1	536,129,333.39	30.24%							455,706.63	30.76%	
	1	233,129,895.31	13.15%							198,159.11	13.37%	
	1	171,417,674.50	9.67%							145,704.74	9.83%	
	1	163,112,548.03	9.20%							138,646.10	9.36%	
	1	42,151,105.84	2.38%							34,247.97	2.31%	
	1	13,311,986.44	0.75%							10,816.03	0.73%	
	1	8,619,094.33	0.49%							7,003.06	0.47%	
	1	8,556,064.68	0.48%							6,951.79	0.47%	

1

1

2

[1998] 29

[2007] 48

1

1

2

3

4

2

2011 8 27