

2011

2011 12 31

2012 03 28



§ 1

1.1

2012

3 20

2011 1 1 2011 12 31



§ 2

2 1

	519994	
	519995	519994
	2006 04 30	
	10,221,801,256.34	

2 2

	" "	
	A × 70%	× 30%

2 3

	021-61009999	021-61618888



24

	www.cxfund.com.cn		
	68	9	12

§ 3

3 1

3 1. 1	2011	2010	2009
	259, 749, 875. 98	43, 481, 985. 46	-1, 665, 191, 825. 16
	-1, 504, 670, 237. 74	-340, 420, 397. 83	4, 014, 310, 567. 85
	-0. 1462	-0. 0307	0. 3235
	-19. 13%	-3. 40%	65. 99%
3 1. 2	2011	2010	2009
	-0. 0380	-0. 0627	-0. 0675
	6, 368, 875, 347. 80	8, 027, 883, 558. 32	9, 280, 403, 995. 66
	0. 6231	0. 7705	0. 7976

1

2

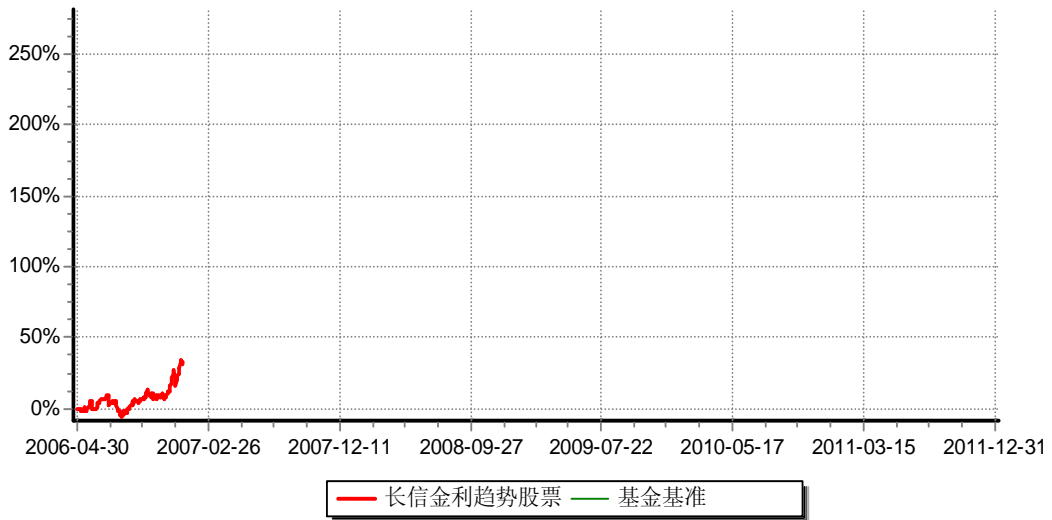
3 2

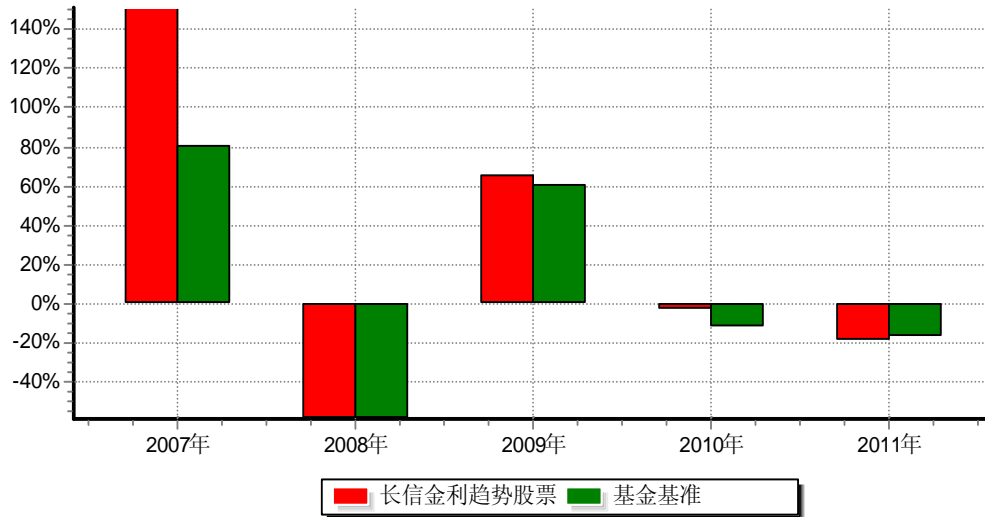
3 2 1

					-	-
	-7. 58%	1. 28%	-5. 08%	0. 97%	-2. 53%	0. 31%
	-19. 97%	1. 22%	-16. 21%	0. 98%	-3. 76%	0. 24%
	-19. 13%	1. 13%	-17. 09%	0. 94%	-2. 04%	0. 19%
	29. 68%	1. 39%	17. 60%	1. 26%	12. 08%	0. 13%

	34.61%	1.83%	-12.27%	1.69%	46.88%	0.14%
2006-04-30 -2011-12-31	87.34%	1.79%	43.69%	1.64%	43.65%	0.15%

3.2.2





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	10				
2011					
2010					
2009					



§ 4

4 1

4 1. 1

2003 63

1. 5

49%

34 33%

16 67%

2011 12 31

13

100

LOF

100

100

4 1. 2

		2010 06 28		11	2010 2 2006 1 2008 6 2010 2

					2010 3
		2010 5 11	2011 9 30	6	2006 2007 2008 2008 11
		2011 9 13	-	6	2006 7 2011 9
	100 LQF	2008 06 02	2011 4 23	12	2007 9



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

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4 2

4 3

4 3 1

4 3 2

5%

4 3 3

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4 4 1

2011

A

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Q 6231

-19.13%

1.9178

-17.09%

1.13%

4 5

2012

A



IM 2012 1

3 3%

2012 1 CPI

2011 12

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2008 9 12

[2008] 38

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47

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80%

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6

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§ 5

5 1

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§ 6

2011

KPMG-B(2012)AR No.0127



§ 7

7.1

2011 12 31

		2011 12 31	2010 12 31
	7.4.7.1	609,647,104.60	134,790,859.71
		4,153,950.45	3,310,545.26
		2,750,000.00	2,264,899.28
	7.4.7.2	5,758,823,194.63	7,799,604,097.95
		5,758,823,194.63	6,518,114,097.95
			1,281,490,000.00
	7.4.7.3		
	7.4.7.4		80,000,240.00
		25,097,689.00	
	7.4.7.5	224,804.85	28,435,870.73
		76,328.91	12,619.90
	7.4.7.6		
		6,400,773,072.44	8,048,419,132.83
		2011 12 31	2010 12 31



		1,066,932.47	2,815,927.72
		8,335,167.75	10,243,494.63
		1,389,194.63	1,707,249.10
	7.4.7.7	1,751,152.78	3,971,120.92
		14,920.00	14,920.00
	7.4.7.8	3,218,668.75	1,754,529.66
		31,897,724.64	20,535,574.51
	7.4.7.9	4,215,250,866.21	4,296,660,125.93
	7.4.7.10	2,153,624,481.59	3,731,223,432.39
		6,368,875,347.80	8,027,883,558.32
		6,400,773,072.44	8,048,419,132.83

2011 12 31

Q 6231

10,221,801,256.34

7.2

2011 01 01 2011 12 31

		2011 01 01 2011 12 31	2010 01 01 2010 12 31
		-1,351,924,191.64	-169,149,527.84
1.		24,922,850.44	25,677,494.08
	7.4.7.11	7,221,073.91	7,850,269.20
		17,409,511.93	17,783,715.64
		292,264.60	43,509.24



2	" _"		386,576,942.69	187,861,915.74
		7.4.7.12	341,626,618.36	134,790,061.42
		7.4.7.13	-22,240,450.00	-7,724,802.32
		7.4.7.14		
		7.4.7.15	67,190,774.33	60,796,656.64
3	" _"	7.4.7.16	-1,764,420,113.72	-383,902,383.29
4	" "			
5	" _"	7.4.7.17	996,128.95	1,213,445.63
			152,746,046.10	171,270,869.99
1			114,228,552.03	119,813,671.37
2			19,038,091.94	19,968,945.26
3				
4		7.4.7.18	19,115,840.40	31,105,925.82
5				
6		7.4.7.19	363,561.73	382,327.54
	" _"		-1,504,670,237.74	-340,420,397.83
	" _"		-1,504,670,237.74	-340,420,397.83

7.3

2011 01 01 2011 12 31

	2011 01 01 2011 12 31
--	-----------------------

()	4,296,660,125.93	3,731,223,432.39	8,027,883,558.32
()		-1,504,670,237.74	-1,504,670,237.74
" _"	-81,409,259.72	-72,928,713.06	-154,337,972.78
1.	369,611,575.83	315,695,960.27	685,307,536.10
2	-451,020,835.55	-388,624,673.33	-839,645,508.88
" _"			
	4,215,250,866.21	2,153,624,481.59	6,368,875,347.80
	2010 01 01 2010 12 31		
()	4,798,002,996.65	4,482,400,999.01	9,280,403,995.66
()		-340,420,397.83	-340,420,397.83
" _"	-501,342,870.72	-410,757,168.79	-912,100,039.51
1.	57,508,297.89	44,841,244.73	102,349,542.62
2	-558,851,168.61	-455,598,413.52	-1,014,449,582.13
" _"			
	4,296,660,125.93	3,731,223,432.39	8,027,883,558.32

7.1 7.4

7.4

7.4.1

(" ")

(" ")

([2005] 168)

2006 4 30

613,254,516.24

(" ")

()

60% 95%

0% 35%

5% 15%

A × 70%

×

30%

7.4.2

(" ") 2006 2 15

- 38

(" "



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2007

7.4.4

7.4.3

2011 12

31

2011

7.4.2

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

1

[1998] 55

[2001] 61

[2002] 128

[2004] 78

[2005] 102

[2005] 107

[2008] 16

[2008] 1

1)

2)

3)

20%

50%

4)

0.1%

5)

()

2

	2011	2010
	14,920.00	14,920.00

7.4.7

"	"
"	"
()	

7.4.8

7.4.8.1



7.481.1

	2011 01 01 2011 12 31		2010 01 01 2010 12 31	
	1,427,464,604.23	11.22%	2,479,369,906.04	12.53%

7.481.2

7.481.3

	2011 01 01 2011 12 31			
	1,213,341.62	11.44%	205,255.70	11.72%
	2010 01 01 2010 12 31			
	2,107,458.84	12.75%	505,796.80	12.76%

$$\begin{aligned}
 &= () \times 1\% - () \\
 &() \\
 &= () \times 1\% - () \\
 &- ()
 \end{aligned}$$



7.482

7.4821

	2011 01 01 12 31	2010 01 01 2010 12 31
	114,228,552.03	119,813,671.37
	30,997,886.09	33,962,008.79

1.5%

$$= \quad \times 1.5\%$$

7.4822

	2011 01 01 12 31	2010 01 01 2010 12 31
	19,038,091.94	19,968,945.26

0.25%

$$= \quad \times 0.25\%$$

7.483

()

(

)

7.484

7.4841

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	2011 01 01 12 31	2010 01 01 12 31
	10,251,020.72	10,251,020.72
/		
/		
	10,251,020.72	10,251,020.72
	0.10%	0.09%

7.4.8.4.2

7.4.8.5

	2011 01 01	2011 12 31	2010 01 01	2010 12 31
	609,647,104.60	7,108,641.41	134,790,859.71	7,755,363.63

“

”

2011 12 31

4,153,950.45 (2010 3,310,545.26)

7.4.8.6

7.4.9 2011 12 31



7.4 9.1

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3

12

2011 12 31

7.4 9.2

7.4 9.3

2011 12 31



§ 8

8 1

			(%)
1		5, 758, 823, 194. 63	89. 97
		5, 758, 823, 194. 63	89. 97
2			
3			
4			
5		613, 801, 055. 05	9. 59
6		28, 148, 822. 76	0. 44
7		6, 400, 773, 072. 44	100. 00

8 2

			(%)
A			
B		285, 909, 118. 04	4. 49
C		2, 380, 677, 771. 76	37. 38
00		673, 883, 448. 54	10. 58
C1		208, 901, 612. 76	3. 28
C2			
C3		8, 068, 509. 60	0. 13
C4		74, 529, 946. 92	1. 17
C5			
C6		302, 507, 159. 96	4. 75
C7		914, 338, 808. 04	14. 36
C8		198, 448, 285. 94	3. 12
C99			



D		95,908,800.00	1.51
E		275,686,158.33	4.33
F		302,942,070.30	4.76
G		190,264,910.02	2.99
H		233,118,260.12	3.66
I		975,530,328.24	15.32
J		226,846,879.38	3.56
K		314,367,892.66	4.94
L		122,774,805.60	1.93
M		354,796,200.18	5.57
		5,758,823,194.63	90.42

8.3

					(%)
1	601718		103,741,579	354,796,200.18	5.57
2	601688		44,344,321	346,772,590.22	5.44
3	600880		9,901,194	122,774,805.60	1.93
4	000063		7,145,476	120,758,544.40	1.90
5	000002	A	15,829,854	118,249,009.38	1.86
6	000568		3,149,721	117,484,593.30	1.84
7	600519		600,000	115,980,000.00	1.82
8	000651		6,673,757	115,389,258.53	1.81
9	002024		13,639,507	115,117,439.08	1.81
10	600104		8,119,822	114,814,283.08	1.80

8.4

8.4.1

2% 20

				(%)
1	601688		469,473,329.63	5.85



2	601718		431, 271, 792 15	5 37
3	000100	TCL	241, 830, 546 87	3 01
4	600271		228, 008, 102 29	2 84
5	002081		201, 720, 174 63	2 51
6	600963		175, 240, 267. 69	2 18
7	000983		170, 590, 277. 91	2 12
8	000629		168, 709, 056 37	2 10
9	600496		150, 895, 296 33	1. 88
10	600690		148, 324, 478 96	1. 85
11	601398		148, 193, 562 09	1. 85
12	601668		144, 460, 400 00	1. 80
13	600104		142, 677, 257. 13	1. 78
14	601088		140, 248, 010 44	1. 75
15	000926		137, 704, 682 60	1. 72
16	000069		134, 305, 090 77	1. 67
17	600048		132, 053, 802 71	1. 64
18	600125		122, 721, 904 22	1. 53
19	600837		121, 330, 583 80	1. 51
20	600518		118, 107, 366 90	1. 47

“ ”

8 4 2

2% 20

				(%)
1	000100	TCL	507, 710, 504 80	6 32
2	000039		198, 922, 405 69	2 48
3	600428		183, 983, 549. 14	2 29
4	600809		178, 339, 791. 05	2 22
5	000538		178, 011, 991. 89	2 22
6	600585		160, 688, 169 90	2 00
7	600761		157, 036, 157. 46	1. 96
8	600963		145, 515, 091. 50	1. 81
9	600271		143, 696, 866 02	1. 79
10	000983		140, 329, 391. 52	1. 75
11	002033		137, 520, 022 10	1. 71



12	000933		136,830,053.94	1.70
13	601398		135,672,495.98	1.69
14	600048		132,441,156.94	1.65
15	600581		131,227,116.54	1.63
16	000926		129,397,653.15	1.61
17	600029		123,067,919.98	1.53
18	600068		120,321,549.74	1.50
19	000898		119,828,328.37	1.49
20	600383		117,717,747.17	1.47

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8 4 3

	6,720,610,096.12
	6,033,087,854.08

“ ” “ ” “ ”

8 5

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8 9.1



89.2

89.3

1		2,750,000.00
2		25,097,689.00
3		
4		224,804.85
5		76,328.91
6		
7		
8		
9		28,148,822.76

89.4

89.5

89.6



§ 9

9.1

()					
539,287	18,954.29	786,860,373.44	7.70%	9,434,940,882.90	92.30%

9.2

	451,250.87	0.00%



§ 10

(2006 04 30)	613,254,516.24
	10,419,209,781.37
	896,296,507.82
	1,093,705,032.85
	10,221,801,256.34



§ 11

11.1

11.2

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2011 10 21

2011

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11.3

11.4

11.5

	1	1,658,355,417.96	13.03%		
	1	1,486,565,033.53	11.68%		
	1	1,427,464,604.23	11.22%		
	2	1,302,267,509.93	10.23%		
	1	1,022,502,458.61	8.04%		
	1	920,843,579.30	7.24%		
	1	751,517,930.18	5.91%		
	1	596,623,686.41	4.69%		
	1	545,671,267.51	4.29%		
	1	526,844,658.02	4.14%		
	1	403,614,708.01	3.17%		
	1	376,479,787.52	2.96%		
	1	352,988,008.46	2.77%		
	1	347,737,713.91	2.73%		



	1			1,347,430.69	12.70%
	1			1,263,574.76	11.91%
	1			1,213,341.62	11.44%
	2			1,086,733.34	10.24%
	1			830,789.46	7.83%
	1			748,190.14	7.05%
	1			638,790.32	6.02%
	1			507,129.32	4.78%
	1			463,822.74	4.37%
	1			428,064.68	4.03%
	1			343,070.04	3.23%
	1			320,007.95	3.02%
	1			300,038.00	2.83%
	1			282,540.81	2.66%
	1			269,635.05	2.54%
	1			180,864.81	1.70%
	1			143,750.93	1.35%
	2			72,600.72	0.68%
	1			58,481.63	0.55%
	1			58,453.34	0.55%
	1			52,673.28	0.50%
	1				
	1				
	1				
	26			10,609,983.63	100%

1

1

1

2

<1998>29

1

a

b

c

d

2