

2011

2011 12 31

2012 03 28

§ 1

1.1

“ ”

2012 3 26

2011 1 1 2011 12 31

§ 2

2 1

	519991	
	519991	519990
	2008 06 19	
	160,434,373.78	

2 2

	SAA	
	800 × 60%	× 40%

2 3

	021-61009999	010-63201510
	zhouyg@xfund.com.cn	l i f a n g f e i @ a b c h i n a . c o m
	400-700-5566	95599
	021-61009800	010-63201816

2 4



	www.cxfund.com.cn
	68 9

§ 3

3 1

3 1.1	2011	2010	2009
	-15,593,322.73	-8,753,889.47	60,790,132.47
	-27,663,939.45	-7,271,166.45	67,186,769.28
	-0.1539	-0.0535	0.4224
	-14.63%	-4.15%	43.94%
3 1.2	2011	2010	2009
	-0.2119	-0.0769	-0.0366
	126,437,969.84	261,687,105.95	134,056,472.82
	0.788	0.923	0.963

1

2

3 2

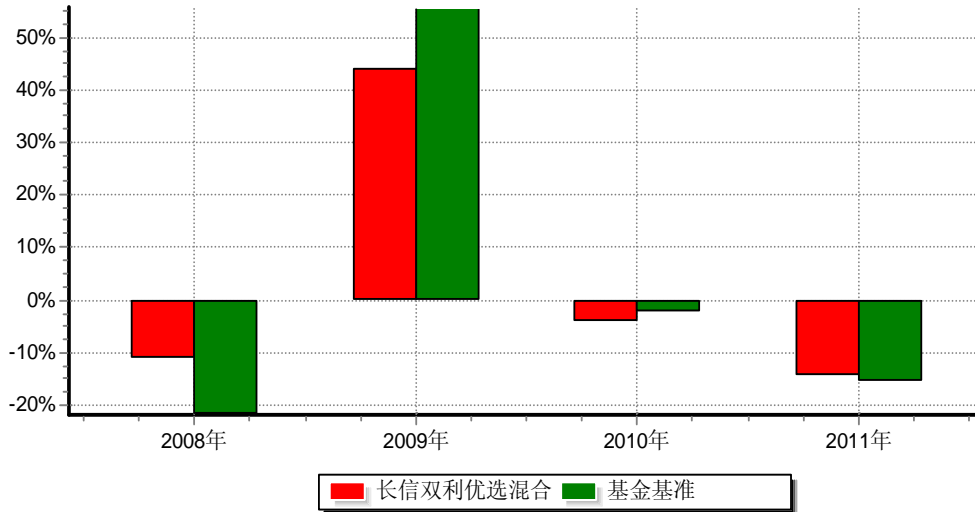
3 2 1

					-	-
	0.64%	1.08%	-5.96%	0.88%	6.60%	0.20%
	-1.25%	1.00%	-14.46%	0.84%	13.21%	0.16%
	-14.63%	0.99%	-15.70%	0.80%	1.07%	0.19%
	17.78%	1.29%	28.02%	1.02%	-10.24%	0.27%
06 19	2008 4.59%	1.30%	0.05%	1.19%	4.54%	0.11%

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

3 2 2





2008

2008 6 19

2008 12 31

3 3

	10				
2011					
2010					
2009	3 000	38,122,250.78	5,704,090.16	43,826,340.94	
	3 000	38,122,250.78	5,704,090.16	43,826,340.94	

§ 4

1

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

4 4 1

4

4 4 2

-14.63%

Q 99%

Q 788

1.088

-15.70%

4 5

4 6

2008 9 12

[2008] 38

" "

1/2

47

1

2

3

4

5

6

1

3

7

12

30%

12

8

§ 5

51

§

§ 7

7.1

2011 12 31

	2011 12 31	2010 12 31
	17,635,075.58	33,750,563.78
	196,434.47	591,233.26
	250,000.00	249,240.16
	110,854,611.68	230,115,021.42
	86,078,249.60	188,728,432.62
	24,776,362.08	41,386,588.80
	744,407.80	624,414.67
	15,291.96	100,643.25
	129,695,821.49	265,431,116.54

	2,369,973.19	2,873,543.45
	71,793.87	65,523.39
	163,054.65	198,252.32
	27,175.80	33,042.06
	77,680.15	135,280.08
	3,640.80	3,640.80
	544,533.19	434,728.49
	3,257,851.65	3,744,010.59
	160,434,373.78	283,484,211.45
	-33,996,403.94	-21,797,105.50
	126,437,969.84	261,687,105.95
	129,695,821.49	265,431,116.54

2011 12 31

Q 788

160,434,373.78

7.2

2011 01 01 2011 12 31

	2011 01 01 12 31	2010 01 01 12 31
	-24,031,172.37	-3,820,792.33
1.	1,030,267.40	841,120.26

		132,472.66	68,623.46
		897,794.74	772,496.80
2	" -"	-13,132,557.67	-6,171,461.46
		-13,223,855.58	-7,329,400.98
		-537,754.33	707,871.32
		629,052.24	450,068.20
3	" -"	-12,070,616.72	1,482,723.02
4	" "		
5	" -"	141,734.62	26,825.85
		3,632,767.08	3,450,374.12
1		2,265,718.66	1,789,259.50
2		377,619.83	298,209.90
3			
4		679,726.59	1,043,039.72
5			
6		309,702.00	319,865.00
	" -"	-27,663,939.45	-7,271,166.45
	" -"	-27,663,939.45	-7,271,166.45



7.1 7.4

7.4

7.4.1

(" ")

(" ")

([2008] 357)

2008 6

19

511, 032, 952 17

(" ")

()

30% 80%

15-65%

5%

800 × 60%

× 40%

7.4 2

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

[2002] 128

[2004] 78

[2005] 102

[2005] 107

[2008] 16

[2008] 1

1)

2)

3)

20%

2005 6 13

50%

4)

Q 1%

5)

()

(2)

	2011 12 31	2010 12 31
	3,640,80	3,640,80

7.4.7

(" ")	
" "	
()	

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

—

7.4.8.2

7.4.8.2.1

	2011 01 01 31	2011 12	2010 01 01 31	2010 12
		2,265,718.66		1,789,259.50
		342,585.72		295,720.03

1.5%

=

× 1.5%

7.4.8.2.2

	2011 01 01 31	2011 12	2010 01 01 31	2010 12
		377,619.83		298,209.90

0.25%

=

× 0.25%

7.483

()

2011 01 01							2011 12 31								

2010 01 01							2010 12 31								

10 018 270 00

	2011 01 01 - 2011 12 31		2010 01 01 - 2010 12 31	
	17,635,075.58	128,514.76	33,750,563.78	65,190.48

“

”

2011 12 31

196,434.47 (2010 591,233.26)

7.486

7.487

7.49 2011 12 31

7.49.1 /

3

12

2011 12 31

7.49.2

							()		
600315		2011-12-30		34.09	2012-01-04	34.75	109,858	3,618,745.30	3,745,059.22

7.4 9.3

7.4 9.3 1

2011 12 31

7.4 9.3 2

2011 12 31

§ 8

81

			(%)
1		86,078,249.60	66.37
		86,078,249.60	66.37
2		24,776,362.08	19.10
		24,776,362.08	19.10
3			
4			
5		17,831,510.05	13.75
6		1,009,699.76	0.78
7		129,695,821.49	100.00

82

			(%)
A			
B		700,000.00	0.55
C		42,163,351.87	33.35
00		13,697,400.00	10.83
C1			
C2			
C3			
C4		3,745,059.22	2.96
C5		11,710,592.65	9.26
C6			
C7			
C8		13,010,300.00	10.29
C99			
D			

E			
F			
G		14, 128, 300.00	11.17
H		18, 802, 405.33	14.87
I			
J			
K		9, 019, 392.40	7.13
L		1, 264, 800.00	1.00
M			
		86, 078, 249.60	68.08

8.3

					(%)
1	300077		419, 885	11, 710, 592.65	9.26
2	002251		498, 000	10, 223, 940.00	8.09
3	002230		260, 000	9, 100, 000.00	7.20
4	300015		336, 152	8, 386, 992.40	6.63
5	300146		95, 000	7, 400, 500.00	5.85
6	002038		200, 000	6, 570, 000.00	5.20
7	601933		139, 950	4, 219, 492.50	3.34
8	600521		350, 000	3, 850, 000.00	3.04
9	600315		109, 858	3, 745, 059.22	2.96
10	600809		40, 000	2, 525, 600.00	2.00

8.4

8.4.1

2% 20

					(%)
1	300077		29, 423, 626.23		11.24
2	300146		10, 779, 690.96		4.12
3	300002		8, 882, 706.09		3.39
4	600809		7, 876, 607.61		3.01

5	300015		7,460,949.37	2.85
6	002106		7,212,229.32	2.76
7	600050		5,990,400.00	2.29
8	300216		5,293,203.40	2.02
9	600521		4,678,864.40	1.79
10	000661		4,522,657.71	1.73
11	601933		4,221,387.59	1.61
12	300036		4,188,853.47	1.60
13	600315		3,618,745.30	1.38
14	000021		3,331,601.99	1.27
15	300027		3,207,237.20	1.23
16	000869		2,951,238.66	1.13
17	300059		2,879,391.72	1.10
18	002230		2,592,900.00	0.99
19	300168		2,539,075.95	0.97
20	002638		2,512,330.60	0.96

" / "

842

2% 20

				(%)
1	300077		25,019,983.76	9.56
2	600809		14,535,617.05	5.55
3	300002		12,273,547.51	4.69
4	300083		10,645,440.24	4.07
5	002106		9,822,729.89	3.75
6	000895		9,258,541.11	3.54
7	002038		8,822,027.57	3.37
8	002353		8,014,068.92	3.06
9	300115		7,894,649.54	3.02
10	002475		7,101,587.97	2.71
11	300136		6,095,571.52	2.33
12	002055		5,784,459.01	2.21
13	300146		5,739,645.90	2.19
14	300216		5,608,135.21	2.14
15	600050		5,554,515.80	2.12

16	600428		5,124,736.03	1.96
17	600383		4,273,195.94	1.63
18	601318		4,224,090.95	1.61
19	000024		4,109,284.00	1.57
20	600085		4,059,253.15	1.55

" / "

843

	175,080,720.32
	251,584,074.73

" / "

85

			(%)
1		10,692,330.80	8.46
2			
3			
4		14,029,090.00	11.10
5			
6		54,941.28	0.04
7			
8		24,776,362.08	19.60

86

					(%)
1	122011	08	70,000	7,215,600.00	5.71
2	010107	21	62,210	6,686,330.80	5.29
3	010203	02	40,000	4,006,000.00	3.17

4	122828	11	40,000	3,956,800.00	3.13
5	111063	11	30,000	2,856,690.00	2.26

87

88

89

89.1

89.2

89.3

1				250,000.00
2				
3				
4				744,407.80
5				15,291.96
6				
7				
8				
9				1,009,699.76

89.4

				(%)
1	126729		54,941.28	0.04

89.5

89.6

§ 9

9.1

()					
11,569	13,867.61	28,175,359.86	17.56%	132,259,013.92	82.44%

9.2

	875,535.88	0.55%

§ 10

(2008 06 19)	511, 032, 952 17
	283, 484, 211. 45
	17, 390, 536 68
	140, 440, 374 35
	160, 434, 373 78

§ 11

11.1

11.2

1

2011 10 21 2011

2

2011 1 21

2011 116

11.3

11.4

11.5

70 000 00

3

11.6

11.7

	1	310,784,381.69	73.25%	2,852,678.87	7.27%					252,514.36	72.36%
	1	100,759,432.95	23.75%	36,383,024.95	92.73%					85,644.98	24.54%
	1	8,367,170.52	1.97%							7,112.12	2.04%
	1	4,373,854.89	1.03%							3,717.90	1.07%
	1										
	1										

2

2011

6

<1998>29

[2007] 48

1

a

b

c

d

2