

2011

2011 12 31

2012 03 28

§ 1

1.1

2012 3

26

2011 1 1 2011 12 31

§ 2

2.1

	519985
	2010 06 28
	128,671,526.26

2.2

	()

2.3

	021-61009999	010-68858112
	zhouyg@xfund.com.cn	xujin@postnail.com.cn
	4007005566	95580
	021-61009800	010-68858120

2.4

	www.cxfund.com.cn		
	A	68	9 3

§ 3

3.1

3.1.1	2011	2010 06 28 12 31
	7,002,208.56	9,769,538.31
	4,955,054.26	8,268,150.05
	0.0091	0.0082
	-0.06%	0.75%
3.1.2	2011 12 31	2010 12 31
	0.0061	0.0075
	129,565,391.94	376,055,419.40
	1.0069	1.0075

1

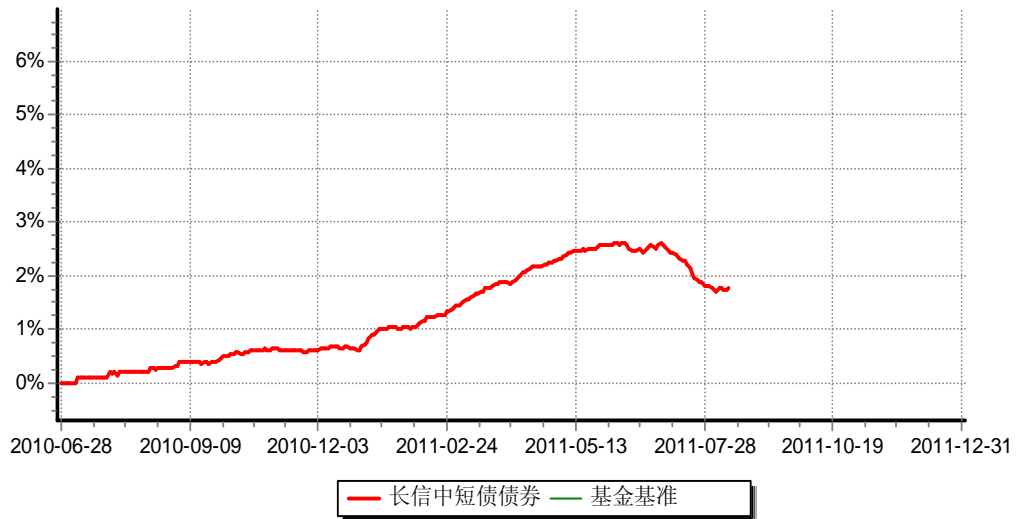
2

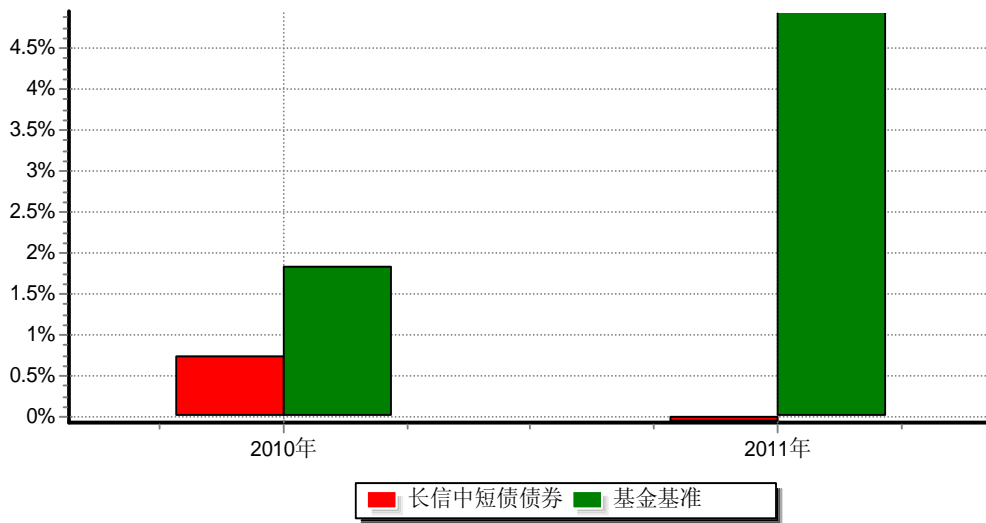
3.2

3.2.1

					-	-
	0.37%	0.18%	1.29%	0.00%	-0.92%	0.18%
	-1.77%	0.13%	2.58%	0.00%	-4.35%	0.13%
	-0.06%	0.10%	4.95%	0.00%	-5.01%	0.10%
2010 06 28 - 2011 12 31	0.69%	0.08%	6.90%	0.00%	-6.21%	0.08%

3 2 2





2010

2010 6 28

2010 12 31

33

2010 6 28

§ 4

4.1

4.1.1

2003 63

1.5

49%

34 33%

16 67%

2011 12 31

13

LOF

100

100

QDII)

4.1.2

		2010 06 28		14	QDII Investors Group Financial Services Co. Ltd 2002 10

4 3 2

5%

4 3 3

4 4

4 4 1

2011

CFI

9

9.51%

4 4 2

2011

12

31

1.30

65.55%

-0.06%

4 5

2012

"

"

" "

46

2008 9 12

[2008] 38

“ ”

1/2

47

1

2

3

§ 5

5 1

2010 06 28

5 2

5 3

§ 6

2011

KPMG-B(2012)AR No. 0133

§ 7

7.1

2011 12 31

	2011 12 31	2010 12 31
	159,195.61	43,853,518.20
	276,298.04	136,363.64
	250,000.00	250,000.00
	169,221,425.05	358,574,600.40
	169,221,425.05	358,574,600.40
		157,100,915.65
	5,301,281.70	6,540,656.37
	1,076,400.00	19,934,400.00
	176,284,600.40	586,390,454.26
	2011 12 31	2010 12 31
	29,499,770.75	144,839,417.10

	16,314,446.83	64,592,665.91
	69,391.04	241,479.45
	25,233.08	87,810.73
	37,849.63	131,716.08
	6,949.34	14,246.34
	153,184.35	
	17,883.44	43,199.25
	594,500.00	384,500.00
	46,719,208.46	210,335,034.86
	128,671,526.26	373,266,950.83
	893,865.68	2,788,468.57
	129,565,391.94	376,055,419.40
	176,284,600.40	586,390,454.26

2011 12 31

1.0069

128,671,526.26

7.2

2011 01 01 2011 12 31

	2011 01 01 2011 12 31	2010 06 28 () 2010 12 31
	15,816,724.14	14,680,106.93
1.	28,689,736.01	16,006,497.37
	5,514,877.60	9,411,003.91
	20,520,995.00	4,841,571.98
	2,653,863.41	1,753,921.48
2 " -"	-10,826,457.57	174,997.82

	-10,826,457.57	174,997.82
3		
"_"	-2,047,154.30	-1,501,388.26
4	" "	
5	"_"	
	600.00	
	10,861,669.88	6,411,956.88
1	3,030,330.80	2,738,801.70
2	1,101,938.45	995,927.96
3	1,652,907.68	1,493,891.92
4	31,081.81	7,321.38
5	4,706,793.99	927,353.92
	4,706,793.99	927,353.92
6	338,617.15	248,660.00
"_"	4,955,054.26	8,268,150.05

7.3

2011 01 01 2011 12 31

	2011 01 01 2011 12 31		
()	373,266,950.83	2,788,468.57	376,055,419.40
()		4,955,054.26	4,955,054.26
	-244,595,424.57	-6,849,657.15	-251,445,081.72

" _"			
1.	8,934,195,426.48	176,639,307.24	9,110,834,733.72
2 " _"	-9,178,790,851.05	-183,488,964.39	-9,362,279,815.44
" _"			
	128,671,526.26	893,865.68	129,565,391.94
	2010 06 28 () 2010 12 31		
()	2,234,260,528.19		2,234,260,528.19
()		8,268,150.05	8,268,150.05
" _"	-1,860,993,577.36	-5,479,681.48	-1,866,473,258.84
1.	4,775,850,333.46	27,555,883.39	4,803,406,216.85
2 " _"	-6,636,843,910.82	-33,035,564.87	-6,669,879,475.69
" _"			
	373,266,950.83	2,788,468.57	376,055,419.40

7.1 7.4

7.4

7.4.1

(" ")
(" ")
([2010] 481)

2010 6 28

2,234,260,528.19

" ") (

()

80%

20%

5%

7.4.2

(" ") 2006 2 15

- 38

("

") 2007

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

7.4 6 1

[1998] 55

[2002] 128

[2004] 78

[2005] 102

[2005] 107

[2008] 1

(1)

(2)

(3)

20%

(4) ()

7.4.6.2

	2011 12 31	2010 12 31
	153,184.35	

7.4.7

()	

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

	2011 01 01 - 2011 12 31		2010 06 28 () 2010 12 31	
	353,803,700.06	85.57%	39,559,631.66	99.68%

7.4.8.1.3

	2011 01 01 - 2011 12 31	2010 06 28 () 2010 12 31

Q 55%

= × Q 55%

7.4822

	2011 01 01 31	2011 12 31	2010 06 28 () 2010 12 31
		1,101,938.45	995,927.96

Q 20%

= × Q 20%

7.4823

	2011 01 01 12 31	2011	2010 06 28 () 2010 12 31
		560,357.56	969,938.14
		195,306.26	398,769.75
		236.11	53.44
		755,899.93	1,368,761.33

Q 30%

= × Q 30%

7.483

()

	2011 01 01	2011 12 31

	62,490,553.15	-	-	-	-	-
2010 06 28 () 2010 12 31						
	-	-	-	-	-	-

7.484

7.4841

7.4842

7.485

	2011 01 01 2011 12 31		2010 06 28 () 2010 12 31	
	159,195.61	40,283.85	3,853,518.20	162,432.15

“

”

2011 12 31

276,298.04 (2010 136,363.64)

7.486

7.4.8.7

7.4.9 2011 12 31

7.4.9.1 /

/

7.4.9.2

7.4.9.3

7.4.9.3.1

2011 12 31

19,499,770.75

1180118	11	2012-01-04	95.44	100,000	9,544,000.00
1180099	11	2012-01-04	96.17	100,000	9,617,000.00
				200,000	19,161,000.00

7.4.9.3.2

2011 12 31

10,000,000.00

2012 1 6

/

85

			(%)
1			
2		9,918,000.00	7.65
3			
4		129,213,425.05	99.73
5		30,090,000.00	23.22
6			
7			
8			
9		169,221,425.05	130.61

86

					(%)
1	122011	08	108,220	11,155,317.60	8.61
2	122981	09	105,500	10,056,260.00	7.76
3	1181105	11 CP01	100,000	10,043,000.00	7.75
4	1181137	11 CP02	100,000	10,029,000.00	7.74
5	1181112	11 CP01	100,000	10,018,000.00	7.73

87

88

89

891

892

893

1		250,000.00
2		
3		
4		5,301,281.70
5		1,076,400.00
6		
7		
8		
9		6,627,681.70

894

895

896

§ 9

9.1

()					
9,993	12,876.17	340,083.63	0.26%	128,331,442.63	99.74%

9.2

	9,820.29	0.01%

§ 10

(2010 06 28)	2,234,260,528.19
	373,266,950.83
	8,934,195,426.48
	9,178,790,851.05
	128,671,526.26

§ 11

11.1

11.2

1

2011 10 21

2011

2

11.3

11.4

11.5

60,000.00

2

11.6

11.7

	1	353,803,700.06	85.57%	682,900,000.00	98.30%		
	1	59,685,569.95	14.43%	11,783,000.00	1.70%		

1

2

1998-29

[2007] 48

1

1

2

3

4

2