

2011

2011 12 31

20

§ 1

1.1

“ ”

2011 3 26

2011 10 20

2011 12 31

§ 2

21

	519979
	519979
	2011 10 20

133,388,429.79

	021-61009999	010-63201816
--	--------------	--------------

24

	www.cxfund.com.cn
	68 9

§ 3

3 1

3 1.1	2011 10 20	2011 12 31
		-6,228,681.91
		-20,878,735.71
		-0.0988
		-14.80%
3 1.2	2011	
		-0.1480
		113,647,187.37
		0.852

1

2

3

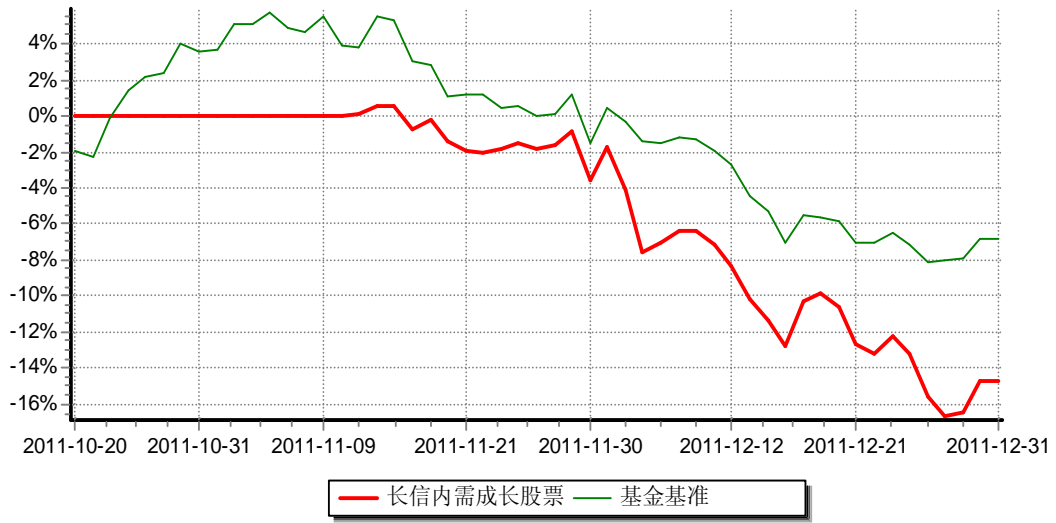
2011 10 20

3 2

3 2 1

					-	-
2011 10 20 -2011 12 31	-14.80%	1.18%	-6.82%	1.08%	-7.98%	0.10%

3 2 2



1 2011 10 20 2011 10 20

2011 12 31

2 6

60% 95%

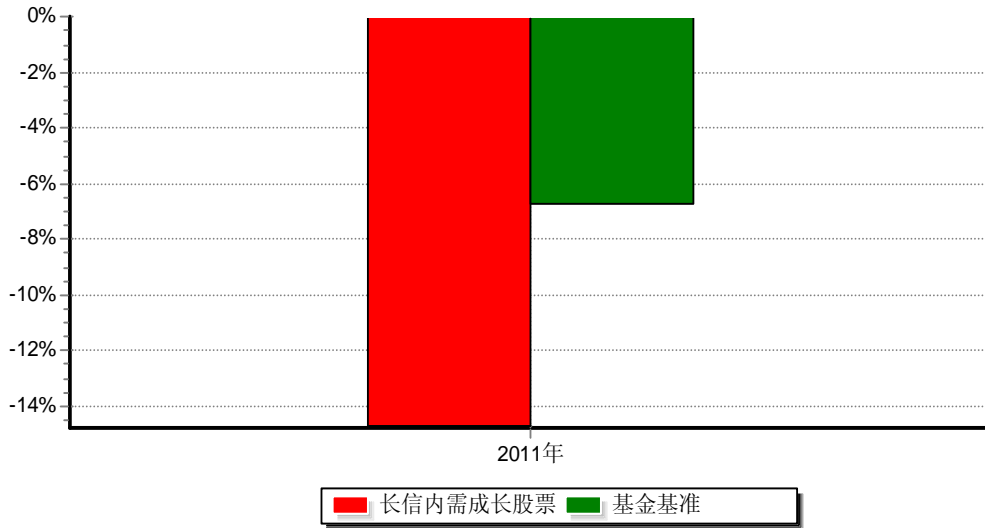
5% 40%

5%

0% 3%

80%

3 2 3



2011 10 20

2011

33

§ 4

4.1

4.1.1

2008 63

1.5

49%

34.33%

16.67%

2011 12 31

13

100

LOF

100

QDII

4.1.2

		2011 10 20		6	2006 2007 2008 2008 11

1

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

4 4 1

2011

15%

2011

A

15%

T/M

4 4 2

0.852

-14.80%

0.852

-6.82%

4 5

2012

A

A

A

46

2008 9 12

[2008] 38

11 40

“ ”

1/2

47

1

2

6

30%

3

3

4

5

15

6

7

§ 5

5 1

—

2011 10 20 2011 12 31

—

5 2

5 3

§ 6

2011

KPMG-B(2012)AR No. 0138

§ 7

7.1

2011 12 31

	2011 12 31
	6,343,401.74
	1,236,098.71

	635,631.74
	159,605.88
	26,600.99
	145,637.74
	122,395.59
	2,331,365.72
	133,388,429.79
	-19,741,242.42
	113,647,187.37
	115,978,553.09

2011 12 31

Q 852

133,388,429.79

7.2

2011 10 20 2011 12 31

	2011 10 20	2011 12 31
		-19,767,472.81
1.		446,651.21
		446,651.21
2	" - "	-5,840,465.89
		-5,840,465.89

3	" -"	-14,650,053.80
4	" "	
5	" -"	276,395.67
		1,111,262.90
1		599,340.17
2		99,890.03
3		
4		290,506.70
5		
6		121,526.00
	" -"	-20,878,735.71
	" -"	-20,878,735.71

7.3

2011 10 20 2011 12 31

	2011 10 20 2011 12 31		
) (355,399,768.39		355,399,768.39
()		-20,878,735.71	-20,878,735.71
" -"	-222,011,338.60	1,137,493.29	-220,873,845.31
1.	261,910.96	-21,272.48	240,638.48

2	-222,273,249.56	1,158,765.77	-221,114,483.79
" -"			
	133,388,429.79	-19,741,242.42	113,647,187.37

7.1 7.4

7.4

7.4.1

(" ")

(" ")

([2011] 439)

2011 10 20

(" ")

2011 9 5 2011 10 14

355,282,502.43

117,265.96

355,399,768.39

()

()

60% 95%

5% 40%

5%

0% 3%

80%

300

* 80%±

* 20%

7.4.2

(" ") 2006 2 15

- 38

("

") 2007

7.4.4

7.4.3

2011 12

31 2011 10 20 () 2011 12 31

7.4.2

7.4.4

7.4.4.1

1 1 12 31

2011 10 20 () 2011 12 31

7.4.4.2

7.4.4.3

7.4.4.4

(1)

1)

/()

2)

)

(

7.4.4.5(1)3)

/()

3)

()

/()

(2)

(3)

7.445

Q 25%

Q 25%

(1)

1)

2)

3)

4)

5)

(2)

1)

2)

3)

4)

(3)

1)

2)

3)

“ / () ”

7.4.4.6

-

-
7.447

7.448

7.449 / / ()

/ ()

/ ()

/ ()

()

/()

7.4.4.10

1.5%

Q 25%

7.4.4.11

1

2

6

30%

3

3

4

5

15

6

7

7.4.4.12

(1)

(2)

(3)

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[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)

()

7.4.7

(" ")	
" "	

7.4.8

7.4.8.1

7.4.8.1.1

	2011 10 20	2011 12 31
		99,890.03

0.25%

= × 0.25%

7.483 ()

7.484

7.4841

7.4842

	2011 12 31	
	4,999,450.00	3.75%

7.485

	2011 10 20	2011 12 31
	6,343,401.74	184,687.89

“

”

2011 12 31

1,236,098.71

7.486

7.4.8.7

7.4.9 2011 12 31

7.4.9.1 /

3

12

2011 12 31

7.4.9.2

							()		
600315		2011-12-30		34.09	2012-01-04	34.75	48,700	1,776,484.00	1,660,183.00

7.4.9.3

§ 8

81

			(%)
1		106,764,822.19	92.06
		106,764,822.19	

D			
E			
F			
G		10,028,686.02	8.82
H		3,238,381.01	2.85
I			
J			
K		3,655,106.00	3.22
L			
M			
		106,764,822.19	93.94

8.3

					(%)
1	600340		294,700	4,729,935.00	4.16
2	000887		303,600	3,424,608.00	3.01
3	000581		90,100	3,233,689.00	2.85
4	300253		70,769	3,041,651.62	2.68
5	002007		121,600	3,041,216.00	2.68
6	300258		144,800	2,997,360.00	2.64
7	002551		139,007	2,945,558.33	2.59
8	002123		172,000	2,808,760.00	2.47
9	300041		148,300	2,804,353.00	2.47
10	000661		79,671	2,788,485.00	2.45

8.4

8.4.1

2% 20

				(%)
1	600340		5,292,514.21	4.66
2	300253		4,222,935.40	3.72

3	300258		3,769,376.95	3.32
4	300041		3,730,679.71	3.28
5	002551		3,726,935.97	3.28
6	000887		3,417,641.80	3.01
7	002123		3,363,226.62	2.96
8	000661		3,291,130.59	2.90
9	002007		3,178,268.51	2.80
10	000581		3,027,103.44	2.66
11	300257		2,963,997.97	2.61
12	300142		2,962,700.02	2.61
13	002126		2,915,705.49	2.57
14	600521		2,836,162.76	2.50
15	002594		2,773,241.44	2.44
16	600537		2,732,482.86	2.40
17	600499		2,655,880.54	2.34
18	600118		2,586,331.80	2.28
19	600594		2,558,787.00	2.25
20	600458		2,555,516.96	2.25
21	300101		2,482,402.60	2.18
22	000338		2,430,455.85	2.14
23	002559		2,423,731.00	2.13
24	002158		2,411,001.00	2.12
25	300246		2,400,125.00	2.11
26	300022		2,398,072.30	2.11
27	300244		2,390,267.32	2.10
28	600406		2,356,028.98	2.07
29	300260		2,355,434.99	2.07
30	300077		2,293,397.00	2.02
31	300228		2,282,006.61	2.01

" / "

842

2% 20

				(%)
1	600118		2,536,732.00	2.23

2	300246		2,162,158.00	1.90
3	300260		2,078,987.00	1.83
4	002428		1,859,258.56	1.64
5	300199		1,758,467.00	1.55
6	002547		1,704,970.50	1.50
7	002029		1,682,528.00	1.48
8	600518		1,659,355.37	1.46
9	600458		1,632,809.00	1.44
10	002008		1,603,065.00	1.41
11	300177		1,551,006.98	1.36
12	600456		1,465,196.20	1.29
13	300253		1,424,796.00	1.25
14	300206		1,356,915.93	1.19
15	300008		1,342,401.60	1.18
16	002255		1,318,977.18	1.16
17	002006		1,285,575.00	1.13
18	002554		1,281,497.94	1.13
19	600976		1,270,443.40	1.12
20	000024		1,262,975.03	1.11

"/

8 4 3

	181,029,305.85
	53,773,963.97

"/

8 5

8 6

87

88

89

89.1

89.2

89.3

1		
2		1,630,856.27
3		
4		2,388.96
5		985.22
6		
7		
8		
9		1,634,230.45

89.4

89.5

89.6

§ 9

9.1

()					
6,426	20,757.61	25,254,606.33	18.93%	108,133,823.46	81.07%

9.2

	70,166.74	0.05%

§ 10

(2011 10 20)	355,399,768.39
	355,399,768.39
	261,910.96
	222,273,249.56
	133,388,429.79

11.7

	1	167,437,014.35	71.32%							136,043.56	70.51%
	1	58,239,658.18	24.81%							49,503.61	25.66%
	1	9,085,097.29	3.87%							7,381.72	3.83%
	2										
	1										
	1										
	1										
	1										
	1										
	2										
	1										
	1										
	1										
	1										

