

2011

2011 6 30

2011 8 27

§ 1

1.1

2011 8 24

2011 1 1 6 30

§ 2

2.1

	519987
	519987
	2009 7 30
	352, 946, 827. 69

2.2

	300 * 70%+ * 30%

--	--

2.3

		021- 61009999	010- 67595003
		zhouyg@cxfund. com. cn	yi ndong. zh@ccb. com
		4007005566	010- 67595096
		021- 61009800	010- 66275853

2.4

	www.cxfund. com. cn		
	68	9	1 1

§ 3

3.1

3.1.1	2011 1 1 - 2011 6 30
	-742,289.88
	-21,657,608.04
	-0.0596
	-6.58%
3.1.2	2011 6 30
	-0.1478
	300,796,789.99
	0.852

1

2

3.2

3.2.1

					-	-
	3.65%	1.15%	1.07%	0.83%	2.58%	0.32%
	-2.96%	1.06%	-3.64%	0.77%	0.68%	0.29%
	-6.58%	1.28%	-1.18%	0.86%	-5.40%	0.42%
	5.58%	1.35%	14.14%	0.98%	-8.56%	0.37%

	-14.80%	1.39%	-7.37%	1.16%	-7.43%	0.23%
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3 2 2



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1

/

2

4.2

4.3

4.3.1

4.3.2

M

1. 64% 2. 79% 500 7. 24% 14. 83%

25. 64%

2010

TM TM

4. 4. 2

2011 6 30 0. 852

-6. 58% -1. 18%

4. 5

CPI

2002 05

07

4. 6

2008 9 12

[2008] 38

“ ”

1/2

4.7

1

2

3

12

10%

30%

4

3

5

6

15

7

8

§ 5

5.1

5.2

5.3

§ 6

6.1

2011 6 30

	2011 6 30	2010 12 31
	45,583,034.96	58,872,202.02
	549,304.36	1,529,281.29
	250,000.00	250,000.00
	255,561,708.74	285,595,331.47
	255,561,708.74	285,595,331.47
	9,118.71	13,492.44
	33,695.64	60,225.95
	301,986,862.41	346,320,533.17
	2011 6 30	2010 12 31

	44,404.59	374,170.12
	359,330.38	450,672.74
	59,888.39	75,112.11
	327,589.67	975,317.98
	398,859.39	330,568.12
	1,190,072.42	2,205,841.07
	352,946,827.69	377,123,774.06
	-52,150,037.70	-33,009,081.96
	300,796,789.99	344,114,692.10
	301,986,862.41	346,320,533.17
2011 6 30	0.852	352,946,827.69

6.2

2011 1 1 2011 6 30

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		-17,991,930.59		-86,221,641.70

1.		168,205.86	401,519.38
		168,205.86	401,519.38
2	" - "	2,739,890.70	-4,072,163.16
		1,672,275.03	-6,105,703.43
		1,067,615.67	2,033,540.27
3	" - "	-20,915,318.16	-82,740,521.27
4	" "		
5	" - "	15,291.01	189,523.35
		3,665,677.45	6,460,997.07
1		2,362,530.46	3,975,792.35
2		393,755.01	662,632.06
3			
4		747,477.43	1,655,985.21
5			
6		161,914.55	166,587.45
	" - "	-21,657,608.04	-92,682,638.77
	" - "	-21,657,608.04	-92,682,638.77

6.3

" - "			
	521, 441, 362. 42	- 100, 544, 880. 08	420, 896, 482. 34

6.1 6.4

6.4

6.4.1

(" ")

(" ")

([2009] 439)

2009 6 26 2009 7 24

2009 7 30

[2009] 509

2009 3646

984, 191, 353. 68

294, 026. 76

294, 026. 76

984, 485, 380. 44

60% 95%

5% 40%

5%

80%

300

* 70%+

* 30%

6.4.2

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

[1998] 55

[2002] 128

[2004] 78

[2005] 102

[2005] 103

[2005] 107

[2007] 84

()

[2008] 1

(1)

(2)

(3)

(4)

20%

50%

(5)

0.1%

6.4.6

6.4.6.1

6.4.6.2

6.4.7

6.4.7.1

6.4.7.1.1

6.4.7.1.2

6.4.7.1.3

6.4.7.2

6.4.7.2.1

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		2,362,530.46		3,975,792.35
		531,446.12		903,558.95

1.5%

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

6.4.7.2.2

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		393,755.01		662,632.06

0.25%

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

6.4.7.3 ()

()

6.4.7.4

6.4.7.4.1

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		20,001,500.00		20,001,500.00
/				
/				
		20,001,500.00		20,001,500.00
		5.67%		3.84%

6.4.7.4.2

6.4.7.5

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
	45,583,034.96	164,957.94	154,024,808.11	395,765.15

“

”

2011 6 30

549,304.36

(2010 12 31 1,529,281.29)

6.4.7.6

6.4.7.7

6.4.8 2011 6 30

6.4.8.1 /

2011 6 30 /

6.4.8.2

2011 6 30

6.4.8.3

2011 6 30

§ 7

7.1

			(%)
1		255, 561, 708. 74	84. 63
		255, 561, 708. 74	84. 63
2			
3			
4			
5		46, 132, 339. 32	15. 28
6		292, 814. 35	0. 10
7		301, 986, 862. 41	100. 00

7.2

			(%)
A		2, 067, 000. 00	0. 69
B		13, 294, 400. 00	4. 42
C		128, 700, 648. 13	42. 79
00		15, 819, 402. 50	5. 26
C1			
C2			
C3			
C4		13, 239, 682. 48	4. 40
C5		13, 309, 600. 00	4. 42

C6		27,657,695.48	9.19
C7		28,417,500.00	9.45
C8		30,256,767.67	10.06
C99			
D		3,625,000.00	1.21
E		3,940,000.00	1.31
F		5,880,000.00	1.95
G		25,856,973.37	8.60
H		19,574,728.54	6.51
I		29,444,000.00	9.79
J		10,337,000.00	3.44
K			
L			
M		12,841,958.70	4.27
		255,561,708.74	84.96

7.3

					(%)
1	601601		500,000	11,195,000.00	3.72
2	300216		300,000	9,870,000.00	3.28
3	601318		200,000	9,654,000.00	3.21
4	000100	TCL	3,000,000	8,970,000.00	2.98
5	600016		1,500,000	8,595,000.00	2.86
6	000063		299,950	8,482,586.00	2.82
7	000786		456,700	7,266,097.00	2.42
8	000709		1,499,979	6,779,905.08	2.25
9	600521		459,965	6,522,303.70	2.17
10	002024		500,000	6,405,000.00	2.13

7.4
7.4.1
2% 20

				(%)
1	300216		9,569,160.21	2.78
2	002261		7,987,340.54	2.32
3	601186		7,787,000.00	2.26
4	600881		7,392,912.97	2.15
5	002013		7,115,410.35	2.07
6	000100	TCL	7,098,016.00	2.06
7	600547		6,734,250.00	1.96
8	000709		6,652,008.76	1.93
9	002106		6,593,307.00	1.92
10	002024		6,470,500.00	1.88
11	002094		6,353,874.00	1.85
12	002582		6,344,917.54	1.84
13	600029		6,303,658.00	1.83
14	600521		6,297,959.27	1.83
15	000786		6,261,284.52	1.82
16	000930		6,253,304.64	1.82
17	600195		6,095,207.26	1.77
18	000952		6,076,921.00	1.77
19	002001		6,011,834.80	1.75
20	601111		5,922,204.30	1.72

" "

7.4.2
2% 20

					(%)
	1	002320		18,987,897.74	5.52
	2	600498		16,614,027.20	4.83

7.5

7.6

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

1		250,000.00
2		
3		
4		9,118.71
5		33,695.64

6		
7		
8		
9		292,814.35

7.9.4

7.9.5

7.9.6

§ 8

8.1

()					
9,187	38,418.07	30,934,051.65	8.76%	322,012,776.04	91.24%

8.2

	521,775.71	0.15%

§ 9

(2009 7 30)	984, 485, 380. 44
	377, 123, 774. 06
	6, 778, 404. 83
	30, 955, 351. 20
	352, 946, 827. 69

§ 10

10.1

10.2

1

2

2011 2 9

2011 115

2011 1 31

10.3

10.4

10.5

10.6

10.7

2

3

4

2

2011 8 27