

2011

2011 6 30

2011 8 27

§ 1

1.1

2011 08 24

2011 1 1 6 30

§ 2

2.1

	519993	
	519993()	519992()
	2006 11 9	
	4, 164, 428, 862. 72	

2.2

	3	
	80%	20%
	300 × 70%	× 30%

2 3

		021- 61009969	010- 58560666
		zhouyg@cxfund. com. cn	Guanyue2@cnbc. com. cn
		4007005566	95568
		021- 61009800	010- 58560794

2 4

	www. cxfund. com. cn		
		68	9
	2		

§ 3

3.1

3.1.1	2011 1 1	2011 6 30
		-2,958,452.63
		-189,378,494.42
		-0.0504
		-6.50%
3.1.2	2011 6 30	
		-0.3754
		3,250,600,333.13
		0.7806

1

2

3.2

3.2.1

					-	-
	3.31%	1.09%	1.07%	0.83%	2.24%	0.26%
	-5.46%	0.99%	-3.64%	0.77%	-1.82%	0.22%
	-6.50%	1.20%	-1.18%	0.86%	-5.32%	0.34%
	8.36%	1.23%	14.14%	0.98%	-5.78%	0.25%
	-9.13%	1.54%	13.89%	1.41%	-23.02%	0.13%
	87.25%	1.77%	82.02%	1.55%	5.23%	0.22%

§ 4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2011 6 30

12

100 LCF

100

ODI)

4.1.2

2010 8 26

13

2006 5

					2011 3 29
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1

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2

3

4.2

4.3

4.3.1

4.3.2

5%

4.3.3

4.4

4.4.1

	GDP	9.6%	CPI	5.4%	2010	GDP	11.1%
	CPI	2.6%					
2011		1.64%	300	2.69%	500		7.24%
		12.68%	24.84%				
				2009			

4.4.2

2011	6	30	0.7806	2.0196
			-6.50%	-1.18%

4.5

CPI

4.6

2008 9 12

[2008] 38

“ ”

1/2

4.7

1

2

§ 5

5.1

5.2

5.3

§ 6

6.1

2011 6 30

	2011 6 30	2010 12 31
	410,689,068.02	309,524,834.93
	2,737,177.91	4,003,669.05
	2,500,000.00	2,125,515.15
	2,847,350,863.92	2,706,877,258.00
	2,847,350,863.92	2,706,877,258.00
		120,000,380.00
		24,199,358.03
	93,843.65	125,648.97
	445,479.08	
	16,729.64	1,777.78
	3,263,833,162.22	3,166,858,441.91
	2011 6 30	2010 12 31

	4, 557, 846. 52	29, 395, 303. 02
	1, 293, 359. 75	1, 335, 751. 99
	3, 802, 737. 08	4, 025, 836. 64
	633, 789. 48	670, 972. 75
	1, 281, 653. 53	2, 112, 217. 34
	8, 254. 40	8, 254. 40
	1, 655, 188. 33	1, 198, 913. 39
	13, 232, 829. 09	38, 747, 249. 53
	4, 164, 428, 862. 72	3, 746, 758, 347. 13
	- 913, 828, 529. 59	- 618, 647, 154. 75
	3, 250, 600, 333. 13	3, 128, 111, 192. 38
	3, 263, 833, 162. 22	3, 166, 858, 441. 91

2011 6 30

0. 7806

4, 164, 428, 862. 72

6.2

2011 1 1 2011 6 30

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	- 158, 333, 212. 74	- 697, 794, 612. 47

1.		1, 943, 739. 86	3, 859, 566. 58
		1, 795, 579. 44	3, 859, 566. 58
		1, 588. 41	
		146, 572. 01	
2	" -"	26, 137, 896. 29	- 106, 779, 483. 52
		14, 652, 132. 01	- 113, 060, 005. 35
		291, 267. 49	
		11, 194, 496. 79	6, 280, 521. 83
3	" -"	- 186, 420, 041. 79	- 594, 950, 030. 33
4.	" "		
5.	" -"	5, 192. 90	75, 334. 80
		31, 045, 281. 68	43, 315, 153. 74
1		22, 439, 470. 52	26, 123, 350. 39
2		3, 739, 911. 72	4, 353, 891. 74
3			
4		4, 692, 501. 48	12, 666, 010. 91
5			
6		173, 397. 96	171, 900. 70
	" -"	- 189, 378, 494. 42	- 741, 109, 766. 21

6.3

2011 1 1 2011 6 30

	2011 1 1 2011 6 30		
()	3,746,758,347.13	-618,647,154.75	3,128,111,192.38
()		-189,378,494.42	-189,378,494.42
" - "	417,670,515.59	-105,802,880.42	311,867,635.17
1.	663,859,127.22	-149,995,803.57	513,863,323.65

" - "			
	4,150,086,493.60	-1,160,273,830.79	2,989,812,662.81

6.1 6.4

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6.4

6.4.1

(" ")

" "

([2006] 180)

2006 11 9
580,617,102.63

()

60% 95%

0% 35%

5% 40%

5%

300

300

× 70%

× 30%

6.4.2

(2006)

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

1

[1998] 55

[2002] 128

[2004] 78

[2005] 11

()

[2005] 102

[2005] 103

[2005] 107

[2007] 84

()

[2008] 1

1)

2)

3)

4)

20%

2005 6 13

50%

5)

0.1%

2

	2011 6 30	2010 12 31
	8,254.40	8,254.40

6.4.6

6.4.6.1

6.4.6.2

(" ")	
" "	

6.4.7

6.4.7.1

6.4.7.1.1

	2011 1 1	2011 6 30	2010 1 1	2010 6 30

	231,192,352.78	7.28%	2,427,209,543.81	29.62%

6.4.7.1.2

6.4.7.1.3

	2011 1 1 2011 6 30			
	196,511.49	7.41%		
	2010 1 1 2010 6 30			
	2,063,127.19	30.10%		

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

6.4.7.2

6.4.7.2.1

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		22,439,470.52		26,123,350.39
		4,334,490.72		5,034,396.13

1.5%

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

6.4.7.2.2

	2011 1 1	2011 6 30	2010 1 1	2010 6 30
		3,739,911.72		4,353,891.74

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
		8,004,500.00		8,004,500.00
/				
/				
		8,004,500.00		8,004,500.00

	0.19%	0.19%
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6.4.7.4.2

6.4.7.5

	2011 1 1		2011 6 30		2010 1 1		2010 6 30	
	410,689,068.02		1,758,433.85		1,190,749,714.96		3,809,223.02	

"

"

2011 6 30

2,737,177.91

(2010 12 31 4,003,669.05)

6.4.7.6

6.4.8 2011 6 30

6.4.8.1 /

6.4.8.2

600170		2011-06-29	15.59	2011-07-04	16.25	3,299,845.00	55,837,616.43	51,444,583.55
600098		2011-06-	6.79	2011-07-08	7.47	2,139,865	18,733,986.84	14,529,683.35

		18							
000609		2011-06-30		10.73	2011-08-16	11.78	3,350,402	37,046,827.73	35,949,813.46
000716	*ST	2011-06-25		9.57			2,899,801	31,655,334.25	27,751,095.57

6.4.8.3

§ 7

7.1

			(%)
1		2,847,350,863.92	87.24
		2,847,350,863.92	87.24
2			
3			
4			
5		413,426,245.93	12.67
6		3,056,052.37	0.09
7		3,263,833,162.22	100.00

7.2

			(%)
A		29,307,637.96	0.90
B		137,715,021.02	4.24
C		1,570,354,587.97	48.31
CO		429,647,175.77	13.22
C1		44,366,864.97	1.36

C5		86,199,212.55	2.65
C6		242,199,131.50	7.45
C7		354,247,818.97	10.90
C8		166,836,261.33	5.13
C99			
D		14,529,683.35	0.45
E		189,334,218.33	5.82
F			
G		236,432,765.28	7.27
H		182,735,111.52	5.62
I		221,515,365.11	6.81
J		166,355,212.94	5.12
K			
L		38,608,932.96	1.19
M		60,462,327.48	1.86
		2,847,350,863.92	87.59

7.3

			()	(%)
1	600176	3,899,885	117,854,524.70	3.63
2	600000	11,674,686	114,878,910.24	3.53
3	600690	3,705,036	103,555,756.20	3.19
4	600537	2,749,841	100,699,177.42	3.10
5	601318	1,929,937	93,158,058.99	2.87
6	000063	2,950,806	83,448,793.68	2.57
7	000568	1,810,244	81,678,209.28	2.51
8	000039	3,570,965	78,132,714.20	2.40
9	002001	2,349,902	69,204,613.90	2.13
10	002024	5,320,545	68,156,181.45	2.10

7.4

7.4.1

2% 20

				(%)
1	600383		93, 116, 637. 24	2. 98
2	600050		80, 255, 029. 65	2. 57
3	002001		71, 650, 756. 78	2. 29
4	002218		59, 347, 570. 44	1. 90
5	000792		57, 411, 364. 98	1. 84
6	600519		55, 893, 668. 69	1. 79
7	600170		55, 837, 616. 43	1. 79
8	600000		54, 852, 484. 54	1. 75
9	600697		52, 771, 431. 28	1. 69
10	600150		51, 714, 252. 29	1. 65
11	600295		45, 452, 878. 96	1. 45
12	000623		45, 265, 381. 46	1. 45
13	601688		43, 774, 404. 62	1. 40
14	000930		43, 611, 870. 38	1. 39
15	600475		40, 365, 261. 22	1. 29
16	601088		38, 578, 850. 66	1. 23
17	000609		37, 046, 827. 73	1. 18
18	300168		36, 085, 932. 18	1. 15
19	002024		35, 994, 268. 45	1. 15
20	000860		35, 159, 854. 45	1. 12

"

"

(%)

1	002202		124,235,991.32	3.97
2	000002		82,530,726.25	2.64
3	601318		75,853,302.25	2.42
4	600572		58,969,748.35	1.89
5	000009		56,488,619.92	1.81
6	600383		56,291,789.94	1.80
7	000060		48,054,479.92	1.54
8	600655		46,967,117.57	1.50
9	600050		46,478,101.83	1.49
10	601717		44,278,219.46	1.42
11	601688		42,516,545.86	1.36
12	601166		35,328,411.34	1.13
13	601666		33,483,115.79	1.07
14	600123		30,926,725.57	0.99
15	002022		30,918,294.51	0.99
16	600823		30,225,393.84	0.97
17	600006		28,937,869.99	0.93
18	600525		28,015,918.51	0.90
19	000926		27,988,550.25	0.89
20	000729		27,192,591.50	0.87

" "

7.4.3

	1,757,819,868.46
	1,445,578,352.76

“

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”

”

7.5

7.6

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

1		2,500,000.00
2		
3		445,479.08
4		93,843.65
5		16,729.64
6		

7		
8		
9		3, 056, 052.37

7.9.4

7.9.5

7.9.6

§ 9

(2006 11 9)	580, 617, 102. 63
	3, 746, 758, 347. 13
	663, 859, 127. 22
	246, 188, 611. 63
	4, 164, 428, 862. 72

§ 10

10.1

10.2

1

2

10.3

10.4

10.5

10.6

10.7

	1	672,283,487.48	21.17%						21.56%	571,438.85	21.56%	
	1	500,208,189.85	15.75%							406,422.18	15.33%	
	1	406,625,722.72	12.81%							330,385.84	12.47%	
	1	316,930,700.12	9.98%							257,509.04	9.72%	
	1	231,192,352.78	7.28%							196,511.49	7.41%	
	1	197,968,833.00	6.23%							168,272.76	6.35%	
	1	152,642,972.72	4.81%	3,250,855.90	100.00%					129,744.55	4.90%	
	1	134,721,459.48	4.24%							114,512.49	4.32%	
	1	128,138,484.68	4.04%							108,916.53	4.11%	
	1	114,965,741.46	3.62%							97,720.44	3.69%	
	1	110,856,620.87	3.49%							94,227.56	3.56%	
	1	90,743,633.73	2.86%							77,130.61	2.91%	

	1	45,952,882.60	1.45%							39,060.13	1.47%	
	1	38,466,641.44	1.21%							31,254.35	1.18%	
	1	33,700,498.29	1.06%							27,382.04	1.03%	

1

2

2

[1998] 29

[2007] 48

1

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2

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4

2

2011 8 27