

**2010**

**2010 06 30**

**2010 08 24**

1.1

2010 8 20

2010 1 1      2010 6 30

1.2



2.1

	519989
	519989
	2008 12 29
	364,829,920.23

2.2

	20%
	90%+ 800 10%

2.3




		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	lifangfei@abchina.com
		400-700-5566	95599
		021-61009800	010-63201816

3.1

<b>3.1.1</b>	2010 01 01 -2010 06 30
	13,199,277.63
	11,946,878.05
	0.0335
	3.22%
	3.85%
<b>3.1.2</b>	2010 06 30
	11,227,599.01
	0.0308
	377,969,571.50
	1.036
<b>3.1.3</b>	2010 06 30
	7.73%

1

2

3

3.2

3.2.1



					-	-
	-1.15%	0.28%	-0.46%	0.17%	-0.69%	0.11%
	0.58%	0.30%	-0.69%	0.18%	1.27%	0.12%



4

4.1

4.1.1

				2003 63
	1.5			49
		34.33		16.67
2010 6 30			9	
			100	LOF

4.1.2

		2008 12 29		12	CIM Investors Group Financial Services Co. Ltd 2002 10  2008 12 29

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

### 4.3.3

## 4.4

### 4.4.1

4.4.2

4.5

4.6

2008 9 12 [2008]38

#### 4.7


5.1

30

2010 1 1 2010 6

5.2

5.3

## 6.1

2010 06 30

		2010 06 30	2009 12 31
	6.4.6.1	9,244,999.40	20,306,175.96
		1,812,846.44	3,283,277.85
	6.4.6.2	362,933,745.14	279,457,394.84
		50,882,906.64	51,895,516.88
		312,050,838.50	227,561,877.96
	6.4.6.3		
	6.4.6.4		
	6.4.6.5	6,960,785.52	2,983,043.38
		472,400.31	109,980.56
	6.4.6.6		
		381,424,776.81	306,139,872.59
		2010 06 30	2009 12 31

			20,000,000.00
			10,192,746.24
		665,161.72	189,656.82
		214,079.27	170,476.82
		61,165.50	48,707.68
		122,330.97	97,415.31
	6.4.6.7	563,106.92	433,475.78
		1,690,472.08	1,225,357.60
			5,172.23
	6.4.6.8	138,888.85	74,642.30
		3,455,205.31	32,437,650.78
	6.4.6.9	364,829,920.23	269,204,544.77
	6.4.6.10	13,139,651.27	4,497,677.04
		377,969,571.50	273,702,221.81
		381,424,776.81	■ ■ 306,139,872.59

2016 6 30

1 1 1

36 829,920.23

6.2

1 H6 U H



2.	-		12,696,937.20	11,749,995.78
		6.4.6.12	10,745,568.93	8,665,699.73
		6.4.6.13	1,856,167.35	2,606,387.05
		6.4.6.14		
		6.4.6.15	95,200.92	477,909.00
3.	-	6.4.6.16	-1,252,399.58	2,580,259.52
4.				
5.	-	6.4.6.17	139,143.58	287,388.15
			4,478,496.65	5,378,417.68
1			1,286,599.25	2,013,757.59
2			367,599.75	575,359.23
3			735,199.56	1,150,718.59
4		6.4.6.18	1,800,233.50	1,372,194.21
5			136,823.03	
			136,823.03	
6		6.4.6.19	152,041.56	266,388.06
	-		11,946,878.05	15,509,904.54
	-		11,946,878.05	15,509,904.54

### 6.3

2010 01 01 -2010 06 30

	2010 01 01 -2010 06 30
--	------------------------

( )			
( )			
-			
1.			
2.			
-			
	2009 01 01 -2009 06 30		
( )			
( )			
-			
1.			
2.			
-			


## 6.4

### 6.4.1

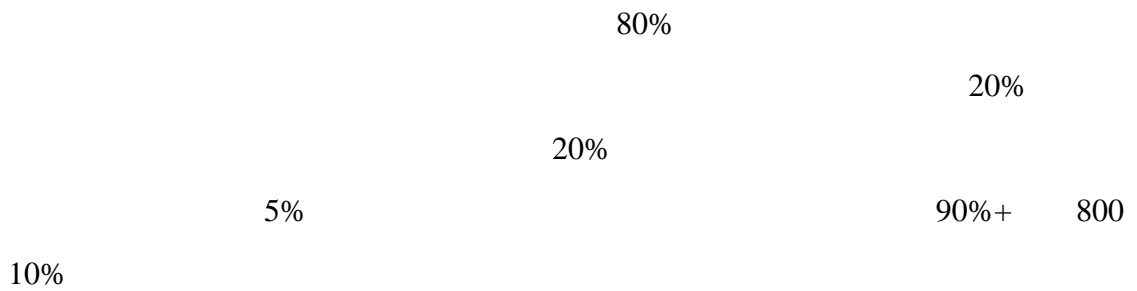
( )

(

[2008] 1252 )

2008 12 29

819,356,829.46



### 6.4.2

(2006)

2007

### 6.4.4

### 6.4.3

(2006)

6.4.2

### 6.4.4

#### 6.4.4.2

### 6.4.5

[1998]55 [2001]61

[2002]128

[2004]78

[2005]11

( )

[2005]102

[2005]103

[2005]107

[2007]84

( )

[2008]1

(1)

(2)

(3)

(4)



**6.4.6.4**

**6.4.6.4.1**

**6.4.6.5**

	2010 06 30

**6.4.6.6**

**6.4.6.7**

	2010 06 30

**6.4.6.8**

	2010 06 30




**6.4.6.9**

	2010 01 01 -2010 06 30	

**6.4.6.10**


**6.4.6.11**

	2010 01 01 -2010 06 30




**6.4.6.12**

**6.4.6.12.1**

	2010 01 01 -2010 06 30

**6.4.6.13**

	2010 01 01 -2010 06 30

**6.4.6.14**

**6.4.6.14.1**

**6.4.6.15**

	2010 01 01 -2010 06 30






**6.4.6.16**

	2010 01 01 -2010 06 30
1.	
2.	
3.	

**6.4.6.17**

	2010 01 01 -2010 06 30

25%

**6.4.6.18**

	2010 01 01 -2010 06 30

**6.4.6.19**

	2010 01 01 -2010 06 30

**6.4.7**

**6.4.7.1**

**6.4.7.2**

**6.4.8**

**6.4.8.1**

**6.4.8.2**

( )	

**6.4.9**

**6.4.9.1**

**6.4.9.1.1**

**6.4.9.1.2**

**6.4.9.2**

**6.4.9.2.1**

	2010 01 01 -2010 06 30	2009 01 01 -2009 06 30

0.7%

=

0.7%/

**6.4.9.2.2**

	2010 01 01 -2010 06 30	2009 01 01 -2009 06 30

0.2%

=

0.2%/

**6.4.9.2.3**


	2009 01 01 -2009 06 30

**6.4.9.3**

( )


**6.4.9.4**

**6.4.9.4.1**

**6.4.9.4.2**

**6.4.9.5**

	2010 01 01 -2010 06 30	2009 01 01 -2009 06 30



--	--	--	--	--

2010 6 30

1,812,846.44

(2009 12 31 :3,283,277.85 )

**6.4.9.6**

**6.4.10**

**6.4.10.1**


**6.4.11**      **2010 06 30**

**6.4.11.1**      /

**6.4.11.2**

**6.4.11.3**

**6.4.11.3.1**

2010 6 30

**6.4.12**

**6.4.12.1**

#### 6.4.12.2

10%

10%

#### 6.4.12.3

6.4.11

6.4.12.4

6.4.12.4.1

6.4.12.4.1.1

	9,244,999.40					9,244,999.40
	1,812,846.44					1,812,846.44
	164,202,838.50	147,848,000.00			50,882,906.64	362,933,745.14

					6,960,785.52	6,960,785.52
					472,400.31	472,400.31
	175,260,684.34	147,848,000.00			58,316,092.47	381,424,776.81
					665,161.72	665,161.72
					214,079.27	214,079.27
					61,165.50	61,165.50
					122,330.97	122,330.97
					563,106.92	563,106.92
					1,690,472.08	1,690,472.08
					138,888.85	138,888.85
					3,455,205.31	3,455,205.31
	175,260,684.34	147,848,000.00			54,860,887.16	377,969,571.50
	1-3	3 -1	1-5	5		
	20,306,175.96					20,306,175.96
	3,283,277.85					3,283,277.85
	68,366,169.80	159,195,708.16			51,895,516.88	279,457,394.84





					2,983,043.38	2,983,043.38
					109,980.56	109,980.56
	91,955,623.61	159,195,708.16			54,988,540.82	306,139,872.59
	20,000,000.00					20,000,000.00
					10,192,746.24	10,192,746.24
					189,656.82	189,656.82
					170,476.82	170,476.82
					48,707.68	48,707.68
					97,415.31	97,415.31
					433,475.78	433,475.78
					1,225,357.60	1,225,357.60
					5,172.23	5,172.23
					74,642.30	74,642.30
	20,000,000.00				12,437,650.78	32,437,650.78
	71,955,623.61	159,195,708.16			42,550,890.04	273,702,221.81

#### 6.4.12.4.1.2

	27	1,648,274.87	2,029,583.88
	27	-1,648,274.87	-2,029,583.88

#### 6.4.12.4.2

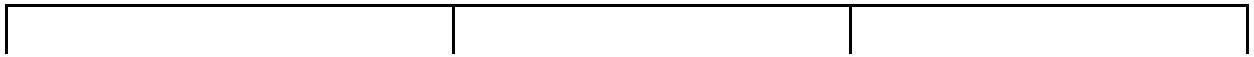
### 6.4.12.4.3

VaR(Value at Risk)

13.46%

82.56%

#### 6.4.12.4.3.1



%



95%

## 7.1

			(%)
1		50,882,906.64	13.34
		50,882,906.64	13.34
2		312,050,838.50	81.81
		312,050,838.50	81.81
3			
4			
5		11,057,845.84	2.90
6		7,433,185.83	1.95
7		381,424,776.81	100.00

## 7.2

			(%)
A		1,006,000.00	0.27
B		1,413,880.00	0.37
C		20,466,888.45	5.41
C0		2,785,000.00	0.74
C1		1,303,546.35	0.34
C2			
C3			
C4		1,415,168.00	0.37
C5		7,490,400.00	1.98
C6			
C7		6,522,674.10	1.73
C8		950,100.00	0.25

C99			
D			
E			
F		1,444,520.00	0.38
G		7,229,628.84	1.91
H		3,734,000.00	0.99
I		7,079,850.00	1.87
J		6,021,100.00	1.59
K			
L			
M		2,487,039.35	0.66
		50,882,906.64	13.46

### 7.3

				( )	(%)
1	600481		397,400	5,484,120.00	1.45
2	002008		360,000	3,992,400.00	1.06
3	600410		324,204	3,796,428.84	1.00
4	002351		106,000	3,498,000.00	0.93
5	601166		135,000	3,109,050.00	0.82
6	600895		287,519	2,487,039.35	0.66
7	002142		210,000	2,314,200.00	0.61
8	000024		150,000	2,232,000.00	0.59
9	600271		150,000	2,232,000.00	0.59
10	000759		200,000	2,156,000.00	0.57
11	000858		80,000	1,938,400.00	0.51
12	600748		240,000	1,776,000.00	0.47
13	601009		165,000	1,656,600.00	0.44
14	600631		120,000	1,578,000.00	0.42
15	002320		39,200	1,444,520.00	0.38

16	300084		52,000	1,413,880.00	0.37
17	600736		250,000	1,347,500.00	0.36
18	600439		150,699	1,303,546.35	0.34
19	600588		55,000	1,201,200.00	0.32
20	300072		26,400	1,077,648.00	0.29
21	002073		69,515	1,038,554.10	0.27
22	600075		100,000	1,006,000.00	0.27
23	000568		30,000	846,600.00	0.22
24	000402		80,000	665,600.00	0.18
25	300039		20,000	567,600.00	0.15
26	300026		10,000	382,500.00	0.10
27	300037		8,000	337,520.00	0.09

## 7.4

### 7.4.1

2% 20

				(%)
1	002008		39,427,895.70	14.41
2	600271		31,367,433.02	11.46
3	600812		24,591,295.92	8.98
4	600439		23,831,793.04	8.71
5	600410		20,961,917.77	7.66
6	600895		20,353,737.82	7.44
7	000829		19,684,846.72	7.19
8	002022		19,023,122.83	6.95
9	002073		17,393,951.52	6.36
10	600557		16,233,727.04	5.93
11	600037		14,960,126.59	5.47
12	600900		12,178,242.64	4.45
13	600748		11,816,476.43	4.32
14	002351		11,497,618.00	4.20



15	000759		11,480,393.90	4.19
16	000968		11,376,087.65	4.16
17	600085			



4	600812		25,464,827.26	9.30
5	000829		24,703,701.00	9.03
6	600410		21,942,311.71	8.02
7	600557		20,031,802.16	7.32
8	002022		18,858,846.94	6.89
9	600037		18,365,026.08	6.71
10	002073		17,144,275.86	6.26



### 7.4.3

	587,243,913.96
	590,525,218.19

### 7.5

			(%)
1			
2		127,696,000.00	33.78
3			
4		162,116,978.10	42.89
5		20,152,000.00	5.33
6		2,085,860.40	0.55
7			
8		312,050,838.50	82.56

### 7.6

					(%)
1	0901038	09 38	700,000	68,719,000.00	18.18
2	0901028	09 28	500,000	49,160,000.00	13.01
3	122011	08	190,000	20,599,800.00	5.45



4	0981215	09	CP01	200,000	20,152,000.00	5.33
5	122028	09		180,000	19,170,000.00	5.07

**7.7**

**7.8**

**7.9**

7.9.1

7.9.2

**7.9.3**

1		
2		
3		
4		6,960,785.52
5		472,400.31
6		
7		
8		
9		7,433,185.83

**7.9.4**



				(%)
1	125709		1,809,684.10	0.48
2	110003		276,176.30	0.07

### 7.9.5

### 7.9.6

8.1

( )					
4,444	82,094.94	236,091,282.28	64.71%	128,738,637.95	35.29%

8.2

	71,400.95	0.02%

(2008 12 29 )	819,356,829.46
	269,204,544.77
	629,763,126.72
	534,137,751.26
-	
	364,829,920.23

**10.1**

**10.2**

**10.3**

**10.4**

**10.5**

**10.6**

10.7

	1	475,562,441.37	40.41%	38,860,019.69	29.81%			386,398.41	39.33%
	1	438,619,361.69	37.27%	73,220,145.98	56.16%	208,000,000.00	70.51%	372,824.47	37.95%
	1	262,694,094.09	22.32%	18,292,658.09	14.03%	87,000,000.00	29.49%	223,287.95	22.73%

<1998>29

[2007]48

1

a

b

c

d

2





18	2010		2010-4-22
19			2010-5-27
20			2010-6-1
21			2010-6-2
22			2010-6-4

11.1

11.2

11.3