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2010 06 30

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§1	2
1.1	2
§2	5
2.1	5
2.2	5
2.3	6
2.4	6
2.5	6
§3	7
3.1	7
3.2	7
§4	9
4.1	9
4.2	9
4.3	10
4.4	10
4.5	11
4.6	11
4.7	12
§5	13
5.1	.....	13
5.2	.....	13
5.3	.....	13
§6	.....	14
6.1	.....	14
6.2	.....	15
6.3	.....	16
6.4	.....	17
§7	.....	21
7.1	.....	21



7.2	.....	21
7.3	.....	21
7.4	.....	21
7.5	.....	21
7.6 " " " "	.....	21
7.7	.....	21
7.8	.....	21
§8	.....	21
8.1	.....	21
8.2	.....	21
§9	.....	21
§10	.....	21
10.1	.....	21
10.2	.....	21
10.3	.....	21
10.4	.....	21
10.5	.....	21
10.6	.....	21
10.7	.....	21
10.8	0.5%	21
10.9	.....	21
§11	21
11.1	21
11.2	21
11.3	21



§ 2

21

	519999	
	519999	519998
	2004 03 19	
	3,557,744,490.93	

22

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2 3

		021- 61009999	010- 66060069
		zhouyg@xfund.com.cn	l i fangfei @bcchi na.com
		4007005566	95599
		021- 61009800	010- 63201816
		9 68	69
		9 68	28 F9
		200120	100031

2 4

		wwwxfund.com.cn	
		9 68	28 F9

2 5

		21	23



§ 3

3 1

3 1. 1	2010 01 01 -2010 06 30
	37,877,519.52
	37,877,519.52
	0.84%
3 1. 2	2010 06 30
	3,557,744,490.93
	1.0000
3 1. 3	2010 06 30
	17.29%

1

2 2007 4 1

3

3 2

3 2 1

					-	-
	0 1658%	0 0006%	0 0300%	0 0000%	0 1358%	0 0006%
	0 4535%	0 0019%	0 0910%	0 0000%	0 3625%	0 0019%
	0 8379%	0 0022%	0 1810%	0 0000%	0 6569%	0 0022%
	1. 6948%	0 0031%	0 3650%	0 0000%	1. 3298%	0 0031%
	8 9743%	0 0122%	6 4859%	0 0045%	2 4884%	0 0077%



2004 03
19 -2010 06 30 17.2888% 0.0088% 12.6249% 0.0031% 4.6639% 0.0057%



§ 4

4 1

4 1. 1

2003 63

1. 5

49

34 33

16 67

2010 6 30

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100

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4 1. 2

		2005 11 26		16	ENBA 2004 9

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5%

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4.4.2

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35.58

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Q 84

65.69bp

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[2008] 38

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100

37,877,519.52

37,877,519.52



§ 5

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2010 1 1 2010 6 30

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§ 6

61

2010 06 30



	6.4.6.5	97,134.40	83,727.78
		253,600.00	253,600.00
		32,151.63	14,000.90
		1,624,238.19	2,337,740.12
	6.4.6.6	445,630.37	336,515.00
		529,361,145.20	513,325,861.97
	6.4.6.7	3,557,744,490.93	9,902,746,179.49
	6.4.6.8		
		3,557,744,490.93	9,902,746,179.49
		4,087,105,636.13	10,416,072,041.46
2010 6 30		1.0000	3,557,744,490.93

62

2010 01 01 -2010 06 30

		2010 01 01 -2010 06 30	2009 01 01 -2009 06 30
		58,579,376.46	83,089,437.29
1.		54,478,624.54	70,757,902.80
	6.4.6.9	11,626,529.95	29,396,706.94
		24,626,770.09	40,659,793.48
		18,225,324.50	701,402.38
2	" -"	4,100,751.92	12,331,534.49
	6.4.6.10	4,100,751.92	12,331,534.49
3	" -"		
4	" "		
5	" -"		



		20,701,856.94	30,708,290.81
1	6.4.9.2.1	7,720,634.27	11,865,233.53
2	6.4.9.2.2	2,339,586.10	3,595,525.28
3		5,848,965.32	8,988,813.24
4		71,904.06	71,904.06
5		4,462,902.04	5,961,578.73
		4,462,902.04	5,961,578.73
6	6.4.6.11	257,865.15	225,235.97
	" -"	37,877,519.52	52,381,146.48
	" -"	37,877,519.52	52,381,146.48

63

2010 01 01 -2010 06 30

	2010 01 01 -2010 06 30		
()	9,902,746,179.49		9,902,746,179.49
()		37,877,519.52	37,877,519.52
" -"	-6,345,001,688.56		-6,345,001,688.56
1.	9,937,595,724.33		9,937,595,724.33
2	-16,282,597,412.89		-16,282,597,412.89
" -"		-37,877,519.52	-37,877,519.52
	3,557,744,490.93		3,557,744,490.93
	2009 01 01 -2009 06 30		
()	10,463,867,119.32		10,463,867,119.32
()		52,381,146.48	52,381,146.48
	-5,299,563,076.38		-5,299,563,076.38





6 4 2

(2006)

2007

6 4 4

6 4 3

(2006)

6 4 2

6 4 4

6 4 4 1

6 4 4 2

6 4 5

646

6461

	2010 06 30	
		3,220,936.24
		900,000,000.00
		903,220,936.24



	2010 06 30
	933 61
	1, 456, 944 20
	210 00
	23, 052, 209 26
	572, 758 13
	25, 083, 055 20

6465

	2010 06 30
	45, 604 40
	51, 530 00
	97, 134 40

6466

	2010 06 30
	294 58
	329, 260 15
	39, 671. 58
	4, 500 00
	71, 904 06
	445, 630 37

6467

	2010 01 01 - 2010 06 30	
	9, 902, 746, 179. 49	9, 902, 746, 179. 49
	9, 937, 595, 724 33	9, 937, 595, 724 33
	-16, 282, 597, 412 89	-16, 282, 597, 412 89
	3, 557, 744, 490 93	3, 557, 744, 490 93

6468



	37,877,519.52		37,877,519.52
	-37,877,519.52		-37,877,519.52

6 4 6 9

	2010 01 01 - 2010 06 30
	2,008,079.19
	8,094,304.90
	1,524,145.86
	11,626,529.95

6 4 6 10

	2010 01 01 - 2010 06 30
	2,219,302,532.31
	-
	2,197,462,251.06
	17,739,529.33
	4,100,751.92

6 4 6 11

	2010 01 01 - 2010 06 30
	39,671.58
	89,260.15
	9,000.00
	119,933.42
	257,865.15



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6 4 7.1

6 4 7.2

	2010 7 22	2010 6 22	2010 7
2010 7		20	

6 4 8

6 4 8.1

6 4 8.2

6 4 9

6 4 9.1

6 4 9.1.1

	2010 1 1 - 2010 6 30		2009 1 1 - 2009 6 30	
	2,290,800,000.00	100%	-	-

6 4 9.1.2



	2010 01 01 - 2010 06 30			
	71,904.06	100.00%	71,904.06	100.00%
	2009 01 01 - 2009 06 30			
	71,904.06	100.00%	71,904.06	100.00%

6492

64921

	2010 01 01 - 2010 06 30	2009 01 01 - 2009 06 30
	7,720,634.27	11,865,233.53
	756,214.20	1,786,798.53

Q 33%

= \times Q 33%

64922

	2010 01 01 - 2010 06 30	2009 01 01 - 2009 06 30
	2,339,586.10	3,595,525.28

Q 1%

= \times Q 1%

64923



	2010 01 01	2010 6 30
		3,648,474.76
		1,356,557.43
		117,702.41
		5,122,734.60
	2009 01 01	2009 6 30
		4,409,952.65
		3,203,178.10
		208,942.01
		7,822,072.76

Q 25%

$$649.3 = \quad \times Q 25\%$$

$$\quad (\quad)$$

2010 01 01 - 2010 06 30						
	112,858,667.13	79,501,858.08			832,800,000.00	74,206.47
2009 01 01 - 2009 06 30						
		169,006,329.04				



6 4 9 4

6 4 9 4 1

6 4 9 4 2

	2010 06 30		2009 12 31	
			200,000,000.00	2.02%
	4,636,740.63	0.13%	14,515,144.47	0.15%
	737.89	0.00%	731.68	0.00%

6 4 9 5

	2010 01 01 - 2010 06 30		2009 01 01 - 2009 06 30	
	3,220,936.24	52,745.59	17,458,246.89	3,540,580.37

6 4 9 6

6.4.9.7

6 4 10

6 4 10 1



32,722,052.38	5,868,969.07	- 713,501.93	37,877,519.52	-

6 4 11 2010 06 30

6 4 11. 1

6 4 11. 1. 1

2010 6 30

505,999,427.00

0801017	08	17	2010-07-01	101. 62	1, 060, 000	107, 718, 793. 45
1081050	10	CP01	2010-07-01	100. 24	600, 000	60, 141, 988. 77
1081041	10	CP01	2010-07-01	100. 22	400, 000	40, 088, 668. 90
1081016	10	CP01	2010-07-01	100. 33	500, 000	50, 166, 450. 50
1081001	10	CP01	2010-07-01	100. 16	500, 000	50, 079, 112. 50
0981252	09	CP01	2010-07-01	100. 10	500, 000	50, 047, 886. 69
050503	05	03	2010-07-01	99. 94	1, 500, 000	149, 902, 612. 70

6 4 12

6 4 12 1

6 4 12 2

10%

10%

6 4 12 2 1

	2010 6 30	2009 12 31
A-1	1,081,232,221.76	1,160,726,754.81
A-1	-	-
	755,245,341.61	939,933,360.33
	1,836,477,563.37	2,100,660,115.14

6 4 12 2 2

	2010 6 30	2009 12 31
AAA	149,902,612.70	199,577,130.00
AAA	-	-
	-	-



	149,902,612.70	199,577,130.00
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AAA

6 4 12 3

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2010 6 30		1	1 3	3 1	1	5		
					5			
	3,220,936.24	900,000,000.00	-	-	-	-	-	903,220,936.24
	-	-	-	-	-	-	300,000.00	300,000.00
	-	-	-	-	-	-	300,000.00	300,000.00
	-	399,570,080.20	50,008,791.36	1,386,898,691.81		149,902,612.70	-	1,986,380,176.07
	-	1,141,003,511.50			-	-	-	1,141,003,511.50
	-				-	-	-	-
	-		1,085,304.11	23,997,751.09	-	-	-	25,083,055.20
	-	30,817,957.12			-	-	-	30,817,957.12
	3,220,936.24	2,471,391,548.82	51,094,095.47	1,410,896,442.90	-	149,902,612.70	600,000.00	4,087,105,636.13
	-	505,999,427.00	-	-	-	-	-	505,999,427.00
	-	18,758,329.89	-	-	-	-	-	18,758,329.89
	-	1,043,689.90	-	-	-	-	-	1,043,689.90
	-	316,269.65	-	-	-	-	-	316,269.65
	-	790,674.17	-	-	-	-	-	790,674.17
	-	97,134.40	-	-	-	-	-	97,134.40
	-	253,600.00	-	-	-	-	-	253,600.00
	-	32,151.63	-	-	-	-	-	32,151.63
	-	1,624,238.19	-	-	-	-	-	1,624,238.19
	-	445,630.37	-	-	-	-	-	445,630.37
	-	529,361,145.20	-	-	-	-	-	529,361,145.20
	3,220,936.24	1,942,030,403.62	51,094,095.47	1,410,896,442.90	-	149,902,612.70	600,000.00	3,557,744,490.93



2009 12 31		1	1 3	3 1	1 5	5		
	705,276,985.33	-	1,000,000,000.00	-	-	-	-	1,705,276,985.33
	-	-	-	-	-	-	2,800,300,000.00	2,800,300,000.00
	-	-	-	-	-	-	300,000.00	300,000.00
	-	40,016,608.60	290,144,087.37	1,770,499,419.17	-	199,577,130.00	-	2,300,237,245.14
	-	3,411,388,837.07	-	-	-	-	-	3,411,388,837.07
	-	-	-	-	-	-	-	-
	-	3,846,218.69	6,848,088.33	6,940,523.54	-	-	-	17,634,830.56
	-	180,934,143.36	-	-	-	-	-	180,934,143.36
	705,276,985.33	3,636,185,807.72	1,296,992,175.70	1,777,439,942.71	-	199,577,130.00	2,800,600,000.00	10,416,072,041.46
	-	417,051,471.47	-	-	-	-	-	417,051,471.47
	-	90,769,503.50	-	-	-	-	-	90,769,503.50
	-	1,203,191.25	-	-	-	-	-	1,203,191.25
	-	364,603.44	-	-	-	-	-	364,603.44
	-	911,508.51	-	-	-	-	-	911,508.51
	-	83,727.78	-	-	-	-	-	83,727.78
	-	14,000.90	-	-	-	-	-	14,000.90
	-	2,337,740.12	-	-	-	-	-	2,337,740.12
	590,115.00	-	-	-	-	-	-	590,115.00
	590,115.00	512,735,746.97	-	-	-	-	-	513,325,861.97
	704,686,870.33	3,123,450,060.75	1,296,992,175.70	1,777,439,942.71	-	199,577,130.00	2,800,600,000.00	9,902,746,179.49



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2010 6 30	3	3 -1	1-5	5		
	903,220,936.24	-	-	-	-	903,220,936.24
	300,000.00	-	-	-	-	300,000.00
	--	-	-	-	300,000.00	300,000.00
	399,570,080.20	1,586,810,095.87	-	-	-	1,986,380,176.07
	1,141,003,511.50	-	-	-	-	1,141,003,511.50
	-	-	-	-	25,083,055.20	25,083,055.20
	-	-	-	-	30,817,957.12	30,817,957.12
	2,444,094,527.94	1,586,810,095.87			56,201,012.32	4,087,105,636.13
	505,999,427.00	-	-	-	-	505,999,427.00
	-	-	-	-	18,758,329.89	18,758,329.89
	-	-	-	-	1,043,689.90	1,043,689.90
	-	-	-	-	316,269.65	316,269.65
	-	-	-	-	790,674.17	790,674.17
	-	-	-	-	97,134.40	97,134.40
	-	-	-	-	253,600.00	253,600.00



	-	-	-	-	32,151.63	32,151.63
	-	-	-	-	1,624,238.19	1,624,238.19
		-	-	-	445,630.37	445,630.37
	505,999,427.00				23,361,718.20	529,361,145.20
	1,938,095,100.94	1,586,810,095.87	-	-	32,839,294.12	3,557,744,490.93
2009 12 31	3	3 -1	1-5	5		
	1,705,276,985.33	-	-	-	-	1,705,276,985.33
	2,800,300,000.00	-	-	-	-	2,800,300,000.00
	--	-	-	-	300,000.00	300,000.00
	529,737,825.97	1,770,499,419.17	-	-	-	2,300,237,245.14
	3,411,388,837.07	-	-	-	-	3,411,388,837.07
	-	-	-	-	17,634,830.56	17,634,830.56
	-	-	-	-	180,934,143.36	180,934,143.36
	8,446,703,648.37	1,770,499,419.17	-	-	198,868,973.92	10,416,072,041.46

417,051,471.47

417-7.66813(,)-3.53



27	-2,163,487.66	-3,430,566.81
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6 4 12 4 2

6 4 12 4 3



§ 7

7.1

			%
1		1, 986, 380, 176.07	48.60
		1, 986, 380, 176.07	48.60
2		1, 141, 003, 511.50	27.92
3		903, 520, 936.24	22.11
4		56, 201, 012.32	1.38
5		4, 087, 105, 636.13	100.00

7.2

			%
1			13.09
			%
2		505, 999, 427.00	14.22

20%

		%		
1	2010 05 10	20 19		1

7.3

7.3.1

		77
		128



	48
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180

180

7.3.2

		%	%
1	30	68.71	14.22
2	30 ()—60		
3	60 ()—90	5.62	
4	90 ()—180	16.87	
5	180 ()—397	22.11	
	397		
		113.31	14.22

7.4

1			
2		755,245,341.61	21.23
3		149,902,612.70	4.21



5	0981257	09	CP01	700,000	70,063,133.73	1.97
6	1081050	10	CP01	600,000	60,141,988.77	1.69
7	0981258	09	CP01	600,000	60,105,658.20	1.69
8	0981221	09	CP01	600,000	59,997,501.68	1.69
9	1081016	10	CP01	500,000	50,166,450.50	1.41
10	1081013	10	CP01	500,000	50,155,890.66	1.41

7.6 " " " "

0.25()-0.5%	
	0.2122%
	0.0480%
	0.1498%

7.7

7.8

7.8.1

7.8.2

397

397

7.8.3

7.8.4

1		300,000.00
2		
3		
4		25,083,055.20
5		30,817,957.12
6		
7		
8		



9		56, 201, 012 32
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§ 8

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()					
18,060	196,995.82	2,824,182,850.32	79.38%	733,561,640.61	20.62%

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		2,173,778.15	0.06%
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§ 9

(2004 03 19)	7,042,630,886.94
	9,902,746,179.49
	9,937,595,724.33
	16,282,597,412.89
" - "	
	3,557,744,490.93



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1 2,290,800,000.00 100.00 71,904.06 100.00%



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10 8

0.5%

" " " "

0.5%

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	2009 12 31		
1			2010-1-4
2			2010-1-8
3			2010-1-8
4			2010-1-13
5			2010-1-13
6			2010-1-13
7	∞		2010-1-20
8			2010-1-22
9			2010-2-8
10			2010-2-10



11			2010-2-24
12			2010-3-6
13			2010-3-6
14			2010-3-10
15			2010-3-24
16	2009		2010-3-27
17			2010-3-31
18			2010-4-13
19			2010-4-17
20			2010-4-22
21	2010		2010-4-22
22			2010-4-27
23			2010-5-4
24			2010-5-22
25			2010-5-27
26			2010-6-1
27			2010-6-2
28			2010-6-4
29			2010-6-8
30			2010-6-23



§ 11

11.1

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11.2

11.3