

100

LOF 2010

2010 12 31

2011 03 31

§ 1

1.1

2011 3 24

2010 3 26 12 31

§ 2

2 1

	100 LCF
	163001
	163001
	2010 03 26
	131, 261, 644 94
	2010 04 16

2 2

	0.35%	4%	
	100		
	100	*95%	*5%

23

		021- 61009999	010- 67595003
		zhouyg@xfund.com.cn	yi ndong_zh@ccb.com
		4007005566	010- 67595096
		021- 61009800	010- 66275853

24

	www.xfund.com.cn		
	68	9	1 1

§ 3

3 1

3 1.1	2010 3 26 -2010 12 31
	4,985,003.06
	3,605,203.81
	0.0115
	-0.10%
3 1.2	2010
	-0.0013
	131,084,764.45
	0.999

1

2

3

2010 3 26

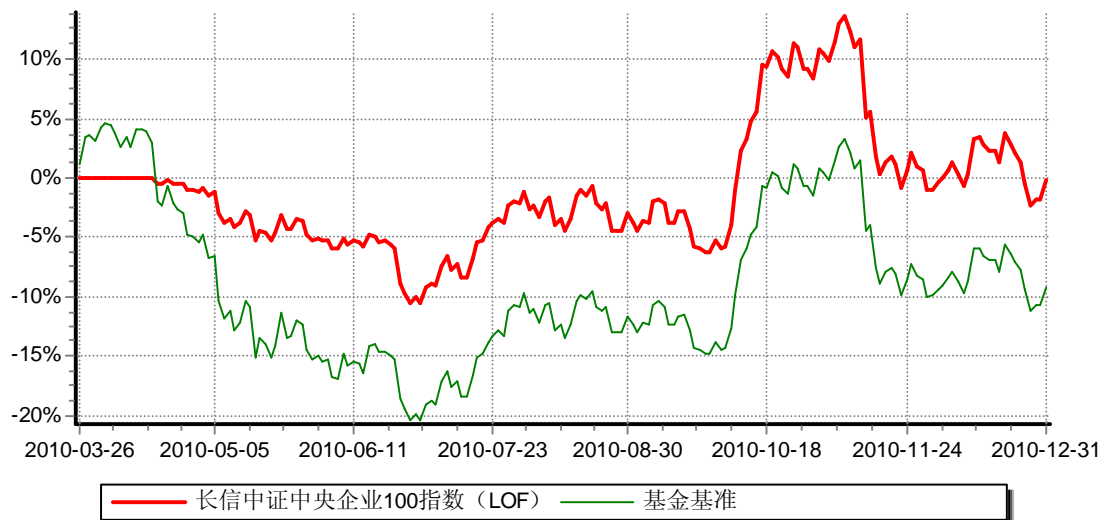
3 2

3 2 1

					-	-
	4.06%	1.64%	4.02%	1.64%	0.04%	
	10.63%	1.36%	12.66%	1.43%	-2.03%	-0.07%
2010 03 26 -2010 12 31	-0.10%	1.19%	-9.21%	1.51%	9.11%	-0.32%

2010 3 26

3 2 2



1

2010 3 26

2010 3 26

2010 12 31

2

6

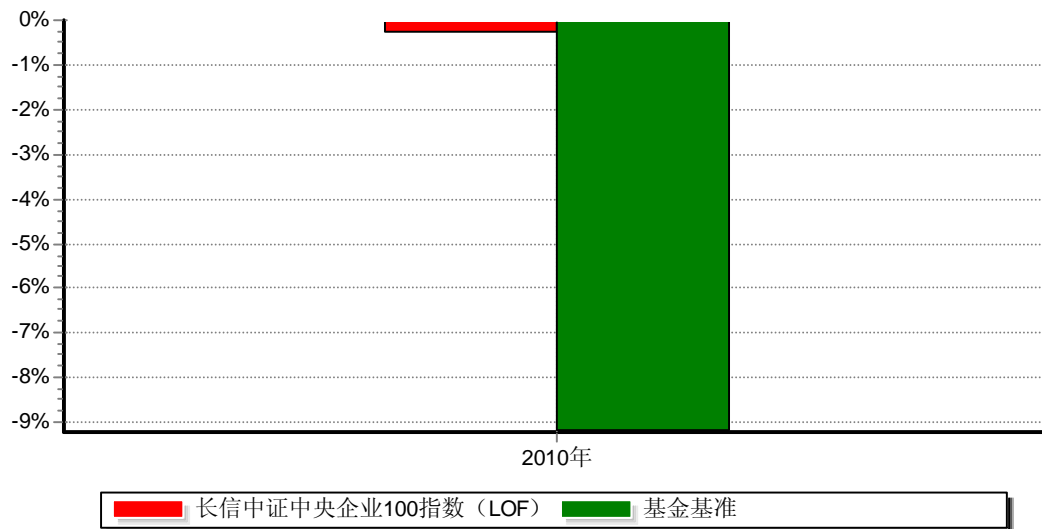
90% 95%

100

90

5%

3 2 3



2010 3 26

2010

3 3

	10				
2010					

2010 3 26

4 8

§ 4

4 1

4 1. 1

2003 63

1. 5

49

34 33

16 67

2010 12 31

10

100 (LOF)

4 1. 2

		2010 03 26		13	9 2007

1

/

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

A

A

2010

2010

A

100

2011

:

.

"

"

46

2008 9 12

[2008] 38

" "

1/2

47

,

1

2

3

6

30%

4

3

5

6

15

7

8

§ 5

5 1

5 2

5 3

§ 6

2010

KPMG-B(2011)AR No.0033

§ 7

7.1

100

LOF

2010 12 31

	2010 12 31
	7,662,536.94
	224,076.53
	250,000.00
	124,391,615.41
	124,391,615.41
	1,905.60
	33,603.44
	132,563,737.92
	2010 12 31

	335,347.20
	85,712.86
	17,142.57
	630,780.81
	409,990.03
	1,478,973.47
	131,261,644.94
	-176,880.49
	131,084,764.45
	132,563,737.92

1 2010 12 31 0 999

131,261,644.94

2 2010 3 26 -2010 12 31 2010 3 26

7.2

100 LCF

2010 03 26 -2010 12 31

	2010 03 26 -2010 12 31
	7,596,628.68
1.	1,102,128.94
	526,952.38

		575,176.56
2	" _"	7,076,332.97
		3,650,298.71
		3,426,034.26
3	" _"	-1,379,799.25
4	" "	
5	" _"	797,966.02
		3,991,424.87
1		1,783,020.93
2		356,604.21
3		
4		1,316,506.34
5		
6		535,293.39
	" _"	3,605,203.81
	" _"	3,605,203.81

2010 3 26 -2010 12 31

2010 3

26

7.3

100

LOF

2010 03 26 -2010 12 31

	2010 03 26 - 2010 12 31		
()	743,255,611.35		743,255,611.35
()		3,605,203.81	3,605,203.81
" - "	-611,993,966.41	-3,782,084.30	-615,776,050.71
1.	9,385,820.22	143,256.12	9,529,076.34
2	-621,379,786.63	-3,925,340.42	-625,305,127.05
" - "			
	131,261,644.94	-176,880.49	131,084,764.45
	2010 3 26	-2010 12 31	2010 3

26

7.1 7.4 :

7.4

7.4.1

100 (LOF) (" ")
 (" ") 100
 (LOF) ([2009] 1361)

100

(LOF) 2010 3 26

		(" ")	
2010 2 4	2010 3 19		
742,975,016.75	280,594.60	743,255,611.35	(2010)
2413			
	(" ")	[2010] 116	,
155,765,645	2010 4 16		100
(LOF)		100	(LOF)
100			
	90% 95%	100	
	90%		
	5%		
100			
		100	
	100	*95%+	*5%

7.4.2

2007
100 LCF
7.4.4

7.4.3

(" ") 2006 2 15

- 38

(" ")

7.4.2

7.4.4

7.4.4.1

1 1 12 31

2010 3 26 () 2010 12 31

7.4.4.2

7.4.4.3

7.4.4.4

(1)

1)

/()

2)

()

7.4.4.4(1)3)

/()

3)

()

/()

(2)

(3)

7.445

0.25

0.25 ,

(1)

1)

2)

3)

4)

5)

(2)

1)

2)

3)

4)

(3)

1)

2)

3)

“

”

7.446

7.447

7.448

Q 15%

7.4 4 11

6

30%

3

15

7.4 4 12

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] 103

[2005] 107

[2007] 84

()

[2008] 1

(1)

(2)

(3)

(4)

20%

50%

(5) Q 1%

(6) ()

7.47

()	

7.48

7.481

7.481.1

7.481.2

7.481.3

7.482

7.4821

	2010 03 26 -2010 12 31
	1,783,020.93
	474,485.62

Q 75%

= × Q 75%

7.4822

	2010 03 26 -2010 12 31
	356,604.21

Q 15%

= × Q 15%

7.483 ()

()

7.484

7.4841

7.4842

7.485

	2010 03 26 - 2010 12 31	
	7,662,536.94	511,886.57

“

”

2010 12 31

224,076.53

7.4.8.6

7.4.8.7

7.4.9 2010 12 31

7.4.9.1 /

2010

/

7.4.9.2

							(:)		
000059		2010-12-2		11.59			37,999	381,077.73	440,408.41

7.493

2010 12 31

§ 8

8 1

			(%)
1		124,391,615.41	93.84
		124,391,615.41	93.84
2			
3			
4			
5		7,886,613.47	5.95
6		285,509.04	0.22
7		132,563,737.92	100.00

8 2

8 2 1

A			
B		17,554,059.81	13.39
C		27,861,310.30	21.25
00		506,962.25	0.39
C1			
C2			
C3			
C4		440,408.41	0.34
C5			
C6		8,915,020.38	6.80
C7		13,787,407.18	10.52

O8		3,330,486.64	2.54
O99		881,025.44	0.67
D		6,732,408.93	5.14
E		9,347,622.09	7.13
F		6,210,854.42	4.74
G		4,303,330.52	3.28
H		1,875,118.00	1.43
I		39,487,256.09	30.12
J		7,955,293.20	6.07
K		2,046,955.57	1.56
L		307,759.20	0.23
M		709,647.28	0.54
		124,391,615.41	94.89

8.2.2

8.3

8.3.1

				()	(%)
1	600036		798,028	10,222,738.68	7.80
2	601328		1,064,212	5,831,881.76	4.45
3	600030		444,254	5,593,157.86	4.27
4	601088		209,755	5,183,046.05	3.95
5	000002		614,820	5,053,820.40	3.86
6	601601		198,463	4,544,802.70	3.47
7	601988		1,320,532	4,265,318.36	3.25
8	601398		967,350	4,101,564.00	3.13
9	600900		418,719	3,169,702.83	2.42
10	600050		528,039	2,825,008.65	2.16

832

84

841

2% 20

				(%)
1	600036		50,216,976.85	38.31
2	000002		28,879,860.41	22.03
3	601088		28,519,701.43	21.76
4	600030		27,115,947.67	20.69
5	601328		26,897,650.03	20.52
6	601398		18,235,250.06	13.91
7	600900		14,605,616.56	11.14
8	600050		13,848,258.76	10.56
9	601857		12,321,444.77	9.40
10	601601		11,815,589.22	9.01
11	601628		10,049,098.57	7.67
12	601988		9,694,557.89	7.40
13	000898		9,520,553.96	7.26
14	600048		9,496,500.76	7.24
15	600028		8,618,183.23	6.57
16	600019		7,508,594.56	5.73
17	601668		7,324,293.00	5.59
18	601186		6,955,334.24	5.31
19	601390		6,669,039.53	5.09
20	600489		6,311,517.79	4.81
21	601766		6,040,327.99	4.61
22	601919		5,479,708.29	4.18
23	601111		5,440,414.39	4.15

24	600068		5,352,518.28	4.08
25	000069		5,239,583.02	4.00
26	600795		4,550,478.07	3.47
27	600875		4,490,748.97	3.43
28	000768		4,487,580.37	3.42
29	601600		4,477,244.12	3.42
30	000800		4,229,704.69	3.23
31	000423		4,131,352.00	3.15
32	601898		4,126,524.05	3.15
33	600029		3,946,564.50	3.01
34	601998		3,863,614.99	2.95
35	000969		3,723,561.78	2.84
36	600320		3,662,552.34	2.79
37	000839		3,622,245.74	2.76
38	000024		3,613,983.33	2.76
39	000999		3,254,359.12	2.48
40	601299		3,233,791.00	2.47
41	600550		3,166,015.42	2.42
42	601618		3,164,153.49	2.41
43	600011		3,123,153.35	2.38
44	000039		3,079,236.02	2.35
45	000562		3,037,609.98	2.32
46	600062		2,914,194.11	2.22
47	600271		2,659,655.12	2.03

“ ”

842

2% 20

				(%)
1	600036		39,375,013.41	30.04
2	000002		25,179,935.73	19.21
3	601088		22,439,370.26	17.12

38	600320		2,735,933.43	2.09
39	000039		2,652,461.28	2.02

“

”

8 4 3

	508,195,750.10
	386,074,634.15

“

” “

”

8 5

8 6

8 7

8 8

8 9

8 9.1

8 9.2

893

1		250,000.00
2		
3		
4		1,905.60
5		33,603.44
6		
7		
8		
9		285,509.04

894

8951

8952

896

§ 9

9.1

()					
7,133	18,402.03			131,261,644.94	100.00%

9.2

1		6,000,000.00	4.57%
2		1,105,265.00	0.84%
3		1,000,080.00	0.76%
4		754,349.00	0.57%
5		593,942.00	0.45%
6		550,016.00	0.42%
7		314,021.00	0.24%
8		300,024.00	0.23%
9		300,021.00	0.23%
10		297,008.00	0.23%

9.3

§ 11

11.1

11.2

1

2

2006 1 2010 2

2008 6 2010 2

2010 3

ENBA

2002

2

2011 2 9

2011 115

2011 1 31

11.3

11.4

11.5

60,000.00

1

11.6

11.7

	1	706,678,114.76	79.20%			2,000,000,000.00	100.00%			600,673.53	79.93%
	1	185,591,726.49	20.80%							150,794.97	20.07%

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1

2

2

<1998>29

[2007] 48

1

1

2

3

4

2