

2011

2011 6 30

2011 8 27

§ 1

1.1

2011 8 24

2011 1 1 6 30

## 1.2

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§ 2

2 1

|  |                       |        |
|--|-----------------------|--------|
|  |                       |        |
|  |                       |        |
|  | 519994                |        |
|  | 519995                | 519994 |
|  |                       |        |
|  | 2006 4 30             |        |
|  |                       |        |
|  |                       |        |
|  | 10, 419, 576, 872. 69 |        |

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|  | 021-61009800 | 021-63602540 |
|  | 68 9         | 500          |
|  | 68<br>9      | 12           |
|  | 200120       | 200120       |
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|  | www.cxfund.com.cn |      |
|  | 68                | 9 12 |

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|  |  |    |
|  |  | 17 |

§ 3

3.1

|       |                      |
|-------|----------------------|
| 3.1.1 | 2011 1 1 - 2011 6 30 |
|       | 230,503,620.81       |
|       | 100,173,235.63       |
|       | 0.0098               |
|       | 1.27%                |
|       | 1.05%                |
| 3.1.2 | 2011 6 30            |
|       | -421,762,475.38      |
|       | -0.0405              |
|       | 8,112,589,445.56     |
|       | 0.7786               |
| 3.1.3 | 2011 6 30            |
|       | 134.09%              |

1

2

3

3.2

3.2.1

|  |  |  |  |  |   |   |
|--|--|--|--|--|---|---|
|  |  |  |  |  | - | - |
|--|--|--|--|--|---|---|

|                           |         |       |        |       |        |       |
|---------------------------|---------|-------|--------|-------|--------|-------|
|                           | 4.48%   | 1.09% | 0.54%  | 0.86% | 3.94%  | 0.23% |
|                           | -0.14%  | 0.96% | -4.59% | 0.82% | 4.45%  | 0.14% |
|                           | 1.05%   | 1.04% | -1.05% | 0.89% | 2.10%  | 0.15% |
|                           | 27.01%  | 1.13% | 12.40% | 1.02% | 14.61% | 0.11% |
|                           | 19.71%  | 1.58% | 2.72%  | 1.51% | 16.99% | 0.07% |
| 2006-04-30<br>-2011-06-30 | 134.09% | 1.83% | 71.49% | 1.69% | 62.60% | 0.14% |

### 3.2.2





§ 4

4.1

4.1.1

|  |           |        |     |        |         |
|--|-----------|--------|-----|--------|---------|
|  |           |        |     |        | 2003 63 |
|  | 1.5       |        |     |        | 49%     |
|  |           | 34.33% |     | 16.67% |         |
|  | 2011 6 30 |        | 12  |        |         |
|  |           |        |     | 100    | LOF     |
|  |           |        | 100 |        | ODI I   |

4.1.2

|  |  | 2010 06 28 |   | 10 | 2006 1 2010 2<br>2008 6 2010<br>2<br>2010 3 |
|--|--|------------|---|----|---|
|  |  | 2010 5 11  | — | 5  |   |

|  |            |               |           |    |   |
|--|------------|---------------|-----------|----|---|
|  |            |               |           |    | 2006<br>2007<br>2008<br>2008<br>11<br>2010 5 11 |
|  | 100<br>LOF | 2008 06<br>02 | 2011 4 23 | 12 | 9<br>LOF<br>2007<br>100                         |

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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

1.64% 300

2.7%

14.8%

25.6%

4.4.2

0.7786

1.05%

2.2949

-1.05%

1.04%

4.5

70%

6-7

6

CPI

6.4%

QE3

#### 4.6

2008 9 12

[2008] 38

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1/2

#### 4.7

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80%

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6

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7

8

9

## § 5

5.1

“ ”

5.2

5.3

“

”

§ 6

6.1

2011 6 30

|  |         | 2011 6 30        | 2010 12 31       |
|--|---------|------------------|------------------|
|  |         |                  |                  |
|  | 6.4.6.1 | 247,737,012.24   | 134,790,859.71   |
|  |         | 10,652,336.04    | 3,310,545.26     |
|  |         | 2,859,049.78     | 2,264,899.28     |
|  | 6.4.6.2 | 7,858,369,522.64 | 7,799,604,097.95 |
|  |         | 7,412,454,522.64 | 6,518,114,097.95 |
|  |         |                  |                  |
|  |         | 445,915,000.00   | 1,281,490,000.00 |
|  |         |                  |                  |
|  | 6.4.6.3 |                  |                  |
|  | 6.4.6.4 |                  | 80,000,240.00    |
|  |         |                  |                  |
|  | 6.4.6.5 | 4,077,101.96     | 28,435,870.73    |
|  |         | 9,620,558.28     |                  |
|  |         | 312,761.27       | 12,619.90        |
|  |         |                  |                  |
|  | 6.4.6.6 |                  |                  |
|  |         | 8,133,628,342.21 | 8,048,419,132.83 |
|  |         |                  |                  |
|  |         | 2011 6 30        | 2010 12 31       |
|  |         |                  |                  |
|  |         |                  |                  |
|  |         |                  |                  |
|  |         |                  |                  |



|  |          |                  |                  |
|--|----------|------------------|------------------|
|  |          |                  | 28,332.48        |
|  |          | 4,754,952.64     | 2,815,927.72     |
|  |          | 9,514,799.10     | 10,243,494.63    |
|  |          | 1,585,799.85     | 1,707,249.10     |
|  |          |                  |                  |
|  | 6.4.6.7  | 2,607,016.55     | 3,971,120.92     |
|  |          | 14,920.00        | 14,920.00        |
|  |          |                  |                  |
|  |          |                  |                  |
|  | 6.4.6.8  | 2,561,408.51     | 1,754,529.66     |
|  |          | 21,038,896.65    | 20,535,574.51    |
|  |          |                  |                  |
|  | 6.4.6.9  | 4,296,807,620.43 | 4,296,660,125.93 |
|  | 6.4.6.10 | 3,815,781,825.13 | 3,731,223,432.39 |
|  |          | 8,112,589,445.56 | 8,02             |
|  |          | 8,16             | 3,2              |
|  |          |                  | -                |
|  |          |                  | 883,558.32       |

|    |          |                 |                   |
|----|----------|-----------------|-------------------|
|    |          |                 |                   |
|    | 6.4.6.13 | -21,091,450.00  |                   |
|    |          |                 |                   |
|    | 6.4.6.14 |                 |                   |
|    | 6.4.6.15 | 52,652,243.20   | 27,003,444.31     |
| 3. | " - "    | -130,330,385.18 | -2,091,771,131.73 |
| 4. | " "      |                 |                   |
| 5. | " - "    | 615,081.79      | 476,673.13        |
|    |          | 78,878,249.40   | 79,154,275.07     |
| 1  |          | 58,750,390.10   | 60,493,240.80     |
| 2  |          | 9,791,731.61    | 10,082,206.81     |
| 3  |          |                 |                   |
| 4  | 6.4.6.18 | 10,155,139.51   | 8,401,057.37      |
| 5  |          |                 |                   |
|    |          |                 |                   |
| 6  | 6.4.6.19 | 180,988.18      | 177,770.09        |
|    | " - "    | 100,173,235.63  | -2,086,279,307.12 |

### 6.3

2011 1 1 2011 6 30

|       | 2011 1 1 2011 6 30 |                  |                  |
|-------|--------------------|------------------|------------------|
|       |                    |                  |                  |
| ( )   | 4,296,660,125.93   | 3,731,223,432.39 | 8,027,883,558.32 |
| ( )   |                    | 100,173,235.63   | 100,173,235.63   |
| " - " | 147,494.50         | -15,614,842.89   | -15,467,348.39   |
| 1.    | 274,206,106.15     | 230,576,832.00   | 504,782,938.15   |

|    |       |                         |                        |                        |
|----|-------|-------------------------|------------------------|------------------------|
| 2  | " - " | - 274, 058, 611. 65     | - 246, 191, 674. 89    | - 520, 250, 286. 54    |
|    | " - " |                         |                        |                        |
|    |       | 4, 296, 807, 620. 43    | 3, 815, 781, 825. 13   | 8, 112, 589, 445. 56   |
|    |       | 2010 1 1      2010 6 30 |                        |                        |
|    | ( )   | 4, 798, 002, 996. 65    | 4, 482, 400, 999. 01   | 9, 280, 403, 995. 66   |
|    | ( )   |                         | - 2, 086, 279, 307. 12 | - 2, 086, 279, 307. 12 |
|    | " - " | - 196, 804, 657. 12     | - 157, 556, 078. 06    | - 354, 360, 735. 18    |
| 1. |       | 16, 957, 274. 61        | 12, 456, 821. 66       | 29, 414, 096. 27       |
| 2  | " - " | - 213, 761, 931. 73     | - 170, 012, 899. 72    | - 383, 774, 831. 45    |
|    | " - " |                         |                        |                        |
|    |       | 4, 601, 198, 339. 53    | 2, 238, 565, 613. 83   | 6, 839, 763, 953. 36   |

## 6.1 6.4

|  |  |  |
|--|--|--|
|  |  |  |
|--|--|--|

## 6.4

### 6.4.1

( " " )  
( [2005] 168 )

2006 4 30  
613, 254, 516. 24

60% 95%      0% 35%      5% 15%  
A      × 70%      × 30%

#### 6.4.2

2007

#### 6.4.4

#### 6.4.3

-      38      ( " " ) 2006 2 15  
( " " )

#### 6.4.2

#### 6.4.4

#### 6.4.4.1

#### 6.4.4.2

## 6.4.5

1

[1998] 55 [2001] 61

[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 |
|  | 14,920.00 | 14,920.00  |

## 6.4.6

### 6.4.6.1

|  |                |
|--|----------------|
|  | 2011 6 30      |
|  | 247,737,012.24 |

|  |                  |
|--|------------------|
|  | 247, 737, 012.24 |
|--|------------------|

6.4.6.2

|  |  | 2011 6 30           |                     |                  |
|--|--|---------------------|---------------------|------------------|
|  |  |                     |                     |                  |
|  |  | 6, 911, 260, 019.99 | 7, 412, 454, 522.64 | 501, 194, 502.65 |
|  |  | 447, 172, 600.00    | 445, 915, 000.00    | -1, 257, 600.00  |
|  |  | 447, 172, 600.00    | 445, 915, 000.00    | -1, 257, 600.00  |
|  |  |                     |                     |                  |
|  |  | 7, 358, 432, 619.99 | 7, 858, 369, 522.64 | 499, 936, 902.65 |

6.4.6.3 /

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6.4.6.4

6.4.6.5

|  |  | 2011 6 30      |
|--|--|----------------|
|  |  | 75, 316.73     |
|  |  | 4, 314.15      |
|  |  | 3, 992, 471.03 |
|  |  |                |
|  |  | 5, 000.05      |
|  |  |                |
|  |  | 4, 077, 101.96 |

6.4.6.6

6.4.6.7

|  |  | 2011 6 30      |
|--|--|----------------|
|  |  | 2, 600, 966.55 |
|  |  | 6, 050.00      |

|  |              |
|--|--------------|
|  | 2,607,016.55 |
|--|--------------|

#### 6.4.6.8

|  | 2011 6 30    |
|--|--------------|
|  | 2,250,000.00 |
|  | 18,305.20    |
|  | 229,095.94   |
|  | 59,507.37    |
|  | 4,500.00     |
|  | 2,561,408.51 |

#### 6.4.6.9

|  | 2011 1 1          | 2011 6 30        |
|--|-------------------|------------------|
|  |                   |                  |
|  | 10,419,209,781.37 | 4,296,660,125.93 |
|  | 664,947,284.82    | 274,206,106.15   |
|  | -664,580,193.50   | -274,058,611.65  |
|  | 10,419,576,872.69 | 4,296,807,620.43 |

#### 6.4.6.10

|  |                 |                  |                  |
|--|-----------------|------------------|------------------|
|  | -653,400,732.68 | 4,384,624,165.07 | 3,731,223,432.39 |
|  | 230,503,620.81  | -130,330,385.18  | 100,173,235.63   |
|  | 1,134,636.49    | -16,749,479.38   | -15,614,842.89   |
|  | -26,883,852.94  | 257,460,684.94   | 230,576,832.00   |
|  | 28,018,489.43   | -274,210,164.32  | -246,191,674.89  |
|  |                 |                  |                  |
|  | -421,762,475.38 | 4,237,544,300.51 | 3,815,781,825.13 |

#### 6.4.6.11

|  | 2011 1 1 | 2011 6 30       |
|--|----------|-----------------|
|  |          | 3, 119, 298. 56 |
|  |          | 53, 815. 74     |
|  |          | 16, 014. 75     |
|  |          | 3, 189, 129. 05 |

6 4. 6 12

6 4. 6 12 1                    ---

|  | 2011 1 1 | 2011 6 30            |
|--|----------|----------------------|
|  |          | 3, 065, 254, 094. 64 |
|  |          | 2, 808, 580, 281. 71 |
|  |          | 256, 673, 812. 93    |

6 4. 6 13

|  | 2011 1 1 | 2011 6 30            |
|--|----------|----------------------|
|  |          | 2, 058, 044, 336. 80 |
|  |          | 2, 042, 801, 300. 00 |
|  |          | 36, 334, 486. 80     |
|  |          | - 21, 091, 450. 00   |

6 4. 6 14

6 4. 6 15

|  | 2011 1 1 | 2011 6 30        |
|--|----------|------------------|
|  |          | 52, 652, 243. 20 |
|  |          |                  |
|  |          | 52, 652, 243. 20 |

6 4. 6 16



|     | 2011 1 1 | 2011 6 30       |
|-----|----------|-----------------|
| 1.  |          | -130,330,385.18 |
| --- |          | -153,092,435.18 |
| --- |          | 22,762,050.00   |
| --- |          |                 |
| 2   |          |                 |
| --- |          |                 |
| 3   |          |                 |
|     |          | -130,330,385.18 |

#### 6.4.6.17

|  | 2011 1 1 | 2011 6 30  |
|--|----------|------------|
|  |          | 559,715.38 |
|  |          | 55,366.41  |
|  |          | 615,081.79 |

25%

#### 6.4.6.18

|  | 2011 1 1 | 2011 6 30     |
|--|----------|---------------|
|  |          | 10,143,314.51 |
|  |          | 11,825.00     |
|  |          | 10,155,139.51 |

#### 6.4.6.19

|  | 2011 1 1 | 2011 6 30  |
|--|----------|------------|
|  |          | 59,507.37  |
|  |          | 109,095.94 |
|  |          | 9,000.00   |
|  |          | 3,384.87   |
|  |          | 180,988.18 |

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

|  | 2011 1 1      2011 6 30 |        | 2010 1 1      2010 6 30 |  |
|--|-------------------------|--------|-------------------------|--|
|  |                         |        |                         |  |
|  | 1,087,862,634.21        | 15.77% |                         |  |

6.4.9.1.2

6.4.9.1.3

|  |                         |        |  |  |
|--|-------------------------|--------|--|--|
|  | 2011 1 1      2011 6 30 |        |  |  |
|  |                         |        |  |  |
|  | 924,681.39              | 16.07% |  |  |
|  | 2010 1 1      2010 6 30 |        |  |  |
|  |                         |        |  |  |
|  |                         |        |  |  |

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

#### 6.4.9.2

##### 6.4.9.2.1

|  |                         |                         |
|--|-------------------------|-------------------------|
|  | 2011 1 1      2011 6 30 | 2010 1 1      2010 6 30 |
|  | 58,750,390.10           | 60,493,240.80           |
|  | 16,402,943.26           | 17,144,467.04           |

1.5%

$$= \times 1.5\%$$

#### 6.4.9.2.2

|  | 2011 1 1 | 2011 6 30    | 2010 1 1 | 2010 6 30     |
|--|----------|--------------|----------|---------------|
|  |          | 9,791,731.61 |          | 10,082,206.81 |
|  |          |              |          | 0.25%         |

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

#### 6.4.9.3 ( )

( )

#### 6.4.9.4

##### 6.4.9.4.1

|   | 2011 1 1 | 2011 6 30     | 2010 1 1 | 2010 6 30     |
|---|----------|---------------|----------|---------------|
|   |          | 10,251,020.72 |          | 10,251,020.72 |
| / |          |               |          |               |
| / |          |               |          |               |
|   |          | 10,251,020.72 |          | 10,251,020.72 |
|   |          | 0.10%         |          | 0.09%         |

##### 6.4.9.4.2

#### 6.4.9.5

|  | 2011 1 1 | 2011 6 30 | 2010 1 1 | 2010 6 30 |
|--|----------|-----------|----------|-----------|
|  |          |           |          |           |

|  |                |              |                |              |
|--|----------------|--------------|----------------|--------------|
|  |                |              |                |              |
|  | 247,737,012.24 | 3,119,298.56 | 635,884,953.46 | 4,408,940.71 |

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2011 6 30

10,652,336.04

(2010 12 31 3,310,545.26 )

6.4.9.6

6.4.9.7

6.4.10

6.4.11 2011 6 30

6.4.11.1 /

2011 6 30 /

6.4.11.2

6.4.11.3

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

|              |                   |         |                  |   |                      |                      |
|--------------|-------------------|---------|------------------|---|----------------------|----------------------|
| 2011 6<br>30 | 6                 | 6<br>-1 | 1-5              | 5 |                      |                      |
|              | 247, 737, 012. 24 |         |                  |   |                      | 247, 737, 012. 24    |
|              | 10, 652, 336. 04  |         |                  |   |                      | 10, 652, 336. 04     |
|              |                   |         |                  |   | 2, 859, 049. 78      | 2, 859, 049. 78      |
|              | 397, 150, 000. 00 |         | 48, 765, 000. 00 |   | 7, 412, 454, 522. 64 | 7, 858, 369, 522. 64 |
|              |                   |         |                  |   |                      |                      |
|              |                   |         |                  |   |                      |                      |
|              |                   |         |                  |   |                      |                      |
|              |                   |         |                  |   |                      |                      |

|            |                |         |               |   |                  |                  |
|------------|----------------|---------|---------------|---|------------------|------------------|
|            |                |         |               |   | 4,077,101.96     | 4,077,101.96     |
|            |                |         |               |   | 9,620,558.28     | 9,620,558.28     |
|            |                |         |               |   | 312,761.27       | 312,761.27       |
|            |                |         |               |   |                  |                  |
|            | 655,539,348.28 |         | 48,765,000.00 |   | 7,429,323,993.93 | 8,133,628,342.21 |
|            |                |         |               |   |                  |                  |
|            |                |         |               |   |                  |                  |
|            |                |         |               |   |                  |                  |
|            |                |         |               |   | 4,754,952.64     | 4,754,952.64     |
|            |                |         |               |   | 9,514,799.10     | 9,514,799.10     |
|            |                |         |               |   | 1,585,799.85     | 1,585,799.85     |
|            |                |         |               |   |                  |                  |
|            |                |         |               |   | 2,607,016.55     | 2,607,016.55     |
|            |                |         |               |   | 14,920.00        | 14,920.00        |
|            |                |         |               |   |                  |                  |
|            |                |         |               |   | 2,561,408.51     | 2,561,408.51     |
|            |                |         |               |   | 21,038,896.65    | 21,038,896.65    |
|            | 655,539,348.28 |         | 48,765,000.00 |   | 7,408,285,097.28 | 8,112,589,445.56 |
| 2010 12 31 | 6              | 6<br>-1 | 1-5           | 5 |                  |                  |
|            |                |         |               |   |                  |                  |
|            | 134,790,859.71 |         |               |   |                  | 134,790,859.71   |
|            | 3,310,545.26   |         |               |   |                  | 3,310,545.26     |
|            |                |         |               |   | 2,264,899.28     | 2,264,899.28     |



|  |                |  |                |  |                  |                  |
|--|----------------|--|----------------|--|------------------|------------------|
|  | 350,760,000.00 |  | 930,730,000.00 |  | 6,518,114,097.95 | 7,799,604,097.95 |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  |                  |                  |
|  | 80,000,240.00  |  |                |  |                  | 80,000,240.00    |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  | 28,435,870.73    | 28,435,870.73    |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  | 12,619.90        | 12,619.90        |
|  |                |  |                |  |                  |                  |
|  | 568,861,644.97 |  | 930,730,000.00 |  | 6,548,827,487.86 | 8,048,419,132.83 |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  | 28,332.48        | 28,332.48        |
|  |                |  |                |  | 2,815,927.72     | 2,815,927.72     |
|  |                |  |                |  | 10,243,494.63    | 10,243,494.63    |
|  |                |  |                |  | 1,707,249.10     | 1,707,249.10     |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  | 3,971,120.92     | 3,971,120.92     |
|  |                |  |                |  | 14,920.00        | 14,920.00        |
|  |                |  |                |  |                  |                  |
|  |                |  |                |  | 1,754,529.66     | 1,754,529.66     |
|  |                |  |                |  | 20,535,574.51    | 20,535,574.51    |
|  | 568,861,644.97 |  | 930,730,000.00 |  | 6,528,291,913.35 | 8,027,883,558.32 |

6.4.12.4.1.2

|  |    |             |               |
|--|----|-------------|---------------|
|  |    |             |               |
|  |    | 2011 6 30   | 2010 12 31    |
|  | 27 | 276,815.63  | 4,557,090.79  |
|  | 27 | -276,815.63 | -4,557,090.79 |

6.4.12.4.2

6.4.12.4.3

VaR(Value at Risk)

91.37%

5.50% 2011 6 30

6.4.12.4.3.1

|   | 2011 6 30        |       | 2010 12 31       |       |
|---|------------------|-------|------------------|-------|
|   |                  | %     |                  | %     |
| - | 7,412,454,522.64 | 91.37 | 6,518,114,097.95 | 81.19 |
| - | 445,915,000.00   | 5.50  | 1,281,490,000.00 | 15.96 |
|   |                  |       |                  |       |
|   |                  |       |                  |       |
|   | 7,858,369,522.64 | 96.87 | 7,799,604,097.95 | 97.16 |

6.4.12.4.3.2

|  |                 |              |              |       |
|--|-----------------|--------------|--------------|-------|
|  | 95%             | VaR          | 2.19% (2010) | 2.05% |
|  |                 |              |              |       |
|  | 2011 6 30       | 2010 12 31   |              |       |
|  | -177,665,708.86 | -164,571,613 |              |       |

VaR

95%

2010

6.4.13

2011 6 30

( )  
( ) ( )  
( )

|  |                  |   |   |                  |
|--|------------------|---|---|------------------|
|  |                  |   |   |                  |
|  |                  |   |   |                  |
|  | 7,412,454,522.64 | - | - | 7,412,454,522.64 |
|  | 445,915,000.00   | - | - | 445,915,000.00   |
|  | 7,858,369,522.64 | - | - | 7,858,369,522.64 |

## § 7

### 7.1

|   |  |                  | (%)    |
|---|--|------------------|--------|
| 1 |  | 7,412,454,522.64 | 91.13  |
|   |  | 7,412,454,522.64 | 91.13  |
| 2 |  | 445,915,000.00   | 5.48   |
|   |  | 445,915,000.00   | 5.48   |
| 3 |  |                  |        |
| 4 |  |                  |        |
| 5 |  | 258,389,348.28   | 3.18   |
| 6 |  | 16,869,471.29    | 0.21   |
| 7 |  | 8,133,628,342.21 | 100.00 |

### 7.2

|     |  |                  | (%)   |
|-----|--|------------------|-------|
| A   |  |                  |       |
| B   |  | 461,702,080.51   | 5.69  |
| C   |  | 3,721,850,431.32 | 45.88 |
| 00  |  | 852,638,587.06   | 10.51 |
| C1  |  | 221,703,555.60   | 2.73  |
| C2  |  |                  |       |
| C3  |  | 100,234,681.04   | 1.24  |
| C4  |  |                  |       |
| C5  |  | 531,558,612.00   | 6.55  |
| C6  |  | 575,368,141.87   | 7.09  |
| C7  |  | 1,229,464,474.23 | 15.16 |
| C8  |  | 210,882,379.52   | 2.60  |
| C99 |  |                  |       |



|    |        |  |              |                   |       |
|----|--------|--|--------------|-------------------|-------|
| 22 | 000869 |  | 1, 228, 661  | 121, 391, 706. 80 | 1. 50 |
| 23 | 600496 |  | 9, 619, 668  | 121, 111, 620. 12 | 1. 49 |
| 24 | 601699 |  | 3, 679, 634  | 120, 728, 791. 54 | 1. 49 |
| 25 | 002269 |  | 3, 999, 682  | 119, 870, 469. 54 | 1. 48 |
| 26 | 601318 |  | 2, 469, 977  | 119, 225, 789. 79 | 1. 47 |
| 27 | 000926 |  | 9, 839, 828  | 117, 782, 741. 16 | 1. 45 |
| 28 | 600428 |  | 16, 244, 811 | 117, 287, 535. 42 | 1. 45 |
| 29 | 600581 |  | 7, 949, 934  | 116, 466, 533. 10 | 1. 44 |
| 30 | 000069 |  | 14, 713, 910 | 116, 387, 028. 10 | 1. 43 |
| 31 | 600690 |  | 4, 149, 840  | 115, 988, 028. 00 | 1. 43 |
| 32 | 000983 |  | 4, 759, 742  | 115, 185, 756. 40 | 1. 42 |
| 33 | 000039 |  | 5, 259, 791  | 115, 084, 227. 08 | 1. 42 |
| 34 | 600761 |  | 7, 739, 711  | 114, 625, 119. 91 | 1. 41 |
| 35 | 600029 |  | 14, 519, 751 | 113, 834, 847. 84 | 1. 40 |
| 36 | 000401 |  | 4, 549, 555  | 113, 693, 379. 45 | 1. 40 |
| 37 | 002154 |  | 8, 478, 650  | 113, 613, 910. 00 | 1. 40 |
| 38 | 000527 |  | 6, 143, 162  | 112, 972, 749. 18 | 1. 39 |
| 39 | 600016 |  | 19, 632, 994 | 112, 497, 055. 62 | 1. 39 |
| 40 | 600887 |  | 6, 739, 678  | 112, 215, 638. 70 | 1. 38 |
| 41 | 600066 |  | 4, 839, 602  | 111, 988, 390. 28 | 1. 38 |
| 42 | 601398 |  | 24, 879, 912 | 110, 964, 407. 52 | 1. 37 |
| 43 | 600900 |  | 15, 369, 719 | 110, 815, 673. 99 | 1. 37 |
| 44 | 600271 |  | 4, 269, 923  | 110, 334, 810. 32 | 1. 36 |
| 45 | 002033 |  | 5, 477, 376  | 110, 314, 352. 64 | 1. 36 |
| 46 | 600036 |  | 8, 329, 852  | 108, 454, 673. 04 | 1. 34 |
| 47 | 002029 |  | 3, 409, 768  | 108, 089, 645. 60 | 1. 33 |
| 48 | 000538 |  | 1, 859, 676  | 106, 150, 306. 08 | 1. 31 |
| 49 | 600809 |  | 1, 509, 236  | 105, 721, 981. 80 | 1. 30 |
| 50 | 600298 |  | 3, 159, 739  | 104, 903, 334. 80 | 1. 29 |
| 51 | 000423 |  | 2, 538, 344  | 104, 732, 073. 44 | 1. 29 |
| 52 | 600019 |  | 17, 309, 808 | 104, 378, 142. 24 | 1. 29 |
| 53 | 000933 |  | 6, 799, 417  | 103, 419, 132. 57 | 1. 27 |
| 54 | 601006 |  | 12, 555, 551 | 102, 829, 962. 69 | 1. 27 |
| 55 | 600963 |  | 11, 709, 659 | 100, 234, 681. 04 | 1. 24 |
| 56 | 601991 |  | 2, 000, 000  | 11, 160, 000. 00  | 0. 14 |

**7.4**
**7.4.1**
**2% 20**

|    |        |     |                | (%)  |
|----|--------|-----|----------------|------|
| 1  | 601688 |     | 351,656,172.35 | 4.38 |
| 2  | 601718 |     | 294,966,649.01 | 3.67 |
| 3  | 000100 | TCL | 241,830,546.87 | 3.01 |
| 4  | 600963 |     | 140,125,236.00 | 1.75 |
| 5  | 600496 |     | 138,561,278.99 | 1.73 |
| 6  | 601398 |     | 126,932,662.09 | 1.58 |
| 7  | 000926 |     | 126,325,605.81 | 1.57 |
| 8  | 000069 |     | 123,526,186.33 | 1.54 |
| 9  | 600104 |     | 121,371,015.14 | 1.51 |
| 10 | 601088 |     | 118,402,612.66 | 1.47 |
| 11 | 600690 |     | 110,204,035.09 | 1.37 |
| 12 | 000538 |     | 103,663,128.65 | 1.29 |
| 13 | 600271 |     | 103,286,733.15 | 1.29 |
| 14 | 600809 |     | 102,122,930.23 | 1.27 |
| 15 | 002081 |     | 80,638,130.50  | 1.00 |
| 16 | 600428 |     | 74,512,593.00  | 0.93 |
| 17 | 600880 |     | 64,588,643.85  | 0.80 |
| 18 | 000425 |     | 62,325,266.26  | 0.78 |
| 19 | 000826 |     | 61,594,139.17  | 0.77 |
| 20 | 002152 |     | 57,318,144.95  | 0.71 |

" "

**7.4.2**
**2% 20**

|   |        |  |                | (%)  |
|---|--------|--|----------------|------|
| 1 | 600068 |  | 120,321,549.74 | 1.50 |
| 2 | 000898 |  | 119,828,328.37 | 1.49 |
| 3 | 600383 |  | 117,717,747.17 | 1.47 |
| 4 | 601111 |  | 117,557,075.75 | 1.46 |
| 5 | 000800 |  | 116,261,516.19 | 1.45 |
| 6 | 601398 |  | 114,336,110.45 | 1.42 |

|    |        |  |                   |       |
|----|--------|--|-------------------|-------|
| 7  | 60048  |  | 111, 812, 264. 94 | 1. 39 |
| 8  | 600809 |  | 103, 530, 345. 96 | 1. 29 |
| 9  | 600511 |  | 101, 493, 406. 41 | 1. 26 |
| 10 | 000402 |  | 99, 241, 601. 49  | 1. 24 |
| 11 | 600690 |  | 88, 913, 950. 18  | 1. 11 |
| 12 | 600875 |  | 88, 795, 553. 40  | 1. 11 |
| 13 | 000895 |  | 88, 335, 868. 07  | 1. 10 |
| 14 | 600028 |  | 87, 115, 161. 28  | 1. 09 |
| 15 | 000538 |  | 84, 336, 504. 75  | 1. 05 |
| 16 | 000039 |  | 77, 673, 467. 30  | 0. 97 |
| 17 | 002081 |  | 76, 120, 646. 68  | 0. 95 |
| 18 | 600031 |  | 75, 728, 192. 61  | 0. 94 |
| 19 | 600428 |  | 69, 022, 163. 87  | 0. 86 |
| 20 | 000826 |  | 64, 565, 755. 05  | 0. 80 |

“ ”

### 7.4.3

|  |                      |
|--|----------------------|
|  | 3, 856, 013, 141. 58 |
|  | 3, 065, 254, 094. 64 |

“ ” “ ” “ ”

### 7.5

|   |  |                   |       |
|---|--|-------------------|-------|
|   |  |                   | (%)   |
| 1 |  |                   |       |
| 2 |  | 445, 915, 000. 00 | 5. 50 |
| 3 |  |                   |       |
| 4 |  |                   |       |
| 5 |  |                   |       |
| 6 |  |                   |       |
| 7 |  |                   |       |
| 8 |  |                   |       |
| 9 |  | 445, 915, 000. 00 | 5. 50 |



## 7.6

|   |         |    |    |           |                | (%)  |
|---|---------|----|----|-----------|----------------|------|
| 1 | 1101019 | 11 | 19 | 2,500,000 | 248,275,000.00 | 3.06 |
| 2 | 1101021 | 11 | 21 | 1,500,000 | 148,875,000.00 | 1.84 |
| 3 | 1001060 | 10 | 60 | 500,000   | 48,765,000.00  | 0.60 |

## 7.7

## 7.8

## 7.9

### 7.9.1

### 7.9.2

### 7.9.3

|   |  |               |
|---|--|---------------|
| 1 |  | 2,859,049.78  |
| 2 |  |               |
| 3 |  | 9,620,558.28  |
| 4 |  | 4,077,101.96  |
| 5 |  | 312,761.27    |
| 6 |  |               |
| 7 |  |               |
| 8 |  |               |
| 9 |  | 16,869,471.29 |

7.9.4

7.9.5

7.9.6

§ 8

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|          |             |                   |        |                    |         |
|----------|-------------|-------------------|--------|--------------------|---------|
| ( )      |             |                   |        |                    |         |
|          |             |                   |        |                    |         |
|          |             |                   |        |                    |         |
| 554, 456 | 18, 792. 43 | 709, 143, 474. 44 | 6. 81% | 9, 710433, 398. 25 | 93. 19% |

8 2

|  |              |        |
|--|--------------|--------|
|  |              |        |
|  | 314, 667. 99 | 0. 00% |

§ 9

|  |              |                       |
|--|--------------|-----------------------|
|  | (2006 4 30 ) | 613, 254, 516. 24     |
|  |              | 10, 419, 209, 781. 37 |
|  |              | 664, 947, 284. 82     |

§ 10

10.1

10.2

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10.3

10.4

10.5

10.6

10.7

|  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|
|  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|

|  |   |                  |        |  |  |  |  |  |  |              |        |  |
|--|---|------------------|--------|--|--|--|--|--|--|--------------|--------|--|
|  |   |                  |        |  |  |  |  |  |  |              |        |  |
|  | 1 | 1,289,784,233.34 | 18.70% |  |  |  |  |  |  | 1,047,957.79 | 18.21% |  |
|  | 1 | 1,087,862,634.21 | 15.77% |  |  |  |  |  |  | 924,681.39   | 16.07% |  |
|  | 1 | 720,784,855.25   | 10.45% |  |  |  |  |  |  | 612,665.02   | 10.64% |  |
|  | 2 | 701,130,274.73   | 10.16% |  |  |  |  |  |  | 588,083.12   | 10.22% |  |
|  | 1 | 566,709,990.53   | 8.21%  |  |  |  |  |  |  | 460,454.39   | 8.00%  |  |
|  | 1 | 507,156,153.85   | 7.35%  |  |  |  |  |  |  | 412,066.97   | 7.16%  |  |
|  | 1 | 400,800,391.45   | 5.81%  |  |  |  |  |  |  | 340,681.80   | 5.92%  |  |
|  | 1 | 376,479,787.52   | 5.46%  |  |  |  |  |  |  | 320,007.95   | 5.56%  |  |
|  | 1 | 319,147,697.90   | 4.63%  |  |  |  |  |  |  | 271,277.90   | 4.71%  |  |
|  | 1 | 246,927,691.43   | 3.58%  |  |  |  |  |  |  | 200,629.89   | 3.49%  |  |
|  | 1 | 215,286,621.97   | 3.12%  |  |  |  |  |  |  | 182,992.88   | 3.18%  |  |
|  | 1 | 171,678,102.34   | 2.49%  |  |  |  |  |  |  | 145,924.22   | 2.54%  |  |
|  | 1 | 92,350,307.51    | 1.34%  |  |  |  |  |  |  | 78,497.87    | 1.36%  |  |
|  | 1 | 68,803,605.79    | 1.00%  |  |  |  |  |  |  | 58,481.63    | 1.02%  |  |
|  | 1 | 68,768,910.00    | 1.00%  |  |  |  |  |  |  | 58,453.34    | 1.02%  |  |
|  | 1 | 64,828,000.80    | 0.94%  |  |  |  |  |  |  | 52,673.28    | 0.92%  |  |

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10.8

|    |                |  |           |
|----|----------------|--|-----------|
|    |                |  |           |
| 1  | 2010           |  | 2011-1-4  |
| 2  |                |  | 2011-1-15 |
| 3  |                |  | 2011-1-15 |
| 4  |                |  | 2011-1-15 |
| 5  |                |  | 2011-1-15 |
| 6  | 2010           |  | 2011-1-24 |
| 7  |                |  | 2011-3-7  |
| 8  |                |  | 2011-3-9  |
| 9  |                |  | 2011-3-12 |
| 10 | " "            |  | 2011-3-18 |
| 11 | 2010           |  | 2011-3-31 |
| 12 | " • 2011"<br>4 |  | 2011-4-1  |
| 13 |                |  | 2011-4-11 |

|    |     |      |           |
|----|-----|------|-----------|
|    |     |      |           |
| 14 |     | 2011 | 2011-4-21 |
| 15 | 100 | LOF  | 2011-4-23 |
| 16 |     |      | 2011-4-28 |
| 17 |     |      | 2011-5-6  |
| 18 |     |      | 2011-5-31 |
| 19 |     |      | 2011-6-10 |
| 20 |     |      | 2011-6-14 |
| 21 |     |      | 2011-6-18 |
| 22 |     |      | 2011-6-28 |



## § 11

### 11.1

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### 11.2

### 11.3

2011 8 27