

2011

2011 12 31

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§ 2

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	519996	
	519997	519996
	2005 01 17	
	3,184,559,888.17	

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	" " " "
	" "
	2

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	021-61009999	010-63201510
	zhouyg@xfund.com.cn	lifangfei@abchina.com
	400-700-5566	95599
	021-61009800	010-63201816

24

	www.xfund.com.cn
	68 9 28 F9

§ 3

3.1

3.1.1	2011	2010	2009
	-154,358,224.51	233,397,397.36	-48,306,627.61
	-775,871,485.40	-1,744,675.62	1,452,208,408.09
	-0.2354	-0.0005	0.3496
	-28.83%	0.43%	70.59%
3.1.2	2011	2010	2009
	-0.4058	-0.2663	-0.3289
	1,892,284,825.31	2,916,754,676.16	3,256,818,701.20
	0.5942	0.8349	0.8313

1

2

3.2

3.2.1

					-	-
	-8.88%	1.36%	-4.07%	1.08%	-4.81%	0.28%
	-25.18%	1.27%	-15.16%	1.05%	-10.02%	0.22%
	-28.83%	1.20%	-15.72%	1.01%	-13.11%	0.19%
	21.94%	1.43%	20.96%	1.32%	0.98%	0.11%
	18.96%	1.77%	27.28%	1.74%	-8.32%	0.03%
2005.01.17 -2011.12.31	158.29%	1.60%	119.19%	1.58%	39.10%	0.02%

33

§ 4

4.1

4.1.1

2003.6.3

1.5

49%

34.33%

16.67%

2011.12.31

13

100

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0.11)

4.1.2

		2006.12.07		14	2006.5
		2011.03.30		6	



					2007 9
					2010 8

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4 3 2

5%

4 3 3

4 4



4 4 1

	2011	Q1 2011	6.5%
A			21.68%
300	25.01%	34.08%	35.42%
	2011		
			2011
			2011

4 4 2

		Q 5942	
-28.83%		2.5142	-15.72%
	1.20%		

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2012
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2012

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2012

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[2008] 38

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§ 5

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2011 1 1 2011 12 31

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§ 6

2011

KPMG-B(2012)AR No. 0126

§ 7

7.1

2011 12 31

	2011 12 31	2010 12 31
	126,013,107.60	172,812,396.45
	4,034,553.18	4,106,807.50
	2,210,000.00	1,269,145.94
	1,751,221,027.56	2,736,800,207.60
	1,463,677,846.69	2,272,288,683.78
	287,543,180.87	464,511,523.82
	14,854,521.70	
	1,029,715.69	10,317,813.14
	1,973.36	174,265.94
	1,899,364,899.09	2,925,480,636.57



5	" -"	16,184.37	144,443.73
		51,776,241.62	61,428,058.57
1		37,539,764.56	43,102,597.40
2		6,256,627.49	7,183,766.23
3			
4		7,317,304.43	9,443,623.64
5		338,934.14	1,344,000.85
		338,934.14	1,344,000.85
6		323,611.00	354,070.45
	" -"	-775,871,485.40	-1,744,675.62
	" -"	-775,871,485.40	-1,744,675.62

7.3

2011 01 01 2011 12 31

	2011 01 01 2011 12 31		
()	3,493,567,685.05	-576,813,008.89	2,916,754,676.16
()		-775,871,485.40	-775,871,485.40
" -"	-309,007,796.88	60,409,431.43	-248,598,365.45
1.	14,511,798.94	-3,188,063.77	11,323,735.17
2	-323,519,595.82	63,597,495.20	-259,922,100.62
" -"			
	3,184,559,888.17	-1,292,275,062.86	1,892,284,825.31
	2010 01 01 2010 12 31		

()	3,917,743,234.67	-660,924,533.47	3,256,818,701.20
()		-1,744,675.62	-1,744,675.62
" -"	-424,175,549.62	85,856,200.20	-338,319,349.42
1.	39,208,873.98	-7,860,667.53	31,348,206.45
2	-463,384,423.60	93,716,867.73	-369,667,555.87

()

60% 80% 15% 35% 5% 15%

80%

80%

100

100 × 80%

× 20%

7.4.2

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7.4.4

7.4.3

2011 12

31 2011

7.4.2

7.4.4

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7.4 5 1

7.4 5 2



	2011 12 31	2010 12 31
	69,216.00	54,254.40

7.4.7

(" ")	
" "	
()	

7.4.8

7.4.8.1

7.4.8.1.1

	2011 01 01	2011 12 31	2010 01 01	2010 12 31
	482,124,167.75	10.16%	606,789,099.27	10.00%

7.4.8.1.2

	2011 01 01	2011 12 31	2010 01 01	2010 12 31
	34,599,516.90	11.49%	3,755,081.60	3.27%

7.481.3

	2011 01 01		2011 12 31	
	409,805.31	10.33%	164,417.34	12.28%
	2010 01 01		2010 12 31	
	515,768.58	10.17%	135,098.78	9.08%

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

7.482

7.482.1

	2011 01 01	2011 12 31	2010 01 01	2010 12 31
			37,539,764.56	
		10,106,007.37		10,134,875.33

1.5%



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

7.4822

	2011 01 01 31	2011 12 31	2010 01 01 31	2010 12 31
		6,256,627.49		7,183,766.23

0.25%

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

7.483

()

2011 01 01 2011 12 31					

2010 01 01 2010 12 31					
	31,032,202.47	91,125,623.87			100,000,000.00
					19,506.85

7.484

7.4841

7.4842

7.485

	2011 01 01	2011 12 31	2010 01 01	2010 12 31
	126,013,107.60	1,382,024.15	172,812,396.45	1,692,351.75

“

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2011 12 31

4,034,553.18 (2010 4,106,807.50)

7.4.8.6

7.4.8.7

7.4.9 2011 12 31

7.4.9.1 /

7.4.9.1.1									
							(:)		
601669		2011-09-29	2012-01-18		4.50	4.09	3,437,870	15,470,415.00	14,060,888.30

7.4.9.2

2011 12 31

7.4.9.3

7.4.9.3.1

2011 12 31



0

7.49.3.2

2011 12 31

0

§ 8

81

			(%)
1		1,463,677,846.69	77.06
		1,463,677,846.69	77.06
2		287,543,180.87	15.14
		287,543,180.87	15.14
3			
4			
5		130,047,660.78	6.85
6		18,096,210.75	0.95
7		1,899,364,899.09	100.00

82

			(%)
A			
B			
C		814,883,959.00	43.06
00		249,358,565.13	13.18
C1			
C2			
C3			
C4		41,476,105.65	2.19
C5		25,943,400.00	1.37
C6		77,905,251.60	4.12
C7		302,063,423.79	15.96
C8		118,137,212.83	6.24
C99			

D			
E		63,304,786.22	3.35
F		11,006,848.80	0.58
G		197,550,787.48	10.44
H		66,254,734.80	3.50
I		116,209,760.45	6.14
J		15,485,040.00	0.82
K		17,849,207.46	0.94
L		81,572,023.60	4.31
M		79,560,698.88	4.20
		1,463,677,846.69	77.35

8.3

					(%)
1	600537		4,466,403	90,623,316.87	4.79
2	600880		6,578,389	81,572,023.60	4.31
3	600582		4,068,983	75,276,185.50	3.98
4	600690		8,274,290	73,889,409.70	3.90
5	000063		3,325,790	56,205,851.00	2.97
6	600570		4,424,014	54,149,931.36	2.86
7	600588		2,899,653	52,193,754.00	2.76
8	600089		5,471,971	42,024,737.28	2.22
9	601669		10,237,870		

3	600582		106,439,305.36	3.65
4	000960		103,072,985.52	3.53
5	600880		83,254,305.21	2.85
6	600537		71,037,527.96	2.44
7	600588		63,651,274.70	2.18
8	601988		61,419,624.97	2.11
9	600029		61,330,490.83	2.10
10	600050		58,196,870.02	2.00
11	000623		56,377,331.62	1.93
12	600089		55,925,562.57	1.92
13	600383		55,741,343.98	1.91
14	002218		53,248,125.54	1.83
15	601718		53,075,237.17	1.82
16	600517		51,447,229.90	1.76
17	601669		49,272,468.79	1.69
18	601111		47,159,735.00	1.62
19	000792		46,719,505.33	1.60
20	000636		43,347,543.31	1.49

“ / ”

842

2% 20

				(%)
1	601166		107,889,867.34	3.70
2	600048		98,432,431.32	3.37
3	000009		87,086,390.93	2.99
4	600050		85,460,057.08	2.93
5	600881		85,374,874.00	2.93
6	600000		74,767,520.64	2.56
7	000983		74,764,958.93	2.56
8	601717		69,343,470.70	2.38
9	000568		63,990,672.00	2.19
10	600739		60,848,834.12	2.09
11	601988		60,703,037.31	2.08
12	000039		59,212,870.33	2.03
13	600123		58,859,861.51	2.02



14	000792		54,970,103.69	1.88
15	600150		54,905,309.17	1.88
16	000623		53,533,645.39	1.84
17	600068		52,714,849.04	1.81
18	600383		48,189,438.00	1.65
19	000858		42,670,255.65	1.46
20	600029		39,717,666.89	1.36

" / "

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	2,341,931,641.25
	2,417,454,300.75

" / "

8 5

		(%)
1		
2	99,180,000.00	5.24
3		
4	8,615,142.30	0.46
5		
6	179,748,038.57	9.50

7



3	1101085	11	85	500,000	49,590,000.00	2.62
4	125709			382,871	40,704,930.37	2.15
5	110017			354,580	32,543,352.40	1.72

8.7

8.8

8.9

8.9.1

8.9.2

8.9.3

1		2,210,000.00
2		14,854,521.70
3		
4		1,029,715.69
5		1,973.36
6		
7		
8		
9		18,096,210.75

8.9.4

				(%)
1	113001		68,963,007.00	3.64



2	125709		40,704,930.37	2.15
3	113002		28,654,773.60	1.51
4	110007		6,887,975.20	0.36
5	110003		1,994,000.00	0.11

895

§ 9

9.1

()					
170,758	18,649.55	5,892,207.48	0.19%	3,178,667,680.69	99.81%

9.2

	252,273.74	0.01%

§ 10

(2005 01 17)	1, 182, 530, 117. 97
	3, 493, 567, 685. 05
	14, 511, 798. 94
	323, 519, 595. 82
	3, 184, 559, 888. 17

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11.1

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2011 116

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100,000.00

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11.6

11.7

	1	1,404,948,047.65	29.62%	6,487,681.70	2.15%					1,141,527.70	28.76%
	2	993,899,860.09	20.93%	68,529,013.40	22.76%					844,065.14	21.27%
	1	843,065,959.19	17.77%							716,604.50	18.06%
	1	482,124,167.75	10.16%	34,599,516.90	11.49%					409,805.31	10.33%
	1	413,283,706.44	8.71%	56,584,344.70	18.79%					351,290.09	8.86%
	1	334,771,790.02	7.06%	134,911,840.90	44.80%					284,554.56	7.17%
	1	100,339,242.34	2.12%							81,526.37	2.05%

	1	98,844,502.23	2.08%								80,311.91	2.02%	
	1	42,151,105.84	0.89%								34,247.97	0.86%	
	1	13,311,986.44	0.28%								10,816.03	0.27%	
	1	8,619,094.33	0.18%								7,003.06	0.18%	
	1	8,556,064.68	0.18%								6,951.79	0.18%	
	1												
	1												
	1												
	1												

<1998>29

[2007] 48

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