

2011

2011 12 31

2012 03 28

§ 1

1.1

“ ”

2012 3 26

2011 1 1 2011 12 31

§ 2

2.1

	519989
	519989
	2008 12 29
	174, 231, 258 48

2.2

	20%
	$\times 90\% + 800 \times 10\%$

2.3

	021-61009999	010-63201510
	zhouyg@xfund.com.cn	l i f a n g f e i @ b c h i n a . c o m
	400-700-5566	95599
	021-61009800	010-63201816

2.4

	www.cxfund.com.cn
	<p style="text-align: right;">68 9 28 F9</p>

§ 3

3.1

3.1.1	2011	2010	2009
	-11,616,362.73	37,934,228.99	9,230,474.10
	-18,017,905.01	38,031,315.76	10,453,993.60
	-0.0574	0.0901	0.0222
	-6.92%	10.81%	3.74%
3.1.2	2011	2010	2009
	-0.0458	0.0010	0.0074
	166,409,654.92	568,892,763.92	273,702,221.81
	0.955	1.0260	1.017

1

2

3.2

3.2.1

					-	-
	0.63%	0.44%	2.90%	0.18%	-2.27%	0.26%
	-5.91%	0.42%	1.28%	0.17%	-7.19%	0.25%
	-6.92%	0.35%	2.17%	0.18%	-9.09%	0.17%
	7.00%	0.33%	11.33%	0.20%	-4.33%	0.13%
2008.12.29 - 2011.12.12	7.00%	0.33%	11.26%	0.20%	-4.26%	0.13%

31						
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3 2 2



1 2008 12 29 2011 12 31

2

6

80%

20%

20%

5%

3 2 3

§ 4

4.1

4.1.1

2003.6.3

1.5

49%

34.33%

16.67%

2011.12.31

13

LOF

100

100

QDII

4.1.2

		2008.12.29		14	QDII Investors Group Financial Services Co., Ltd 2002.10

1

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

4 4 1

3%

4 4 2

0 955

-6 92%

1. 075

2 17%

0 35%

4 5

46

2008 9 12

[2008] 38

“ ”

1/2

47

1

2

3

4

5

6

12

7

1

50%

8

§ 5

5 1

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2011 1 1 2011 12 31

5 2

5 3

§ 6

2011

KPMG-B(2012)AR No.0130

§ 7

7.1

2011 12 31

	2011 12 31	2010 12 31
	6,598,023.87	4,706,254.02
	2,158,713.25	2,068,497.37
	250,000.00	691,613.90
	185,227,287.06	570,554,327.59
	28,707,306.58	107,405,372.73
	156,519,980.48	463,148,954.86
	315,973.71	5,474,847.53
	5,263,302.93	11,217,827.72
	47,600.00	865,987.14
	199,860,900.82	595,579,355.27
	2011 12 31	2010 12 31
	28,100,000.00	20,000,000.00
	845,134.43	

	389,295.97	2,029,666.69
	102,221.31	414,440.60
	29,206.07	118,411.60
	58,412.21	236,823.18
	206,703.62	765,779.77
	3,209,509.61	2,690,493.28
	15,970.10	4,952.46
	494,792.58	426,023.77
	33,451,245.90	26,686,591.35
	174,231,258.48	554,326,726.11
	-7,821,603.56	14,566,037.81
	166,409,654.92	568,892,763.92
	199,860,900.82	595,579,355.27

2011 12 31

0.955

174,231,258.48

7.2

2011 01 01 2011 12 31

	2011 01 01 2011 12 31	2010 01 01 2010 12 31
	-9,045,730.39	48,513,509.97
1.	13,621,763.28	11,987,149.38
	176,825.26	251,248.52
	13,442,682.76	11,418,021.25
	2,255.26	317,879.61
2	" - "	35,930,481.99
	-13,913,452.50	30,040,694.95

	-2,658,091.48	5,739,017.36	
	169,599.19	150,769.68	
3	" -"	-6,401,542.28	97,086.77
4	" "		
5	" -"	135,993.40	498,791.83
	8,972,174.62	10,482,194.21	
1	2,247,277.29	3,124,439.13	
2	642,079.19	892,696.85	
3	1,284,158.52	1,785,393.73	
4	2,614,870.51	3,862,657.20	
5	1,911,990.14	487,637.88	
	1,911,990.14	487,637.88	
6	271,798.97	329,369.42	
	" -"	-18,017,905.01	38,031,315.76

7.3

2011 01 01 2011 12 31

	2011 01 01 2011 12 31		
()	554,326,726.11	14,566,037.81	568,892,763.92
()		-18,017,905.01	-18,017,905.01
" -"	-380,095,467.63	-4,369,736.36	-384,465,203.99
1.	157,802,944.06	4,090,213.98	161,893,158.04
2	-537,898,411.69	-8,459,950.34	-546,358,362.03

" -"			
	174,231,258.48	-7,821,603.56	166,409,654.92
	2010 01 01 2010 12 31		
()	269,204,544.77	4,497,677.04	273,702,221.81
()		38,031,315.76	38,031,315.76
" -"	285,122,181.34	80,875,699.80	365,997,881.14
1.	2,180,839,663.76	180,242,953.55	2,361,082,617.31
2	-1,895,717,482.42	-99,367,253.75	-1,995,084,736.17
" -"		-108,838,654.79	-108,838,654.79
	554,326,726.11	14,566,037.81	568,892,763.92

7.1 7.4

7.4

7.4.1

(" ")

" "

([2008] 1252)

2008 12 29

819,356,829.46

(" ")

()

80%
20%
5% 20% × 90%+ 800 × 10%

7.4.2

(" ") 2006 2 15
- 38
("
") 2007

7.4.4

7.4.3

2011 12

31

2011

7.4.2

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[1998] 55

[2002] 128

[2004] 78

[2005] 102

[2005] 107

[2008] 16

[2008] 1

(1)

(2)

(3)

20%

50%

(4) Q 1%

(5) ()

7.4.6.2

	2011 12 31	2010 12 31
	3,209,509.61	2,690,493.28

7.482

7.4821

	2011 01 01 31	2011 12	2010 01 01 31	2010 12
		2,247,277.29		3,124,439.13
		226,996.82		282,593.42

Q 70%

=

× Q 70%

7.4822

	2011 01 01 31	2011 12	2010 01 01 31	2010 12
		642,079.19		892,696.85

Q 20%

=

× Q 20%

7.4823

	2011 01 01	2011 12 31
		806,305.98
		58,556.76
		288.06
		865,150.80

	2010 01 01	2010 12 31
		1,186,591.17
		118,843.08
		163.00
		1,305,597.25

	2011 01 01		2011 12 31		2010 01 01		2010 12 31	
	6,598,023.87		149,089.24		4,706,254.02		205,566.89	

“

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2011 12 31

2,158,713.25 (2010 2,068,497.37)

7.4.8.6

7.4.8.7

7.4.9 2011 12 31

7.4.9.1 /

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7.4.9.2

7.4.9.3

7.4.9.3.1

2011 12 31

28,100,000.00 2012 1 4

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§ 8

8.1

			(%)
1		28,707,306.58	14.36
		28,707,306.58	14.36
2		156,519,980.48	78.31
		156,519,980.48	78.31
3			
4			
5		8,756,737.12	4.38
6		5,876,876.64	2.94
7		199,860,900.82	100.00

8.2

			(%)
A			
B		1,510,236.00	0.91
C		9,171,771.14	5.51
00		1,728,450.00	1.04
C1			
C2			
C3			
C4		3,938,689.04	2.37
C5		8,367.00	0.01
C6		1,063,650.00	0.64
C7		2,432,615.10	1.46
C8			
C99			

D			
E			
F			
G		8,382,283.96	5.04
H		3,717,448.48	2.23
I			
J			
K		1,493,280.00	0.90
L		4,432,287.00	2.66
M			
		28,707,306.58	17.25

8.3

					(%)
1	600825		555,000	3,185,700.00	1.91
2	600088		223,200	3,124,800.00	1.88
3	002339		114,549	2,614,008.18	1.57
4	002376		117,998	2,225,442.28	1.34
5	300031		150,236	2,124,337.04	1.28
6	002261		105,000	2,021,250.00	1.21
7	002008		300,332	1,970,177.92	1.18
8	002387		115,000	1,728,450.00	1.04
9	002340		77,448	1,510,236.00	0.91
10	300070		36,000	1,493,280.00	0.90

8.4

8.4.1

2% 20

				(%)
1	000799		28,026,404.64	4.93
2	002073		24,193,905.21	4.25

3	002091		23,914,309.10	4.20
4	002013		23,170,045.63	4.07
5	300029		20,992,754.25	3.69
6	002254		20,964,903.93	3.69
7	600570		20,572,943.14	3.62
8	000848		19,185,825.63	3.37
9	002008		18,435,180.41	3.24
10	600410		18,112,774.29	3.18
11	000012	A	17,343,644.97	3.05
12	000960		16,575,205.06	2.91
13	600811		15,672,955.48	2.75
14	002230		14,870,572.00	2.61
15	000100	TCL	14,283,286.17	2.51
16	000858		13,458,290.00	2.37
17	002155		12,585,857.22	2.21
18	000623		12,359,613.00	2.17
19	600271		11,848,474.37	2.08
20	600825		11,765,440.80	2.07
21	600150		11,477,063.91	2.02
22	002340		11,380,002.39	2.00

“ / ”

842

2% 20

				(%)
1	000799		30,713,993.98	5.40
2	002073		28,663,520.51	5.04
3	300029		24,654,345.77	4.33
4	600570		23,581,085.21	4.15
5	002091		23,377,571.96	4.11
6	002013		23,258,848.77	4.09
7	600410		20,916,715.78	3.68
8	002254		20,851,659.94	3.67
9	000858		19,636,481.44	3.45
10	000848		19,186,671.98	3.37

11	000960		18,533,418.65	3.26
12	000012	A	17,404,939.27	3.06
13	002008		16,083,950.63	2.83
14	000100	TCL	16,015,486.00	2.82
15	002230		14,986,087.88	2.63
16	600811		14,880,216.62	2.62
17	600383		14,087,398.10	2.48
18	002155		13,354,489.60	2.35
19	000983		12,288,672.73	2.16
20	600271		11,902,160.37	2.09
21	000623		11,883,441.94	2.09
22	600150		11,655,099.48	2.05

" / "

8.4.3

	814,982,532.31
	877,193,615.31

" / "

8.5

		(%)
1		
2	9,918,000.00	5.96
3		
4	125,543,474.88	75.44
5	20,042,000.00	12.04
6		
7	1,016,505.60	0.61
8		

9		156,519,980.48	94.06
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86

					(%)
1	111063	11	107,635	10,249,327.61	6.16
2	1181141	11 CP01	100,000	10,024,000.00	6.02
3	1181112	11 CP01	100,000	10,018,000.00	6.02
4	123002	09	100,000	10,000,931.50	6.01
5	1101085	11 85	100,000	9,918,000.00	5.96

87

88

89

89.1

89.2

89.3

1		250,000.00
2		315,973.71
3		
4		5,263,302.93
5		47,600.00
6		

7		
8		
9		5,876,876.64

8.9.4

				(%)
1	110011		464,450.40	0.28
2	113001		436,013.80	0.26
3	113002		116,041.40	0.07

8.9.5

8.9.6

§ 9

9.1

()					
7,009	24,858.22	86,873,011.50	49.86%	87,358,246.98	50.14%

9.2

	9,718.17	0.01%

§ 10

(2008 12 29)	819,356,829.46
	554,326,726.11
	157,802,944.06
	537,898,411.69
	174,231,258.48

§ 11

11.1

11.2

1

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2011

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2011 1 21

2011 116

11.3

11.4

11.5

69,000.00

3

11.6

11.7

	1	548,879,767.07	32.44%	90,509,689.90	8.82%			445,968.35	31.84%	
	1	448,241,986.90	26.49%	317,810,280.42	30.96%	860,200,000.00	42.32%	381,004.05	27.20%	
	1	395,752,806.00	23.39%	35,075,944.52	3.42%	37,400,000.00	1.84%	321,552.75	22.96%	
	1	126,219,236.71	7.46%	376,280,535.25	36.68%	766,400,000.00	37.70%	107,285.73	7.66%	
	1	121,378,813.05	7.17%	205,002,901.63	19.97%	354,800,000.00	17.46%	103,171.27	7.37%	
	1	51,435,103.89	3.04%	1,932,694.07	0.19%	13,852,000.00	0.68%	41,791.33	2.98%	
	2									
	1									
	1									

	1									
	1									
	1									
	1									

10

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2011

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<1998>29

[2007] 48

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2

