



2012

2012 6 30

2012 8 25



§ 1

“ ”

2012 8 22

2012 1 1 2012 6 30



§ 2

2 1

	519999	
	2004 03 19	
	7, 718, 620, 649. 42	
	A	B
	519999	519998
	1, 532, 682, 089. 72	6, 185, 938, 559. 70

1 2010 11 25

A B

2010 11

20

< > <

>

2 2011 12 19

A B

519599 519598

" A" "

B'

2 2

	1
	2
	3



	4

2 3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	l i fangfei @abchi na. com
	4007005566	95599
	021-61009999	010-63201816

2 4

	www.cxfund.com.cn
	68 9
	28 F9



§ 3

3 1

3 1.1	2012 1 1 2012 6 30	
	A	B
	37,892,434.87	189,073,546.39
	37,892,434.87	189,073,546.39
	2.4327%	2.5546%
3 1.2	2012 6 30	
	1,532,682,089.72	6,185,938,559.70
	1.0000	1.0000

1 2007 4 1

2

3 2010 11 25

A B

B

2010 11 25 B

4 A

A B 2010 11 25

3 2

3 2 1

3 2 1.1 A

(A)					-	-
	0.3892%	0.0098%	0.0353%	0.0001%	0.3539%	0.0097%
	1.1601%	0.0062%	0.1200%	0.0001%	1.0401%	0.0061%



	2.4327%	0.0047%	0.2464%	0.0001%	2.1863%	0.0046%
	4.6998%	0.0041%	0.5019%	0.0001%	4.1979%	0.0040%
	9.5735%	0.0047%	1.2716%	0.0002%	8.3019%	0.0045%
3 19 6 30 2004 2012	26.3757%	0.0080%	13.5315%	0.0033%	12.8442%	0.0047%

3 2 1.2

B

(B)					-	-
	0.4091%	0.0098%	0.0353%	0.0001%	0.3738%	0.0097%
	1.2201%	0.0062%	0.1200%	0.0001%	1.1001%	0.0061%
	2.5546%	0.0047%	0.2464%	0.0001%	2.3082%	0.0046%
	4.9505%	0.0041%	0.5019%	0.0001%	4.4486%	0.0040%
2010 11 25 2012 6 30	7.2045%	0.0040%	0.7596%	0.0001%	6.4449%	0.0039%

3 2 2

3 2 2 1

A





§ 4

4.1

4.1.1

2003 63

1.5

49%

34 33%

16 67%

2012 6 30

14

100

LOF

100

ODI

4.1.2

4 3

4 3 1

4 3 2

5%

4 4

4 4 1

4 4 2



2012 6	77.19	34.91%
A	2.4327%	218.63bp
B	2.5546%	230.82bp

4 5

4 6

2008 9 12 [2008] 38

“ ”

1/2

122

fi

47

100%

226,965,981.26

226,965,981.26



§ 5

5 1

—

2012 1 1 2012 6 30

—

5 2

—

2012 1 1 2012 6 30

—

5 3



§ 6

61

2012 6 30

	2012 6 30	2011 12 31
	4,509,001,302.79	3,041,011,870.70
	2,118,181.82	300,000.00
	300,000.00	300,000.00
	3,470,062,118.24	1,859,185,768.39
	3,470,062,118.24	1,859,185,768.39
		788,232,582.36
	121,687,935.58	60,311,538.54
	30,737,171.39	100.00
	8,133,906,709.82	5,749,341,859.99
	2012 6 30	2011 12 31
	378,999,410.50	
	17,206,193.76	18,407,141.61
	2,814,367.35	1,457,360.26
	852,838.58	441,624.29
	469,255.88	218,078.07
	90,984.17	65,233.58



	253,600.00	253,600.00
	74,957.38	
	14,073,945.11	6,537,310.84



" _"		
4	" "	
5	" _"	
		29,463,905.12
1		15,170,852.71
2		4,597,228.12
3		2,384,440.82
4		72,102.94
5		6,990,331.08
		6,990,331.08
6		248,949.45
" _"		226,965,981.26
" _"		226,965,981.26
		27,667,559.76
		10,913,525.72
		3,307,129.03
		2,142,371.04
		71,904.06
		10,949,666.85
		10,949,666.85
		282,963.06
		115,180,599.78
		115,180,599.78

63

2012 1 1 2012 6 30

	2012 1 1 2012 6 30	
()	5,721,456,770.86	5,721,456,770.86
()		226,965,981.26
" _"	1,997,163,878.56	1,997,163,878.56
1.	31,899,352,254.25	31,899,352,254.25
2 " _"	-29,902,188,375.69	-29,902,188,375.69
" _"		-226,965,981.26



	7, 718, 620, 649. 42		7, 718, 620, 649. 42
	2011 1 1 2011 6 30		
()	4, 526, 874, 668. 66		4, 526, 874, 668. 66
) (115, 180, 599. 78	115, 180, 599. 78
" _"	- 989, 700, 082. 51		- 989, 700, 082. 51
1.	29, 716, 153, 407. 94		29, 716, 153, 407. 94
2 " _"	- 30, 705, 853, 490. 45		- 30, 705, 853, 490. 45
" _"		- 115, 180, 599. 78	- 115, 180, 599. 78
	3, 537, 174, 586. 15		3, 537, 174, 586. 15

6 1 6 4

_____	_____	_____
-------	-------	-------

6 4

6 4 1

(" ")

(" ")

([2003] 149)

2004 3 19



7, 042, 630, 886 94

(" ")

()

2010 11

25

A B

500

A B

A B

2011 12 19

A B

519599 519598

" A" " B"

()

()

()

()

()

642

(" ") 2006 2 15

- 38



(" ")

2007

6 4 4

6 4 3

2 . 4 3 6 [a 6 0 0 7 0 4 6



20%

(d) ()

6 4 5 2

	2012 6	2011 6
	253,600.00	253,600.00

6 4 6

6 4 6 1

6 4 6 2



	72,102.94	100.00%	71,904.06	100.00%

6 4 7. 2

6 4 7. 2 1

	2012 1 1	2012 6 30	2011 1 1	2011 6 30
		15,170,852.71		10,913,525.72
		1,112,149.91		824,915.88

Q 33%

=

× Q 33%

6 4 7. 2 2

	2012 1 1	2012 6 30	2011 1 1	2011 6 30
		4,597,228.12		3,307,129.03

Q 1%

=

× Q 1%

6 4 7. 2 3

	2012 1 1		2012 6 30	
	A	B	A	B
	1,286,833.57	18,803.68	1,305,637.25	
	138,267.72	335,307.92	473,575.64	



	44,416.11	3,948.68	48,364.79
	1,469,517.40	358,060.28	1,827,577.68
	2011 1 1 2011 6 30		
	A	B	
	1,250,499.45	26,343.25	1,276,842.70
	92,443.59	211,499.11	303,942.70
	19,758.26	3,609.21	23,367.47
	1,362,701.30	241,451.57	1,604,152.87

2010 11 25

A B

A

Q 25%

B

Q 01%

=

× R%

R

647.3

()

2012 1 1 2012 6 30



/				20,000,000.00
		1,858,492.95		1,137,272.84
/				
		75,506,114.28		72,039,430.26
		1.22%		2.04%

6.4.7.4.2

		2012 6 30		2011 12 31	
A		1,777,837.3	0.12%	1,736,143.30	0.11%
A		794.02		775.43	0.00%

6.4.7.5

	2012 1 1	2012 6 30	2011 1 1	2011 6 30
		9,001,302.79	20,538.20	2,686,093.59

“

”

2012 6 30

2,118,181.82 (2011 12 31 300,000.00)

6.4.7.6

6.4.7.7



6 4 8 2012 6 30

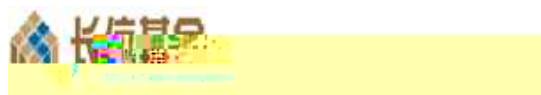
6 4 8 1

6 4 8 1.1

2012 6 30

378,999,410.50

100229	10	29	2012-07-02	100 07	1000000	100,066,029.35
100309	10	09	2012-07-02	99.72	1000000	99,716,805.81
110414	11	14	2012-07-02	100 02	500000	50,009,708.98
120211	12	11	2012-07-02	99.96	1200000	119,951,128.27
120405	12	05	2012-07-02	100 51	100000	10,051,385.57
					3,800,000.00	379,795,057.98





180

180

7.3.2

		%	%
1	30	14.40	4.91
2	30 ()—60	20.86	
3	60 ()—90	12.31	
4	90 ()—180	23.25	
5	180 ()—397	32.59	
	397		
		103.41	4.91

7.4

			%
1			
2			
3		519,793,499.17	6.73
4			
5		2,950,268,619.07	38.22
6			
7		3,470,062,118.24	44.96
8	397		

7.5

			()		%
1	120211	12 11	2,500,000	249,898,183.89	3.24
2	041253027	12 CP001	1,600,000	160,223,223.11	2.08
3	041254017	12 CP002	1,500,000	149,968,790.95	1.94
4	100229	10 29	1,000,000	100,066,029.35	1.30
5	100309	10 09	1,000,000	99,716,805.81	1.29
6	041254009	12 CP001	900,000	90,408,890.80	1.17
7	041256014	12 CP001	900,000	90,364,930.11	1.17
8	071201001	12 CP001	700,000	69,990,637.91	0.91



9	041261016	12	CP001	600,000	60,248,149.16	0.78
10	041251001	12	CP001	600,000	60,183,278.27	0.78

7.6 " " " "

0.25()-0.5%	39
	0.4142%
	0.1128%
	0.2314%

7.7

7.8

7.8.1

7.8.2

397

397

20%

7.8.3

7.8.4

1		300,000.00
2		
3		121,687,935.58
4		30,737,171.39
5		
6		
7		
8		152,725,106.97

7.8.5



§ 8

81

	()					
A	25,593	59,886.77	89,301,928.75	5.83%	1,443,380,160.97	94.17%
B	115	53,790,770.08	5,985,603,152.50	96.76%	2,003,354,071.20	3.24%
	25,708	300,241.97	6,074,905,081.25	78.70%	1,643,715,568.17	21.30%

2010 11 25

A B

82

	A	8,082,336.12	0.53%
	B		
		8,082,336.12	0.10%

1

100

2

10

50



§ 9

	A	B
(2004 3 19)	7,042,630,886.94	3,112,528,981.09
	1,536,901,643.90	4,184,555,126.96
	7,274,851,283.05	24,624,500,971.20
	7,279,070,837.23	22,623,117,538.46
	1,532,682,089.72	6,185,938,559.70



§ 10

10 1

10 2

10 3

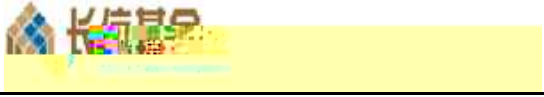
10 4

10 5

10 6

10 7

--	--	--	--	--	--	--	--	--	--	--



	1			944,800,000.00	100.00%					

1

2

<1998>29

[2007]48

1

a

b

c

d

2

10.8

0.5%

0.5%

2012.8.25