

**2012**

**2012 6 30**

**2012 8 25**

## § 1

### 1.1

2012 8

23

2012 1 1 2012 6 30

## 1.2

### § 1

1.1

1.2

### § 2

2.1

2.2

2.3

2.4

2.5

### § 3

3.1

3.2

### § 4

4.1

4.2

4.3

4.4

4.5

4.6

4.7

### § 5

5.1

5.2

5.3

### § 6

6.1

6.2

6.3

6.4

### § 7

7.1

7.2

7.3

7.4

7.5

7.6

7.7

7.8

7.9

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§ 8

8.1

8.2

§ 9

§ 10

10.1

10.2

10.3

10.4

10.5

10.6

10.7

10.8

§ 11

11.1

11.2

11.3

## § 2

### 2 1

	519985
	519985
	2010 6 28
	205, 970, 035, 75

### 2 2

	( )



	9	68	3 A
	200120		100808

**24**

	<a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a>
	68 9 3 A

**25**

		17

**§ 3**

**3 1**

<b>3 1.1</b>	2012 1 1	2012 6 30
		3, 796, 759. 37
		11, 124, 736. 39
		0 0531
		5 10%
		5 36%
<b>3 1.2</b>	2012 6 30	
		3, 478, 444. 86
		0 0169
		218, 520, 272. 10
		1. 0609
<b>3 1.3</b>	2012 6 30	
		6 09%

1

2

3

**3 2**

**3 2 1**

					-	-
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§ 4

4 1

4 1. 1

2003 63

1. 5

49%

34 33%

16 67%

2012 6 30

14

100

LOF

100

011)

4 1. 2

		2010 6 28		14	011) Investors Group Financial Services Co. Ltd 2002 10



		2010 6 28		18	ENBA  2004 9

1

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2

2012 6 30

(2012 8 25 )

2012 8 2

3

4 2

4 3

4 3 1

4 3 2

5%

4 4

4 4 1

2012

2011

( )

6

4 4 2

2012 6 30

1.0609

1.0609

5.36%

2.54%

4 5

46

2008 9 12

[2008] 38

“ ”

1/2

47

1

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2

3

4

§ 5

51

2010 06 28

52

53

§ 6

61

2012 6 30

		2012 6 30	2011 12 31
	6 4 6 1	27, 590, 343 94	159, 195 61
		613, 425 46	276, 298 04
		250, 000 00	250, 000 00
	6 4 6 2	292, 408, 097. 36	169, 221, 425 05
		292, 408, 097. 36	169, 221, 425 05
	6 4 6 3		
	6 4 6 4		
		22, 480, 494 22	
	6 4 6 5	4, 978, 177. 47	5, 301, 281. 70
		10, 011, 523 57	1, 076, 400 00
	6 4 6 6		
		358, 332, 062 02	176, 284, 600 40
		2012 6 30	2011 12 31
		135, 059, 356 86	29, 499, 770 75

		3 515, 157. 65	16 314, 446 83
		179, 943 05	69, 391. 04
		65, 433 83	25, 233 08
		98, 150 78	37, 849. 63
	6 4 6 7	17, 851. 87	6 949. 34
		343, 538 92	153, 184. 35
		99, 314 00	17, 883 44
	6 4 6 8	433, 042 96	594, 500 00
		139, 811, 789. 92	46, 719, 208 46
	6 4 6 9	205, 970, 035 75	128, 671, 526 26
	6 4 6 10	12, 550, 236 35	893, 865 68
		218, 520, 272 10	129, 565, 391. 94
		358, 332, 062 02	176, 284, 600 40

2012 6 30

1. 0609

205, 970, 035 75

6 2

2012 1 1 2012 6 30

		2012 1 1 2012 6 30	2011 1 1 2011 6 30
		13 852 088 62	20 520 788 76
1.		6 861, 804 02	21, 017, 098 14
	6 4 6 11	1, 329, 147. 85	5, 488, 167. 60
		5, 442, 793 30	13, 274, 935 09
		89, 862 87	2, 253, 995 45
2	" -"	- 337, 692 42	-1, 115, 483 11





	6 4 6 12		
	6 4 6 13	- 337, 692 42	- 1, 115 483 11
	6 4 6 14		
	6 4 6 15		
3	6 4 6 16	7, 327, 977. 02	618 573 73
" _"			
4	" "		
5	" _"	6 4 6 17	600 00
		2, 727, 352 23	8 452, 144 26
1		588, 032 67	2 270 479 11
2		213, 830 12	825, 628 72
3		320, 744 99	1, 238, 443 12
4	6 4 6 18	12, 698 05	23, 302 86
5		1, 404, 495 25	3 931, 129 55
		1, 404, 495 25	3 931, 129 55
6	6 4 6 19	187, 551. 15	163, 160 90
" _"		11, 124, 736 39	12, 068, 644 50
" _"		11, 124, 736 39	12, 068, 644 50

**6 3**

2012 1 1      2012 6 30

	2012 1 1      2012 6 30		

( )	128,671,526.26	893,865.68	129,565,391.94
( )		11,124,736.39	11,124,736.39
" -"	77,298,509.49	531,634.28	77,830,143.77
1.	1,725,280,465.88	72,820,333.87	1,798,100,799.75
2 " -"	-1,647,981,956.39	-72,288,699.59	-1,720,270,655.98
" -"			
	205,970,035.75	12,550,236.35	218,520,272.10
	2011 1 1      2011 6 30		
( )	373,266,950.83	2,788,468.57	376,055,419.40
( )		12,068,644.50	12,068,644.50
" -"	231,241,327.24	283,688.21	231,525,015.45
1.	8,224,360,397.15	165,602,366.43	8,389,962,763.58
2 " -"	-7,993,119,069.91	-165,318,678.22	-8,158,437,748.13
" -"			
	604,508,278.07	15,140,801.28	619,649,079.35

61 64

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64

641

( " ") ( " ") ( " ")  
[2010] 481 )

2010 6 28

2, 234, 260, 528, 19

( " ")

( )

80%

20%

5%

6 4 2

( " ") 2006 2 15

- 38

( " ")

2007

6 4 4

6 4 3

2012 6

30 2012 1 6

6 4 2

6 4 4

6 4 4 1

6 4 4 2

6 4 5

6 4 5 1

[1998] 55

[2002] 128

[2004] 78



[ 2005 ] 102

[ 2005 ] 107

[ 2008 ] 1

(1)

(2)

(3)

20%

(4) ( )

**6 4 5 2**

	2012 6 30	2011 12 31
	343,538.92	153,184.35

**6 4 6**

**6 4 6 1**

	2012 6 30
	27,590,343.94
	27,590,343.94

**6 4 6 2**

	2012 6 30		
	98,730,114.51	100,842,097.36	2,111,982.85
	189,898,548.39	191,566,000.00	1,667,451.61



		288, 628, 662 90	292, 408, 097. 36	3, 779, 434 46
		288, 628, 662 90	292, 408, 097. 36	3, 779, 434 46

6 4 6 3 /

/

6 4 6 4

6 4 6 5

	2012 6 30
	1, 948 24
	248 40
	4, 975, 980 63
	0 20
	4, 978, 177. 47

6 4 6 6

6 4 6 7

	2012 6 30
	17, 851. 87
	17, 851. 87

6 4 6 8

	2012 6 30
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	250,000.00
	139,233.64
	9,000.00
	34,809.32
	433,042.96

**6 4 6 9**

	2012 1 1      2012 6 30	
	128,671,526.26	128,671,526.26
	1,725,280,465.88	1,725,280,465.88
	-1,647,981,956.39	-1,647,981,956.39
	205,970,035.75	205,970,035.75

**6 4 6 10**

	783,396.64	110,469.04	893,865.68
	3,796,759.37	7,327,977.02	11,124,736.39
	-1,101,711.15	1,633,345.43	531,634.28
	12,195,535.25	60,624,798.62	72,820,333.87
	-13,297,246.40	-58,991,453.19	-72,288,699.59
	3,478,444.86	9,071,791.49	12,550,236.35

**6 4 6 11**

	2012 1 1      2012 6 30	
		28,290.38
		1,295,830.59
		3,699.60
		1,327.28
		1,329,147.85

**6 4 6 12**

**6 4 6 13**

	2012 1 1	2012 6 30
		405,568,130.67
		398,430,270.89
		7,475,552.20
		-337,692.42

**6 4 6 14**

**6 4 6 15**

**6 4 6 16**

	2012 1 1	2012 6 30
1.		7,321,977.02
—		
—		7,321,977.02
—		
2		
—		
3		
		7,321,977.02

**6 4 6 17**

**6 4 6 18**

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	2012 1 1	2012 6 30
		1, 498 05
		11, 200 00
		12, 698 05

**6 4 6 19**

	2012 1 1	2012 6 30
		34, 809. 32
		139, 233. 64
		13, 500 00
		8 19
		187, 551. 15

**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

### 6 4 9 1.2

	2012 1 1 2012 6 30		2011 1 1 2011 6 30	
	108,090,816.47	83.76%	237,906,510.34	87.48%

### 6 4 9 1.3

	2012 1 1 2012 6 30		2011 1 1 2011 6 30	
	339,200,000.00	69.91%	568,800,000.00	100.00%

### 6 4 9 1.4

### 6 4 9 1.5

### 6 4 9 2

### 6 4 9 2 1

	2012 1 1 2012 6 30		2011 1 1 2011 6 30	
		588,032.67		2,270,479.11
		235,200.83		854,678.43

0.55%



=

× 0.55%

64922

2012 1 1

2011 1 1      2011 6 30						
	62,490,553,15					

**6 4 9 4**

**6 4 9 4 1**

**6 4 9 4 2**

**6 4 9 5**

6 4 10

6 4 11            2012 6 30

6 4 11.1            /

/

6 4 11.2

6 4 11.3

6 4 11.3 1

2012 6 30

**6 4 12**

**6 4 12 1**

"

"

**6 4 12 2**

10%

10%

**6 4 12 2 1**



	2012 6 30	2011 12 31
A-1	141,230,000.00	30,090,000.00
	141,230,000.00	30,090,000.00

2012 6 30 ( )  
 19,382,000.00 (2011 12 31 9,918,000.00 )

**6 4 12 2 2**

	2012 6 30	2011 12 31
AAA	11,269,721.4	
AAA	120,526,375.96	129,213,425.05
	131,796,097.36	129,213,425.05

**6 4 12 3**

**6 4 11**

**6 4 12 4**

## 6 4 12 4 1

### 6 4 12 4 1.1

2012 6 30	6	6 -1	1-5	5		
	27,590,343.94					27,590,343.94
	613,425.46					613,425.46
					250,000.00	250,000.00
	39,599,000.00	121,013,000.00	98,771,420.68	33,024,676.68		292,408,097.36
					22,480,494.22	22,480,494.22
					4,978,177.47	4,978,177.47
					10,011,523.57	10,011,523.57
	67,802,769.40	121,013,000.00	98,771,420.68	33,024,676.68	37,720,195.26	358,332,062.02
	135,059,356.86					135,059,356.86
					3,515,157.65	3,515,157.65
					179,943.05	179,943.05
					65,433.83	65,433.83
					98,150.78	98,150.78
					17,851.87	17,851.87
					343,538.92	343,538.92
					99,314.00	99,314.00
					433,042.96	433,042.96
	135,059,356.86				4,752,433.06	139,811,789.92
	-67,256,587.46	121,013,000.00	98,771,420.68	33,024,676.68	32,967,762.20	218,520,272.10





2011 12 31	6	6 -1	1-5	5		
	159,195.61					159,195.61
	276,298.04					276,298.04
					250,000.00	250,000.00
	40,008,000.00		63,057,505.05	66,155,920.00		169,221,425.05
					5,301,281.70	5,301,281.70
					1,076,400.00	1,076,400.00
	40,443,493.65		63,057,505.05	66,155,920.00	6,627,681.70	176,284,600.40
	29,499,770.75					29,499,770.75
					16,314,446.83	16,314,446.83
					69,391.04	69,391.04
					25,233.08	25,233.08
					37,849.63	37,849.63
					6,949.34	6,949.34
					153,184.35	153,184.35
					17,883.44	17,883.44
					594,500.00	594,500.00
	29,499,770.75				17,219,437.71	46,719,208.46
	10,943,722.90		63,057,505.05	66,155,920.00	-10,591,756.01	129,565,391.94

**6 4 12 4 1.2**

		2012 6 30	2011 12 31
	27	1,507,944.41	1,308,449.50
	27	-1,507,944.41	-1,308,449.50

**6 4 12 4 2**

6 4 12 4 3

VaR(Val ue at Ri sk)

2012 6 30

133 81%

( )

( ) ( )

( )

	2012 6 30			
	100,842,097.36	191,566,000.00	-	292,408,097.36
	100,842,097.36	191,566,000.00	-	292,408,097.36

## § 7

### 7.1

(

## 7.5

			(%)
1			
2		19,382,000.00	8.87
3			
4		131,796,097.36	60.31
5		141,230,000.00	64.63
6			
7			
8			
9		292,408,097.36	133.81

## 7.6

					(%)
1	041254019	12 CP001	200,000	20,232,000.00	9.26
2	041264014	12 CP001	200,000	20,134,000.00	9.21
3	041254023	12 CP001	200,000	20,064,000.00	9.18
4	122011	08	186,430	19,386,855.70	8.87
5	1101088	11 88	200,000	19,382,000.00	8.87

## 7.7

## 7.8

## 7.9

### 7.9.1

## 7.9.2

## 7.9.3

1		250 000 00
2		22 480 494 22
3		
4		4 978 177 47
5		10 011 523 57
6		
7		
8		
9		37 720 195 26

## 7.9.4

## 7.9.5

## 7.9.6

§ 8

81

( )	9834	20,944.69				

§ 9

(2010 6 28 )	2,234,260,528.19
	128,671,526.26
	1,725,280,465.88
	1,647,981,956.39
	205,970,035.75



**§ 10**

**10 1**

**10 2**

**10 3**

**10 4**

**10 5**

**10 6**

**10 7**


	1		108 090 816 47	83 76%	339 200 000 00	69 91%	
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3	2012 1		2012-2-10
4	" "		2012-3-16
5			2012-3-23
6	2011		2012-3-28
7			2012-4-12
8	2012 1		2012-4-20
9			2012-4-27
10			2012-5-4
11			2012-6-6
12	2012		2012-6-30

## § 11

### 11. 1

1

2

3

4

5

6

### 11. 2

### 11. 3

2012 8 25