

2012

2012 12 31

2013 03 26

§ 1

1.1

“ ”

2013 3 25

2012 1 1 2012 12 31

§ 2

2.1

	519991	
	519991	519990
	2008 6 19	
	140,179,540.01	

2.2

	SAA
	800 × 60% × 40%

2.3

	021-61009999	010-66060069
	zhouyg@xfund.com.cn	lifangfei@abchina.com
	400-700-5566	95599

	021-61009800	010-63201816
--	--------------	--------------

24

	www.cxfund.com.cn
	28 68 9 F9

§ 3

3.1

3.1.1	2012	2011	2010
	482,792.87	-15,593,322.73	-8,753,889.47
	12,393,254.73	-27,663,939.45	-7,271,166.45
	0.0826	-0.1539	-0.0535
	10.79%	-14.63%	-4.15%
3.1.2	2012	2011	2010
	-0.1554	-0.2119	-0.0769
	122,373,817.33	126,437,969.84	261,687,105.95
	0.873	0.788	0.923

1

2

3.2

3.2.1

					-	-	
	6.99%	1.06%	5.26%	0.78%	1.73%	0.28%	
	6.59%	1.02%	1.18%	0.76%	5.41%	0.26%	
	10.79%	1.09%	5.35%	0.79%	5.44%	0.30%	
	-9.35%	1.15%	-13.42%	0.85%	4.07%	0.30%	
6.19 12.31	2008 2012	15.87%	1.26%	5.41%	1.11%	10.46%	0.15%

3 3

4

4.1

4.1.1

2003 63

1.5

49%

34 33%

16 67%

2012 12 31

14

LOF

100

100
CII)

4.1.2

		2012 7 24		8	2004 8
		2010 7 21	2012 8 4	12	

1

2

4 2

4 3

4 3 1

1

2

1

2

3

4

5

4 3 2

4 3 3

5%

4 4

4 4 1

2012 A

12

50

3

2012

TM

4 4 2

10

35

Q 873

1Q 79%

1. 173

5 35%

1. 09%

4 5

2013

CPI PPI

3-5

4 6

2008 9 12

2008 38

" "

1/2

§ 6

2012

1300070

§ 7

7.1

2012 12 31

	2012 12 31	2011 12 31
	6,409,607.75	17,635,075.58
	188,415.30	196,434.47
	254,901.82	250,000.00
	116,324,327.88	110,854,611.68
	97,895,308.68	86,078,249.60
	18,429,019.20	24,776,362.08
	90,528.94	
	583,679.36	744,407.80
	65,554.98	15,291.96
	123,917,016.03	129,695,821.49

	342,168.15	71,793.87
	143,587.73	163,054.65
	23,931.26	27,175.80

	607,598.26	-13,223,855.58
	659,834.60	-537,754.33
	789,581.30	629,052.24
3 " -"	11,910,461.86	-12,070,616.72
4 " "		
5 " -"	22,756.39	141,734.62
	2,977,000.71	3,632,767.08
1	1,817,454.05	2,265,718.66
2	302,908.97	377,619.83
3		
4	544,683.19	679,726.59
5		

()		12,393,254.73	12,393,254.73
" -"	-20,254,833.77	3,797,426.53	-16,457,407.24
1.	17,090,991.12	-3,127,975.39	13,963,015.73
2	-37,345,824.89	6,925,401.92	-30,420,422.97
" -"			
	140,179,540.01	-17,805,722.68	122,373,817.33
	2011 1 1 2011 12 31		
()	283,484,211.45	-21,797,105.50	261,687,105.95
()		-27,663,939.45	-27,663,939.45
" -"	-123,049,837.67	15,464,641.01	-107,585,196.66
1.	17,390,536.68	-2,973,300.91	14,417,235.77
2	-140,440,374.35	18,437,941.92	-122,002,432.43
" -"			
	160,434,373.78	-33,996,403.94	126,437,969.84

7.1 7.4

7.4

7.4.1

(" ")

(" ")

(2008 357)

2008 6

19

511,032,952.17

(" ")

()

30% 80%

15-65%

5%

800 × 60%±

× 40%

7.4.2

(" ") 2006

2 15

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38

("

")

[2010] 5

XERL

3 <

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2012

11 16

7.4.3

2012 12

31 2012

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

(1)

1998 55 2002 128

2004 78

2005 102

2005 107

2008 16

2008 9 18

2008 1

(a)

(b)

(c)

20%

2005 6 13

50%

(d) Q 1%

(e) ()

(2)

	2012 12 31	2011 12 31
	355,620.80	3,640.80

7.4.7

(" ")	
" "	
()	

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

—

7.4.8.2

7.4821

	2012 1 1 12 31	2012 12 31	2011 1 1 12 31	2011 12 31
		1,817,454.05		2,265,718.66
		288,372.69		342,585.72

1.5%

=

× 1.5%

7.4822

	2012 1 1 31	2012 12 31	2011 1 1 12 31	2011 12 31
		302,908.97		377,619.83

0.25%

=

× 0.25%

7.483

()

7.484

7.4841

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		25,002,375.00		25,002,375.00
/				
/				
		25,002,375.00		25,002,375.00
		17.84%		15.58%

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1

2

/

/

7.4842

7.485

	2012 1 1	2012 12 31	2011 1 1	2011 12 31
	6,409,607.75	75,964.11	17,635,075.58	128,514.76

"

"

2012 12 31

188,415.30 (2011

196,434.47)

7.486

7.487

7.49 2012 12 31

7.49.1 /

3

12

2012 12 31

7.4.9.2

7.4.9.3

7.4.9.3.1

2012 12 31

7.4.9.3.2

2012 12 31

§ 8

8.1

			(%)
1		97,895,308.68	79.00
		97,895,308.68	79.00
2		18,429,019.20	14.87
		18,429,019.20	14.87
3			
4			
5		6,598,023.05	5.32
6		994,665.10	0.80
7		123,917,016.03	100.00

8.2

			(%)
A		2,832,000.00	2.31
B		3,418,325.02	2.79
C		37,018,378.96	30.25
00		19,614,224.48	16.03
C1			
C2			
C3			
C4		4,264,500.00	3.48
C5			
C6			
C7		3,618,200.00	2.96
C8		9,521,454.48	7.78
C99			

D			
E			
F			
G		11,786,700.00	9.63
H		14,952,550.00	12.22
I		18,805,200.00	15.37
J		5,400,000.00	4.41
K		3,682,154.70	3.01
L			
M			
		97,895,308.68	80.00

8.3

					(%)
1	002230		389,000	11,786,700.00	9.63
2	002251		440,000	9,939,600.00	8.12
3	300146		131,355	7,644,861.00	6.25
4	002570		345,506	7,628,772.48	6.23
5	002038		161,058	6,371,454.48	5.21
6	600109		335,000	5,976,400.00	4.88
7	000046		1,000,000	5,400,000.00	4.41
8	600858		535,000	5,012,950.00	4.10
9	000869		92,353	4,340,591.00	3.55
10	601628		200,000	4,280,000.00	3.50

8.4

8.4.1

2% 20

				(%)
1	300146		8,483,392.27	6.71

2	002038		7,040,519.61	5.57
3	002570		7,032,723.45	5.56
4	300229		6,220,274.24	4.92
5	300059		5,986,866.25	4.74
6	600109		5,815,984.00	4.60
7	601933		5,574,151.92	4.41
8	000895		5,401,436.15	4.27
9	600809		4,824,643.19	3.82
10	000869		4,637,752.16	3.67

2	300077		9,804,093.39	7.75
3	601933		9,498,830.72	7.51
4	600809		8,953,793.76	7.08
5	002038		8,700,334.08	6.88
6	600315		7,319,313.59	5.79
7	300059		7,251,592.70	5.74
4	600809		8,953,793.76	7.08
5	002038		8,700,334.08	6.88
6	600315		7,319,313.59	5.79
7	300059		7,251,592.70	5.74
8	300015		6,566,469.14	5.19
9	600521		6,418,799.39	5.08
10	600697		5,217,134.35	4.13
11	002353		4,742,319.03	3.75
12	000895		4,663,362.64	3.69
13	600637		4,631,951.64	3.66
14	300229		4,520,456.09	3.58
15	002255		3,959,330.07	3.13
16	600519		3,910,176.00	3.09
17	002638		3,778,639.69	2.99
18	300309		3,600,064.40	2.85
19	000596		3,510,196.98	2.78
20	000661		3,144,021.80	2.49
21	600859		3,143,040.02	2.49
22	600750		2,836,302.00	2.24
23	601166		2,597,162.42	2.05

"/

843

	179,487,041.75
	180,798,985.89

"/

85

			(%)
1			
2			
3			
4		18,429,019.20	15.06
5			

1		254,901.82
2		90,528.94
3		
4		583,679.36
5		65,554.98
6		
7		
8		
9		994,665.10

89.4

89.5

89.6

§ 9

9.1

()					
10 617	13 203 31	27, 182, 576 37	19. 39%	112, 996, 963 64	80 61%

9.2

	716, 930 87	0 51%

1

50 100

2

0 10

§ 10

(2008 6 19)	511,032,952.17
	160,434,373.78
	17,090,991.12
	37,345,824.89
	140,179,540.01

§ 11

11.1

11.2

11.2.1

2012 11 1

11.2.2

11.3

11.4

11.5

70,000.00

4

11.6

11.7

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	1	218,914,944.95	60.77%	58,677.67	0.27%					184,064.12	59.78%	
	1	57,424,880.19	15.94%	7,993,170.38	37.11%					51,733.85	16.80%	
	1	46,344,769.61	12.86%	531,127.11	2.47%					40,126.70	13.03%	
	1	37,556,177.89	10.43%	12,957,763.90	60.15%					31,955.01	10.38%	
	1											
	1											

2012

6

<1998>29

2007 48

1

a

b

c

d

2

