

2012

2012 12 31

2013 03 26

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§ 1	2
1.1	2
1.2	3
§ 2	5
2.1	5
2.2	5
2.3	5
2.4	6
2.5	6
§ 3	7
3.1	7
3.2	7
3.3	9
§ 4	10
4.1	10
4.2	11
4.3	11
4.4	12
4.5	13
4.6	13
4.7	.....	14
4.8	.....	15
§ 5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§ 6	.....	17
6.1	.....	17
6.2	.....	17
§ 7	.....	19
7.1	.....	19
7.2	.....	20
7.3	.....	21
7.4	.....	23
§ 8	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	47
8.4	.....	48
8.5	.....	50
8.6	.....	50
8.7	.....	50
8.8	.....	51
8.9	.....	51
§ 9	.....	52
9.1	.....	52
9.2	.....	52
§ 10	.....	53
§ 11	.....	54

11.1	.....	54
11.2		

§

		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	lifangfei@abchina.com
		400-700-5566	95599
		021-61009800	010-63201816
			68 9 69
			68 28
		200120	100031

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		www.cxfund.com.cn
		68 28 F9

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§ 3

3.1

3.1.1	2012	2011	2010
	-356,280,321.24	-154,358,224.51	233,397,397.36
	-18,001,561.02	-775,871,485.40	-1,744,675.62
	-0.0058	-0.2354	-0.0005
	-0.97%	-31.08%	-0.06%
	-1.04%	-28.83%	0.43%
3.1.2	2012	2011	2010
	-1,305,560,766.46	-1,292,275,062.86	-930,163,489.63
	-0.4305	-0.4058	-0.2663
	1,782,976,695.58	1,892,284,825.31	2,916,754,676.16
	0.5880	0.5942	0.8349
3.1.3	2012	2011	2010
	155.60%	158.29%	262.92%

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3.2

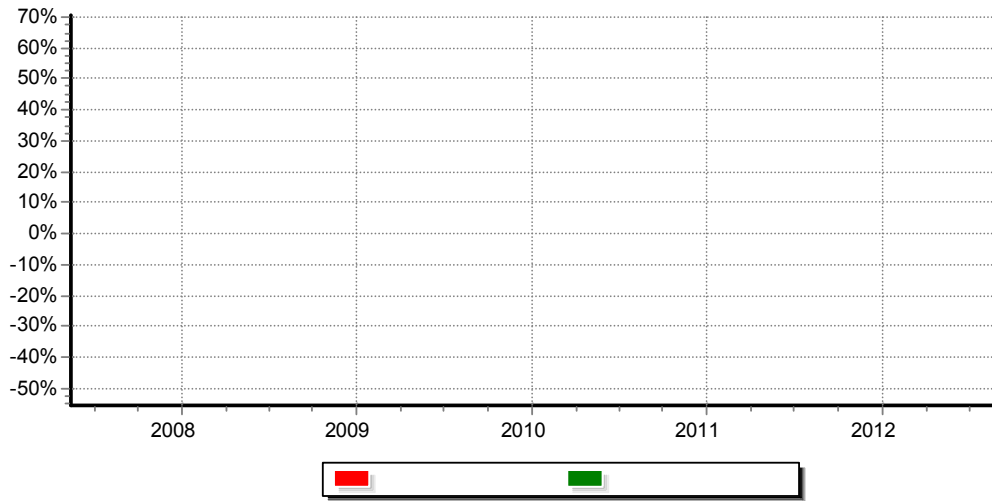
3.2.1

					-	-
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	2.71%	0.98%	9.91%	0.99%	-7.20%	-0.01%
	-3.51%	0.94%	4.53%	0.94%	-8.04%	0.00%
	-1.04%	1.09%	9.68%	0.93%	-10.72%	0.14%
	-29.27%	1.23%	-20.44%	1.08%	-8.83%	0.15%
	-45.09%	1.62%	-39.45%	1.53%	-5.64%	0.07%
2005 1-17-2012 12-31	155.60%	1.54%	140.40%	1.52%	15.20%	0.02%

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§ 7

7.1

2012 12 31

		2012 12 31	2011 12 31
	7.4.7.1	117,656,526.44	126,013,107.60
		2,124,268.10	4,034,553.18
		2,116,196.55	2,210,000.00
	7.4.7.2	1,668,452,030.27	1,751,221,027.56

		2,132,065.16	2,479,683.33
		355,344.19	413,280.57
	7.4.7.7	1,101,176.01	1,339,848.26
		84,177.60	69,216.00

	7.4.7.12	-333,808,466.20	-113,576,261.95
	7.4.7.13	-1,960,233.58	-13,553,770.23
	7.4.7.14		
	7.4.7.15	16,095,687.79	15,888,471.43
3 " _"	7.4.7.16	338,278,760.22	-621,513,260.89
4 " "			
5 " _"	7.4.7.17	4,655.14	16,184.37
		41,355,702.99	51,776,241.62

1

) (		-18,001,561.02	-18,001,561.02
" _"	-152,239,082.64	60,932,513.93	-91,306,568.71
1.	6,146,167.03	-2,466,461.52	3,679,705.51
2	-158,385,249.67	63,398,975.45	-94,986,274.22
" _"			
	3,032,320,805.53	-1,249,344,109.95	1,782,976,695.58
	2011 1 1 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

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1,182,530,117.97

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7.4.4.12

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7.4.4.13

[2008] 38

[2006] 37

[2007] 21

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7.4.5

7.4.5.1

	2012 12 31	2011 12 31
	84,177.60	69,216.00

7.4.7

7.4.7.1

	2012 12 31	2011 12 31
	117,656,526.44	126,013,107.60
	117,656,526.44	126,013,107.60

7.4.7.2

	2012 12 31	
	1,403,309,934.17	1,397,949,943.87

	2,092,168,862.65	1,751,221,027.56	-340,947,835.09
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7.4.7.3 /

7.4.7.4

7.4.7.5

	2012 12 31	2011 12 31
	20,697.53	25,686.87
	1,199.99	2,224.86
	2,141,664.15	1,001,803.91
		0.05
	2,163,561.67	1,029,715.69

7.4.7.6

7.4.7.7

	2012 12 31	2011 12 31
	1,100,611.26	1,338,753.30
	564.75	1,094.96
	1,101,176.01	1,339,848.26

7.4.7.8

	2012 12 31	2011 12 31
	2,000,000.00	2,000,000.00
	93.83	28.07
		1,279.20
	440,000.00	440,000.00
	100,000.00	100,000.00

	4,500.00	4,500.00
	2,544,593.83	2,545,807.27

7.4.7.9

	2012 1 1 2012 12 31	
	3,184,559,888.17	3,184,559,888.17
	6,146,167.03	6,146,167.03
" - "	-158,385,249.67	-158,385,249.67
	3,032,320,805.53	3,032,320,805.53

7.4.7.10

	-1,006,461,369.13	-285,813,693.73	-1,292,275,062.86
	-356,280,321.24	338,278,760.22	-18,001,561.02
	57,180,923.91	3,751,590.02	60,932,513.93
	-2,264,172.67	-202,288.85	-2,466,461.52
	59,445,096.58	3,953,878.87	63,398,975.45
	-1,305,560,766.46	56,216,656.51	-1,249,344,109.95

7.4.7.11

	2012 1 1 2012 12 31		2011 1 1 2011 12 31	
		1,080,794.82		1,382,024.15
		45,162.14		33,332.62
		5,384.07		7,245.89
		1,131,341.03		1,422,602.66

7.4.7.12

7.4.7.12.1

—

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		2,795,346,102.08		2,417,454,300.75
		3,129,154,568.28		2,531,030,562.70
		-333,808,466.20		-113,576,261.95

7.4 7.13

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		466,338,643.29		1,117,524,491.96
		461,176,671.25		1,111,775,655.76
		7,122,205.62		

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2		
—		
3		
	338,278,760.22	-621,513,260.89

7.4.7.17

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		3,842.82		14,079.74
		812.32		2,104.63
		4,655.14		16,184.37

25%

7.4.7.18

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		8,490,086.48		7,312,066.93
		1,900.00		5,237.50
		8,491,986.48		7,317,304.43

7.4.7.19

	2012 1 1 31	2012 12 31	2011 1 1 31	2011 12 31
		100,000.00		100,000.00
		200,000.00		200,000.00
		18,000.00		18,000.00
		9,904.17		5,611.00
		327,904.17		323,611.00

7.4.8

7.4.8.1

7.4.8.2

7.4.9

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)	(
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7.4.10

7.4.10.1

7.4.10.1.1

	2012 1 1		2012 12 31		2011 1 1		2011 12 31	
	1,233,281,484.75		22.30%		482,124,167.75		10.16%	

7.4.10.1.2

	2012 1 1		2012 12 31		2011 01 01		2011 12 31	
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	83,544,582.20	24.78%	34,599,516.90	11.49%

7.4 10 1.3

	2012 1 1		2012 12 31	
	1,083,669.74	22.76%	197,201.91	17.92%
	2011 1 1		2011 12 31	
	409,805.31	10.33%	164,417.34	12.28%

$$\begin{aligned}
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7.4 10 2

7.4 10 2 1

	2012 1 1	2012 12 31	2011 1 1	2011 12 31
		27,887,839.16		37,539,764.56
		7,547,123.78		10,106,007.37

1.5%

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

7.4 10 2 2

	2012 1 1 2012 12 31	2011 1 1 2011 12 31
	4,647,973.18	6,256,627.49

0.25%

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

7.4 10 3

()

7.4 10 4

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	2012 1 1 2012 12 31	2011 1 1 2011 12 31
	117,656,526.44	1,080,794.82
		126,013,107.60
		1,382,024.15

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2012 12 31

2,124,268.10 (2011

4,034,553.18)

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7.4 12 3 2

2012 12 31
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7.4 13

7.4 13 1

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7.4 13 2

10%

10%

7.4 13 2 1

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	2012 12 31	2011 12 31
	50,020,000.00	99,180,000.00
	50,020,000.00	99,180,000.00

2006 3 29 " [2006] 95 "
2006 11 21

A-1 A-2 A-3 B C D " +"

" -"

A-1	
A-2	
A-3	
B	
C	
D	

7.4 13 2 2

	2012 12 31	2011 12 31
AAA	211,315,856.70	179,481,205.67
AAA	9,166,229.70	8,881,975.20
	220,482,086.40	188,363,180.87

2006 3 29 " [2006] 95 "

2006 11 21

AAA AA A BBB BB B CCC CC C AAA CCC

() " + " -"

AAA	
AA	
A	
BBB	
BB	
B	

00C	
0C	
C	

7.4 13 3

7.4 12

7.4 13 4

7.4 13 4 1

7.4 13.4.1.1

2012 12 31	6	6 -1	1-5	5		
	117,656,526.44					117,656,526.44
	2,124,268.10					2,124,268.10
	300,000.00				1,816,196.55	2,116,196.55
		4,806,356.80	265,695,729.60		1,397,949,943.87	1,668,452,030.27
					4,433,744.42	4,433,744.42
					2,163,561.67	2,163,561.67
	198.81				2,074.22	2,273.03
	120,080,993.35	4,806,356.80	265,695,729.60		1,406,365,520.73	1,796,948,600.48
					7,018,819.28	7,018,819.28
					735,728.83	735,728.83
					2,132,065.16	2,132,065.16
					355,344.19	355,344.19
					1,101,176.01	1,101,176.01
					84,177.60	84,177.60
					2,544,593.83	2,544,593.83
					13,971,904.90	13,971,904.90
	120,080,993.35	4,806,356.80	265,695,729.60		1,392,393,615.83	1,782,976,695.58
2011 12 31	6	6 -1	1-5	5		
	126,013,107.60					126,013,107.60
	4,034,553.18					4,034,553.18
	460,000.00				1,750,000.00	2,210,000.00
	168,143,007.00	110,785,031.57	8,615,142.30		1,463,677,846.69	1,751,221,027.56
					14,854,521.70	14,854,521.70
					1,029,715.69	1,029,715.69
					1,973.36	1,973.36
	298,650,667.78	110,785,031.57	8,615,142.30		1,481,314,057.44	1,899,364,899.09
					232,238.35	232,238.35
					2,479,683.33	2,479,683.33



		%		%
-	1,397,949,943.87	78.41	1,463,677,846.69	77.35
-				
-	270,502,086.40	15.17		

§ 8

8 1

			(%)
1		1, 397, 949, 943.87	77.80
		1, 397, 949, 943.87	77.80
2		270, 502, 086.40	15.05
		270, 502, 086.40	15.05
3			
4			
5		119, 780, 794.54	6.67
6		8, 715, 775.67	0.49
7		1, 796, 948, 600.48	100.00

8 2

			(%)
A			
B		30, 418, 124.10	1.71
C		553, 329, 726.95	31.03
00		261, 174, 701.05	14.65
C1			
C2			
C3			
C4		18, 887, 000.00	1.06
C5			
C6			
C7		160, 005, 690.36	8.97
C8		113, 262, 335.54	6.35
C99			
D		71, 400, 000.00	4.00
E		79, 991, 479.96	4.49

F		27,039,479.48	1.52
G		81,725,484.97	4.58
H			
I		399,015,356.79	22.38
J			
K			
L		94,804,252.24	5.32
M		60,226,039.38	3.38
		1,397,949,943.87	78.41

8.3

					(%)
1	600880		9,834,466	94,804,252.24	5.32
2	600519		415,531	86,854,289.62	4.87
3	000858		3,064,939	86,523,227.97	4.85
4	600837		8,199,775	84,047,693.75	4.71
5	601318		1,800,848	81,560,405.92	4.57
6	601669		20,940,178	79,991,479.96	4.49
7	600011		10,000,000	71,400,000.00	4.00
8	600000		6,824,629	67,700,319.68	3.80
9	000001		3,949,918	63,277,686.36	3.55
10	600881		11,997,219	60,226,039.38	3.38
11	000568		1,656,560	58,642,224.00	3.29
12	600030		4,000,000	53,440,000.00	3.00
13	600718		6,400,001	49,216,007.69	2.76
14	600976		2,699,694	41,845,257.00	2.35
15	600594		1,999,854	40,017,078.54	2.24
16	600517		2,729,912	37,672,785.60	2.11
17	600690		2,500,018	33,500,241.20	1.88
18	600312		4,569,747	33,222,060.69	1.86
19	000728		2,899,538	32,300,853.32	1.81
20	002028		2,271,029	31,680,854.55	1.78
21	601088		1,199,926	30,418,124.10	1.71
22	600809		699,831	29,154,959.46	1.64
23	601006		3,999,923	27,039,479.48	1.52

24	002268		2,369,936	23,059,477.28	1.29
25	000538		300,000	20,400,000.00	1.14
26	000422		1,700,000	18,887,000.00	1.06
27	600582		1,500,000	17,025,000.00	0.95
28	601166		999,904	16,688,397.76	0.94
29	002653		400,000	11,000,000.00	0.62
30	002073		1,250,000	9,450,000.00	0.53
31	600847		498,898	6,904,748.32	0.39

8.4

8.4.1

2% 20

				(%)
1	601318		140,465,188.30	7.42
2	600519		121,468,976.02	6.42
3	600881		102,812,192.54	5.43
4	600837		100,082,184.37	5.29
5	000858		92,070,236.17	4.87
6	600104		90,670,364.41	4.79
7	000069		82,682,713.54	4.37
8	601669		81,400,638.86	4.30
9	601601		79,293,890.60	4.19
10	601088		76,283,186.76	4.03
11	600011		72,841,561.83	3.85
12	601628		67,647,346.81	3.57
13	600000		66,988,379.97	3.54
14	000538		64,113,531.63	3.39
15	600703		60,321,644.84	3.19
16	000568		56,313,862.25	2.98
17	000001		54,518,044.04	2.88
18	600030		53,963,461.74	2.85
19	601166		45,813,954.92	2.42
20	600588		44,242,563.91	2.34
21	600143		43,487,868.87	2.30
22	002638		38,582,344.91	2.04

23	600875		38,190,902.73	2.02
24	300102		38,180,399.44	2.02

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2% 20

				(%)
1	601318		123,352,305.07	6.52
2	000069		88,691,965.74	4.69
3	600588		82,730,866.35	4.37
4	600537		82,667,441.46	4.37
5	601601		79,693,216.54	4.21
6	600104		79,396,111.20	4.20
7	600837		78,073,488.84	4.13
8	600690		78,016,000.08	4.12
9	000063		77,016,861.78	4.07
10	600703		69,987,787.03	3.70
11	601628		68,382,193.03	3.61
12	600570		58,330,430.60	3.08
13	000895		57,192,423.78	3.02
14	600881		52,494,275.76	2.77
15	000538		51,649,838.39	2.73
16	000960		50,849,527.70	2.69
17	002024		49,676,547.45	2.63
18	002387		46,674,380.18	2.47
19	601669		46,180,601.20	2.44
20	600029		45,685,284.44	2.41
21	601088		45,075,068.91	2.38
22	600150		44,175,664.81	2.33
23	600582		42,699,545.18	2.26
24	600089		41,916,270.59	2.22
25	601718		41,886,531.50	2.21
26	600415		40,290,919.45	2.13
27	000729		39,170,626.50	2.07

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	2,734,337,600.11
	2,795,346,102.08
" / "	

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			(%)
1			
2			
3		50,020,000.00	2.81
		50,020,000.00	2.81
4		8,961,319.80	0.50
5			
6			
7		211,520,766.60	11.86
8			
9		270,502,086.40	15.17

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					(%)
1	113002		831,160	91,078,512.80	5.11
2	113001		829,150	79,888,602.50	4.48
3	120219	12 19	500,000	50,020,000.00	2.81
4	110017		354,580	31,387,421.60	1.76
5	110007		71,690	7,106,629.70	0.40

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8 8

8 9

8 9.1

8 9.2

8 9.3

1		2,116,196.55
2		4,433,744.42
3		
4		2,163,561.67
5		2,273.03
6		
7		
8		
9		8,715,775.67

8 9.4

				(%)
1	113002		91,078,512.80	5.11
2	113001		79,888,602.50	4.48
3	110017		31,387,421.60	1.76
4	110007		7,106,629.70	0.40
5	110003		2,059,600.00	0.12

8 9.5

8 9.6

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()					
162,206	18,694.26	5,892,207.48	0.19%	3,026,428,598.05	99.81%

9.2

	205,640.62	0.01%

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(2005 01 17)	1, 182, 530, 117. 97
	3, 184, 559, 888. 17
	6, 146, 167. 03
	158, 385, 249. 67
	3, 032, 320, 805. 53

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	1	1,233,281,484.75	22.30%	83,544,582.20	24.78%					1,083,669.74	22.76%
	1	986,729,393.30	17.84%	85,490,349.40	25.35%					839,268.61	17.62%
	1	622,364,006.49	11.25%	46,676,890.50	13.84%					543,262.41	11.41%
	2	494,374,053.84	8.94%	56,650,284.90	16.80%					411,203.87	8.63%
	1	492,017,764.96	8.90%							409,109.05	8.59%
	1	474,977,093.81	8.59%							407,982.63	8.57%
	1	359,526,180.34	6.50%	43,960,374.30	13.04%					322,587.11	6.77%
	2	338,603,759.01	6.12%	20,864,076.80	6.19%					296,065.08	6.22%
	1	130,301,857.53	2.36%							110,754.55	2.33%

	1	128,362,222.62	2.32%							107,537.47	2.26%	
	1	87,579,829.09	1.58%							71,159.37	1.49%	
	2	76,706,185.41	1.39%							69,187.71	1.45%	
	1	57,066,042.96	1.03%							48,206.70	1.01%	
	1	47,793,828.08	0.86%							42,292.74	0.89%	
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1	2011		2012-1-4
2			2012-1-13
3	2011 4		2012-1-19
4			2012-2-9
5	2012 1		2012-3-1
6	" "		2012-3-16
7			2012-3-23
8	2011		2012-3-28
9			2012-4-6

10			2012-4-12
11	2012 1		2012-4-20
12			2012-4-27
13			2012-5-4
14			2012-5-4
15			2012-5-18
16			2012-6-6
17			2012-6-27
18	2012-2013		2012-6-28
19	2012		2012-6-30
20	2012 2		2012-7-20
21			2012-7-20
22			2012-7-26

23			2012-8-20
24	2012		2012-8-25
25	2012 2		2012-8-30
26			2012-9-5
27			2012-9-12
28			2012-10-10
29			2012-10-19
30	" "	"	2012-10-24
31	2012 3		2012-10-25
32			2012-10-26
33			2012-10-27
34			2012-11-7
35			2012-11-28

36	"	"	2012-11-30
37			2012-12-12
38			2012-12-29

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