

# 2011

## 1

## 2

### 2.1

|   | 2011.9.30      | 2010.12.31       | %              |         |
|---|----------------|------------------|----------------|---------|
|   | 984,383,996.98 | 1,204,033,432.99 | -18.24%        |         |
|   | 805,012,534.98 | 742,851,757.06   | 8.37%          |         |
|   | 358,413,026.00 | 358,413,026.00   | 0.00%          |         |
| / | 2.25           | 2.07             | 8.70%          |         |
|   | 2011 7-9       | %                | 2011 1-9       | %       |
|   | 61,443,392.29  | 54.85%           | 219,422,114.35 | 69.37%  |
|   | 26,720,997.25  | 72.94%           | 110,002,032.37 | 148.15% |
|   | -              | -                | -53,066,168.74 | -1.05%  |
| / | -              | -                | -0.15          | 0.00%   |
| / | 0.0746         | 73.09%           | 0.3069         | 148.10% |
| / | 0.0746         | 73.09%           | 0.3069         | 148.10% |
| % | 3.35%          | 0.96             | 14.21%         | 7.56    |
| % | 2.89%          | 0.99             | 8.34%          | 3.36    |

|  |                |   |
|--|----------------|---|
|  |                |   |
|  | 60,596,503.38  |   |
|  | -5,569.50      |   |
|  | -15,147,733.47 |   |
|  | 45,443,200.41  | - |

**2.2**

|  |        |
|--|--------|
|  | 41,092 |
|  |        |
|  |        |

158,935,937

5,400,000

4,750,015

4,000,000

2,200,000

1,669,832

1,476,000

1,350,000

1,350,000

1,350,000

## **3.2**

### **3.2.1**

### **3.2.2**

### **3.2.3**

### **3.2.4**

2006 6 17 29

2011 9 30

239,976,258.19

13,632.37

12,678.69

10,365.26

**3.3**

|  |  | 2009 7 28 |  |
|--|--|-----------|--|
|  |  | 5%        |  |
|  |  | 5%        |  |
|  |  |           |  |
|  |  |           |  |
|  |  |           |  |
|  |  |           |  |

**3.4****3.5****3.5.1**

|   |  |        |  |               |           |              | %      |               |
|---|--|--------|--|---------------|-----------|--------------|--------|---------------|
| 1 |  | 500038 |  | 5,050,000.00  | 5,000,000 | 4,900,000.00 | 9.27%  | 1,150,000.00  |
| 2 |  | 184688 |  | 7,073,560.00  | 6,000,000 | 5,502,000.00 | 10.41% | 180,000.00    |
| 3 |  | 000973 |  | 10,814,427.83 | 700,000   | 7,616,000.00 | 14.41% | -3,031,000.00 |

|    |  |        |  |               |           |               |        |               |
|----|--|--------|--|---------------|-----------|---------------|--------|---------------|
| 4  |  | 002183 |  | 8,715,904.25  | 1,000,000 | 7,500,000.00  | 14.19% | -406,666.67   |
| 5  |  | 000158 |  | 5,693,429.76  | 850,000   | 4,352,000.00  | 8.23%  | -1,317,500.00 |
| 6  |  | 000837 |  | 5,214,757.32  | 395,004   | 4,084,341.36  | 7.73%  | -1,130,415.96 |
| 7  |  | 600210 |  | 4,279,860.00  | 700,000   | 3,584,000.00  | 6.78%  | -462,000.00   |
| 8  |  | 601268 |  | 3,662,973.13  | 360,000   | 3,189,600.00  | 6.03%  | -1,314,000.00 |
| 9  |  | 002023 |  | 3,252,024.00  | 200,200   | 2,574,572.00  | 4.87%  | -677,452.00   |
| 10 |  | 300037 |  | 1,648,328.00  | 40,000    | 1,466,400.00  | 2.77%  | -181,928.00   |
|    |  |        |  | 9,833,253.97  | -         | 8,087,350.00  | 15.30% | -1,363,028.64 |
|    |  |        |  | -             | -         | -             | -      | 1,699,220.45  |
|    |  |        |  | 65,238,518.26 | -         | 52,856,263.36 | 100%   | -6,854,770.82 |

|  |
|--|
|  |
|--|

### 3.5.2

| 2011 01 10 |  |  |  |      |
|------------|--|--|--|------|
| 2011 02 15 |  |  |  | D    |
| 2011 03 09 |  |  |  | D    |
| 2011 03 23 |  |  |  |      |
| 2011 04 19 |  |  |  |      |
| 2011 04 22 |  |  |  |      |
| 2011 05 31 |  |  |  | 2010 |
| 2011 06 03 |  |  |  |      |
| 2011 06 03 |  |  |  |      |
| 2011 06 15 |  |  |  |      |
| 2011 06 23 |  |  |  | D    |
| 2011 07 05 |  |  |  |      |
| 2011 08 18 |  |  |  |      |
| 2011 09 23 |  |  |  |      |

### 3.6

**3.6.1**

**4**

**4.1**



[illegible]

|  | 2011 -9        | 2010 7-9       |
|--|----------------|----------------|
|  | 61,443,392.29  | 39,680,453.94  |
|  | 5,209,114.69   | 979,066.15     |
|  | 5,404,179.54   | 1,034,416.29   |
|  | 195,064.85     | 55,350.14      |
|  | 47,247,230.62  | 15,145,881.78  |
|  | 50,820,116.46  | 17,277,605.36  |
|  | 3,572,885.84   | 2,131,723.58   |
|  | 10,548,521.61  | 4,206,998.87   |
|  | -              | -              |
|  | -4,297,474.63  | 11,907,742.31  |
|  | -              | -              |
|  | -              | 2,299,196.54   |
|  | 2,736,000.00   | 5,141,568.29   |
|  | 26,403,079.94  | 12,256,910.32  |
|  | -              | -189,411.36    |
|  | 2,755,183.40   | -1,621,654.88  |
|  | 23,117,389.91  | 9,065,077.04   |
|  | -              | 288,777.75     |
|  | -965,667.87    | -49,212.22     |
|  | 1,496,174.50   | 4,763,333.99   |
|  | 35,040,312.35  | 27,423,543.62  |
|  | -              | 1,757.76       |
|  | 4,546.81       | 500,000.00     |
|  | 35,035,765.54  | 26,925,301.38  |
|  | 8,435,605.19   | 11,473,848.31  |
|  | -120,836.90    |                |
|  | 26,720,997.25  | 15,451,453.07  |
|  | 26,720,997.25  | 15,451,453.07  |
|  | -              | -              |
|  | -              | -              |
|  | 0.0746         | 0.0431         |
|  | 0.0746         | 0.0431         |
|  | -13,155,189.30 | 128,524,826.63 |
|  | 13,565,807.95  | 143,976,279.70 |
|  | 13,565,807.95  | 143,976,279.70 |
|  | -              |                |

2011 -9

|     | 2011 7-9       | 2010 7-9       |
|-----|----------------|----------------|
|     | 60,428,707.09  | 33,619,862.11  |
|     | 5,209,114.69   | 979,066.15     |
|     | 5,404,179.54   | 1,034,416.29   |
|     | 195,064.85     | 55,350.14      |
|     | 47,247,230.62  | 15,145,881.78  |
|     | 50,820,116.46  | 17,277,605.36  |
|     | 3,572,885.84   | 2,131,723.58   |
| “ ” | 9,533,836.41   | 4,206,998.87   |
|     | -              | -              |
| “ ” | -4,297,474.63  | 11,907,742.31  |
| “ ” | -              | -              |
|     | 2,736,000.00   | 1,380,173.00   |
|     | 26,403,079.94  | 9,402,885.23   |
|     | 2,755,183.40   | 1,160,221.19   |
|     | 23,117,389.91  | 8,003,162.19   |
|     | -965,667.87    | -59,465.20     |
|     | 1,496,174.50   | 298,967.05     |
| “ ” | 34,025,627.15  | 24,216,976.88  |
| :   | -              | 1,757.76       |
| :   | 4,546.81       | 500,000.00     |
| “ ” | 34,021,080.34  | 23,718,734.64  |
|     | 8,435,605.19   | 10,542,502.02  |
| “ ” | 25,585,475.15  | 13,176,232.62  |
|     | -              | -              |
|     | 0.0714         | 0.0368         |
|     | 0.0714         | 0.0368         |
|     | -13,155,189.30 | 128,524,826.63 |
|     | 12,430,285.85  | 141,701,059.25 |

|  | 2011 1-9       | 2010 1-9       |
|--|----------------|----------------|
|  | 219,422,114.35 | 129,555,474.51 |
|  | 10,277,078.83  | 4,729,760.73   |
|  | 10,835,784.91  | 4,894,458.55   |
|  | 558,706.08     | 164,697.82     |
|  | 115,014,477.01 | 44,477,671.86  |
|  | 123,875,466.56 | 49,692,930.40  |
|  | 8,860,989.55   | 5,215,258.54   |
|  | 82,494,170.28  | 22,522,431.13  |
|  | -              | -              |
|  | -6,238,788.67  | -761,372.52    |
|  | -              | -              |
|  | 4,549,500.00   | 43,467,106.24  |
|  | 13,325,676.90  | 15,119,877.07  |
|  | 75,788,841.49  | 64,782,506.79  |
|  | 3,551,991.65   | 16,595,575.55  |
|  | 8,480,556.54   | 4,477,682.25   |
|  | 57,607,522.81  | 34,360,314.35  |
|  | 290,305.01     | 624,960.75     |
|  | 79,320.65      | -87,362.83     |
|  | 5,779,144.83   | 8,811,336.72   |
|  | 143,633,272.86 | 64,772,967.72  |
|  | -              | 1,757.76       |
|  | 10,116.31      | 577,729.65     |
|  | 143,623,156.55 | 64,196,995.83  |
|  | 33,231,697.41  | 19,868,641.74  |
|  | 389,426.77     |                |
|  | 110,002,032.37 | 44,328,354.09  |
|  | 110,002,032.37 | 44,328,354.09  |
|  |                |                |
|  |                |                |
|  | 0.3069         | 0.1237         |
|  | 0.3069         | 0.1237         |
|  | -32,232,790.06 | 96,377,016.01  |
|  | 77,769,242.31  | 140,705,370.10 |
|  | 77,769,242.31  | 140,705,370.10 |
|  |                |                |

2011 1-9

|     | 2011 1-9       | 2010 1-9       |
|-----|----------------|----------------|
|     | 217,469,869.46 | 75,129,777.40  |
|     | 10,277,078.83  | 4,729,760.73   |
|     | 10,835,784.91  | 4,894,458.55   |
|     | 558,706.08     | 164,697.82     |
|     | 111,841,482.51 | 44,477,671.86  |
|     | 120,702,472.06 | 49,692,930.40  |
|     | 8,860,989.55   | 5,215,258.54   |
| “ ” | 94,402,792.05  | 22,522,431.13  |
|     | -              | -              |
| “ ” | -6,238,788.67  | -761,372.52    |
| “ ” | -              | -              |
|     | 7,187,304.74   | 4,161,286.20   |
|     | 66,387,591.94  | 34,394,443.23  |
|     | 8,175,613.48   | 3,954,516.66   |
|     | 55,875,079.07  | 29,851,140.52  |
|     | 200,936.95     | -308,115.10    |
|     | 2,135,962.44   | 896,901.15     |
| “ ” | 151,082,277.52 | 40,735,334.17  |
| :   | -              | 1,757.76       |
| :   | 10,116.31      | 577,729.65     |
| “ ” | 151,072,161.21 | 40,159,362.28  |
|     | 30,717,211.22  | 13,771,067.06  |
| “ ” | 120,354,949.99 | 26,388,295.22  |
|     |                |                |
|     | 0.3358         | 0.0736         |
|     | 0.3358         | 0.0736         |
|     | -32,232,790.06 | 96,377,016.01  |
|     | 88,122,159.93  | 122,765,311.23 |

2011 1-9

[illegible]

2011 1-9

|  |                |                 |
|--|----------------|-----------------|
|  |                |                 |
|  |                |                 |
|  | -              |                 |
|  | -              | -               |
|  | -              | -               |
|  | 130,214,711.49 | 54,533,437.25   |
|  | -              | -               |
|  | -              | -               |
|  |                |                 |
|  | 4,343,976.74   | 4,159,583.20    |
|  | -              |                 |
|  | 21,402,775.19  | 22,335,305.01   |
|  | 155,961,463.42 | 81,028,325.46   |
|  | -              |                 |
|  | 100,000,000.00 | 25,000,000.00   |
|  | 11,243,331.58  | 16,773,541.13   |
|  | 8,788,142.95   | 5,215,771.06    |
|  | 27,868,670.49  | 18,490,889.96   |
|  | -              | -               |
|  |                |                 |
|  | 42,163,347.87  | 8,563,267.67    |
|  | 36,091,604.08  | 38,244,231.98   |
|  | 226,155,096.97 | 112,287,701.80  |
|  | -70,193,633.55 | -31,259,376.34  |
|  |                |                 |
|  | -              | 19,629,265.81   |
|  | 17,385,000.89  | 3,380,202.07    |
|  | 2,734,300.00   | 9,801,656.00    |
|  | 100,896,870.45 | 24,000,000.00   |
|  | -              |                 |
|  | 121,016,171.34 | 56,811,123.88   |
|  | 81,390,000.00  | 198,035,000.00  |
|  | 9,376,120.93   | 5,066,948.65    |
|  | -              |                 |
|  | -              |                 |
|  | 90,766,120.93  | 203,101,948.65  |
|  | 30,250,050.41  | -146,290,824.77 |
|  |                |                 |
|  | 19,300,000.00  |                 |
|  | -              |                 |
|  | -              |                 |
|  | 5,000,000.00   | 115,000,000.00  |
|  | 24,300,000.00  | 115,000,000.00  |
|  | -              | -               |
|  | 17,974,413.25  | 17,080,087.91   |
|  | -              |                 |
|  | -              |                 |
|  | 17,974,413.25  | 17,080,087.91   |
|  | 6,325,586.75   | 97,919,912.09   |
|  | -              |                 |
|  | -33,617,996.39 | -79,630,289.02  |
|  | 236,310,245.35 | 267,512,353.25  |
|  | 202,692,248.96 | 187,882,064.23  |

## 4.2

## 信托项目资产负债表

|  |                   |                   |  |                   |                   |
|--|-------------------|-------------------|--|-------------------|-------------------|
|  |                   |                   |  |                   |                   |
|  |                   |                   |  |                   |                   |
|  | 3,689,320,595.05  | 1,324,682,936.45  |  | -                 | -                 |
|  | -                 | -                 |  | -                 | -                 |
|  | 5,600,086,361.55  | 4,597,472,693.05  |  | -                 | -                 |
|  | -                 | -                 |  | -                 | -                 |
|  | 1,278,810,847.10  | 632,705,556.60    |  | -                 | -                 |
|  | -                 | -                 |  | -                 | -                 |
|  | -                 | -                 |  | -                 | 241,360.63        |
|  | -                 | -                 |  | 6,372,099.54      | 3,414,654.60      |
|  | -                 | -                 |  | -                 | -                 |
|  | 10,724,634.55     | 23,041,490.11     |  | -                 | -                 |
|  | 12,397,180,000.00 | 3,671,430,000.00  |  |                   |                   |
|  | 1,281,050,000.00  | -                 |  |                   |                   |
|  | 4,997,520,000.00  | 1,526,800,000.00  |  |                   |                   |
|  | 3,627,880,000.00  | 3,593,960,000.00  |  | 6,372,099.54      | 3,656,015.23      |
|  | -                 | -                 |  |                   |                   |
|  | -                 | -                 |  | 36,363,886,675.51 | 20,276,054,906.82 |
|  | -                 | -                 |  | 252,078,298.18    | 76,263,036.70     |
|  | -                 | -                 |  | -705,902,273.71   | 63,149,795.01     |
|  | 1,080,000.00      | 1,148,566.28      |  |                   |                   |
|  | 3,032,782,361.27  | 5,047,882,511.27  |  | 35,910,062,699.98 | 20,415,467,738.53 |
|  | 35,916,434,799.52 | 20,419,123,753.76 |  | 35,916,434,799.52 | 20,419,123,753.76 |

|  |                 |                |
|--|-----------------|----------------|
|  |                 |                |
|  | 371,258,253.09  | 463,172,298.85 |
|  | 484,084,639.36  | 132,729,570.91 |
|  | -94,942,763.27  | 121,926,341.60 |
|  | -271,797,948.05 | 96,583,352.69  |
|  | -               | -              |
|  | 253,914,325.05  | 111,933,033.65 |
|  | 251,037,369.03  | 107,010,632.21 |
|  | -               | -              |
|  | 14,493,346.56   | 3,668,328.33   |
|  | -               | -              |
|  | 236,544,022.47  | 101,969,482.88 |
|  | -               | -              |
|  | -               | 1,372,821.00   |
|  | 120,220,884.06  | 356,161,666.64 |
|  | -               | -              |
|  | -               | -              |
|  | 120,220,884.06  | 356,161,666.64 |
|  | 63,149,795.01   | 192,812,802.24 |
|  | 183,370,679.07  | 548,974,468.88 |
|  | 889,272,952.78  | 360,489,857.33 |
|  | -705,902,273.71 | 188,484,611.55 |

|  |                     | (%)        |  |                     | (%)        |
|--|---------------------|------------|--|---------------------|------------|
|  | 368,932.06          | 10.27      |  | 1,042,819.19        | 29.04      |
|  | 560,008.64          | 15.59      |  | 382,883.00          | 10.66      |
|  | 127,881.08          | 3.56       |  | 793,880.36          | 22.10      |
|  | 1,239,718.00        | 34.52      |  | 418,080.00          | 11.64      |
|  | 128,105.00          | 3.57       |  | 870,690.19          | 24.24      |
|  | 499,752.00          | 13.91      |  | 83,290.74           | 2.32       |
|  | 362,788.00          | 10.10      |  |                     |            |
|  | 303,386.24          | 8.45       |  |                     |            |
|  | 1,072.46            | 0.03       |  |                     |            |
|  | <b>3,591,643.48</b> | <b>100</b> |  | <b>3,591,643.48</b> | <b>100</b> |

20,342.00                      206,025.99                      63,322.06  
                                          13,588.19                      108.00

|  |              |              |
|--|--------------|--------------|
|  |              |              |
|  | 643,726.94   | 1,261,843.20 |
|  | 1,371,016.52 | 2,294,771.25 |
|  | 32,036.97    | 35,029.03    |
|  | 2,046,780.43 | 3,591,643.48 |

|  |              |              |
|--|--------------|--------------|
|  |              |              |
|  | 539,847.80   | 1,160,938.87 |
|  | 49,050.73    | 44,527.92    |
|  | 799,358.89   | 1,738,865.15 |
|  | 64,245.15    | 283,058.15   |
|  | 1,452,502.57 | 3,227,390.09 |

|  |            |           |
|--|------------|-----------|
|  |            |           |
|  | 212,650.10 | 31,795.51 |

|  |            |            |
|--|------------|------------|
|  | 308,972.46 | 308,869.32 |
|  | 54,538.82  | 10,000.02  |
|  | 18,116.48  | 13,588.54  |
|  | 594,277.86 | 364,253.39 |

**1**

|  |    |              |       |
|--|----|--------------|-------|
|  |    |              |       |
|  | 4  | 35,920.00    | -3.45 |
|  | 27 | 1,363,225.20 | 4.21  |
|  | 1  | 4,528.00     | 7.73  |
|  | 32 | 1,403,673.20 | 4.03  |

**2**

|  |    |              |       |        |
|--|----|--------------|-------|--------|
|  |    |              |       |        |
|  | 3  | 30,320.00    | 0.85% | -6.11% |
|  | 0  | 0            | 0     | 0      |
|  | 20 | 1,145,141.00 | 0.38% | 4.42%  |
|  | 0  | 0            | 0     | 0      |

**3**

|  |   |            |       |       |
|--|---|------------|-------|-------|
|  |   |            |       |       |
|  | 7 | 203,684.20 | 0.28% | 2.87% |
|  | 1 | 4,528.00   | 0.31% | 7.73% |
|  | 1 | 20,000.00  | 0.29% | 3.31% |
|  | 0 | 0          | 0     | 0     |

|  |  |  |
|--|--|--|
|  |  |  |
|--|--|--|

|  |            |                     |
|--|------------|---------------------|
|  | 52         | 748,295.10          |
|  | 66         | 2,012,357.78        |
|  | 1          | 7,520.00            |
|  | <b>119</b> | <b>2,768,172.88</b> |
|  | 119        | <b>2,768,172.88</b> |
|  | 0          | 0                   |

|  |            |            |            |            |
|--|------------|------------|------------|------------|
|  |            |            |            |            |
|  | 165,799.00 | 100,000.00 | 150,000.00 | 115,799.00 |
|  |            |            |            |            |
|  |            |            |            |            |
|  |            |            |            |            |
|  |            |            |            |            |
|  |            |            |            |            |
|  | 165,799.00 | 100,000.00 | 150,000.00 | 115,799.00 |

