



长信利息收益开放式证券投资基金 2008 年年度报告摘要

2008 12 31

2009 03 30



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2008 1 1 12 31



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		021- 61009999	010- 68424199
		zhouyg@xfund.com.cn	l i fangf ei @abchi na. com
		4007005566	95599
		021- 61009800	010- 68424181

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	www.cxfund.com.cn
	100 68 9 7-8

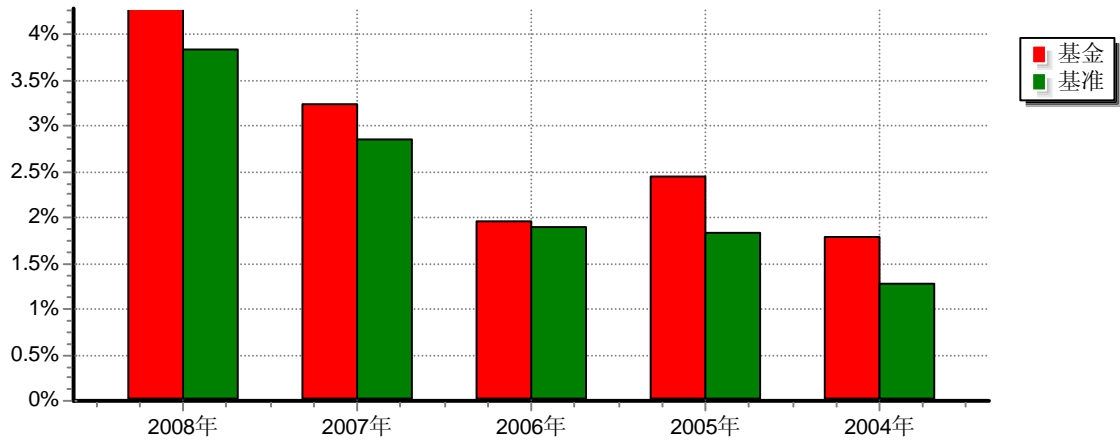
§ 3

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3 1. 1	2008	2007	2006
	206,063,050.48	86,302,624.73	179,217,963.97
	206,063,050.48	86,302,624.73	179,217,963.97
	4.28%	3.24%	1.95%
3 1. 2	2008	2007	2006
	10,463,867,119.32	4,056,276,077.36	4,103,232,375.52
	1.0000	1.0000	1.0000

1 2007 4 1
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2004

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		2005 11 26		14	2004 9

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5%

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2008	12	104.64		157.97
	4 2798		45.49bp	
2008			" "	" "
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			108bp	
		2002		

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2008

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2008 12 31

	2008 12 31	2007 12 31
	874,961,749.35	12,044,999.13
	1,400,300,000.00	310,663,727.74
	300,000.00	300,000.00
	7,526,934,588.28	2,318,011,778.82
	7,526,934,588.28	2,318,011,778.82
	774,124,841.18	1,473,087,774.63
	28,205,155.36	7,419,437.90
	625,066,261.15	195,501.48
	11,229,892,595.32	4,121,723,219.70
	2008 12 31	2007 12 31
	705,004,500.00	
	21,800,963.18	61,470,469.10
	2,423,519.52	626,452.01
	734,399.87	189,833.95
	1,835,999.64	474,584.86
	329,466.63	84,230.65
	253,600.00	253,600.00
	18,589.46	
	33,124,913.10	1,856,180.50
	499,524.60	491,791.27
	766,025,476.00	65,447,142.34
	10,463,867,119.32	4,056,276,077.36



	10,463,867,119.32	4,056,276,077.36
	11,229,892,595.32	4,121,723,219.70

2008 12 31 1.0000
10,463,867,119.32

7.2

2008 1 1 2008 12 31

	2008 01 01 2008 12 31	2007 01 01 2007 12 31
	245,122,113.19	113,353,532.81
1.	146,094,353.94	117,078,166.81
	891,600.79	788,955.23
	115,832,887.06	62,081,153.56
	29,369,866.09	54,208,058.02
2	99,027,759.25	-3,724,634.00
	99,027,759.25	-3,724,634.00
3		
4		
	-39,059,062.71	-27,050,908.08
1	-13,654,404.61	-9,799,865.36
2	-4,137,698.42	-2,969,656.16
3	-10,344,245.96	-7,424,140.29
4		
5	-10,353,703.63	-6,209,923.37
	-10,353,703.63	-6,209,923.37
6	-569,010.09	-647,322.90
	206,063,050.48	86,302,624.73
" - "	206,063,050.48	86,302,624.73

7.3



2008 1 1 2008 12 31

	2008 01 01	2008 12 31
	4,056,276,077.36	4,056,276,077.36
		206,063,050.48
	6,407,591,041.96	6,407,591,041.96
1.	42,161,163,978.17	42,161,163,978.17
2	-35,753,572,936.21	-35,753,572,936.21
		-206,063,050.48
	10,463,867,119.32	10,463,867,119.32
	2007 01 01	2007 12 31
	4,103,232,375.52	4,103,232,375.52
		86,302,624.73
	-46,956,298.16	-46,956,298.16
1.	12,231,803,907.72	12,231,803,907.72
2	-12,278,760,205.88	-12,278,760,205.88
		-86,302,624.73
	4,056,276,077.36	4,056,276,077.36

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7.4.1

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([2003] 149)
2004 3 19
7,042,630,886.94



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7.4.2

(2006)

2007

7.4.4.4

7.4.3

(2006)

7.4.22

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7.4.4.1

7.4.4.2

7.4.4.3



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(1)

[2002]128 [1998]55 [2001]61 [2004]78
 [2005]102
 [2005]107
 [2008]1

(a)

(b)

(c)

20%

(d) ()

(2)

	2008	2007
		()
	253,600.00	253,600.00

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()	



7.4.6.1

7.4.6.2

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7.4.7

7.4.7.1

7.4.7.1.1

	2008 1 1 2008 12 31		2007 1 1 2007 12 31	
	8,806,700,000.00	100%	19,750,400,000.00	100%

7.4.7.1.2

	2008 1 1		2008 12 31	
	145,000.00	100%	145,000.00	100%



	2007 1 1 2007 12 31			
	145,000.00	100%	145,000.00	100%

7.4.7.2
7.4.7.2.1

	2008 01 01 31	2008 12 31	2007 01 01 31	2007 12 31
		13,654,404.61		9,799,865.36
		11,230,885.09		9,173,413.35
		2,423,519.52		626,452.01

0.33%

$$= \quad \times 0.33\%$$

7.4.7.2.2

	2008 01 01 31	2008 12 31	2007 01 01 31	2007 12 31
		4,137,698.42		2,969,656.16
		3,403,298.55		2,779,822.21
		734,399.87		189,833.95

: 0.1%

$$= \quad \times 0.1\%$$

7.4.7.2.3

(A)	2008 01 01	2008 12 31
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	2,270,070.61	464,588.91	2,734,659.52
	5,618,521.46	1,236,898.95	6,855,420.41
	68,850.54	12,588.95	81,439.49
	7,957,442.61	1,714,076.81	9,671,519.42
(A)	2007 01 01		2007 12 31
	2,690,754.65	127,709.62	2,818,464.27
	4,114,731.14	323,233.68	4,437,964.82
	37,308.05	17,071.66	54,379.71
	6,842,793.84	468,014.96	7,310,808.80

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0.25%

=

× 0.25%

7.4.7.3

()

		2008 01 01		2008 12 31	
	2,035,553,373.97	2,407,929,970.04			1,722,570,000.00 178,425.27
		2007 01 01		2007 12 31	
	5,129,170,785.14	4,159,670,115.36			2,437,562,366.41 29,680.67



7.4.7.4
7.4.7.4.1

7.4.7.4.2

	2008 12 31		2007 12 31	
	8,061,226.68	0.08%	2,096,528.83	0.05%
	27,123,566.81	0.26%	128,115,289.75	3.16%
	-	-	100,000,000.00	2.47%
	718.19	0.00%	692.32	0.00%

7.4.7.5

	2008 01 01	2008 12 31	2007 01 01	2007 12 31
	274,961,749.35	226,175.67	12,044,999.13	452,168.47

“ ”

1,400,300,000.00 (2007 2008 12 31 310,663,727.74)

7.4.7.6



7.4.8

7.4.8.1 —

	136,578,650.66
	69,484,399.82
	206,063,050.48

:

7.4.9 2008 12 31

7.4.9.1 /

2008 12 31

7.4.9.2

7.4.9.2.1

2008 12 31

705,004,500.00

0801028	08 28	2009-01-05	99.78	7,200,000.00	718,411,589.32
0801031	08 31	2009-01-05	99.75	68,100.00	6,792,975.00
				7,268,100.00	725,204,564.32

§ 8

8.1



			%
1		7,526,934,588.28	67.03
		7,526,934,588.28	67.03
2		774,124,841.18	6.89
3		2,275,261,749.35	20.26
		653,571,416.51	5.82
		11,229,892,595.32	100.00

8.2

			%
1		112,828,735,247.70	9.58
2		705,004,500.00	6.74

20%

20%

8.3

8.3.1

		127
		179
		50

180

180

8.3.2

		%	%
1	30	23.03	6.74



2	30 ()—60	1.19	
3	60 ()—90	27.02	
	397	3.80	
4	90 ()—180	17.74	
5	180 ()—397	32.10	
		101.08	6.74

8 4

1			
2		5,016,389,935.22	47.94
3		758,987,588.58	7.25
4			
5		1,751,557,064.48	16.74
6			
7		7,526,934,588.28	71.93
8	397	398,038,316.06	3.80

8 5

			()			
1	0801028	08	28	7,200,000.00	718,411,589.32	6.87
2	0801092	08	92	7,100,000.00	704,902,906.78	6.74
3	0801040	08	40	6,000,000.00	598,122,498.55	5.72
4	0801089	08	89	5,000,000.00	496,466,174.60	4.74
5	0881245	08	CP02	4,400,000.00	446,210,776.76	4.26
6	0801034	08	34	4,300,000.00	428,917,863.69	4.10
7	050503	05	03	4,000,000.00	398,038,316.06	3.80
8	040705	04	03	3,600,000.00	360,949,272.52	3.45
9	0801084	08	84	3,500,000.00	347,969,990.28	3.33
10	0801046	08	46	3,400,000.00	338,797,245.02	3.24

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	(%)
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	-0.3812



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1		300,000.00
2		
3		28,205,155.36
4		625,066,261.15
5		
6		
7		653,571,416.51

§ 9

9.1

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38543	271,485.84	6,495,968,707.67	62.08%	3,967,898,411.65	37.92%



9.2

	3,971,984.52	0.04%

§ 10

(2004 03 19)	7,042,630,886.94
	4,056,276,077.36
	42,161,163,978.17
	35,753,572,936.21
	10,463,867,119.32

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11.1

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	1				
	1	8,806,700,000.00	100.00%	145,000.00	100.00%
	1				

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<1998>29
[2007] 48

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a
b
c
d
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