

长信银利精选开放式证券投资基金2009年半年度报告

2009 06 30

2009 08 27

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2009 8 24

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2009 1 1 2009 6 30

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	2005 01 17
	4,184,035,417.94

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	3
	100 × 80% × 20%

23

	021-61009999	010-68424199
	zhouyg@xfund.com.cn	lifangfei@abchina.com
	400-700-5566	95599
	021-61009800	010-68424181
	68 9	69
	68 9	100
	200120	100048

24

	www.cxfund.com.cn
	68 9 100

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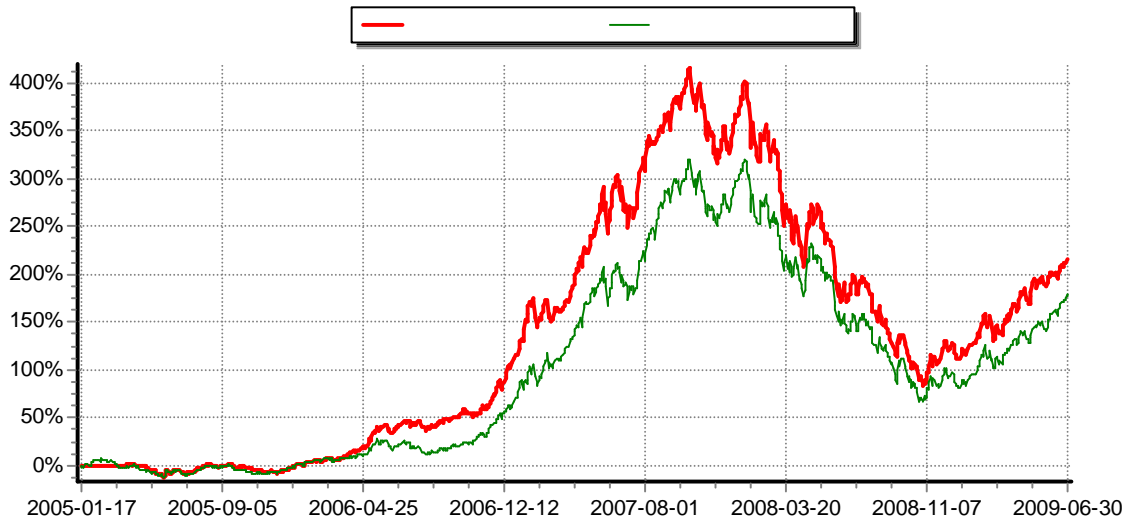
	27 23



定期报告

	13.63%	1.91%	12.52%	2.02%	1.11%	-0.11%
	117.92%	1.96%	123.43%	1.98%	-5.51%	-0.02%
2005 01 17 -2009 06 30	215.67%	1.70%	178.10%	1.74%	37.57%	-0.04%

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1 2005 1 17 2009 6 30

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15% 35% 60% 80%

80% 5% 15%

80

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4.1

4.1.1

			2008 63	
	1.5			49
		34 33	16 67	
	2009 6 30			6

4.1.2

		2006 12 07		11	2006 5

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4.2

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2009 6 30

49.03%

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2.6462

53.47%

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2008 9 12

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1 2009 6 30

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2009 1

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5.3

§ 6

6.1

2009 6 30

		2009 06 30	2008 12 31
	6.4.6.1	219,515,688.64	276,758,747.53
		2,652,856.64	1,971,677.12
		1,600,723.63	960,000.00
	6.4.6.2	2,827,544,521.79	1,812,495,725.82
		2,366,455,727.79	1,449,575,185.31
		461,088,794.00	362,920,540.51
	6.4.6.3		
	6.4.6.4		
		11,618,270.42	20,411,761.80
	6.4.6.5	7,277,686.57	10,166,553.87
		374,157.14	
		117,036.79	295,595.47
	6.4.6.6		
		3,070,700,941.62	2,123,060,061.61
		2009 06 30	2008 12 31
		17,544,853.95	2,198,469.35
		7,224,566.05	272,415.24
		3,633,992.14	2,804,992.26
		605,665.36	467,498.67

	6.4.6.7	1,917,660.58	550,692.56
		34,761.60	24,331.20
	6.4.6.8	1,464,739.33	847,114.94
		32,426,239.01	7,165,514.22
	6.4.6.9	4,184,035,417.94	4,341,839,174.61
	6.4.6.10	-1,145,760,715.33	-2,225,944,627.22
		3,038,274,702.61	2,115,894,547.39
		3,070,700,941.62	2,123,060,061.61

2009 6 30

Q 7262

4,184,035,417.94

62

2009 1 1 2009 6 30

		2009 01 01 -2009 06 30	2008 01 01 -2008 06 30
		1,051,331,996.64	-1,902,855,045.47
1.		8,523,873.72	11,579,124.95
	6.4.6.11	804,340.52	1,908,015.74
		7,719,533.20	9,671,109.21
2	" -"	-192,929,610.37	-463,938,215.48
	6.4.6.12	-217,817,431.70	-465,106,795.46
	6.4.6.13	12,710,433.46	-10,476,924.23

	6.4.6.14		460,311.53
	6.4.6.15	12,177,387.87	11,185,192.68
3	6.4.6.16	1,235,571,283.44	-1,451,559,998.20
" -"			
4	6.4.6.17	166,449.85	1,064,043.26
" -"			
		-28,804,245.89	-56,477,993.33
1	6.4.9.2.1	-19,292,430.93	-30,187,967.17
2	6.4.9.2.2	-3,215,405.20	-5,031,327.83
3			
4	6.4.6.18	-6,122,749.25	-16,354,422.32
5			-4,702,665.87
			-4,702,665.87
6	6.4.6.19	-173,660.51	-201,610.14
" -"		1,022,527,750.75	-1,959,333,038.80

6.3
2009 1 1 2009 6 30

	2009 01 01 -2009 06 30		
	4,341,839,174.61	-2,225,944,627.22	2,115,894,547.39
		1,022,527,750.75	1,022,527,750.75
	-157,803,756.67	57,656,161.14	-100,147,595.53
1.	58,411,278.43	-21,435,160.90	36,976,117.53
2	-216,215,035.10	79,091,322.04	-137,123,713.06

	2008 01 01 -2008 06 30		
	4,890,530,624.91	346,194,585.13	5,236,725,210.04
		-1,959,333,038.80	-1,959,333,038.80
	-419,885,310.48	-426,311.83	-420,311,622.31
1.	427,885,973.70	4,022,757.48	431,908,731.18
2	-847,771,284.18	-4,449,069.31	-852,220,353.49
	4,470,645,314.43	-1,613,564,765.50	2,857,080,548.93

64

641

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" "
 ([2004] 98)

2005 1 17
 1, 182, 530, 117. 97

60% 80% 15% 35% 5% 15%

80%

100 × 80 × 20

6 4 2

(2006)

2007

6 4 4

6 4 3

(2006)

6 4 4

6 4 4

6 4 4 1

6 4 4 2

6 4 5

[1998] 55

[2001] 61

[2002] 128

[2004] 78

[2005] 11

)

[2005] 102

(

[2005] 103

[2005] 107

[2007] 84

()

[2008] 1

(1)

(2)

(3)

(4)

20%

2005 6 13

50%

(5) 2005 1 24 () A B Q 1%
 2007 5 30 Q 3% 2008 4
 24 () Q 3% Q 1% 2008 9 19 ()
) A B Q 1%

(6) ()

6 4 6
6 4 6 1

	2009 06 30
	219,515,688.64
	219,515,688.64

6 4 6 2

	2009 06 30		
	2,117,919,134.96	2,366,455,727.79	248,536,592.83
	28,797,970.31	34,926,794.00	6,128,823.69
	430,063,670.00	426,162,000.00	-3,901,670.00
	458,861,640.31	461,088,794.00	2,227,153.69
	2,576,780,775.27	2,827,544,521.79	250,763,746.52

6 4 6 3 /

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6 4 6 5

	2009 06 30
	45,626.45
	1,089.50
	7,230,970.35
	0.27
	7,277,686.57

6466

6467

	2009 06 30
	1,916,873.08
	787.50
	1,917,660.58

6468

	2009 06 30
	26,819.10
	44,654.52
	1,000,000.00
	339,177.14
	49,588.57
	4,500.00
	1,464,739.33

6469

	2009 01 01 - 2009 06 30
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	4,341,839,174.61	4,341,839,174.61
	58,411,278.43	58,411,278.43
	-216,215,035.10	-216,215,035.10
	4,184,035,417.94	4,184,035,417.94

6 4 6 10

	-1,390,950,921.67	-834,993,705.55	-2,225,944,627.22
	-213,043,532.69	1,235,571,283.44	1,022,527,750.75
	56,375,227.47	1,280,933.67	57,656,161.14
	-21,074,827.03	-360,333.87	-21,435,160.90
	77,450,054.50	1,641,267.54	79,091,322.04
	-1,547,619,226.89	401,858,511.56	-1,145,760,715.33

6 4 6 11

	2009 01 01 - 2009 06 30
	782,950.70
	2,914.16
	18,449.53
	26.13
	804,340.52

6 4 6 12

	2009 01 01 - 2009 06 30
	2,034,025,598.07
	2,251,843,029.77
	-217,817,431.70

6 4 6 13

	2009 01 01 - 2009 06 30
	372, 699, 237. 30
	347, 367, 010. 68
	12, 621, 793. 16
	12, 710, 433. 46

6 4 6 14
6 4 6 15

	2009 01 01 - 2009 06 30
	12, 177, 387. 87
	12, 177, 387. 87

6 4 6 16

	2009 01 01 - 2009 06 30
1.	1, 235, 571, 283. 44
——	1, 234, 067, 695. 63
——	1, 503, 587. 81
——	
2	
——	
3	
	1, 235, 571, 283. 44

6 4 6 17

	2009 01 01 - 2009 06 30
	152,445.72
	14,004.13
	166,449.85

() 25%

6 4 6 18

	2009 01 01 - 2009 06 30
	6,120,436.75
	2,312.50
	6,122,749.25

6 4 6 19

	2009 01 01 - 2009 06 30
	56,694.57
	99,177.14
	9,000.00
	8,788.80
	173,660.51

6 4 7

6 4 7.1

6 4 7.2

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6 4 8.1

6482

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649
649.1
649.1.1

	2009 01 01 - 2009 06 30		2008 01 01 - 2008 06 30	
	504,980,076.24	12.76%	1,993,096,406.67	43.57%

649.1.2

	2009 01 01 - 2009 06 30		2008 01 01 - 2008 06 30	
			410,665.74	26.28%

649.1.3

	2009 01 01 - 2009 06 30		2008 01 01 - 2008 06 30	
			7,855,837.80	8.92%

649.1.4

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	2009 01 01 - 2009 06 30			
	429,228.43	12.92%		
	2008 01 01 - 2008 06 30			
	1,694,122.47	44.05%	1,297,080.52	75.52%

6.4.9.2
6.4.9.2.1

	2009 01 01 - 2009 06 30	2008 01 01 - 2008 06 30
	19,292,430.93	30,187,967.17
	15,658,438.79	26,370,261.01
	3,633,992.14	3,817,706.16

1.5%

=

× 1.5%

6.4.9.2.2

	2009 01 01 - 2009 06 30	2008 01 01 - 2008 06 30

	2,609,739.84	4,395,043.49
	605,665.36	636,284.34

0.25%

 = $\times 0.25\%$
6493 ()

2009 01 01 - 2009 06 30						
2008 01 01 - 2008 06 30						
	39,683,049.23					

6494
64941
64942
6495

	2009 01 01 - 2009 06 30		2008 01 01 - 2008 06 30	
	219,515,688.64	782,950.70	285,813,751.10	1,862,035.31

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2009 6 30 2,652,856.64
(2008 12 31 1,971,677.12)

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6 4 11 2009 06 30

6 4 11.1 /

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10%

10%

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	3	3	1	1	5	5		
2009 6 30								
	219,515,688.64							219,515,688.64
	2,652,856.64							2,652,856.64
	460,000.00					1,140,723.63		1,600,723.63
	6,951,033.00	454,137,761.00				2,366,455,727.79		2,827,544,521.79
						11,618,270.42		11,618,270.42
						7,277,686.57		7,277,686.57
						374,157.14		374,157.14
						117,036.79		117,036.79
	229,579,578.28	454,137,761.00				2,386,983,602.34		3,070,700,941.62
						-17,544,853.95		-17,544,853.95
						-7,224,566.05		-7,224,566.05
						-3,633,992.14		-3,633,992.14
						-605,665.36		-605,665.36
						-1,917,660.58		-1,917,660.58
						-34,761.60		-34,761.60
						-1,464,739.33		-1,464,739.33
						-32,426,239.01		-32,426,239.01
	229,579,578.28	454,137,761.00				2,354,557,363.33		3,038,274,702.61
2008 12 31	3	3	1	1	5	5		
	276,758,747.53		-		-	-		276,758,747.53

	1,971,677.12	-	-	-	-	1,971,677.12
	460,000.00	-	-	-	500,000.00	960,000.00
	335,630,434.81	27,290,105.70	-	-	1,449,575,185.31	1,812,495,725.82
	-	-	-	-	-	-
	-	-	-	-	20,411,761.80	20,411,761.80
	-	-	-	-	10,166,553.87	10,166,553.87
	-	-	-	-	295,595.47	295,595.47
	614,820,859.46	27,290,105.70	-	-	1,480,949,096.45	2,123,060,061.61
	-	-	-	-	-2,198,469.35	-2,198,469.35
	-	-	-	-	-272,415.24	-272,415.24
	-	-	-	-	-2,804,992.26	-2,804,992.26
	-	-	-	-	-467,498.67	-467,498.67
	-	-	-	-	-550,692.56	-550,692.56
	-	-	-	-	-24,331.20	-24,331.20
	-	-	-	-	-847,114.94	-847,114.94
	-	-	-	-	-7,165,514.22	-7,165,514.22
	614,820,859.46	27,290,105.70	-	-	1,473,783,582.23	2,115,894,547.39

6 4 12 4 2

	<i>21</i>	1, 848, 060.00	778, 779.90
	<i>21</i>	-1, 848, 060.00	-778, 779.90

6 4 12 5

Var(Val ue at Ri sk)

77.89%

15.18%

2009 6 30

6 4 12 5 1

		%		%
-	2,366,455,727.79	77.89	1,449,575,185.31	68.51
-	461,088,794.00	15.18	362,920,540.51	17.15
	2,827,544,521.79	93.06	1,812,495,725.82	85.66

6 4 12 5 2

	95%	2009 6 30 3.60%	2008 12 31 : 3.65%	Var
		-109,274,366.00		-77,543,257.65

Var

95%

2008

6 4 12 6

§ 7

7.1

			(%)
1		2,366,455,727.79	77.07
		2,366,455,727.79	77.07
2		461,088,794.00	15.02
		461,088,794.00	15.02
3			
4			
5		222,168,545.28	7.24
6		20,987,874.55	0.68
7		3,070,700,941.62	100.00

7.2

			(%)
A			
B		248,800,721.02	8.19
C		936,246,568.30	30.82
∞		79,561,698.52	2.62
C1			
C2			
C3			
C4		76,444,834.62	2.52
C5		30,512,073.94	1.00
C6		182,430,614.62	6.00
C7		454,430,350.10	14.96
C8		99,099,110.30	3.26
C99		13,767,886.20	0.45

D			
E			
F			
G		98,328,434.13	3.24
H		171,634,532.46	5.65
I		551,155,114.88	18.14
J		318,503,137.46	10.48
K		11,550,635.80	0.38
L			
M		30,236,583.74	1.00
		2,366,455,727.79	77.89

7.3

				()	(%)
1	600000		7,950,082	183,010,887.64	6.02
2	600048		6,187,557	172,570,964.73	5.68
3	600550		4,381,564	156,334,203.52	5.15
4	000402		6,913,973	95,136,268.48	3.13
5	600036		3,730,440	83,599,160.40	2.75
6	000858		4,032,524	79,561,698.52	2.62
7	600015		5,999,841	75,178,007.73	2.47
8	601318		1,500,000	74,190,000.00	2.44
9	000063		2,619,954	73,620,707.40	2.42
10	000825		9,200,000	70,656,000.00	2.33
11	600031		2,309,612	66,447,537.24	2.19
12	000623		1,499,951	60,703,016.97	2.00
13	600631		4,323,189	56,460,848.34	1.86
14	002024		3,424,803	55,036,584.21	1.81
15	600309		3,342,056	52,704,223.12	1.73
16	000024		1,599,871	50,795,904.25	1.67
17	600123		1,420,000	50,083,400.00	1.65
18	601166		1,200,000	44,532,000.00	1.47
19	600690		3,159,290	41,892,185.40	1.38

20	000983		1,310,816	39,193,398.40	1.29
21	000157		1,649,946	36,843,294.18	1.21
22	600001		6,399,911	35,647,504.27	1.17
23	000338		974,922	35,516,408.46	1.17
24	600585		832,443	35,079,148.02	1.15
25	600196		2,394,645	34,698,406.05	1.14
26	601699		849,970	33,565,315.30	1.10
27	601088		1,100,000	32,901,000.00	1.08
28	600837		2,000,000	32,900,000.00	1.08
29	600582		1,584,330	32,557,981.50	1.07
30	000001	A	1,489,703	32,505,319.46	1.07
31	600616		1,855,155	32,001,423.75	1.05
32	600028		3,000,000	31,980,000.00	1.05
33	601899		3,000,000	30,600,000.00	1.01
34	601168		1,999,843	30,477,607.32	1.00
35	000009		2,549,459	30,236,583.74	1.00
36	600104		1,886,404	28,201,739.80	0.93
37	600655		1,628,222	28,135,676.16	0.93
38	600089		1,550,000	27,962,000.00	0.92
39	601628		916,143	25,239,739.65	0.83
40	600410		1,990,953	24,707,726.73	0.81
41	600060		1,364,890	15,778,128.40	0.52
42	002202		500,000	15,060,000.00	0.50
43	600426		899,940	14,741,017.20	0.49
44	002025		1,408,599	14,733,945.54	0.48
45	000932		1,985,991	14,716,193.31	0.48
46	600586		1,050,000	14,143,500.00	0.47
47	600208		1,234,788	13,767,886.20	0.45
48	600875		350,000	13,615,000.00	0.45
49	600425		999,858	12,188,269.02	0.40
50	000069	A	552,662	11,550,635.80	0.38
51	000635		645,595	8,999,594.30	0.30
52	600867		316,312	3,697,687.28	0.12

7.4

7.4.1

2% 20

6	600867		48,221,572.91	2.28
7	600100		47,209,745.60	2.23
8	600177		45,072,963.06	2.13
9	601919		44,063,796.08	2.08
10	000422		42,216,931.74	2.00
11	000562		41,721,707.72	1.97
12	600808		38,800,503.69	1.83
13	600096		38,277,212.92	1.81
14	600685		37,943,315.26	1.79
15	600900		36,869,378.28	1.74
16	000895		34,520,329.40	1.63
17	600859		34,384,411.01	1.63
18	600195		32,989,247.16	1.56
19	600016		32,693,687.68	1.55
20	601111		31,919,851.41	1.51

" "

7.4.3

	1,934,655,876.62
	2,034,025,598.07

" " "

7.5

		(%)
1		
2	426,162,000.00	14.03
3		
4	8,007,667.80	0.26
5		
6	26,919,126.20	0.89

7			
8		461,088,794.00	15.18

7.6

					(%)
1	0801029	08 29	2,000,000	209,500,000.00	6.90
2	0801026	08 26	1,000,000	104,710,000.00	3.45
3	0801110	08 110	1,050,000	101,808,000.00	3.35
4	110002		142,670	19,968,093.20	0.66
5	0701026	07 26	100,000	10,144,000.00	0.33

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7.9

7.9.1

000063 2008 10 7

2008 119

16

380

7.9.2

7.9.3

1		1,600,723.63
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2		11,618,270.42
3		374,157.14
4		7,277,686.57
5		117,036.79
6		
7		20,987,874.55

7.9.4

				(%)
1	110002		19,968,093.20	0.66
2	128031		4,404,433.00	0.14
3	110003		2,546,600.00	0.08

7.9.5

7.9.6

§ 8

8.1

()					
215,923	19,377.44	7,531,263.75	0.18%	4,176,504,154.19	99.82%

8.2

	902,206.24	0.02%

§ 9

(2005 01 17)	1,182,530,117.97
	4,341,839,174.61
	58,411,278.43
	216,215,035.10
" - "	
	4,184,035,417.94

§ 10

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	1	2,377,305,462.69	60.07%	10,416,298.50		

	1						
	1						
	1						
	11	3,957,261,615.01	100.00%	50,361,669.91	100.00%	3,323,349.12	100.00%

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5	∞		2009 3 30
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7			2009 4 27
8			2009 5 23
9			2009 6 8
10			2009 6 13
11			2009 6 24
12			2009 6 24
13			2009 6 24
14			2009 6 24
15	2009 1 15	www.abchina.com	2009 1 16

§ 11

11.1

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