



# 长信金利趋势股票型证券投资基金 2009 年年度报告摘要

2009 12 31

2010 03 27



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2009 1 1 12 31



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	519995/519994
	2006 04 30
	11,634,943,318.86

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	A × 70 × 30

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	021-61009999	021-61618888
	zhouyg@xfund.com.cn	zhouyz@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540

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	<a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a>		
	12	68	9



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<b>3 1. 1</b>	<b>2009</b>	<b>2008</b>	<b>2007</b>
	-1,665,191,825.16	-4,378,223,143.73	664,010,805.41
	4,014,310,567.85	-9,654,963,088.53	1,252,129,705.86
	0.3235	-0.7330	0.2591
	65.99%	-58.68%	151.23%
<b>3 1. 2</b>	<b>2009</b>	<b>2008</b>	<b>2007</b>
	-0.0675	0.0632	0.4263
	9,280,403,995.66	6,280,723,710.47	16,394,987,074.19
	0.7976	0.4805	1.2411

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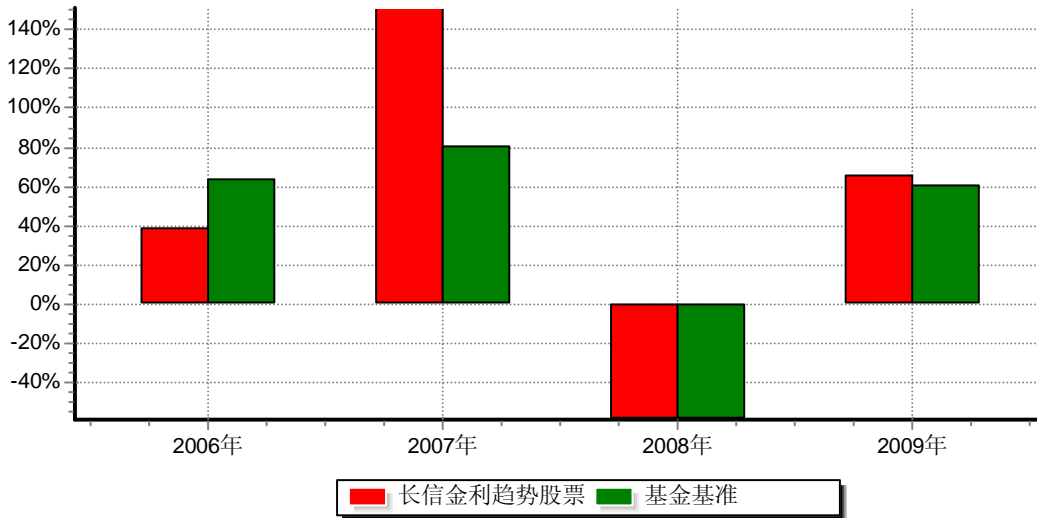
3 2 1

					-	-
	15.91%	1.47%	14.89%	1.36%	1.02%	0.11%
	9.43%	1.77%	9.07%	1.67%	0.36%	0.10%
	65.99%	1.65%	60.98%	1.56%	5.01%	0.09%
	72.30%	2.14%	20.09%	2.01%	52.21%	0.13%
<b>2006 04 30</b> <b>-2009 12 31</b>	139.81%	2.03%	96.69%	1.88%	43.12%	0.15%

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2006 4 30 2006

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	10				
2009					
2008	0.330	265,238,810.31	155,825,810.04	421,064,620.35	
2007	1.100	110,773,422.58	38,654,333.19	149,427,755.77	
	1.430	376,012,232.89	194,480,143.23	570,492,376.12	



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2009 12 31

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KPMG-B(2010)AR No.0244



§ 7

7.1

2009 12 31

		2009 12 31	2008 12 31
		761,722,880.12	675,189,480.72
		9,096,540.28	1,250,540.91
		1,612,535.11	



		3,777,483.75	1,528,349.83
	7.4.6 2	14,920.00	
		788,748.16	764,835.18
		28,308,255.53	15,874,152.25
		4,798,002,996.65	5,390,334,250.12
		4,482,400,999.01-	





3		5,679,502,393.01	-5,276,739,944.80
" -"			
4			
5		1,562,851.17	4,399,191.62
		176,283,680.26	231,768,553.43
1	7.4.8.2.1	124,832,470.18	158,103,416.65
2	7.4.8.2.2	20,805,411.64	26,350,569.42
3			
4		30,336,977.27	46,936,482.38
5			
6		308,821.17	-378,084.98
" -"		4,014,310,567.85	-9,654,963,088.53

### 7.3

2009 1 1 2009 12 31

	2009 01 01 2009 12 31		
	5,390,334,250.12	890,389,460.35	6,280,723,710.47
		4,014,310,567.85	4,014,310,567.85
" -"	-592,331,253.47	-422,299,029.19	-1,014,630,282.66
1.	153,943,578.30	110,000,488.65	263,944,066.95
2	-746,274,831.77	-532,299,517.84	-1,278,574,349.61
" -"	4,798,002,996.65	4,482,400,999.01	9,280,403,995.66



	2008 01 01	2008 12 31	
	5,447,522,721.41	10,947,464,352.78	16,394,987,074.19
		-9,654,963,088.53	-9,654,963,088.53
" -"	-57,188,471.29	18,952,816.45	-38,235,654.84
1.	1,329,283,177.83	2,108,892,356.92	3,438,175,534.75
2	-1,386,471,649.12	-2,089,939,540.47	-3,476,411,189.59
		-421,064,620.35	-421,064,620.35
" -"			
	5,390,334,250.12	890,389,460.35	6,280,723,710.47

" 7.1 7.4"

## 7.4

### 7.4.1

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( " " )

( [2005] 168 )

2006 4 30

613, 254, 516 24

60% 95%                      0% 35%                      5% 15%

A                      × 70    × 30

**7.4.2**

(2006)                      2007

**7.4.4**

**7.4.3**

( " " ) 2006 2 15

-                      38

( " " )

**7.4.2**

**7.4.4**

**7.4.5**

**7.4.5.1**

**7.4.5.2**

**7.4.5.3**



7.4.6

1

[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) ( )

2

	2009	2008
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	14,920.00	-
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### 7.4.7

"	"
"	"

### 7.4.8

#### 7.4.8.1

##### 7.4.8.1.1

	2009 01 01      2009 12 31		2008 01 01      2008 12 31	
	2,562,844,353.96	13.07%	4,571,324.06	0.03%

##### 7.4.8.1.2

	2009 01 01      2009 12 31			
	2,178,412.01	13.24%	-	-
	2008 01 01      2008 12 31			



	3,885.68	0.03%	3,885.68	0.25%
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$$\begin{aligned}
 &= ( ) \times 1\% \sigma \quad ( ) - \\
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 &( )
 \end{aligned}$$

#### 7.4.8.2

##### 7.4.8.2.1

	2009 01 01 - 2009 12 31	2008 01 01 - 2008 12 31
	124,832,470.18	158,103,416.65
	35,233,557.51	43,854,897.90

1.5%

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

##### 7.4.8.2.2

	2009 01 01 - 2009 12 31	2008 01 01 - 2008 12 31
	20,805,411.64	26,350,569.42

0.25%

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



7.483

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7.4841

	2009 01 01 12 31	2009	2008 01 01 12 31	2008
9	2006 11			
		10,251,020.72		24,251,020.72
/				
/				-14,000,000.00
/				
		10,251,020.72		10,251,020.72
		0.09%		0.08%

7.4842

7.485

	2009 01 01	2009 12 31	2008 01 01	2008 12 31
	761,722,880.12	9,285,902.85	675,189,480.72	16,619,288.34

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2009 12 31

9,096,540.28

(2008 1,250,540.91 )



**7.486**

**7.49      2009 12 31**

**7.49.1      /**

7.49.1.1									
							( )		
601117		2009-12-29	2010-1-7		5.43	5.43	13,000	70,590.00	70,590.00
300037		2009-12-28	2010-1-8		28.99	28.99	500	14,495.00	14,495.00
300040		2009-12-28	2010-1-8		33.00	33.00	500	16,500.00	16,500.00
300042		2009-12-28	2010-1-8		39.00	39.00	500	19,500.00	19,500.00





**7.4.9.2**

							( )		
600866		2009-12-28	12.84	2010-1-11	13.99	17,045,792	158,875,670.47	218,867,969.28	

**7.4.9.3**

2009 12 31



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			(%)
1		8,475,669,893.41	91.05
		8,475,669,893.41	91.05
2			
3			
4			
5		770,819,420.40	8.28
6		62,222,937.38	0.67
7		9,308,712,251.19	100.00

8 2

			(%)
A			
B		694,016,857.15	7.48
C		2,499,580,478.87	26.93
∞		466,201,939.66	5.02
C1			
C2			
C3		335,834,020.00	3.62
C4		341,948,055.13	3.68
C5			
C6		386,302,017.56	4.16
C7		573,778,599.70	6.18
C8		395,515,846.82	4.26
C99			
D			
E			
F			
G		544,664,466.39	5.87



H		350,733,018.99	3.78
I		4,031,516,420.74	43.44
J		69,137,627.86	0.74
K		286,021,023.41	3.08
L			
M			
		8,475,669,893.41	91.33

### 8 3

			( )	(%)	
1	600036		30,310,064	547,096,655.20	5.90
2	601328		56,999,735	532,947,522.25	5.74
3	600570		22,252,101	467,516,642.01	5.04
4	600030		14,299,775	454,303,851.75	4.90
5	600016		55,007,495	435,109,285.45	4.69
6	600028		30,819,599	434,248,149.91	4.68
7	601318		7,149,661	393,874,824.49	4.24
8	601166		8,499,888	342,630,485.28	3.69
9	000792		5,999,887	341,933,560.13	3.68
10	600963		33,583,402	335,834,020.00	3.62

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**2% 20**

				(%)
1	600028		598,129,417.93	9.52
2	600030		453,947,277.99	7.23
3	601328		385,737,462.22	6.14
4	600019		304,636,695.30	4.85
5	601318		300,319,328.00	4.78
6	601939		295,193,328.81	4.70
7	600050		257,145,585.87	4.09
8	601009		231,645,294.38	3.69
9	000002	A	220,378,974.99	3.51
10	601998		217,733,531.99	3.47
11	000069	A	209,633,686.58	3.34
12	600048		200,102,827.52	3.19



13	601166		189,148,962.11	3.01
14	601169		188,934,451.93	3.01
15	000792		187,100,000.00	2.98
16	601988		183,344,790.20	2.92
17	600837		172,873,755.02	2.75
18	600090		168,435,266.65	2.68
19	600866		158,875,670.47	2.53
20	601601		155,217,666.89	2.47
21	000402		153,924,767.22	2.45
22	000527		145,430,925.22	2.32
23	601398		141,666,082.64	2.26
24	000059		130,369,130.25	2.08
25	600585		130,304,487.04	2.07
26	601918		127,545,491.68	2.03

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2% 20

				(%)
1	601398		498,932,336.96	7.94
2	600028		433,942,203.80	6.91
3	601088		425,085,262.78	6.77
4	600050		374,945,218.71	5.97
5	600030		369,171,125.06	5.88
6	600015		337,165,969.21	5.37
7	601939		325,018,561.99	5.17
8	600900		279,929,384.78	4.46
9	600019		279,103,616.38	4.44
10	000002	A	238,764,879.73	3.80
11	600320		214,860,092.27	3.42
12	600048		200,111,392.15	3.19
13	600616		195,938,981.03	3.12
14	000983		178,665,719.14	2.84
15	600090		167,067,727.64	2.66
16	000951		164,070,231.53	2.61
17	601988		161,454,572.80	2.57
18	000402		160,368,675.87	2.55
19	601857		146,433,367.38	2.33
20	600016		141,692,773.33	2.26



21	000059		140,517,954.24	2.24
22	601898		139,409,293.20	2.22
23	000917		126,188,746.79	2.01

“ ”

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	9,586,932,560.75
	10,031,869,216.94

“ ” “ ”

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**8 9.1**

**8 9.2**

**8 9.3**

1		1,612,535.11
2		
3		
4		297,325.66
5		60,313,076.61



6		
7		
8		62,222,937.38

**89.4**

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**89.6**



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641,079	18,149.00	157,071,734.80	1.35%	11,477,871,584.06	98.65%

9.2

	1,330,901.59	0.01%



§ 10

(2006 04 30 )	613,254,516.24
	13,071,317,834.87
	373,304,350.16
:	1,809,678,866.17
	11,634,943,318.86





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	1	754,384,462.07	3.85%	-	-
	1	2,562,844,353.96	13.07%	-	-
	1	5,119,476,391.02	26.10%	-	-
	1	308,465,146.04	1.57%	-	-
	1	915,206,453.45	4.67%	-	-



	1	2,486,118,480.66	12.67%	5,596,723.22	9.98%
	1	1,829,124,496.32	9.33%	42,408,521.98	75.62%
	1	983,696,956.94	5.02%	8,078,900.00	14.40%
	1	1,720,621,512.52	8.77%	-	-
	1	2,000,356,976.30	10.20%	-	-
	1	898,933,103.00	4.58%	-	-
	1	35,355,201.43	0.18%	-	-
	1	-	-	-	-
	1	-	-	-	-
	1	-	-	-	-
	1	-	-	-	-
	16	19,614,583,533.71	100%	56,084,145.20	100%
	1	-	-	612,942.69	3.73%
	1	-	-	2,178,412.01	13.24%
	1	-	-	4,159,607.59	25.28%
	1	-	-	262,194.68	1.59%
	1	-	-	777,921.06	4.73%
	1	-	-	2,113,175.86	12.84%
	1	-	-	1,554,740.93	9.45%
	1	-	-	836,140.93	5.08%
	1	-	-	1,462,530.69	8.89%
	1	-	-	1,700,288.22	10.33%



	1	-	-	764,088.52	4.64%
	1	-	-	30,052.29	0.18%
	1	-	-	-	-
	1	-	-	-	-
	1	-	-	-	-
	1	-	-	-	-
	16	-	-	16,452,095.47	100%

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