

**2010**

**2010 06 30**

**2010 08 24**



1.1

# 御 丹

2010 1 1      2010 6 30



1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
§4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	10
4.5	.....	11
4.6	.....	12
4.7	.....	12
§5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§6	.....	15
6.1	.....	15
6.2	.....	16
6.3	.....	17
6.4	.....	19
§7	.....	39

7.1	.....	39
7.2	.....	39
7.3	.....	40
7.4	.....	42
7.5	.....	44
7.6	.....	45
7.7	.....	45
7.8	.....	45

379(-)-0.500379(7)TJ 134.91 0 Td [(-)-0.500379(-)-0.500379(-)-0.500379(-)-0.500379(-)-0.500379(-)-0.500379(-)-205.456(45)-1(5)-1( )]TJ..37

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	519997	519996
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	3,773,947,702.06	

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		"	"
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	3		
		100	80%
			20%

2.3

合			
		021-61009999	(00-66060069
		zhouyg@cxfund.com.cn	lifangfei@abofina.com
		400-700-5566	95599
		021-61009800	(00-6320016
		68 9	69
		68	28
		9	F9
	200120	100031	

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由		
		www.cxfund.com.cn
		68 9
		28 F9

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				1 2
				27 23

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### 3.1

3.1.1	2010 01 01 -2010 06 30
	127,052,888.57
	-681,903,774.52
	-0.1777
	-23.47%
	-21.48%
3.1.2	2010 06 30
	-1,310,807,678.58
	-0.3473
	2,463,140,023.48
	0.6527
3.1.3	2010 06 30
	183.72%

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3

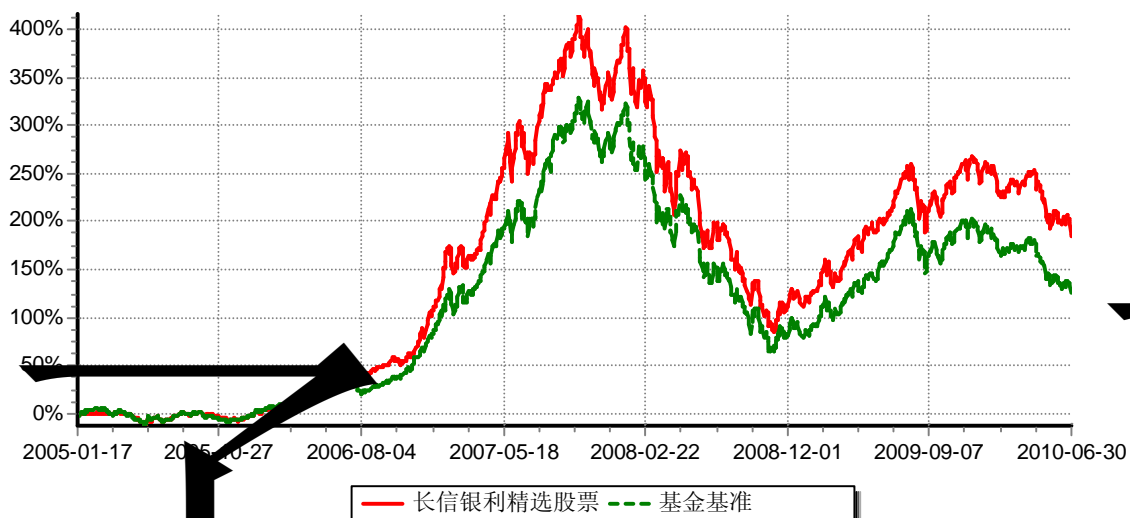
### 3.2

#### 3.2.1

						-	-
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	-6.34%	1.53%	-5.15%	1.32%	-1.19%	0.21%
	-18.15%	1.60%	-19.30%	1.47%	1.15%	0.13%
	-21.48%	1.37%	-24.36%	1.29%	2.88%	0.08%
	-10.12%	1.56%	-17.81%	1.51%	7.69%	0.05%
	-22.80%	1.90%	-24.73%	1.88%	1.93%	0.02%
2005 01 17 -2010 06 30	183.72%	1.66%	124.87%	1.64%	58.85%	0.02%

### 3.2.2





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4.1

4.1.1

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2010 6 30  
34.33  
16.67  
2003 63  
49  
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4.1.2

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4.3.1

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4.4.1

企 益 乎

4.4.2

4.5

益 乎



4.6

2018 年 9 月 11 日 4 时 38 分

1/2

4.7



长信基金  
Chang Xin Asset Management

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基金

5.1

6 30

5.2

5.3

丹丹班丹丹  
2010 1 1 2010

6.1

2010 06 30

	2010 06 30	2009 12 31
6.4.6.1	184,198,028.66	376,349,477.08
	2,280,344.56	2,615,548.97
	1,814,808.38	1,929,764.05
6.4.6.2	2,279,172,443.06	3,083,477,385.73
	1,886,739,257.09	2,580,215,935.52
	392,433,185.97	503,261,450.21
6.4.6.3		
6.4.6.4		
		3,017,095.41
6.4.6.5	3,508,119.48	11,720,611.55
	29,248.78	2,020,656.46
6.4.6.6		
	2,471,002,992.92	3,481,130,539.25
	2010 06 30	2009 12 31



		213,399,359.90
		991,862.75
		3,609,076.35
		3,230,180.15
		4,113,144.40
		538,363.36
		685,524.09
	6.4.6.7	1,399,341.76
		831,823.73
		49,723.20
		39,292.80
		9,541.46
	6.4.6.8	1,653,498.22
		1,624,075.32
		7,862,969.44
		224,311,838.05



		7,359,716.32	7,719,533.20
2.	-	150,029,160.16	-192,929,610.37
	6.4.6.12	140,398,546.47	-217,817,431.70
	6.4.6.13	-2,346,066.18	12,710,433.46
	6.4.6.14		
	6.4.6.15	11,976,679.87	12,177,387.87
3.	-	-808,956,663.09	1,235,571,283.44
4.			
5.	-	91,899.29	166,449.85
	6.4.6.17	31,381,026.11	28,804,245.89
1		21,628,307.63	19,292,430.93
2		3,604,717.93	3,215,405.20
3			
4	6.4.6.18	4,888,661.20	6,122,749.25
5		1,088,279.25	
		1,088,279.25	
6	6.4.6.19	171,060.10	173,660.51
	-	-681,903,774.52	1,022,527,750.75
	-	-681,903,774.52	1,022,527,750.75

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2010 01 01 -2010 06 30

	2010 01 01 -2010 06 30		
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	2009 01 01 -2009 06 30		
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6.4

6.4.1

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2005 1 17

1,182,530,117.97

60%-80%      5%-35%  
80%

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80%

5%-15%

企



100

80

20

6.4.2

2006

2007

6.4.3

6.4.4

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

0.1%

( )

2007 5 30

0.3%

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4 24 ( )

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(6)

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)

## 6.4.6

### 6.4.6.1

	2010 06 30

### 6.4.6.2

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		2010 06 30	

6.4.6.3

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6.4.6.4

6.4.6.4.1

6.4.6.5

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		2010 06 30	

6.4.6.6

事

6.4.6.7



博时

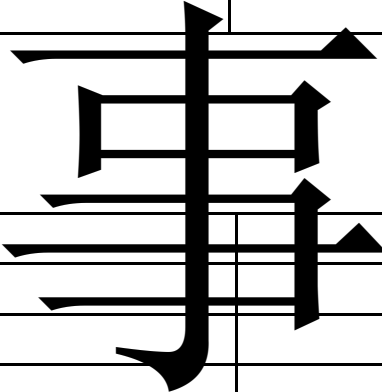
	2010 06 30

6.4.6.6

博时

	2010 06 30


6.4.6.11



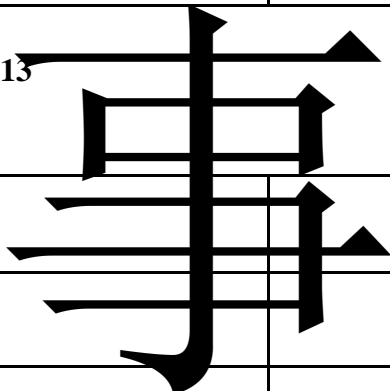
	2010 01 01 -2010 06 30

6.4.6.12

6.4.6.12.1

	2010 01 01 -2010 06 30

6.4.6.13



	2010 01 01 -2010 06 30





长信基金  
Chang Xin Asset Management




**6.4.6.14**

**6.4.6.15**

	2010 01 01 -2010 06 30

**6.4.6.16**

	2010 01 01 -2010 06 30
1.	
2.	
3.	

**6.4.6.17**

	2010 01 01 -2010 06 30


25%

**6.4.6.18**

	2010 01 01 -2010 06 30

**6.4.6.19**

	2010 01 01 -2010 06 30

**6.4.7**

**6.4.7.1**

**6.4.7.2**

**6.4.8**

**6.4.8.1**

### 6.4.8.2

( )	

### 6.4.9

#### 6.4.9.1

##### 6.4.9.1.1

	2010 01 01 -2010 06 30		2009 01 01 -2009 06 30	

##### 6.4.9.1.2

	2010 01 01 -2010 06 30		2009 01 01 -2009 06 30	

##### 6.4.9.1.3

	2010 01 01 -2010 06 30			

	2009 01 01 -2009 06 30		

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**6.4.9.2**

**6.4.9.2.1**

	2010 01 01 -2010 06 30	2009 01 01 -2009 06 30

1.5%

= 1.5%/

**6.4.9.2.2**

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长信基金  
Chang Xin Asset Management

	2010 01 01	-2010 06 30	2009 01 01	-2009 06 30
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0.25%

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0.25%/

### 6.4.9.3

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2010 01 01 -2010 06 30
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	2010 01 01 - 2010 06 30	2009 01 01 - 2009 06 30

(2009 12 31 2,615,543.97 ) 2010 06 30 2,280,344.56

**6.4.9.6**

**6.4.10**

**6.4.10.1**

**6.4.11 2010 06 30**

**6.4.11.1 /**

6.4.11.1.1									
002381		2010-03-26	2010-07-02		32.00	32.08	10,124	323,968.00	324,777.92
002384		2010-03-31	2010-07-09		26.00	57.67	41,383	1,075,958.00	2,386,557.61
002387		2010-04-02	2010-07-13		27.00	36.96	30,824	832,248.00	1,139,255.04

002389		2010-04-02	2010-07-13		30.00	55.19	27,586	827,580.00	1,522,471.34
002397		2010-04-21	2010-07-29		51.00	53.76	15,249	777,699.00	819,786.24
002399		2010-04-28	2010-08-06		148.00	117.03	18,671	2,763,308.00	2,185,067.13
002407		2010-05-06	2010-08-18		39.39	41.65	13,740	541,218.60	572,271.00
002422		2010-05-26	2010-09-03		83.36	93.80	81,669	6,807,927.84	7,660,552.20
002432		2010-06-02	2010-09-10		19.38	23.06	35,435	686,730.30	817,131.10
300069		2010-04-12	2010-07-21		23.90	25.73	16,891	403,694.90	434,605.43
300070		2010-04-12	2010-07-21		69.00	93.20	33,878	2,337,582.00	3,157,429.60
300071		2010-04-12	2010-07-21		25.00	29.82	11,347	283,675.00	338,367.54
300072		2010-04-16	2010-07-27		32.00	40.82	49,377	1,580,064.00	2,015,569.14
300073		2010-04-16	2010-07-27		36.00	58.75	33,955	1,222,380.00	1,994,856.25
300076	GQY	2010-04-23	2010-07-23		65.00	53.96	13,671	888,615.00	737,687.16
300080		2010-05-10	2010-08-25		43.40	36.00	23,966	1,040,124.40	862,776.00
300082		2010-05-10	2010-08-20		85.00	67.55	21,148	1,797,580.00	1,428,547.40

300084		2010-05-10	2010-08-20		33.00	27.19	27,234	898,722.00	740,492.46
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### 6.4.11.2

600823		2010-06-30		1.34	2010-07-01	11.18	1,999,893	21,933,819.70	22,678,786.62
601318		2010-06-29		6.81			1,400,000	58,788,572.03	65,534,000.00
000009		2010-06-30		3.60	2010-07-01	8.48	5,499,910	60,070,634.64	47,299,226.00

### 6.4.11.3

#### 6.4.11.3.1

### 6.4.12

#### 6.4.12.1



# 基金 时代

6.4.12.2

10%

10%

6.4.12.3

6.4.11







长信基金  
Changxing Fund

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**长信基金**  
Chang Xin Asset Management

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76.60%

15.93%

2010 6 30

**6.4.12.4.3.1**

		%		%
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-				

**6.4.12.4.3.2**

	95%	2010 6 30	VaR	2.51%
		(2009 2.93%)		

VaR

95%

2009

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			(%)
1			
2			
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4			
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7.2

			(%)
A			
B			



长信基金  
Chang Xin Asset Management

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18	600015				
19	600123				
20	000060				
21	000926				
22	000729				
23	000012				
24	000568				
25	000650				
26	601699				
27	000858				
28	600900				
29	600289				
30	600584				
31	000039				
32	600823				
33	600037				
34	600168				
35	600410				
36	600271				
37	600500				
38	000612				
39	600481				
40	600030				
41	600201				
42	600529				
43	600737				
44	600997				
45	000063				
46	600525				
47	000970				
48	600550				
49	002157				
50	000987				
51	000718				

52	000024				
53	601666				
54	600498				
55	000678				
56	002422				
57	300070				
58	002384				
59	002399				
60	300072				
61	300073				
62	002389				
63	300082				
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68	300065				
69	002432				
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71	300076	GQY			
72	300066				
73	002407				
74	300069				
75	300071				
76	002381				

## 7.4

### 7.4.1

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				(%)
1	600739			
2	000568			

3	000009			
4	002202			
5	600030			
6	601166			
7	600900			
8	600583			
9	600036			
10	600271			
11	000926			
12	600100			
13	601989			
14	600289			
15	000729			
16	002064			
17	600737			
18	600675			
19	600500			
20	600019			

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**7.4.2**

**2% 20**

				(%)
1	000623			
2	600019			
3	600028			
4	600100			
5	600550			
6	000063			
7	600104			
8	600655			

9	002202			
10	600583			
11	601088			
12	600029			
13	600036			
14	002019			
15	000024			
16	600309			
17	601989			
18	000878			
19	601318			
20	000562			

**7.4.3**


**7.5**

			(%)
1			
2			
3			
4			
5			
6			

7			
8			

## 7.6

					(%)
1	0801029	08	29		
2	113001				
3	125709				
4	0801026	08	26		
5	110007				

## 7.7

## 7.8

## 7.9

### 7.9.1

### 7.9.2

### 7.9.3

1		

2		
3		
4		
5		
6		
7		
8		
9		

**7.9.4**

				(%)
1	125709			
2	110007			
3	110008			
4	110003			

**7.9.5**

				(%)	
1	601318				

**7.9.6**

8.1

( )					

8.2


(2005 01 17 )	
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# 何初乃

10

10.1

10.2

10.3

# 何初乃

10.4

10.5

10.6

10.7 本期基金租用证券公司交易单元的有关情况

# 事



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<1998>29

[2007]48

1

a

b

c

d

2

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10.8

1	2009 12 31		2010-1-4

2		介	2010-1-8
3			2010-1-8
4			2010-1-13
5			2010-1-13
6			2010-1-13
7		介 <sup>00</sup>	2010-1-20
8		介	2010-3-4
9			2010-3-6
10			2010-3-6
11			2010-3-10
12		介 <sup>2009</sup>	2010-3-27
13			2010-4-2
14		介	2010-4-7
15			2010-4-13



16			2010-4-13
17			2010-4-17
18			2010-4-21
19			2010-4-22
20			2010-4-24
21			2010-5-6
22			2010-5-27
23			2010-5-29
24			2010-6-1
25			2010-6-2
26			2010-6-4
27			2010-6-28
28			2010-6-30

仍<sup>1</sup>

11.1

11.2

11.3

事