

2010

2010 06 30

2010 08 24

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1.1

2010 8 20

2010 1 1 2010 6 30

2.1

	519996	
	519997	519996
	2005 01 17	
	3,773,947,702.06	

2.2

	1		
	"	"	"
		"	"
			"
			"
	2		
	3		
	100	80%	20%

2.3

		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	lifangfei@abchina.com
		400-700-5566	95599
		021-61009800	010-63201816

2.4

	www.cxfund.com.cn
	68 9 28 F9

3.1

3.1.1	2010 01 01 -2010 06 30
	127,052,888.57
	-681,903,774.52
	-0.1777
	-21.48%
3.1.2	2010 06 30
	-0.3473
	2,463,140,023.48
	0.6527

1

2

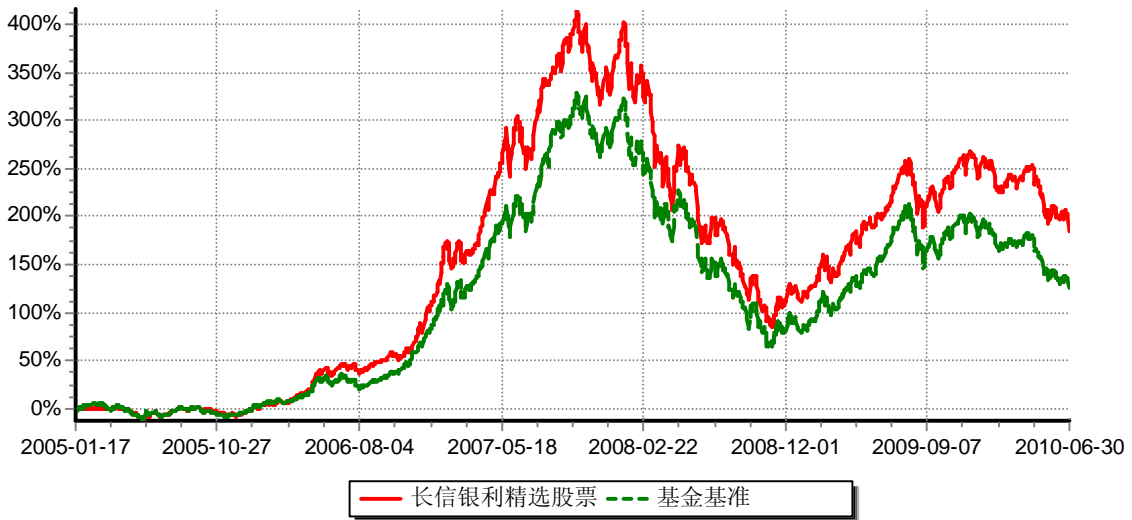
3.2

3.2.1

					-	-
	-6.34%	1.53%	-5.15%			

2005 01 17 -2010 06 30						
---------------------------	--	--	--	--	--	--

3.2.2



4.1

4.1.1

2003 63

1.5

49

34.33

16.67

2010 6 30

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100 LOF

4.1.2

		2006 12 07		12	2006 5

4.2

4.3

4.3.1

4.4

4.4.1

4.4.2

4.5

4.6

2008 9 12 [2008]38

1/2

4.7



长信基金
Chang Xin Asset Management

5.1

2010 1 1 2010

6 30

5.2

5.3

2.	-	
3.	-	
4.		
5.	-	
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2		
3		
4		
5		
6		
	-	
	-	

6.3

2010 01 01 -2010 06 30

--	--



	2010 01 01 -2010 06 30		
()			
()			
-			

1.



长信基金
Chang Xin Asset Management

6.4.4

6.4.3

(2006)

6.4.2

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% 2008

4 24 ()

0.3% 0.1%

2008 9 19 (

)

A B

0.1%

(6)

(

)

6.4.6

6.4.6.1

6.4.6.2

()	

6.4.7

6.4.7.1

6.4.7.1.1

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

6.4.7.1.2

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

6.4.7.1.3

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

= () 1 - () -
 ()
 = () 1 - () - () -
 ()

6.4.7.2

6.4.7.2.1

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

1.5%

=

1.5%/

6.4.7.2.2

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

0.25%

=

0.25%/

6.4.7.3

()

2010 01 01 -2010 06 30						

2009 01 01 -2009 06 30						

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

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

2010 6 30 2,280,344.56

(2009 12 31)

6.4.7.6

6.4.8 2010 06 30

6.4.8.1

/

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



长信基金
Chang Xin Asset Management

7.1

			(%)
1			
2			
3			
4			
5			
6			
7			

7.2

			(%)
A			
B			
C			
C0			
C1			
C2			
C3			
C4			
C5			
C6			
C7			
C8			

C99			
D			
E			
F			
G			
H			
I			
J			
K			
L			
M			

7.3

				()	(%)
1	600000				
2	600036				
3	002024				
4	600690				
5	600048				
6	000829				
7	601318				
8	600739				
9	601166				
10	600031				

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7.4

7.4.1

2% 20



				(%)
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			

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			



长信基金
Chang Xin Asset Management

1		
2		
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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)	
-	

10.1

10.2

10.3

10.4

10.5

<1998>29

[2007]48

1

a

b

c

d

2