



2010

2010 12 31

2011 01 24

§ 1

2011 1 19

2010 10 1 2010 12 31

§ 2

	519999
	2004 03 19
	4, 526, 874, 668 66
	1
	2



	3	
	4	
	A	B
	519999	519998
	772,120,475.58	3,754,754,193.08

2010 11 25

A B

2010 11 20

< > < >

§ 3

3 1

	2010 10 01 - 2010 12 31	
	A	B
1.	14,391,858.21	9,881,893.49
2.	14,391,858.21	9,881,893.49



3	772,120,475.58	3,754,754,193.08
---	----------------	------------------

1

2

3 2

3 2 1

1

A

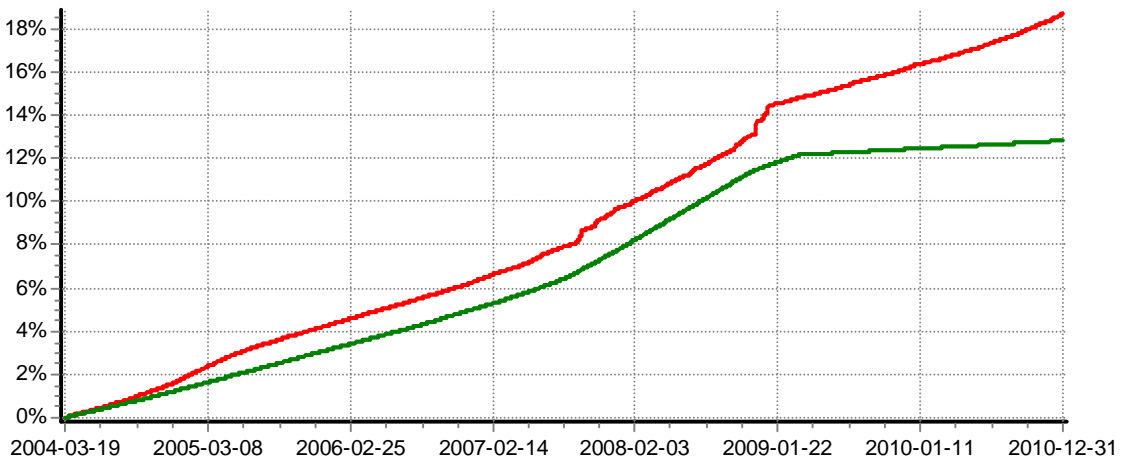
					-	-
	0.6490%	0.0028%	0.0920%	0.0000%	0.5570%	0.0028%

2

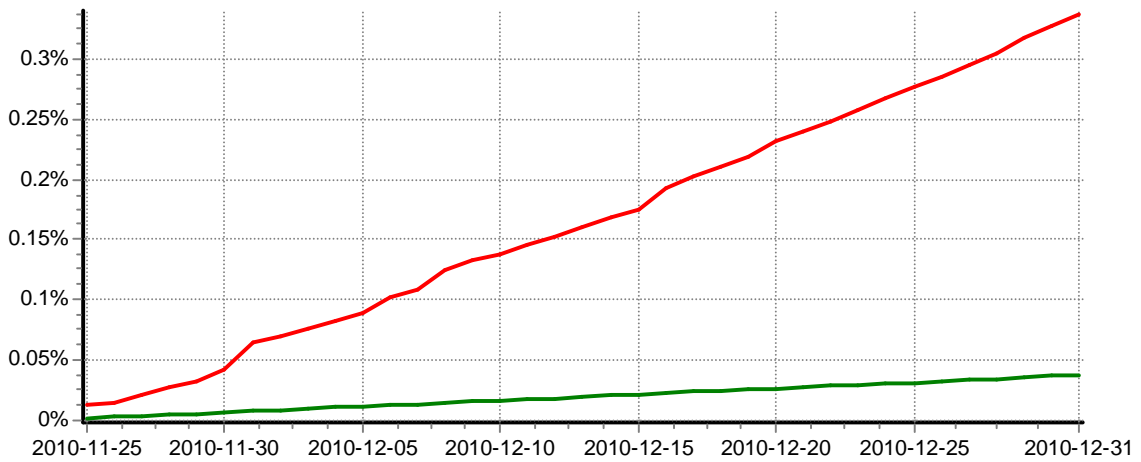
B

					-	-
2010 11 25 - 2010 12 31	0.3308%	0.0037%	0.0370%	0.0000%	0.2938%	0.0037%

3 2 2



— 长信利息收益货币A — 基金基准



— 长信利息收益货币B — 基金基准

1	A	2004 3 19	2010 12 31
B	2010 11 25	2010 12 31	
2		3	
1			10
2			
30			5
3			20
		5	12



4

80

5

180

10

§ 4

4 1

		2005 11 26		16	ENBA 2004 9

1

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

4 4 1

10

3

Q 25

5-10

40BP

11-12

OPI

12

1

2 51%

100BP

10

4%

9



12

2011

“ ”

11

4 4 2

2010 12 31

45.27

33.81

A

Q 64.90%

55.7bp

B

Q 33.08%

29.38bp

§ 5

5 1

			%
1		1,871,681,221.29	38.44
		1,871,681,221.29	38.44
2		1,736,695,405.04	35.67



3		1, 226, 234, 113.51	25.18
4		34, 428, 038.89	0.71
5		4, 869, 038, 778.73	100.00

5.2

1			10.33
2		324, 999, 267.50	7.18

1

2

20%

5.3

5.3.1

		75
		130
		74

180

5.3.2

		%	%
1	30	65.90	7.18
2	30 ()—60	11.05	
3	60 ()—90	4.85	
4	90 ()—180	3.76	



5	180 ()—397	21. 24	
	397		
		106. 80	7. 18

5 4

1			
2		420, 111, 210. 30	9. 28
3		99, 804, 637. 79	2. 20
		99, 804, 637. 79	2. 20
4			
5		1, 351, 765, 373. 20	29. 86
6			
7		1, 871, 681, 221. 29	41. 35
8	397		

5 5

			()		
1	0801017	08 17	2, 000, 000	200, 227, 310. 12	4. 42
2	1081345	10 CP01	1, 000, 000	100, 324, 425. 21	2. 22
3	0801026	08 26	1, 000, 000	100, 174, 335. 52	2. 21
4	1081367	10 CP01	900, 000	90, 191, 156. 74	1. 99
5	1081343	10 CP01	700, 000	70, 063, 911. 71	1. 55
6	1081341	10 CP02	600, 000	60, 180, 672. 15	1. 33
7	1081223	10 CP01	600, 000	60, 151, 576. 66	1. 33
8	1081264	10 CP01	600, 000	60, 097, 068. 93	1. 33
9	1001021	10 21	600, 000	59, 674, 080. 80	1. 32
10	1081220	10 CP01	500, 000	50, 088, 642. 62	1. 11



56 " " " "

Q 25()-Q 5%	Q
	Q 1161%



§ 6

	A	B
	3,383,153,396.24	
	3,929,650,986.37	6,213,258,267.40
	6,540,683,907.03	2,458,504,074.32
	772,120,475.58	3,754,754,193.08

2010 11 25

A

A

B

3,112,528,981.09

B

3,112,528,981.09

§ 7

7.1

- 1
- 2
- 3
- 4
- 5
- 6

7.2

7.3

<http://www.cxfund.com.cn>

2011 1 24