



2010

2010 12 31

2011 03 31



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2011 3 29

2010 1 1 2010 12 31



§ 2

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	519996	
/	519997	519996
	2005 01 17	
	3,493,567,685.05	

22

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



23

		021- 61009999	010- 66060069
		zhouyg@xfund.com.cn	l i fangfei @abchi na. com
		400- 700- 5566	95599
		021- 61009800	010- 63201816

24

	www.cxfund.com.cn
	68 9 28 F9

§ 3

3 1

3 1. 1	2010	2009	2008
	233,397,397.36	-48,306,627.61	-1,453,948,500.70
	-1,744,675.62	1,452,208,408.09	-2,630,879,468.09
	-0.0005	0.3496	-0.5862
	0.43%	70.59%	-54.49%
3 1. 2	2010	2009	2008
	-0.2663	-0.3289	-0.5127
	2,916,754,676.16	3,256,818,701.20	2,115,894,547.39
	0.8349	0.8313	0.4873

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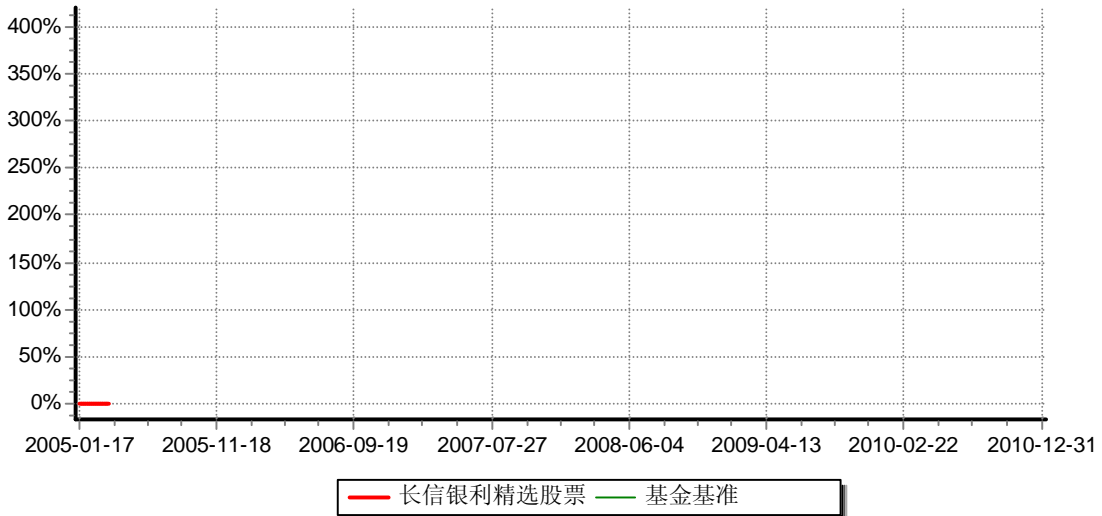
3 2 1

					-	-
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	9.60%	1.55%	4.55%	1.39%	5.05%	0.16%
	27.91%	1.39%	13.78%	1.19%	14.13%	0.20%
	0.43%	1.39%	-13.94%	1.25%	14.37%	0.14%
	-22.03%	1.87%	-36.16%	1.83%	14.13%	0.04%
	268.67%	1.76%	158.87%	1.71%	109.80%	0.05%
2005-01-17 - 2010-12-31	262.92%	1.65%	155.85%	1.61%	107.07%	0.04%

3 2 2





长信银利精选股票 基金基准

§ 4

4.1

4.1.1

2003 63

1.5

49

34 33

16 67

2010 12 31

10

100 (LOF)

4.1.2

		2006 12 07		13	2006 5 2006 12 7 长信银利精选股票 型基金 2010 8 19



2010

2009

12 51% 500 14 31% 300 28 38%

2010

4 4 2

Q 8349

Q 43%

2 7549

-13 94%

1. 39%

4 5

2011

2008

2011

2011

46

2008 9 12

[2008] 38

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47

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1

“

”

2

3

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6

90%

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8



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2010 1

1 2010 12 31

5 2

5 3



§ 6

2010

KPMG-B(2011)AR No.0027

§ 7

7.1

2010 12 31

	2010 12 31	2009 12 31
	172,812,396.45	376,349,477.08
	4,106,807.50	2,615,548.97
	1,269,145.94	1,929,764.05
	2,736,800,207.60	3,083,477,385.73
	2,272,288,683.78	2,580,215,935.52
	464,511,523.82	503,261,450.21
		3,017,095.41
	10,317,813.14	11,720,611.55
	174,265.94	2,020,656.46
	2,925,480,636.57	3,481,130,539.25
	2010 12 31	2009 12 31
		213,399,359.90



	1,110,217.54	3,609,076.35
	3,749,281.65	4,113,144.40
	624,880.29	685,524.09
	1,488,377.87	831,823.73
	54,254.40	39,292.80
		9,541.46
	1,698,948.66	1,624,075.32
	8,725,960.41	224,311,838.05
	3,493,567,685.05	3,917,743,234.67
	-576,813,008.89	-660,924,533.47
	2,916,754,676.16	3,256,818,701.20
	2,925,480,636.57	3,481,130,539.25

2010 12 31

0 8349

3,493,567,685.05

7.2

2010 01 01 - 2010 12 31

	2010 01 01 - 2010 12 31	2009 01 01 - 2009 12 31
	59,683,382.95	1,513,839,310.29
1.	15,415,842.04	18,147,815.17
	1,734,012.75	1,770,144.35
	13,681,829.29	16,377,670.82



2	" -"	279,265,170.16	-5,251,152.74
		263,045,871.96	-39,566,112.29
		-1,352,861.53	19,237,616.63
		17,572,159.73	15,077,342.92
3	" -"	-235,142,072.98	1,500,515,035.70
4	" "		
5	" -"	144,443.73	427,612.16
		61,428,058.57	61,630,902.20
1		43,102,597.40	42,907,670.87
2		7,183,766.23	7,151,278.55
3			
4		9,443,623.64	10,292,744.43
5		1,344,000.85	931,402.09
		1,344,000.85	931,402.09
6		354,070.45	347,806.26
	" -"	-1,744,675.62	1,452,208,408.09
	" -"	-1,744,675.62	1,452,208,408.09

7.3

2010 01 01 -2010 12 31

	2010 01 01 -2010 12 31		
) (	3,917,743,234.67	-660,924,533.47	3,256,818,701.20
(		-1,744,675.62	-1,744,675.62



)			
" _"	-424,175,549.62	85,856,200.20	-338,319,349.42
1.	39,208,873.98	-7,860,667.53	31,348,206.45
2	-463,384,423.60	93,716,867.73	-369,667,555.87
" _"			
	3,493,567,685.05	-576,813,008.89	2,916,754,676.16
	2009 01 01 -2009 12 31		
) (	4,341,839,174.61	-2,225,944,627.22	2,115,894,547.39
(		1,452,208,408.09	1,452,208,408.09
)			
" _"	-424,095,939.94	112,811,685.66	-311,284,254.28
1.	123,802,093.18	-34,643,577.68	89,158,515.50
2	-547,898,033.12	147,455,263.34	-400,442,769.78
" _"			
	3,917,743,234.67	-660,924,533.47	3,256,818,701.20

7.1 7.4

:

7.4

7.4.1

(" ")

" "

([2004] 98)

2005 1 17

1,182,530,117.97

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

80

80%

100

100 × 80 × 20

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

7.4.6.1

[1998] 55 [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)

Q 1%

(6)

()

7.4.6.2

	2010 12 31	2009 12 31
	54,,254.40	39,292.80

7.4.7

(" ")	
" "	



7.4.8

7.4.8.1

7.4.8.1.1

	2010 01 01 - 2010 12 31		2009 01 01 - 2009 12 31	
	606,789,099.27	10.00%	926,150,597.01	14.07%

7.4.8.1.2

7.4.8.1.3

	2010 01 01	2010 12 31	2009 01 01	2009 12 31
	3,755,081.6	3.27%	12,674,831.90	12.55%

7.4.8.1.4

7.4.8.1.5

--	--



	2010 01 01 - 2010 12 31			
	515,768.58	10.17%	135,098.78	9.08%
	2009 01 01 - 2009 12 31			
	787,223.17	14.24%		

$$\begin{aligned}
 &= () \times 1\% \sigma \quad () - \\
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7.482

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	2010 01 01 - 2010 12 31	2009 01 01 - 2009 12 31
	43,102,597.40	42,907,670.87
	10,134,875.33	9,609,419.07

1.5%

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



7.4822

	2010 01 01 - 2010 12 31	2009 01 01 - 2009 12 31
	7,183,766.23	7,151,278.55

Q 25%

= × Q 25%

7.483 ()

2010 01 01 - 2010 12 31						
	31,032,202.47	91,125,623.87			100,000,000.00	19,506.85
2009 01 01 - 2009 12 31						
	139,786,954.94	-	-	-	-	-

7.484

7.4841

7.4842

7.485

	2010 01 01 - 2010 12 31		2009 01 01 - 2009 12 31	
	172,812,396.45	1,692,351.75	376,349,477.08	1,728,684.41

“

”

2010 12 31

4,106,807.50

(2009

2,615,548.97)

7.4.8.6

7.4.8.7

7.4.9 2010 12 31

7.4.9.1 /

7.4.12.1.1									
							(:)		
300133		2010-10-14	2011-1-26		68.00	116.00	48,599	3,304,732.00	5,637,484.00
601933		2010-12-09	2011-3-15		23.98	31.24	26,711	640,529.78	834,451.64

7.4.9.2

§ 8

8 1

			(%)
1		2, 272, 288, 683. 78	77. 67
		2, 272, 288, 683. 78	77. 67
2		464, 511, 523. 82	15. 88
		464, 511, 523. 82	15. 88
3			
4			
5		176, 919, 203. 95	6. 05
6		11, 761, 225. 02	0. 40
7		2, 925, 480, 636. 57	100. 00

8 2

			(%)
A			
B		232, 467, 385. 91	7. 97
C		942, 608, 375. 78	32. 32
00		225, 317, 796. 67	7. 72
C1			
C2		31, 889, 415. 35	1. 09
C3			
C4		120, 175, 161. 47	4. 12
C5		14, 016, 055. 96	0. 48
C6		199, 402, 360. 46	6. 84
C7		215, 133, 609. 02	7. 38



O8		136,673,976.85	4.69
O99			
D			
E		103,958,663.30	3.56
F			
G		184,329,284.84	6.32
H		187,435,146.74	6.43
I		252,209,193.94	8.65
J		172,832,984.21	5.93
K			
L		44,796,896.60	1.54
M		151,650,752.46	5.20
		2,272,288,683.78	77.90

8 3

				()	(%)
1	601318		1,999,941	112,316,686.56	3.85
2	600690		3,703,232	104,468,174.72	3.58
3	600048		7,743,824	98,346,564.80	3.37
4	002024		6,737,025	88,255,027.50	3.03
5	600000		6,865,107	85,058,675.73	2.92
6	000039		3,694,504	84,936,646.96	2.91
7	000568		1,888,612	77,244,230.80	2.65
8	600415		2,174,294	76,187,261.76	2.61
9	000009		4,499,910	75,463,490.70	2.59
10	600739		2,499,920	75,297,590.40	2.58

8 4

8 4 1

2% 20

				(%)
1	002202		105,736,889.56	3.25
2	000568		93,469,032.83	2.87
3	600739		79,946,281.89	2.45
4	600415		73,204,585.56	2.25
5	600030		71,940,576.82	2.21
6	000422		60,760,579.01	1.87
7	000009		60,070,634.64	1.84
8	601318		52,800,819.92	1.62
9	601166		48,604,748.30	1.49
10	600900		48,260,812.72	1.48
11	600583		47,551,570.53	1.46
12	600537		47,428,211.79	1.46
13	000039		47,401,720.28	1.46
14	600036		46,825,504.50	1.44
15	600570		46,483,110.09	1.43
16	600970		46,117,812.38	1.42
17	600271		44,237,380.86	1.36
18	000063		42,144,139.06	1.29
19	600068		41,702,006.25	1.28
20	000926		40,656,770.71	1.25

" / "

842

2% 20



5	002202		94,079,546.25	2.89
6	000829		72,446,939.69	2.22
7	600550		71,696,615.55	2.20
8	600585		70,075,392.05	2.15
9	600028		69,962,109.93	2.15
10	600030		63,712,229.69	1.96
11	000402		63,289,655.38	1.94
12	600655		61,844,839.02	1.90
13	600100		59,449,966.34	1.83
14	000024		57,060,490.86	1.75
15	000625		56,739,692.27	1.74
16	000825		53,998,977.51	1.66
17	000063		52,321,236.76	1.61
18	600104		49,691,878.51	1.53
19	600900		42,738,438.03	1.31
20	600015		41,525,968.72	1.28

" / "

8 4 3

	2,914,983,241.29
	3,248,289,437.23

" / "

8 5

			(%)
1			
2		285,063,500.00	9.77
3			



4		8,292,504.90	0.28
5			
6		171,155,518.92	5.87
7			
8		464,511,523.82	15.93

86

					(%)
1	0801029	08 29	2,000,000	200,480,000.00	6.87
2	113001		1,029,150	113,062,419.00	3.88
3	0801026	08 26	600,000	60,126,000.00	2.06
4	125709		322,871	35,360,831.92	1.21
5	1001019	10 19	250,000	24,457,500.00	0.84

87

88

89

89.1

89.2

89.3

1		1,269,145.94
2		
3		
4		10,317,813.14
5		174,265.94
6		
7		
8		
9		11,761,225.02

894

§ 9

9.1

()					
185,256	18,858.05	5,892,207.48	0.17%	3,487,675,477.57	99.83%



§ 10

(2005 01 17)	1, 182, 530, 117. 97
	3, 917, 743, 234. 67
	39, 208, 873. 98
	463, 384, 423. 60
	3, 493, 567, 685. 05



§ 11

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11.2

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2006 1 2010 2

2008 6 2010 2

2010 3

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11.7

	1	1,447,339,847.34	23.88%	1,321,922.40	1.15%	1,230,237.94	24.28%
	1	1,352,322,328.48	22.29%	9,167,350.55	7.99%	1,098,774.44	21.66%
	1	973,895,807.36	16.05%	91,097,864.50	79.40%	827,809.81	16.32%
	1	647,417,045.18	10.67%	9,396,121.50	8.19%	550,302.69	10.88%
	1	606,789,099.27	10.00%	3,755,081.60	3.27%	515,768.58	10.17%
	1	467,714,480.98	7.71%			380,021.76	7.49%
	1	443,854,636.21	7.32%			360,633.23	7.11%
	1	120,205,796.42	1.98%			102,173.76	2.01%
	1	8,058,130.30	0.13%			6,547.26	0.13%
	1						
	1						
	1						
	13	6,067,597,171.54	100.00%	114,738,340.55	100.00%	5,072,269.47	100.00%

1

2010

13



<1998>29

[2007] 48

1

1

2

3

4

2