



长信金利趋势股票型证券投资基金2010年年度报告

2010年12月31日

2011 3 24

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	2006 04 30
	10,419,209,781.37

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	021-61009999	021-61618888
	zhouyg@xfund.com.cn	zhouqz @spdb.com.cn
	4007005566	95528

	021-61009800	021-63602540
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	www.cxfund.com.cn
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3.1.1	2010	2009	2008
	43,481,985.46	-1,665,191,825.16	-4,378,223,143.73
	-340,420,397.83	4,014,310,567.85	-9,654,963,088.53
	-0.0307	0.3235	-0.7330
	-4.26%	47.89%	-92.51%
	-3.40%	65.99%	-58.68%
3.1.2	2010	2009	2008
	-653,400,732.68	-785,888,050.31	825,965,705.36
	-0.0627	-0.0675	0.0632
	8,027,883,558.32	9,280,403,995.66	6,280,723,710.47
	0.7705	0.7976	0.4805
3.1.3	2010	2009	2008
	131.66%	139.81%	44.47%

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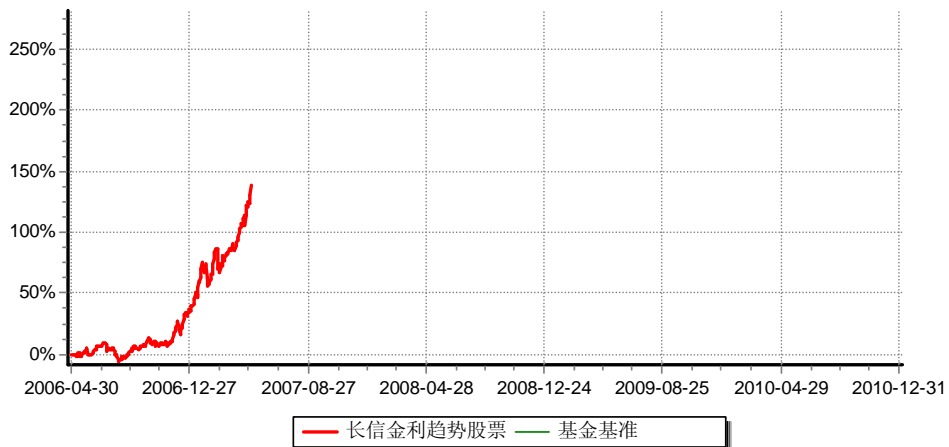
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	7.33%	1.25%	4.49%	1.29%	2.84%	-0.04%
	25.69%	1.21%	13.59%	1.13%	12.10%	0.08%
	-3.40%	1.32%	-11.88%	1.17%	8.48%	0.15%
	-33.75%	1.90%	-41.32%	1.79%	7.57%	0.11%
2006 04 30 -2010 12 31	131.66%	1.90%	73.31%	1.75%	58.35%	0.15%



2006年

2007年

2008年

2009年

2010年

长信金利趋势股票 基金基准

2003 63

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2010 12 31

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LOF

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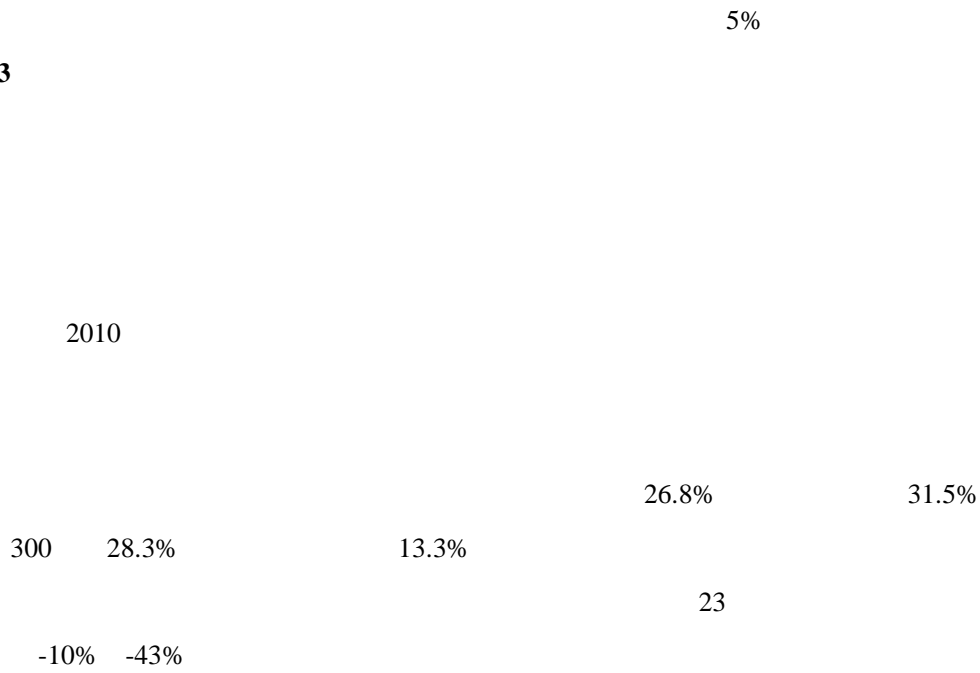
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4.3.3



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	2010 12 31 2010
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	2011-03-28

		2010 12 31	2009 12 31
	7.4.7.1	134,790,859.71	761,722,880.12
		3,310,545.26	9,096,540.28
		2,264,899.28	1,612,535.11
	7.4.7.2	7,799,604,097.95	8,475,669,893.41
		6,518,114,097.95	8,475,669,893.41
		1,281,490,000.00	
	7.4.7.3		
	7.4.7.4	80,000,240.00	
	7.4.7.5	28,435,870.73	297,325.66

		28,332.48	
		2,815,927.72	10,289,135.84
		10,243,494.63	11,518,258.09
		1,707,249.10	1,919,709.69
	7.4.7.7	3,971,120.92	3,777,483.75
	7.4.6(2)	14,920.00	14,920.00
	7.4.7.8	1,754,529.66	788,748.16
		20,535,574.51	28,308,255.53
	7.4.7.9	4,296,660,125.93	4,798,002,996.65
	7.4.7.10	3,731,223,432.39	4,482,400,999.01
		8,027,883,558.32	9,280,403,995.66
		8,048,419,132.83	9,308,712,251.19
	2010 12 31	0.7705	10,419,209,781.37

2010 01 01 -2010 12 31

		2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
		-169,149,527.84	4,190,594,248.11
1.		25,677,494.08	25,398,867.91
	7.4.7.11	7,850,269.20	9,389,426.73
		17,783,715.64	16,009,441.18

		43,509.24	
		-	-
2.	“-”	187,861,915.74	-1,515,869,863.98
	7.4.7.12	134,790,061.42	-1,620,375,180.86
	7.4.7.13	-7,724,802.32	21,518,573.92
	7.4.7.14		
	7.4.7.15	60,796,656.64	82,986,742.96
3.	“-”	-383,902,383.29	5,679,502,393.01
4.	“ ”		
5.	“-”	1,213,445.63	1,562,851.17
		171,270,869.99	176,283,680.26
1	7.4.10.2.1	119,813,671.37	124,832,470.18
2	7.4.10.2.2	19,968,945.26	20,805,411.64
3			
4	7.4.7.18	31,105,925.82	30,336,977.27
5			
6	7.4.7.19	382,327.54	308,821.17
	“-”	-340,420,397.83	4,014,310,567.85

2010 01 01 -2010 12 31

	2010 01 01 -2010 12 31		
()	4,798,002,996.65	4,482,400,999.01	9,280,403,995.66

()		-340,420,397.83	-340,420,397.83
“_”	-501,342,870.72	-410,757,168.79	-912,100,039.51
1.	57,508,297.89	44,841,244.73	102,349,542.62
2. “_”	-558,851,168.61	-455,598,413.52	-1,014,449,582.13
“_”			
	4,296,660,125.93	3,731,223,432.39	8,027,883,558.32
	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

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613,254,516.24

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	2010	2009
	14,920.00	14,920.00

	2010 12 31	2009 12 31
	134,790,859.71	761,722,880.12
	134,790,859.71	761,722,880.12

	2010 12 31
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	2010 12 31	2009 12 31
	104,512.85	294,138.83
	1,158.70	3,183.80
	28,315,342.47	
	14,856.11	
	0.60	3.03
	28,435,870.73	297,325.66

	2010 12 31	2009 12 31
	3,964,805.92	3,776,183.75
	6,315.00	1,300.00
	3,971,120.92	3,777,483.75

	2010 12 31	2009 12 31
	1,500,000.00	500,000.00
	7,472.00	38,057.26
	319.55	
	2,238.11	6,190.90

	120,000.00	120,000.00
	120,000.00	120,000.00
	4,500.00	4,500.00
	1,754,529.66	788,748.16

	(2010 01 01 -2010 12 31)	
	11,634,943,318.86	4,798,002,996.65
	139,456,976.56	57,508,297.89
“-”	-1,355,190,514.05	-558,851,168.61
	10,419,209,781.37	4,296,660,125.93

	-785,888,050.31	5,268,289,049.32	4,482,400,999.01
	43,481,985.46	-383,902,383.29	-340,420,397.83
	89,005,332.17	-499,762,500.96	-410,757,168.79
	-10,598,414.77	55,439,659.50	44,841,244.73
“-”	99,603,746.94	-555,202,160.46	-455,598,413.52
	-653,400,732.68	4,384,624,165.07	3,731,223,432.39

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
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	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	60,796,656.64	82,986,742.96
	60,796,656.64	82,986,742.96

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
1.	-383,902,383.29	5,679,502,393.01
——	-359,882,733.29	5,713,793,132.27
——	-24,019,650.00	-34,290,739.26
——		
2.		
——		
3.		
	-383,902,383.29	5,679,502,393.01

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	1,177,560.43	1,501,047.80
	21,039.78	61,796.51
	14,845.42	6.86
	1,213,445.63	1,562,851.17

25%

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	31,096,525.82	30,324,527.27
	9,400.00	12,450.00
	31,105,925.82	30,336,977.27

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	120,000.00	128,421.00
	240,000.00	160,000.00
	18,000.00	18,000.00
	4,327.54	2,400.17
	382,327.54	308,821.17

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	2010 01 01 -2010 12 31		2009 01 01 -2009 12 31	
	2,479,369,906.04	12.53%	2,562,844,353.96	13.07%

	2010 01 01 -2010 12 31			
	2,107,458.84	12.75%	505,796.8	12.76%

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

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$$()$$

$$= () \times 1\% - () - () - ()$$

$$()$$

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	119,813,671.37	124,832,470.18
	33,962,008.79	35,233,557.51

1.5%

$$= \times 1.5\%$$

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	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
	19,968,945.26	20,805,411.64
		0.25%

= $\times 0.25\%$

	2010 01 01 -2010 12 31	2009 01 01 -2009 12 31
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	10,251,020.72	10,251,020.72
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	10,251,020.72	10,251,020.72
	0.10%	0.09%

	2010 01 01 -2010 12 31		2009 01 01 -2009 12 31	
	134,790,859.71	7,755,363.63	761,722,880.12	9,285,902.85

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2010 12 31 3,310,545.26 (2009
9,096,540.28)

2010

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10%

7.4.12

2010 12 31	6	6 -1	1-5	5		
	134,790,859.71					134,790,859.71
	3,310,545.26					3,310,545.26
					2,264,899.28	2,264,899.28
	350,760,000.00		930,730,000.00		6,518,114,097.95	7,799,604,097.95
	80,000,240.00					80,000,240.00
					28,435,870.73	28,435,870.73
					12,619.90	12,619.90
	568,861,644.97		930,730,000.00		6,548,827,487.86	8,048,419,132.83
					-28,332.48	-28,332.48
					-2,815,927.72	-2,815,927.72
					-10,243,494.63	-10,243,494.63
					-1,707,249.10	-1,707,249.10
					-3,971,120.92	-3,971,120.92

					-14,920.00	-14,920.00
					-1,754,529.66	-1,754,529.66
					-20,535,574.51	-20,535,574.51
	568,861,644.97		930,730,000.00		6,528,291,913.35	8,027,883,558.32
2009 12 31	6	6 -1	1-5	5		
	761,722,880.12					761,722,880.12
	9,096,540.28					9,096,540.28
					1,612,535.11	1,612,535.11
					8,475,669,893.41	8,475,669,893.41
					297,325.66	297,325.66
					60,313,076.61	60,313,076.61
	770,819,420.40				8,537,892,830.79	9,308,712,251.19

					-10,289,135.84	-10,289,135.84
					-11,518,258.09	-11,518,258.09
					-1,919,709.69	-1,919,709.69
					-3,777,483.75	-3,777,483.75

VaR(Value at Risk)

81.19%

15.96% 12 31

		%		%
-	6,518,114,097.95	81.19	8,475,669,893.41	91.33
-	1,281,490,000.00	15.96		
	7,799,604,097.95	97.16	8,475,669,893.41	91.33

	95%	VaR	2.05%	2009	2.97%
	-164,571,613		-275,977,118.27		

VaR

95%

2009

()
() ()
()

	6,518,114,097.95			6,518,114,097.95
	1,281,490,000.00			1,281,490,000.00
	7,799,604,097.95			7,799,604,097.95

2010

2010

7.4.4.5 7.4.4.6

			(%)
1		6,518,114,097.95	80.99
		6,518,114,097.95	80.99
2		1,281,490,000.00	15.92
		1,281,490,000.00	15.92
3			
4		80,000,240.00	0.99
5		138,101,404.97	1.72
6		30,713,389.91	0.38
7		8,048,419,132.83	100.00

			(%)
A			
B		406,009,052.67	5.06
C		3,372,915,965.04	42.02
C0		904,573,235.71	11.27
C1		236,930,765.60	2.95
C2			
C3			
C4			
C5		79,163,779.17	0.99
C6		695,976,201.15	8.67
C7		1,240,770,283.31	15.46

16	600511		4,880,122	121,027,025.60	1.51
17	600031		5,589,583	120,902,680.29	1.51
18	000401		5,109,689	120,741,951.07	1.50
19	000425		2,109,907	120,686,680.40	1.50
20	000002		14,679,888	120,668,679.36	1.50
21	600900		15,889,719	120,285,172.83	1.50
22	600809		1,719,469	117,835,210.57	1.47
23	600068		10,090,000	117,044,000.00	1.46
24	601318		2,080,000	116,812,800.00	1.46
25	000858		3,329,988	115,317,484.44	1.44
26	600428		13,649,868	113,839,899.12	1.42
27	000898		14,699,936	113,630,505.28	1.42
28	600066		5,389,622	113,343,750.66	1.41
29	600036		8,789,911	112,598,759.91	1.40
30	002029		3,369,800	111,338,192.00	1.39
31	600585		3,749,926	111,297,803.68	1.39
32	601699		1,849,902	110,328,155.28	1.37
33	000933		4,369,702	109,461,035.10	1.36
34	000527		6,243,162	108,631,018.80	1.35
35	600016		21,592,994	108,396,829.88	1.35
36	600029		10,959,799	106,748,442.26	1.33
37	600048		8,329,877	105,789,437.90	1.32
38	600383		17,099,920	105,677,505.60	1.32
39	000157		7,294,900	103,149,886.00	1.28
40	000888		5,899,739	101,770,497.75	1.27
41	600887		2,659,898	101,767,697.48	1.27
42	002033		2,939,469	101,411,680.50	1.26
43	002269		2,909,835	101,349,553.05	1.26
44	600690		3,589,842	101,269,442.82	1.26
45	600875		2,899,898	101,206,440.20	1.26
46	000983		3,739,873	99,817,210.37	1.24
47	600019		15,569,808	99,491,073.12	1.24
48	601006		12,585,596	98,419,360.72	1.23
49	000402		14,259,905	94,257,972.05	1.17

50	000895		1,069,941	93,084,867.00	1.16
51	601398		21,861,299	92,691,907.76	1.15
52	600581		8,169,960	92,647,346.40	1.15
53	600298		2,089,951	92,543,030.28	1.15
54	000800		5,709,841	91,642,948.05	1.14
55	000538		1,479,578	89,366,511.20	1.11
56	600028		10,719,932	86,402,651.92	1.08
57	601688		6,259,946	85,886,459.12	1.07
58	000100	TCL	23,079,819	79,163,779.17	0.99
59	000926		2,200,000	29,656,000.00	0.37

				(%)
1	601989		219,287,054.60	2.36
2	600037		202,969,783.51	2.19
3	000002		161,758,911.91	1.74
4	000933		153,927,245.67	1.66
5	000898		150,851,346.57	1.63
6	600900		150,051,318.61	1.62
7	600519		147,769,615.53	1.59
8	000063		147,488,508.43	1.59
9	600761		146,844,987.86	1.58
10	600066		141,923,762.26	1.53
11	600048		134,865,095.20	1.45
12	000568		133,027,455.75	1.43
13	601111		132,993,638.06	1.43
14	600383		131,753,637.26	1.42
15	600029		131,702,622.08	1.42
16	600019		129,572,262.68	1.40
17	601006		129,374,677.15	1.39

18	600804		125,794,664.23	1.36
19	601601		125,719,442.12	1.35
20	600832		125,329,858.94	1.35

“ ”

				(%)
1	600570		484,977,228.55	5.23
2	601328		427,296,575.74	4.60
3	600036		364,922,793.35	3.93
4	600028		346,514,893.01	3.73
5	600030		336,757,112.43	3.63
6	601318		334,402,830.31	3.60
7	000792		304,311,201.69	3.28
8	600963		304,103,521.33	3.28
9	601166		292,582,832.95	3.15
10	600016		265,534,575.99	2.86
11	600519		255,955,603.25	2.76
12	601009		250,766,811.69	2.70
13	000069		246,830,952.81	2.66
14	601989		231,666,127.27	2.50
15	600804		230,995,604.75	2.49
16	601169		223,955,419.39	2.41
17	000987		215,009,697.37	2.32
18	600866		208,688,437.18	2.25
19	600037		200,387,615.72	2.16
20	000848		186,749,417.90	2.01

“ ”

8.4.3

	9,091,003,792.40
	10,823,466,915.99

“ ” “ ”

			(%)
1			
2		1,281,490,000.00	15.96
3			
4			
5			
6			
7			
8		1,281,490,000.00	15.96

						(%)
1	1001042	10	42	4,000,000	392,000,000.00	4.88
2	0801035	08	35	2,000,000	200,580,000.00	2.50
3	1001037	10	37	2,000,000	196,180,000.00	2.44
4	1001060	10	60	2,000,000	195,420,000.00	2.43
5	0801017	08	17	1,500,000	150,180,000.00	1.87

()					
582,902	17,874.72	131,620,659.50	1.26%	10,287,589,121.87	98.74%

	278,638.25	0.00%

(2006 04 30)	613,254,516.24
	11,634,943,318.86
	139,456,976.56
	1,355,190,514.05
“_”	
	10,419,209,781.37

2006	1	2010	2
2008	6	2010	2
	2010		3

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	1	3,308,473,548.31	16.72%		
	1	2,479,369,906.04	12.53%		
	1				
	1	3,175,061,662.38	16.05%		
	1				
	1	986,265,068.61	4.99%		
	2	1,565,185,125.18	7.91%		
	1	1,170,802,178.49	5.92%		
	1				
	2	834,194,334.97	4.22%		
	1	576,760,739.95	2.92%		
	1				
	1	1,910,797,734.60	9.66%		
	1				
	1	998,584,420.78	5.05%		
	1	284,547,198.68	1.44%	11,491,328.80	58.91%
	2	2,353,984,993.31	11.90%	8,015,703.00	41.09%
	1	139,074,380.51	0.70%		
	1				
	22	19,783,101,291.81	100%	19,507,031.80	100%

	1			2,688,150.22	16.26%
	1			2,107,458.84	12.75%
	1				
	1			2,579,751.79	15.60%
	1				
	1			838,321.44	5.07%
	2	100,000,000	100%	1,308,449.02	7.91%
	1			995,176.21	6.02%
	1				
	2			709,062.65	4.29%
	1			490,245.87	2.96%
	1				
	1			1,624,171.87	9.82%
	1				
	1			848,791.95	5.13%
	1			241,864.33	1.46%
	2			1,990,473.83	12.04%
	1			112,997.87	0.68%
	1				
	22	100,000,000	100%	16,534,915.89	100.00%

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2			2010-1-7
3			2010-1-8
4			2010-1-8
5			2010-1-13
6			2010-1-13
7			2010-1-13
8	00		2010-1-20
9			2010-2-11
10			2010-3-6
11			2010-3-6
12			2010-3-10
13	2009		2010-3-27

14			2010-4-2
15			2010-4-7
16			2010-4-13
17			2010-4-13
18			2010-4-17
19			2010-4-21
20	2010		2010-4-22
21			2010-4-24
22			2010-5-6
23			2010-5-12
24			2010-5-27
25			2010-5-29
26			2010-6-1
27			2010-6-2

28			2010-6-12
29			2010-6-12
30			2010-6-28
31			2010-6-28
32			2010-6-30
33			2010-6-30
34	6 30	2010	2010-7-1
35			2010-7-2
36			2010-7-17
37	0 0		2010-7-20
38			2010-7-27
39	2010		2010-8-24
40			2010-8-28
41			2010-8-30
42			2010-8-28

43			2010-8-31
44			2010-9-2
45			2010-9-3

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