



长信中短债证券投资基金2010年年度报告摘要

2010年12月31日

基金管理人：长信基金管理有限责任公司

基金托管人：中国邮政储蓄银行有限责任公司

送出日期：2011年03月31日

§ 1

1.1

2011 3 19

2010 6 28 2010 12 31

§ 2

21

	519985
	2010 06 28
	373,266,950.83

22

	()

23

	021-61009999	010-68858112
	zhouyg@cxfund.com.cn	xujin@postmail.com.cn
	4007005566	95580
	021-61009800	010-68858120

24

	www.cxfund.com.cn
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	68 9 3 A

§ 3

3 1

3.1.1	2010 6 28 -2010 12 31
	9,769,538.31
	8,268,150.05
	0.0082
	0.75%
3.1.2	2010 12 31
	0.0075
	376,055,419.40
	1.0075

1

2

3

2010 6 28

3 2

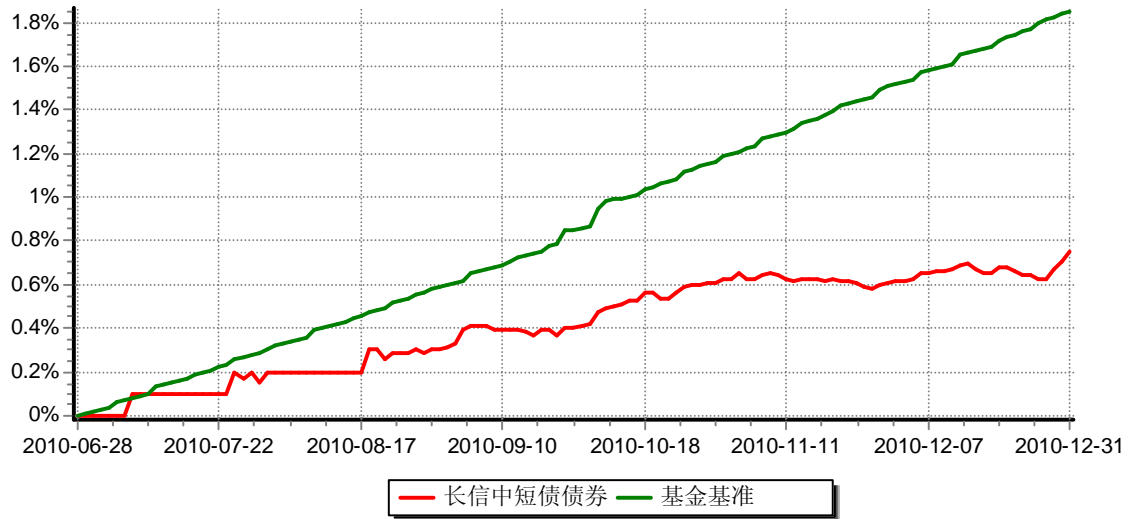
3.2.1

	①	②	③	④	①-③	②-④
	0.33%	0.02%	0.97%	0.01%	-0.64%	0.01%
	0.75%	0.02%	1.83%	0.01%	-1.08%	0.01%
2010 06 28 -2010	0.75%	0.02%	1.86%	0.01%	-1.11%	0.01%

12	31					
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2010 6 28

3.2.2



1

2010 6 28

2010 6 28

2010 12 31

2

6

80%

397

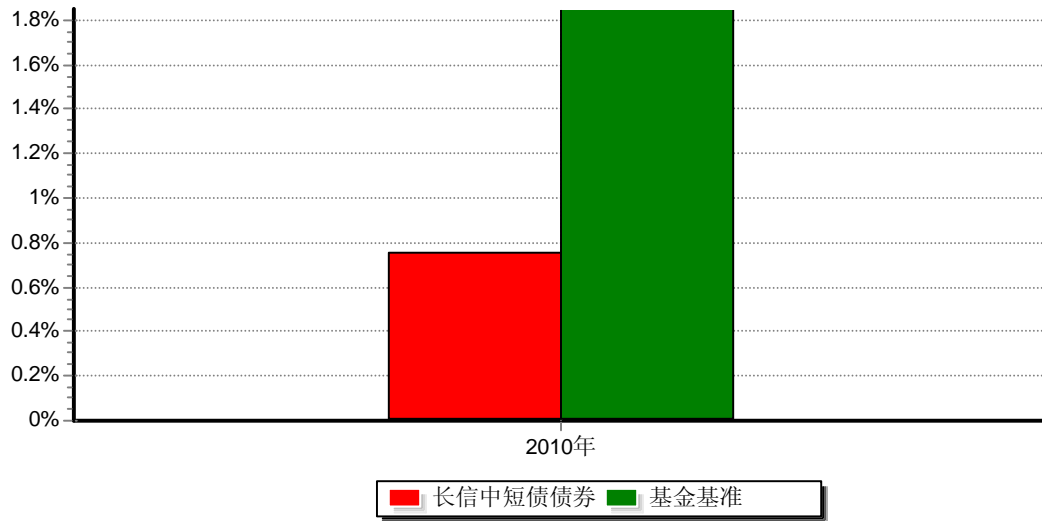
14

20%

1

5%

3.2.3



2010 6 28

2010

3 3

	10				
2010					
		2010 6 28			4.8

§ 4

4.1

4.1.1

2003 63

1.5

49

34.33

16.67

2010 12 31

10

100 LOF

4.1.2

		2010 06 28		13	CIM Investors Group Financial Services Co. Ltd 2002 10
		2010 06 28		17	EMBA

					2004 9
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1

/

2

4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

4 4 1

“ ” “ ”

10

2010

12

4 4 2

2010 12 31

3.76

83.17

0.75%

4 5

2011

“ ”

,

46

2008 9 12 [2008]38

“

”

1/2

47

,

1

2

3

4

12

50%

3

5

6

7

15

8

§ 5

5 1

2010 06 28

5 2

5 3



§ 6

2010

KPMG-B(2011)AR No.0034

§ 7

7.1

2010 12 31

		2010 12 31
		43,853,518.20
		136,363.64
		250,000.00
		358,574,600.40
		358,574,600.40
		157,100,915.65
		6,540,656.37
		19,934,400.00
		586,390,454.26
		2010 12 31
		144,839,417.10

			1,753,921.48
2.	“_”		174,997.82
			174,997.82
3.	“_”		-1,501,388.26
4.	“ ”		
5.	“_”		
			6,411,956.88
1			2,738,801.70
2			995,927.96
3			1,493,891.92
4			7,321.38
5			927,353.92
			927,353.92
6			248,660.00
	“_”		8,268,150.05

2010 6 28 -2010 12 31

2010 6 28

7.3

2010 06 28 -2010 12 31

	2010 06 28 -2010 12 31
--	------------------------



) (2,234,260,528.19		2,234,260,528.19
) (8,268,150.05	8,268,150.05

“-” -1,860,993,577.36



2010 5 24
2010 6 23 2010 6
28 [2010]422
2010 3568
2,233,385,241.05
875,287.14 875,287.14
2,234,260,528.19

397 14 80%
20% 1 5%
()

7.4.2

2007

7.4.4

7.4.3

(“ ”) 2006 2 15

- 38

(“ ”)

7.4.2

7.4.4

7.4.4.1

1 1 12 31

2010 6 28

2010 12 31

7.4.4.2

7.4.4.3

7.4.4.5

7.4.4.4

()

7.445

(1)

1)

()

/()

(2)

(3)

7.4.4.6

0.25

0.25 ,

(1)

1)

2)

3)

4)

“ ”

/(

)

7.4.4.10 /()

/()

/()

/()

()

/()

7.4.4.11

0.55%

0.20%

0.30%

7.4.4.12

12

50%

3

15

7.4.5

25

37

7.451

7.452

7.453

7.46

[1998]55 [2001]61
[2002]128 [2004]78
[2005]102
[2005]103
[2005]107
[2007]84 ()
[2008]1

(1)

(2)

(3)

(4)

20%

2005 6 13

50%

(5)

0.1%

(6) ()

7.47

()	

7.48

7.481

7.481.1

7.481.2

7.481.3

7.482

7.4821

	2010 06 28 -2010 12 31
	2,738,801.70
	438,117.24

0.55%

$$= \quad \times 0.55\%$$

7.4822

	2010 06 28 -2010 12 31
	995,927.96

0.20%

$$= \quad \times 0.20\%$$

7.4823

	2010 06 28 -2010 12 31
	969,938.14
	398,769.75
	53.44

0.30%

$$= \quad \times 0.30\%$$

7.483

()

()

7.484

7.4841

7.4842

7.485

	2010 06 28 -2010 12 31	
	3,853,518.20	162,432.15

“

”

2010 12 31

136,363.64

7.486

7.487

7.49

2010 12 31

/

7.4.9.2

7.4.9.3

7.4.9.3.1

2010 12 31

144,839,417.10

1081276	10	CP02	2011-01-04	99.45	200,000	19,890,000
1081243	10	CP02	2011-01-04	99.72	220,000	21,938,400
1081236	10	CP01	2011-01-04	99.75	200,000	19,950,000
1081235	10	CP01	2011-01-04	99.69	200,000	19,938,000
1081223	10	CP01	2011-01-04	99.87	300,000	29,961,000
1081294	10	CP01	2011-01-04	99.60	200,000	19,920,000
1081299	10	CP01	2011-01-04	99.43	160,000	15,908,800
					1,480,000	147,506,200

7.4.9.3.2

2010 12 31

§ 8

8 1

			(%)
1			
2		358,574,600.40	61.15
		358,574,600.40	61.15
3			
4		157,100,915.65	26.79
5		43,989,881.84	7.50
6		26,725,056.37	4.56
7		586,390,454.26	100.00

8 2

8 3

8 4

8 4 1 **2%** **20**

8 4 2 **2%** **20**

8.4.3

85

			(%)
1			
2		80,105,000.00	21.30
3			
4		14,360,600.40	3.82
5		264,109,000.00	70.23
6			
7			
8		358,574,600.40	95.35

86

					(%)	
1	0801017	08	17	500,000	50,060,000.00	13.31
2	0801020	08	20	300,000	30,045,000.00	7.99
3	1081268	10	CP01	300,000	30,015,000.00	7.98
4	1081223	10	CP01	300,000	29,961,000.00	7.97
5	1081245	10	CP01	300,000	29,874,000.00	7.94

87

88

89

89.1

89.2

89.3

1		250,000.00
2		
3		
4		6,540,656.37
5		19,934,400.00
6		
7		
8		
9		26,725,056.37

89.4

89.5

89.6

§ 9

9.1

()					
11,871	31,443.60	71,627,810.01	19.19%	301,639,140.82	80.81%

9.2

§ 10

(2010 06 28)	2,234,260,528.19
	4,775,850,333.46
	6,636,843,910.82
“_”	
	373,266,950.83

2010 6 28

§ 11

11.1

11.2

1

2

2006 1 2010 2

2008 6 2010 2

2010 3

EMBA

2002

2

11.3

11.4

11.5

70,000.00

11.6

11.7

	1	39,559,631.66	99.68%	1,363,600,000.00	100.00%			
	1	126,952.45	0.32%					

1

2

2

1998>29

[2007]48

1

1

2

3

4

2