

2011

2011 6 30

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1.1		2
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§ 2		5
2.1		5
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2.3		6
2.4		6
2.5		6
§ 3		7
3.1		7
3.2		7
§ 4		9
4.1		9
4.2		10
4.3		10
4.4		10
4.5	ч.....	11
4.6		11
4.7		12
§ 5		14
5.1		14
5.2	ч ч.....	14
5.3	ч.....	14
§ 6		15
6.1		15
6.2		16
6.3		18
6.4		19
§ 7		36
7.1		36
7.2		36

7.3		37
7.4		39
7.5		41
7.6		41
7.7		41
7.8		41
7.9		41
§ 8		43
8.1		43
8.2		43
§ 9		44
§ 10		45
10.1		45
10.2	4	45
10.3	4 4	45
10.4		45
10.5		45
10.6	4	45
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§ 11		50
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	2009 7 30
	352,946,827.69

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	300	*70%+		*30%	

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		021-61009999	010-67595003
		zhouyg@cxfund.com.cn	yindong.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853
		68 9	25
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		200120	100033

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	www.cxfund.com.cn
	68 9 4 1 1

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3.1.1	2011 1 1 -2011 6 30
	-742,289.88
	-21,657,608.04
	-0.0596
	-6.82%
	-6.58%
3.1.2	2011 6 30
	-52,150,037.70
	-0.1478
	300,796,789.99
	0.852
3.1.3	2011 6 30
	-14.80%

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— 长信恒利优势股票 — 基金基准

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34.33% Ч 16.67% Ш
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		2009 7 30	2011 4 21	11	Ш Ш2006 7

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7.24%

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25.64% ▴

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-1.18% ▴

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6.1

2011 6 30

		2011 6 30	2010 12 31
	6.4.6.1	45,583,034.96	58,872,202.02
		549,304.36	1,529,281.29
		250,000.00	250,000.00
	6.4.6.2	255,561,708.74	285,595,331.47
		255,561,708.74	285,595,331.47
	6.4.6.3		
	6.4.6.4		
	6.4.6.5	9,118.71	13,492.44
		33,695.64	60,225.95
	6.4.6.6		
		301,986,862.41	346,320,533.17
		2011 6 30	2010 12 31

		44,404.59	374,170.12
		359,330.38	450,672.74
		59,888.39	75,112.11
	6.4.6.7	327,589.67	975,317.98
	6.4.6.8	398,859.39	330,568.12
		1,190,072.42	2,205,841.07
	6.4.6.9	352,946,827.69	377,123,774.06
	6.4.6.10	-52,150,037.70	-33,009,081.96
		300,796,789.99	344,114,692.10
		301,986,862.41	346,320,533.17

2011 6 30

0.852

352,946,827.69

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2011 1 1 2011 6 30

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		2011 1 1 30	2010 1 1 30
4		-17,991,930.59	-86,221,641.70
1.		168,205.86	401,519.38
	6.4.6.11	168,205.86	401,519.38
2.	卜 - 乚	2,739,890.70	-4,072,163.16
	6.4.6.12	1,672,275.03	-6,105,703.43
	6.4.6.13		
	6.4.6.14		
	6.4.6.15	1,067,615.67	2,033,540.27
3.			
卜 - 乚	6.4.6.16	-20,915,318.16	-82,740,521.27
4.	卜 乚		
5.	卜 - 乚		
	6.4.6.17	15,291.01	189,523.35
4		3,665,677.45	6,460,997.07
1		2,362,530.46	3,975,792.35
2		393,755.01	662,632.06
3			
4	6.4.6.18	747,477.43	1,655,985.21
5			
6	6.4.6.19	161,914.55	166,587.45
4	卜 - 乚	-21,657,608.04	-92,682,638.77

4	卜 - 七	-21,657,608.04	-92,682,638.77

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2011 1 1 2011 6 30

	2011 1 1 2011 6 30		
4 ()	377,123,774.06	-33,009,081.96	344,114,692.10
4 ()		-21,657,608.04	-21,657,608.04
4 卜 - 七	-24,176,946.37	2,516,652.30	-21,660,294.07
1.	6,778,404.83	-863,230.19	5,915,174.64
2. 卜 - 七	-30,955,351.20	3,379,882.49	-27,575,468.71
4 卜 - 七			
4	352,946,827.69	-52,150,037.70	300,796,789.99
	2010 1 1 2010 6 30		
4 ()	654,058,261.34	-14,580,078.50	639,478,182.84
4 ()		-92,682,638.77	-92,682,638.77

4			
1 - 2	-132,616,898.92	6,717,837.19	-125,899,061.73
1.	28,361,018.57	-2,641,507.72	25,719,510.85
2. 1 - 2	-160,977,917.49	9,359,344.91	-151,618,572.58
4			
1 - 2			
4	521,441,362.42	-100,544,880.08	420,896,482.34

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*70%+

*30%Ш

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6.4.4.2

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6.4.5

[1998]55 Ч [2002]128 Э
Ю Ч [2004]78 Э Ю Ч
[2005]102 Э Ю Ч [2005]103 Э
Ю Ч [2005]107 Э
Ю Ч [2007]84 Э
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- (1) Ш
- (2) Ч Ш
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- Ч 50% Ш
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- Ш

6.4.6

6.4.6.1

	2011 6 30
	45,583,034.96
	45,583,034.96

6.4.6.2

		2011 6 30		
		264,038,266.82	255,561,708.74	-8,476,558.08
		264,038,266.82	255,561,708.74	-8,476,558.08

6.4.6.3 /

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6.4.6.4

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6.4.6.5

	2011 6 30
	8,869.38
	247.20
	2.13
	9,118.71

6.4.6.6

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6.4.6.7

	2011 6 30
	327,589.67
	327,589.67

6.4.6.8

	2011 6 30
	250,000.00
	91.87
-	59,507.37
-	49,588.57
	39,671.58
	398,859.39

6.4.6.9

	2011 1 1	2011 6 30
	377,123,774.06	377,123,774.06
	6,778,404.83	6,778,404.83
┆ - ㄥ	-30,955,351.20	-30,955,351.20
	352,946,827.69	352,946,827.69

6.4.6.10

	-26,564,378.79	-6,444,703.17	-33,009,081.96
	-742,289.88	-20,915,318.16	-21,657,608.04
	1,688,945.07	827,707.23	2,516,652.30
	-471,353.56	-391,876.63	-863,230.19
	2,160,298.63	1,219,583.86	3,379,882.49
	-25,617,723.60	-26,532,314.10	-52,150,037.70

6.4.6.11

	2011 1 1 2011 6 30
	164,957.94
	3,245.79
	2.13
	168,205.86

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6.4.6.12

6.4.6.12.1

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	2011 1 1 2011 6 30
	249,285,339.21
	247,613,064.18
	1,672,275.03

6.4.6.13

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6.4.6.14

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6.4.6.15

	2011 1 1 2011 6 30
	1,067,615.67
	1,067,615.67

6.4.6.16

	2011 1 1 2011 6 30
1.	-20,915,318.16
——	-20,915,318.16
——	
——	
2.	
——	
3.	
	-20,915,318.16

6.4.6.17

	2011 1 1 2011 6 30
	14,413.47

	877.54
	15,291.01

25%

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6.4.6.18

	2011 1 1 2011 6 30
	747,477.43
	747,477.43

6.4.6.19

	2011 1 1 2011 6 30
	39,671.58
	109,095.94
	9,000.00
	4,147.03
	161,914.55

6.4.7 4

6.4.7.1

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6.4.7.2

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6.4.8

6.4.8.1

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6.4.8.2

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6.4.9.1.1

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6.4.9.1.2

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6.4.9.1.3

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6.4.9.2

6.4.9.2.1

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	2,362,530.46	3,975,792.35
	531,446.12	903,558.95

1.5%

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× 1.5%/

6.4.9.2.2

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	393,755.01	662,632.06

0.25%

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6.4.9.3 ()

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6.4.9.4

6.4.9.4.1

	2011 1 1 2011 6 30	2010 1 1 2010 6 30
	20,001,500.00	20,001,500.00
/		
/		
	20,001,500.00	20,001,500.00
	5.67%	3.84%

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6.4.9.4.2

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6.4.9.5

	2011 1 1		2011 6 30		2010 1 1		2010 6 30	
	45,583,034.96		164,957.94		154,024,808.11		395,765.15	

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2011 6 30

549,304.36

(2010 12 31 1,529,281.29)

6.4.9.6

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6.4.9.7

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6.4.10.1

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6.4.11 2011 6 30

6.4.11.1 /

2011 6 30 /

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6.4.11.2

2011 6 30

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6.4.11.3

2011 6 30

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6.4.12.1

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6.4.12.4.1.1

2011 6 30	6	6 -1	1-5	5		
	45,583,034.96					45,583,034.96
	549,304.36					549,304.36
					250,000.00	250,000.00
					255,561,708.74	255,561,708.74

					9,118.71	9,118.71
					33,695.64	33,695.64
	46,132,339.32				255,854,523.09	301,986,862.41
					-44,404.59	-44,404.59
					-359,330.38	-359,330.38
					-59,888.39	-59,888.39
					-327,589.67	-327,589.67
					-398,859.39	-398,859.39
					-1,190,072.42	-1,190,072.42
	46,132,339.32				254,664,450.67	300,796,789.99
2010 12 31	6	6	-1	1-5	5	
	58,872,202.02					58,872,202.02
	1,529,281.29					1,529,281.29
					250,000.00	250,000.00



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6.4.12.4.2

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6.4.12.4.3

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VaR(Value at

Risk)

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6.4.12.4.3.1

	2011 6 30		2010 12 31	
		%		%
-	255,561,708.74	84.96	285,595,331.47	82.99
-				
-				
	255,561,708.74	84.96	285,595,331.47	82.99

6.4.12.4.3.2

	95%	2011 6 30 VaR	2.05%	2010	2.53%
	2011 6 30		2010 12 31		
	-6,166,334.19		-8,706,101.71		

VaR

95%

2010

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2011 6 30

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	255,561,708.74	-	-	255,561,708.74

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			(%)
1		255,561,708.74	84.63
		255,561,708.74	84.63
2			
3			
4			
5		46,132,339.32	15.28
6		292,814.35	0.10
7		301,986,862.41	100.00

7.2

			(%)
A	4 4 4	2,067,000.00	0.69
B		13,294,400.00	4.42
C		128,700,648.13	42.79
C0	4	15,819,402.50	5.26
C1	4 4		
C2	4		
C3	4		
C4	4 4 4	13,239,682.48	4.40
C5		13,309,600.00	4.42

C6	4	27,657,695.48	9.19
C7	4 4	28,417,500.00	9.45
C8	4	30,256,767.67	10.06
C99			
D	4	3,625,000.00	1.21
E		3,940,000.00	1.31
F	4	5,880,000.00	1.95
G		25,856,973.37	8.60
H		19,574,728.54	6.51
I	4	29,444,000.00	9.79
J		10,337,000.00	3.44
K			
L			
M		12,841,958.70	4.27
		255,561,708.74	84.96

7.3

					(%)
1	601601		500,000	11,195,000.00	3.72
2	300216		300,000	9,870,000.00	3.28
3	601318		200,000	9,654,000.00	3.21
4	000100	TCL	3,000,000	8,970,000.00	2.98
5	600016		1,500,000	8,595,000.00	2.86
6	000063		299,950	8,482,586.00	2.82
7	000786		456,700	7,266,097.00	2.42
8	000709		1,499,979	6,779,905.08	2.25
9	600521		459,965	6,522,303.70	2.17
10	002024		500,000	6,405,000.00	2.13
11	000960		220,000	6,402,000.00	2.13

12	600416		500,000	6,055,000.00	2.01
13	002001		199,906	5,887,231.70	1.96
14	600029		750,000	5,880,000.00	1.95
15	000952		499,980	5,734,770.60	1.91
16	600697		200,000	5,560,000.00	1.85
17	002261		299,895	5,359,123.65	1.78
18	600785		199,851	5,332,024.68	1.77
19	600875		200,000	5,100,000.00	1.70
20	000930		650,000	5,050,500.00	1.68
21	600557		349,980	4,903,219.80	1.63
22	000933		320,000	4,867,200.00	1.62
23	000983		200,000	4,840,000.00	1.61
24	600195		209,973	4,776,885.75	1.59
25	600881		570,000	4,748,100.00	1.58
26	000650		324,834	4,622,387.82	1.54
27	601718		1,000,000	4,600,000.00	1.53
28	000527		250,000	4,597,500.00	1.53
29	000568		100,000	4,512,000.00	1.50
30	600289		499,920	4,469,284.80	1.49
31	002063		229,796	4,350,038.28	1.45
32	002106		140,000	4,235,000.00	1.41
33	600141		200,000	4,172,000.00	1.39
34	601618		1,000,000	3,940,000.00	1.31
35	600176		129,970	3,927,693.40	1.31
36	000623		120,000	3,697,200.00	1.23
37	600537		100,000	3,662,000.00	1.22
38	000024		200,000	3,660,000.00	1.22
39	600886		500,000	3,625,000.00	1.21
40	600547		80,000	3,587,200.00	1.19
41	002344		159,902	3,493,858.70	1.16

42	000002		400,000	3,380,000.00	1.12
43	600048		300,000	3,297,000.00	1.10
44	000039		150,000	3,282,000.00	1.09
45	600096		159,902	3,180,450.78	1.06
46	300113		127,028	2,969,914.64	0.99
47	600690		100,000	2,795,000.00	0.93
48	002582		49,950	2,594,902.50	0.86
49	300022		199,974	2,277,703.86	0.76
50	002041		100,000	2,067,000.00	0.69
51	600498		8,700	226,026.00	0.08
52	000636		10,000	104,600.00	0.03

7.4

7.4.1

2% 20

				(%)
1	300216		9,569,160.21	2.78
2	002261		7,987,340.54	2.32
3	601186		7,787,000.00	2.26
4	600881		7,392,912.97	2.15
5	002013		7,115,410.35	2.07
6	000100	TCL	7,098,016.00	2.06
7	600547		6,734,250.00	1.96
8	000709		6,652,008.76	1.93
9	002106		6,593,307.00	1.92
10	002024		6,470,500.00	1.88
11	002094		6,353,874.00	1.85
12	002582		6,344,917.54	1.84
13	600029		6,303,658.00	1.83
14	600521		6,297,959.27	1.83

15	000786		6,261,284.52	1.82
16	000930		6,253,304.64	1.82
17	600195		6,095,207.26	1.77
18	000952		6,076,921.00	1.77
19	002001		6,011,834.80	1.75
20	601111		5,922,204.30	1.72

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7.4.2 2% 20

				(%)
1	002320		18,987,897.74	5.52
2	600498		16,614,027.20	4.83
3	600416		15,689,382.26	4.56
4	600844		10,617,453.46	3.09
5	600425		10,143,316.00	2.95
6	000937		9,923,263.50	2.88
7	600376		9,145,225.00	2.66
8	600581		7,794,749.00	2.27
9	600481		7,372,876.37	2.14
10	601186		7,325,500.00	2.13
11	600395		7,288,283.53	2.12
12	600713		7,004,891.58	2.04
13	002013		6,255,809.02	1.82
14	002094		6,139,054.33	1.78
15	600307		6,016,586.30	1.75
16	600362		5,748,020.08	1.67
17	002110		5,747,530.00	1.67

18	601111		5,553,134.00	1.61
19	000630		5,538,810.72	1.61
20	600348		5,182,499.96	1.51

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	238,494,759.61
	249,285,339.21

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1		250,000.00
2		
3		
4		9,118.71
5		33,695.64
6		
7		
8		
9		292,814.35

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9,187	38,418.07	30,934,051.65	8.76%	322,012,776.04	91.24%

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	521,775.71	0.15%

(2009 7 30)	984,485,380.44
	377,123,774.06
	6,778,404.83
	30,955,351.20
	352,946,827.69

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	1	202,272,292.85	41.47%							164,347.81	40.38%	
	1	165,979,105.00	34.03%							141,081.88	34.66%	
	1	119,528,700.97	24.50%							101,598.65	24.96%	
	1											

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3		4 4 4	2011-01-15
4		4 4 4	2011-01-15
5		4 4 4	2011-01-15
6		4 4	2011-01-18
7	2010	4	2011-01-24
8		4 4	2011-02-01

9		4 4	2011-02-21
10		4 4	2011-03-07
11		4 4 4	2011-03-09
12		4 4	2011-03-12
13	2011 1 1	4	2011-03-16
14	1 1	4 4	2011-03-18
15		4	2011-03-30
16	1 1 @ 1	4 4	2011-03-30
17	2010	4	2011-03-31
18	1 1 2011 1 4	4 4	2011-04-01
19		4 4 4	2011-04-11

20	2011	4	2011-04-21
21		4	2011-04-21
22		4 4 4	2011-04-28
23		4 4	2011-05-06
24		4 4 4	2011-05-31
25		4 4 4	2011-06-10
26		4 4 4	2011-06-18
27		4 4	2011-06-28

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