



# 长信增利动态策略股票型证券投资基金2009年第一季度报告

2009 03 31

2009 04 20



§ 1

2009 4 14

2009 1 1      2009 3 31

§ 2

	519993
	2006 11 09
	5,278,024,734.85
	3
	20      80
	300      × 70%
	× 30%




**§ 3**

**3 1**

	2009 01 01 - 2009 03 31
1.	-165,717,825.01
2	650,813,995.58
3	0.1211
4	3,947,797,092.67
5	0.7480

1

2 2007 7 1

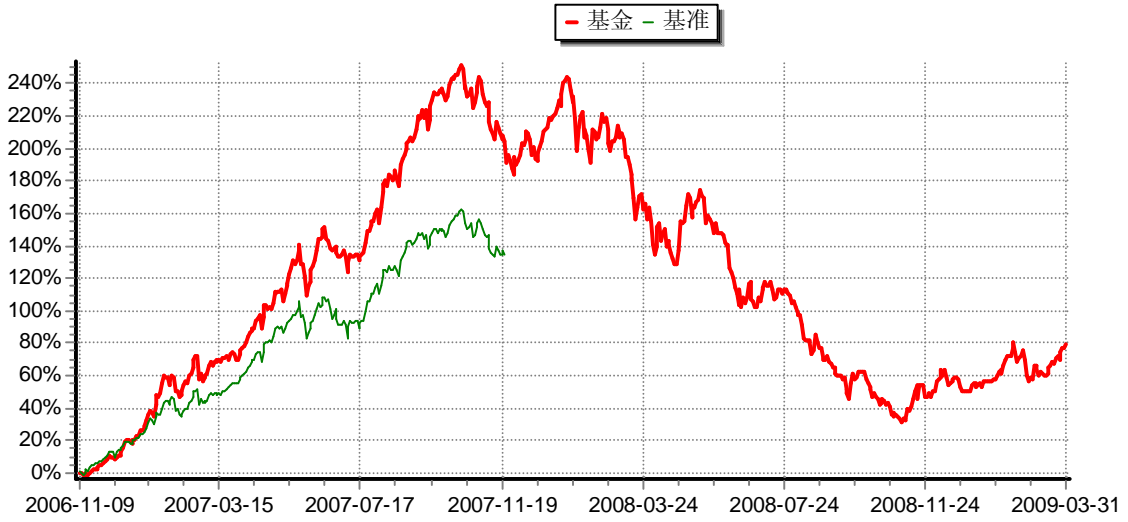
" " " " "  
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**3 2**

**3 2 1**

					-	-
	19.34%	1.79%	25.60%	1.62%	-6.26%	0.17%

**3 2 2**





					2007 12
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4 2

4 3

4 3 1

4 3 2

5%

4 3 3

4 4

3 31

0.7480

19.34%

25.60%

2009 1

2009

A 2009 2

2009 2

G20

20

IMF

IMF

A

§ 5

5 1

			%
1		3,181,924,242.35	80.13
		3,181,924,242.35	80.13
2		4,561,274.20	0.11
		4,561,274.20	0.11
3		231,320.50	0.01
4			
5		710,304,239.61	17.89
6		73,763,580.52	1.86
7		3,970,784,657.18	100.00

5 2



C5			
C6		172,873,549.14	4.38
C7		308,985,374.76	7.83
C8		24,489,902.40	0.62
C99			
D		128,517,867.52	3.26
E		169,200,000.00	4.29
F		422,246,042.22	10.70
G		219,853,604.80	5.57
H		168,480,574.37	4.27
I		1,043,150,699.81	26.42
J			
K			
L			
M			
		3,181,924,242.35	80.60

### 5 3

				( )	
	600550		8,800,000	308,880,000.00	7.82
	600251		5,838,898	236,475,369.00	5.99
	600030		7,999,910	203,757,707.70	5.16
	600028		21,975,864	195,585,189.60	4.95
	601186		18,000,000	169,200,000.00	4.29
	600050		26,886,240	155,133,604.80	3.93
	601006		17,256,939	153,931,895.88	3.90
	600000		6,499,937	142,478,619.04	3.61
	600900		13,499,776	128,517,867.52	3.26
	601398		29,936,821	117,951,074.74	2.99

### 5 4

1			
2			



3			
4		4,561,274.20	0.12
5			
6			
7			
8		4,561,274.20	0.12

**55**

				( )	
1	126016	08	35,600	3,049,496.00	0.08
2	126011	08	13,140	1,144,888.20	0.03
3	126012	08	3,800	366,890.00	0.01

**56**

**57**

			( )	( )	%
1	580019	CMB1	132,714	231,320.50	0.01

**58**

**581**

**582**

**583**

1		2,000,000.00
2		70,988,506.98
3		
4		224,163.92
5		550,909.62
6		





7		
8		
9		73,763,580.52

5 8 4

5 8 5

			( )	%	
1	600900		128517867.52	3.26	

5 8 6

**§ 6**

	5,527,528,856.20
	24,376,064.84
	273,880,186.19
" - "	
	5,278,024,734.85

**§ 7**

7.1

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

7.2

7.3

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