

长信增利动态策略股票型证券投资基金2009年半年度报告摘要

2009 06 30

2009 08 27

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2009 08 20

2009 1 1 6 30

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	519993
	519992
	2006 11 09
	5,011,568,133.77

2 2

	3
	20 80
	300 × 70% × 30%

2 3

		021- 61009999	010- 58560666
		zhouyg@xfund.com.cn	xinjie@cnbc.com.cn
		4007005566	95568
		021- 61009800	010- 58560794

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	www.xfund.com.cn	
	68	9
		2

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3 1

3 1.1	2009 01 01	2009 06 30
		64,724,617.14
		1,296,344,358.85
		0.2464
		39.42%
3 1.2	2009 06 30	
		-0.4125
		4,379,506,689.75
		0.8739

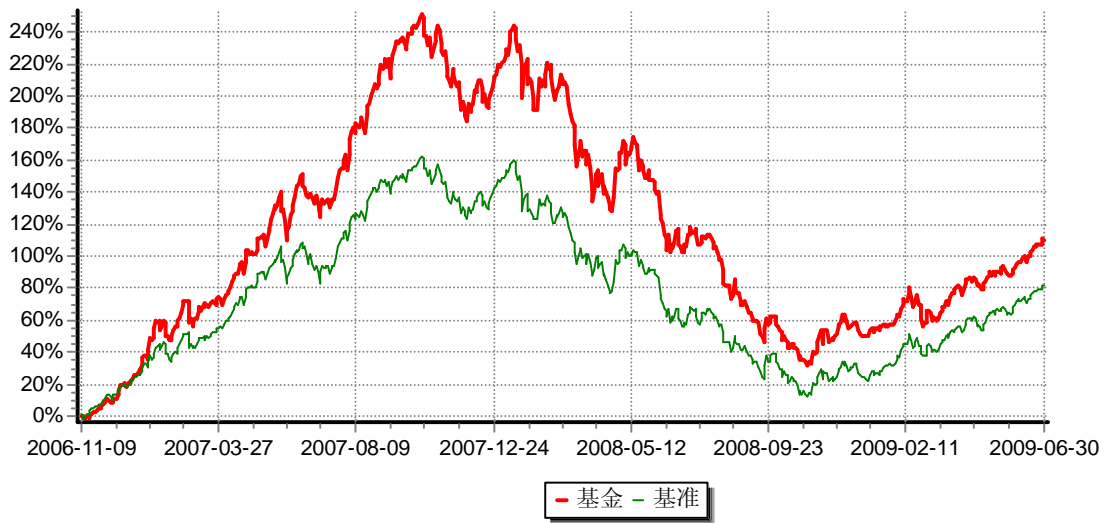
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					-	-
	11.00%	0.81%	10.09%	0.85%	0.91%	-0.04%
	16.83%	1.05%	18.04%	1.09%	-1.21%	-0.04%
	39.42%	1.45%	48.25%	1.37%	-8.83%	0.08%
	1.73%	1.82%	13.40%	1.80%	-11.67%	0.02%
2006 11 09 -2009 06 30	109.63%	2.02%	81.23%	1.79%	28.40%	0.23%

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1 2006 11 9 2009 6 30

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0% 35%

60% 95%

5% 40%

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2008 9 12

[2008] 38

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2009 6 30

	2009 06 30	2008 12 31
	462,433,899.18	1,285,663,535.50
	8,083,251.79	12,674,475.13
	2,000,000.00	1,750,000.00
	3,925,237,917.09	2,174,338,813.41
	3,920,681,999.49	2,169,776,376.41
	4,555,917.60	4,562,437.00
		194,293.30
	594,000.00	
	114,825.75	604,056.20
	6,214,025.27	
	630,742.62	16,472.22
	4,405,308,661.70	3,475,241,645.76
	2009 06 30	2008 12 31
	13,442,663.43	1,069,849.94
	5,224,522.86	4,555,025.12
	870,753.83	759,170.86

	5,070,630.10	3,302,337.79
	8,254.40	
	1,185,147.33	1,124,521.06
	25,801,971.95	10,810,904.77
	5,011,568,133.77	5,527,528,856.20
	-632,061,444.02	-2,063,098,115.21
	4,379,506,689.75	3,464,430,740.99
	4,405,308,661.70	3,475,241,645.76

2009 6 30

0.8739

5,011,568,133.77

6.2

2009 1 1 2009 6 30

	2009 01 01 2009 06 30	2008 01 01 2008 06 30
	1350,872,665.16	-2,784,037,904.48
1.	5,285,099.85	8,893,314.12
	5,268,726.74	8,887,874.53
	16,373.11	5,439.59
2	113,639,685.19	-651,502,851.63
	83,280,762.62	-670,817,684.41
		-178,121.48
	-80,833.86	94,655.04
	30,439,756.43	19,398,299.22

3	1,231,619,741.71	-2,143,627,978.58
4	328,138.41	2,199,611.61
	-54,528,306.31	-104,465,598.00
1	-28,830,273.79	-52,966,254.67
2	-4,805,045.67	-8,827,709.13
3		
4	-20,709,044.50	-42,455,354.67
5		
6	-183,942.35	-216,279.53
	1,296,344,358.85	-2,888,503,502.48

6.3

2009 1 1 2009 6 30

	2009 01 01 2009 06 30		
	5,527,528,856.20	-2,063,098,115.21	3,464,430,740.99
		1,296,344,358.85	1,296,344,358.85
	-515,960,722.43	134,692,312.34	-381,268,410.09
1.	52,449,502.09	-13,334,023.78	39,115,478.31
2	-568,410,224.52	148,026,336.12	-420,383,888.40
	5,011,568,133.77	-632,061,444.02	4,379,506,689.75
	2008 01 01 2008 06 30		
	6,514,076,026.00	2,121,754,236.67	8,635,830,262.67
		-2,888,503,502.48	-2,888,503,502.48

	-658,989,437.67	-58,839,882.35	
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2006

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[1998] 55

[2001] 61

6 4 6
6 4 6 1
6 4 6 2

6 4 7
6 4 7.1
6 4 7.1.1

	2009 01 01 2009 06 30		2008 01 01 2008 06 30	
	1,888,853,204.63	13.93%	5,728,324,781.17	47.04%

6 4 7.1.2
6 4 7.1.3

	2009 01 01 2009 06 30			
	1,605,525.26	14.07%		
	2008 01 01 2008 06 30			

	4,869,027.28	47.37%	3,701,592.35	76.99%

6.4.7.2

6.4.7.2.1

	2009 01 01 2009 06 30	2008 01 01 2008 06 30
	28,830,273.79	52,966,254.67
	23,605,750.93	46,233,918.14
	5,224,522.86	6,732,336.53

1.50%

× 1.50%

6.4.7.2.2

	2009 01 01 2009 06 30	2008 01 01 2008 06 30
	4,805,045.67	8,827,709.13
	3,934,291.84	7,705,653.04
	870,753.83	1,122,056.09

0.25%

× 0.25%/

6.4.7.3

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	2009 01 01 06 30	2009 06 30	2008 01 01 06 30	2008 06 30
		8,004,500.00		20,004,500
/				
/				12,000,000
		8,004,500.00		8,004,500.00
		Q 16%		Q 14%

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6 4 7. 5

	2009 01 01	2009 06 30	2008 01 01	2008 06 30
	462,433,899.18	5,203,730.34	803,278,403.73	

6482
64821

2009 6 30

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			(%)
1		3,920,681,999.49	89.00
		3,920,681,999.49	89.00
2		4,555,917.60	0.10
		4,555,917.60	0.10
3			
4			
5		470,517,150.97	10.68
6		9,553,593.64	0.22
7		4,405,308,661.70	100.00

7.2

			(%)
A		209,612,265.48	4.79
B			
C		628,643,218.65	14.35
∞		537,753,403.80	12.28
C1			
C2			
C3			
C4			
C5			
C6			
C7		90,889,814.85	2.08
C8			

C99			
D		87,916,400.00	2.01
E		321,020,000.00	7.33
F		484,058,996.10	11.05
G		222,169,242.82	5.07
H		160,097,971.52	3.66
I		1,807,163,904.92	41.26
J			
K			
L			
M			
		3,920,681,999.49	89.52

7.3

2	600030		306,854,886.21	8.86
3	000002	A	282,421,409.10	8.15
4	600019		236,312,112.30	6.82
5	600028		183,990,119.00	5.31
6	600519		181,330,844.73	5.23
7	600050		174,326,470.75	5.03
8	601398		166,744,072.13	4.81
9	601988		162,833,026.97	4.70
10	000858		162,788,246.98	4.70
11	600015		147,956,599.85	4.27
12	601333		147,689,002.08	4.26
13	601006		146,435,464.48	4.23
14	600009		135,549,683.93	3.91
15	600808		131,816,044.41	3.80
16	601390		128,456,117.59	3.71
17	601328		127,876,157.52	3.69
18	000568		124,919,591.28	3.61
19	601318		123,190,149.62	3.56
20	600000		119,823,039.15	3.46
21	601899		115,653,188.13	3.34
22	000825		110,951,816.86	3.20
23	600029		104,640,811.61	3.02
24	601166		97,994,520.15	2.83
25	601939		95,026,173.80	2.74
26	600739		94,638,958.21	2.73
27	000623		89,253,946.91	2.58
28	601111		88,434,129.32	2.55
29	601628		79,934,019.64	2.31
30	600675		78,597,068.13	2.27
31	600598		77,556,174.09	2.24
32	601998		73,316,865.62	2.12

" "

7.4.2
2% 20

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				(%)
1	000002	A	310,155,386.26	8.95
2	600030		303,550,536.55	8.76
3	600550		303,429,643.11	8.76
4	600028		264,037,184.27	7.62
5	600019		248,698,967.19	7.18
6	601318		138,579,166.08	4.00
7	600029		136,606,680.22	3.94
8	600808		133,570,418.43	3.86
9	600837		126,979,777.60	3.67
10	000825		115,382,147.00	3.33
11	601899		112,061,126.57	3.23
12	600739		101,827,900.04	2.94
13	600675		98,279,462.44	2.84
14	600900		96,692,249.53	2.79
15	601111		96,144,570.02	2.78
16	000623		88,886,658.73	2.57
17	002007		86,757,444.00	2.50
18	600895		85,935,956.75	2.48
19	000759		84,279,481.39	2.43
20	600598		80,619,013.82	2.33
21	600068		77,763,459.25	2.24
22	600570		76,143,105.29	2.20
23	002038		74,781,122.77	2.16
24	600010		69,764,575.61	2.01

" "

7.4.3

	6,998,257,414.05
	6,562,145,731.34

" " "

7.5

			(%)
1			
2			
3			
4		4,555,917.60	0.10
5			
6			
7			
8		4,555,917.60	0.10

7.6

					(%)
1	126016	08	35,600	3,050,920.00	0.07
2	126011	08	13,140	1,138,449.60	0.03
3	126012	08	3,800	366,548.00	0.01

7.7

7.8

7.9

7.9.1

7.9.2

7.9.3

1		2,000,000.00
2		594,000.00
3		6,214,025.27

4		114,825.75
5		630,742.62
6		
7		
8		9,553,593.64

7.9.4

7.9.5

7.9.6

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213,544	23,468.55	121,279,948.84	2.42%	4,890,288,184.93	97.58%

8.2

	6,865,517.14	0.14%

§ 9

(2006 11 09)	580,617,102.63
	5,527,528,856.20
	52,449,502.09
	568,410,224.52
" - "	
	5,011,568,133.77

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	1	2,367,177,918.67	17.46%	226,542.80	100%	2,012,096.32	17.64%
	1	1,888,853,204.63	13.93%			1,605,525.26	14.07%
	1	533,216,592.41	3.93%			433,246.13	3.80%
	1	311,122,143.36	2.29%			264,455.56	2.32%
	1	839,791,385.29	6.19%			713,815.56	6.26%
	1	2,584,132,782.34	19.06%			2,099,640.83	18.40%
	1	1,514,962,662.07	11.17%			1,287,724.40	11.29%
	1	3,521,146,456.62	25.97%			2,992,953.64	26.23%
	1						

	1						
	1						
	1						
	12	13,560,403,145.39	100%	226,542.80	100%	11,409,457.70	100%

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