

长信增利动态策略股票型证券投资基金2009年半年度报告

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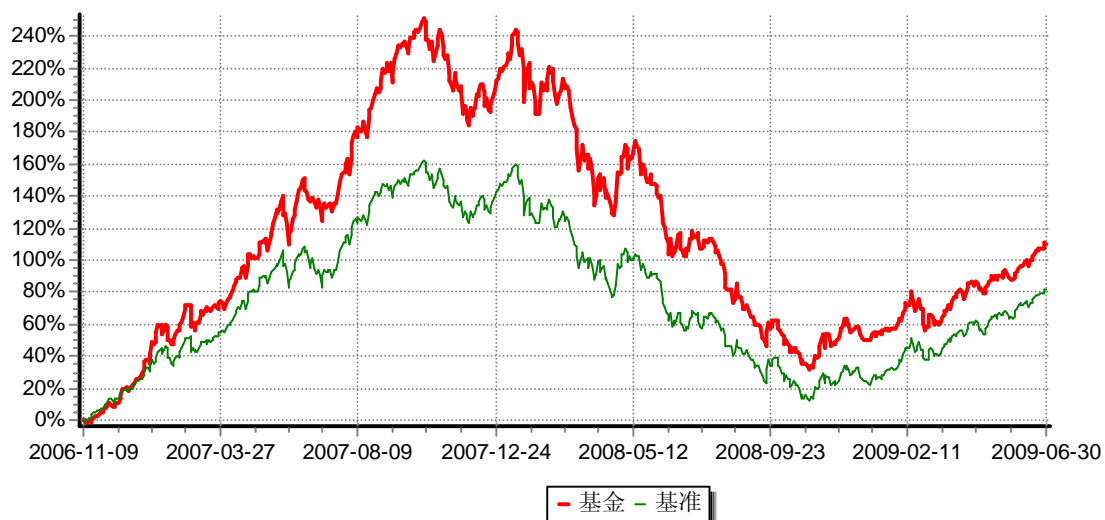
	5,011,568,133.77

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	2009 01 01	2009 06 30
		64,724,617.14
		1,296,344,358.85
		0.2464
		33.30%
		39.42%
	2009 06 30	
		-2,067,355,684.72
		-0.4125
		4,379,506,689.75
		0.8739
	2006 11 9	2009 06 30
		109.63%

	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%
	109.63%	2.02%	81.23%	1.79%	28.40%	0.23%



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		2009 06 30	2008 12 31
	6.4.6.1	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
	6.4.6.2	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
	6.4.6.3		194,293.30
	6.4.6.4		
		594,000.00	
	6.4.6.5	114,825.75	604,056.20
		6,214,025.27	
		630,742.62	16,472.22
	6.4.6.6		
		4,405,308,661.70	3,475,241,645.76
		13,442,663.43	1,069,849.94
		5,224,522.86	4,555,025.12
		870,753.83	759,170.86

	6.4.6.7	5,070,630.10	3,302,337.79
		8,254.40	
	6.4.6.8	1,185,147.33	1,124,521.06
		25,801,971.95	10,810,904.77
	6.4.6.9	5,011,568,133.77	5,527,528,856.20
	6.4.6.10	-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 01 01 2009 06 30	2008 01 01 2008 06 30
		1350,872,665.16	-2,784,037,904.48
		5,285,099.85	8,893,314.12
	6.4.6.11	5,268,726.74	8,887,874.53
		16,373.11	5,439.59
		113,639,685.19	-651,502,851.63
	6.4.6.12	83,280,762.62	-670,817,684.41
	6.4.6.13		-178,121.48
	6.4.6.14	-80,833.86	94,655.04
	6.4.6.15	30,439,756.43	19,398,299.22

	6.4.6.16	1,231,619,741.71	-2,143,627,978.58
	6.4.6.17	328,138.41	2,199,611.61
		-54,528,306.31	-104,465,598.00
	6.4.9.2.1	-28,830,273.79	-52,966,254.67
	6.4.9.2.2	-4,805,045.67	-8,827,709.13
	6.4.6.18	-20,709,044.50	-42,455,354.67
	6.4.6.19	-183,942.35	-216,279.53
		1,296,344,358.85	-2,888,503,502.48

	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
	52,449,502.09	-13,334,023.78		39,115,478.31
	-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	-717,829,320.02
	866,620,022.05	215,109,355.08	1,081,729,377.13
	-1,525,609,459.72	-273,949,237.43	-1,799,558,697.15
	5,855,086,588.33	-825,589,148.16	5,029,497,440.17

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12,674,475.13

	1,000,000.00				750,000.00	1,750,000.00
	1,520,773.00	3,041,664.00			2,169,776,376.41	2,174,338,813.41
					194,293.30	194,293.30
					604,056.20	604,056.20
					16,472.22	16,472.22
	1,300,858,783.63	3,041,664.00			2,171,341,198.13	3,475,241,645.76
					-1,069,849.94	-1,069,849.94
					-4,555,025.12	-4,555,025.12
					-759,170.86	-759,170.86
					-3,302,337.79	-3,302,337.79
					-1,124,521.06	-1,124,521.06
					-10,810,904.77	-10,810,904.77
	1,300,858,783.63	3,041,664.00			2,160,530,293.36	3,464,430,740.99

		53,766.18	59,402.26
		-53,766.18	-59,402.26

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		3,920,681,999.49	89.00
		3,920,681,999.49	89.00
		4,555,917.60	0.10
		4,555,917.60	0.10
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		87,916,400.00	2.01
		321,020,000.00	7.33
		484,058,996.10	11.05
		222,169,242.82	5.07
		160,097,971.52	3.66
		1,807,163,904.92	41.26
		3,920,681,999.49	89.52

			32,386,187	222,169,242.82	5.07
			40,936,821	221,877,569.82	5.07
			7,499,950	211,948,587.00	4.84
			8,438,497	209,612,265.48	4.79
			1,414,340	209,336,463.40	4.78
			12,652,422	208,132,341.90	4.75
			9,604,730	189,501,322.90	4.33
			4,999,888	185,545,843.68	4.24
			18,000,000	185,220,000.00	4.23
			17,256,939	182,750,984.01	4.17
			40,234,404	180,652,473.96	4.12
			7,784,822	179,206,602.44	4.09
			13,999,974	175,419,674.22	4.01
			30,799,815	157,387,054.65	3.59
			15,999,841	144,158,567.41	3.29
			9,369,854	143,920,957.44	3.29
			20,000,000	135,800,000.00	3.10
			4,676,705	134,221,433.50	3.06
			20,000,000	120,600,000.00	2.75

			6,300,000	108,675,000.00	2.48
			6,380,000	87,916,400.00	2.01
			13,585,501	81,105,440.97	1.85
			9,999,965	52,899,814.85	1.21
			3,199,936	51,422,971.52	1.17
			2,300,000	37,398,000.00	0.85
			1,000,000	35,680,000.00	0.81
			1,499,949	33,568,858.62	0.77
			999,998	27,549,944.90	0.63
			130,394	4,694,184.00	0.11
			150,000	2,310,000.00	0.05

			338,226,618.19	9.76
			306,854,886.21	8.86
			282,421,409.10	8.15
			236,312,112.30	6.82
			183,990,119.00	5.31
			181,330,844.73	5.23
			174,326,470.75	5.03
			166,744,072.13	4.81
			162,833,026.97	4.70
			162,788,246.98	4.70
			147,956,599.85	4.27
			147,689,002.08	4.26
			146,435,464.48	4.23
			135,549,683.93	3.91
			131,816,044.41	3.80
			128,456,117.59	3.71
			127,876,157.52	3.69
			124,919,591.28	3.61
			123,190,149.62	3.56

			119,823,039.15	3.46
			115,653,188.13	3.34
			110,951,816.86	3.20
			104,640,811.61	3.02
			97,994,520.15	2.83
			95,026,173.80	2.74
			94,638,958.21	2.73
			89,253,946.91	2.58
			88,434,129.32	2.55
			79,934,019.64	2.31
			78,597,068.13	2.27
			77,556,174.09	2.24
			73,316,865.62	2.12

			310,155,386.26	8.95
			303,550,536.55	8.76
			303,429,643.11	8.76
			264,037,184.27	7.62
			248,698,967.19	7.18
			138,579,166.08	4.00
			136,606,680.22	3.94
			133,570,418.43	3.86
			126,979,777.60	3.67
			115,382,147.00	3.33
			112,061,126.57	3.23
			101,827,900.04	2.94
			98,279,462.44	2.84
			96,692,249.53	2.79
			96,144,570.02	2.78
			88,886,658.73	2.57
			86,757,444.00	2.50

			85,935,956.75	2.48
			84,279,481.39	2.43
			80,619,013.82	2.33
			77,763,459.25	2.24
			76,143,105.29	2.20
			74,781,122.77	2.16
			69,764,575.61	2.01

		2,000,000.00
		594,000.00
		6,214,025.27
		114,825.75
		630,742.62
		9,553,593.64

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	6,865,517.14	

	580,617,102.63
	5,527,528,856.20
	52,449,502.09
	568,410,224.52
	5,011,568,133.77

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

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