

光大保德信量化核心证券投资基金

2009 第四季度报告

2009年12月31日

基金管理人:光大保德信基金管理有限公司
基金托管人:招商银行股份有限公司
重要提示:本报告期内基金管理人不存在虚假记载、误导性陈述或重大遗漏,并对其内容的真实性、准确性和完整性承担个别及连带法律责任。

Table with 2 columns: 基金简称 (Fund Name), 光大保德信量化核心; 基金代码 (Fund Code), 360001; 基金运作方式 (Fund Operation), 契约型开放式; 基金合同生效日 (Fund Contract Effective Date), 2004年8月27日; 报告期末基金份额总额 (Total Shares at Reporting End), 15,243,723,121.55份; 投资目标 (Investment Objective), 本基金追求长期持续稳定增值,在严格控制风险的前提下,力争实现超越业绩比较基准的投资回报。

Table with 2 columns: 主要财务指标 (Key Financial Indicators), 报告期末总资产 (Total Assets at Reporting End), 76,624,276.40; 报告期末净资产 (Net Assets at Reporting End), 15,377,148,200.93; 报告期末基金份额净值 (Net Asset Value per Share at Reporting End), 1.0074.

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司盈利预测也基本保持稳定,从这一点看,2010年市场将可以挖掘更多的alpha收益,我们可以去追求更多的中国经济长期增长的估值。不过从2010年来看,我们仍需对宏观经济复苏增长的刺激政策保持持续关注,并继续关注中国经济长期增长上主要经济体政策推动的复杂性,以及产业政策、货币政策、财政政策等方面都需要保持密切关注。

Table with 2 columns: 序号 (Serial Number), 1; 项目 (Item), 权益投资; 金额(元) (Amount in Yuan), 14,194,701,305.61; 占基金总资产的比例(%) (Percentage of Total Assets), 92.11.

Table with 2 columns: 代码 (Code), A; 行业类别 (Industry Category), 农林牧渔、农业; 公允价值(元) (Fair Value in Yuan), 793,953,381.89; 占基金资产净值比例(%) (Percentage of Net Asset Value), 5.17.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601661; 股票名称 (Stock Name), 兴业银行; 数量 (Quantity), 17,000,000; 公允价值(元) (Fair Value in Yuan), 685,270,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.86.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600000; 股票名称 (Stock Name), 浦发银行; 数量 (Quantity), 29,550,000; 公允价值(元) (Fair Value in Yuan), 640,939,500.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.55.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601118; 股票名称 (Stock Name), 中国平安; 数量 (Quantity), 10,400,000; 公允价值(元) (Fair Value in Yuan), 572,936,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.06.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600030; 股票名称 (Stock Name), 中信证券; 数量 (Quantity), 13,400,000; 公允价值(元) (Fair Value in Yuan), 425,718,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 3.02.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600016; 股票名称 (Stock Name), 民生银行; 数量 (Quantity), 52,988,522; 公允价值(元) (Fair Value in Yuan), 419,139,209.02; 占基金资产净值比例(%) (Percentage of Net Asset Value), 2.97.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600028; 股票名称 (Stock Name), 中国石化; 数量 (Quantity), 24,700,000; 公允价值(元) (Fair Value in Yuan), 348,023,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 2.47.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600019; 股票名称 (Stock Name), 宝钢股份; 数量 (Quantity), 31,995,822; 公允价值(元) (Fair Value in Yuan), 309,079,640.52; 占基金资产净值比例(%) (Percentage of Net Asset Value), 2.19.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600063; 股票名称 (Stock Name), 中兴通讯; 数量 (Quantity), 6,780,918; 公允价值(元) (Fair Value in Yuan), 304,259,790.66; 占基金资产净值比例(%) (Percentage of Net Asset Value), 2.16.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601628; 股票名称 (Stock Name), 中国人寿; 数量 (Quantity), 8,128,280; 公允价值(元) (Fair Value in Yuan), 257,585,193.20; 占基金资产净值比例(%) (Percentage of Net Asset Value), 1.83.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 002024; 股票名称 (Stock Name), 苏宁电器; 数量 (Quantity), 12,073,840; 公允价值(元) (Fair Value in Yuan), 250,894,395.20; 占基金资产净值比例(%) (Percentage of Net Asset Value), 1.78.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601166; 股票名称 (Stock Name), 兴业银行; 数量 (Quantity), 17,000,000; 公允价值(元) (Fair Value in Yuan), 685,270,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.86.

光大保德信优势配置股票型证券投资基金

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2009年12月31日

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Table with 2 columns: 基金简称 (Fund Name), 光大保德信优势配置股票; 基金代码 (Fund Code), 360007; 基金运作方式 (Fund Operation), 契约型开放式; 基金合同生效日 (Fund Contract Effective Date), 2007年8月24日; 报告期末基金份额总额 (Total Shares at Reporting End), 16,782,657,009.07份; 投资目标 (Investment Objective), 本基金追求投资回报的实现,在严格管理风险的基础上,根据证券市场的发展进行资产配置,通过科学投资争取为基金份额持有人获取超越业绩比较基准的收益。

Table with 2 columns: 主要财务指标 (Key Financial Indicators), 报告期末总资产 (Total Assets at Reporting End), 192,932,832.68; 报告期末净资产 (Net Assets at Reporting End), 14,099,356,745.50; 报告期末基金份额净值 (Net Asset Value per Share at Reporting End), 0.8401.

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还处于较高的水平,但整体来看,市场估值处于合理区间。随着企业业绩不断改善,估值还将有所下降。如果估值维持不变,也意味着市场获得了上行的空间。从宏观分析,目前经济复苏的反复态势,但由于基础仍很脆弱,政府有必要有条件继续实施较为宽松的积极财政政策,但政策将更偏向于改善收入分配结构,增强经济内生增长的动力政策为主,而非90年的投资刺激政策。另一方面,由于资产价格的持续走高,资产价格泡沫化的可能,我们认为资产价格泡沫化是必然事件,只是力量和时间的不同,我们认为下一阶段资产价格泡沫化,也不排除在近期发生,在政策层面上我们看好2010年一季度经济加速复苏,将受益于通胀预期驱动下的通胀,以及在政府调控中受益的细分行业中的龙头企业。

Table with 2 columns: 序号 (Serial Number), 1; 项目 (Item), 权益投资; 金额(元) (Amount in Yuan), 12,188,418,104.99; 占基金总资产的比例(%) (Percentage of Total Assets), 86.18.

Table with 2 columns: 代码 (Code), A; 行业类别 (Industry Category), 农林、牧、渔业; 公允价值(元) (Fair Value in Yuan), 35,427,043.48; 占基金资产净值比例(%) (Percentage of Net Asset Value), 0.25.

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Table with 2 columns: 基金简称 (Fund Name), 光大保德信新增长股票; 基金代码 (Fund Code), 360006; 基金运作方式 (Fund Operation), 契约型开放式; 基金合同生效日 (Fund Contract Effective Date), 2006年9月14日; 报告期末基金份额总额 (Total Shares at Reporting End), 2,086,113,650.07份; 投资目标 (Investment Objective), 本基金为追求长期持续稳定增值,在严格控制风险的前提下,力争实现超越业绩比较基准的投资回报。

Table with 2 columns: 主要财务指标 (Key Financial Indicators), 报告期末总资产 (Total Assets at Reporting End), 60,606,580.10; 报告期末净资产 (Net Assets at Reporting End), 464,851,105.38; 报告期末基金份额净值 (Net Asset Value per Share at Reporting End), 0.2213.

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司盈利预测也基本保持稳定,从这一点看,2010年市场将可以挖掘更多的alpha收益,我们可以去追求更多的中国经济长期增长的估值。不过从2010年来看,我们仍需对宏观经济复苏增长的刺激政策保持持续关注,并继续关注中国经济长期增长上主要经济体政策推动的复杂性,以及产业政策、货币政策、财政政策等方面都需要保持密切关注。

Table with 2 columns: 序号 (Serial Number), 1; 项目 (Item), 权益投资; 金额(元) (Amount in Yuan), 2,448,651,187.57; 占基金总资产的比例(%) (Percentage of Total Assets), 87.04.

Table with 2 columns: 代码 (Code), A; 行业类别 (Industry Category), 农林、牧、渔业; 公允价值(元) (Fair Value in Yuan), 152,896,833.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 5.46.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601166; 股票名称 (Stock Name), 兴业银行; 数量 (Quantity), 17,000,000; 公允价值(元) (Fair Value in Yuan), 685,270,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.86.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 600000; 股票名称 (Stock Name), 浦发银行; 数量 (Quantity), 29,550,000; 公允价值(元) (Fair Value in Yuan), 640,939,500.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.55.

Table with 2 columns: 序号 (Serial Number), 1; 股票代码 (Stock Code), 601118; 股票名称 (Stock Name), 中国平安; 数量 (Quantity), 10,400,000; 公允价值(元) (Fair Value in Yuan), 572,936,000.00; 占基金资产净值比例(%) (Percentage of Net Asset Value), 4.06.

基金管理人:光大保德信基金管理有限公司
基金托管人:招商银行股份有限公司
重要提示:本报告期内基金管理人不存在虚假记载、误导性陈述或重大遗漏,并对其内容的真实性、准确性和完整性承担个别及连带法律责任。

Table with 2 columns: 基金简称 (Fund Name), 光大保德信新增长股票; 基金代码 (Fund Code), 360006; 基金运作方式 (Fund Operation), 契约型开放式; 基金合同生效日 (Fund Contract Effective Date), 2006年9月14日; 报告期末基金份额总额 (Total Shares at Reporting End), 2,086,113,650.07份; 投资目标 (Investment Objective), 本基金为追求长期持续稳定增值,在严格控制风险的前提下,力争实现超越业绩比较基准的投资回报。

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