

2018

2018 12 31

2019 3 29

§ 1

2019 3 27

2018 1 1 2018 12 31

§ 1		2
1.1		2
1.2		3
§2		5
2.1		5
2.2		5
2.3		6
2.4		6
2.5		6
§ 3		7
3.1		7
3.2		8
3.3		10
§4		12
4.1		12
4.2		15
4.3		15
4.4		16
4.5		17
4.6		17
4.7		18
4.8		18
4.9		19
§5		20
5.1		20
5.2		20
5.3		20
§6		21
6.1		21
6.2		21
§7		23
7.1		23
7.2		24
7.3		25
7.4		26
§8		53
8.1		53
8.2		53
8.3		53
8.4	240	54
8.5		54
8.6		55
8.7		55

8.8		55
8.9		55
§9		57
9.1		57
9.2		57
9.3		57
9.4		58
§10		59
§11		60
11.1		60
11.2		60
11.3		60
11.4		60
11.5		60
11.6		60
11.7		60
11.8	0.5%	61
11.9		61
§12		67
12.1	20%	67
12.2		67
§13		68
13.1		68
13.2		68
13.3		68

§

	519999	
	2004 3 19	
	6, 658, 227, 716. 22	
	A	B
	A	B
	519999	519998
	317, 144, 422. 57	6, 341, 083, 293. 65

1 2010 11 25

A B

2010 11 20

< > < >

2 2011 12 19

A B

519599 519598

	1
	2
	3
	4

	021-61009999	010-66060069
	zhouyg@xfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816
		69
	68 9	
		28
	9	9
	200120	100031

	www.xfund.com.cn
	68 9 28
	F9

		100 50
		17
		68 9

§ 3

3.1.1	2018		2017		2016	
	A	B	A	B	A	B
	10,258,440.05	417,051,495.96	18,066,899.91	479,626,648.22	8,623,792.25	277,778,918.04
	10,258,440.05	417,051,495.96	18,066,899.91	479,626,648.22	8,623,792.25	277,778,918.04
	3.1806%	3.3939%	3.8395%	4.0891%	2.5333%	2.7795%
3.1.2	2018		2017		2016	
	317,144,422.57	6,341,083,293.65	424,600,348.19	14,770,252,877.04	417,897,639.63	4,683,623,350.39
	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
3.1.3	2018		2017		2016	
	57.7027%	35.8350%	52.8413%	31.3762%	47.1900%	26.2200%

1 2016 1 1

2

3 2010 11 25

A B

B

2010 11 25

B

4

A

A B 2010 11 25

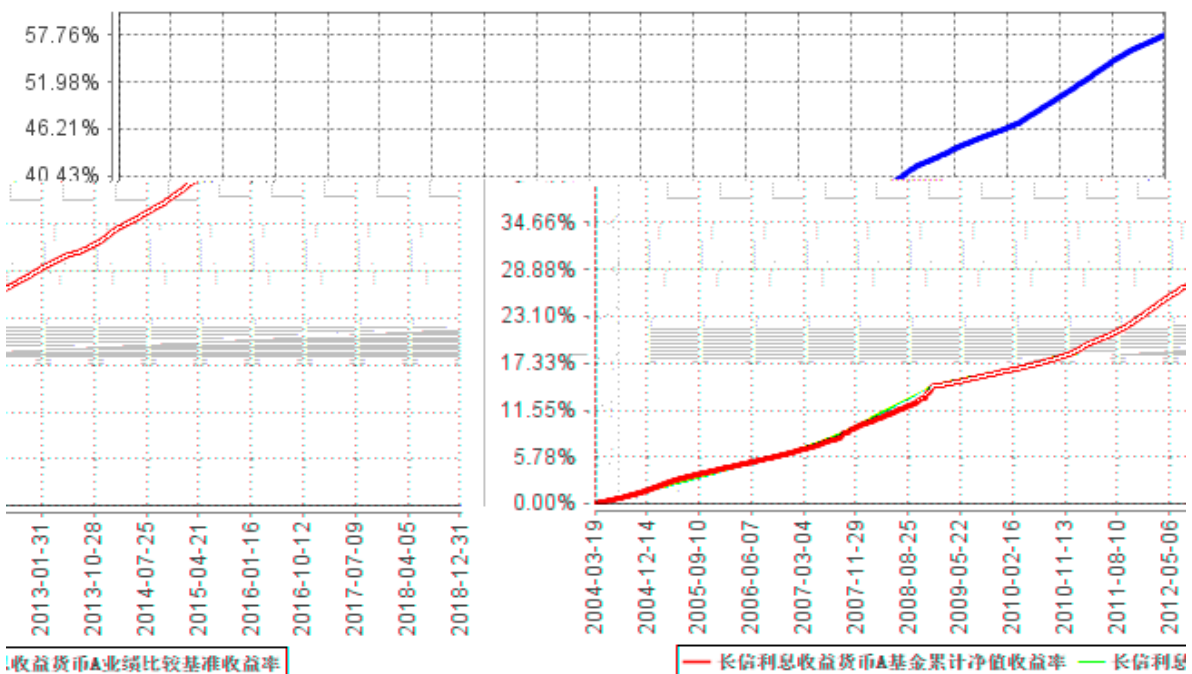
A

	0.6538%	0.0017%	0.0895%	0.0000%	0.5643%	0.0017%
	1.3236%	0.0014%	0.1790%	0.0000%	1.1446%	0.0014%
	3.1806%	0.0020%	0.3555%	0.0000%	2.8251%	0.0020%
	9.8565%	0.0023%	1.0712%	0.0000%	8.7853%	0.0023%
	18.5120%	0.0037%	1.7910%	0.0000%	16.7210%	0.0037%
	57.7027%	0.0065%	19.3398%	0.0034%	38.3629%	0.0031%

B

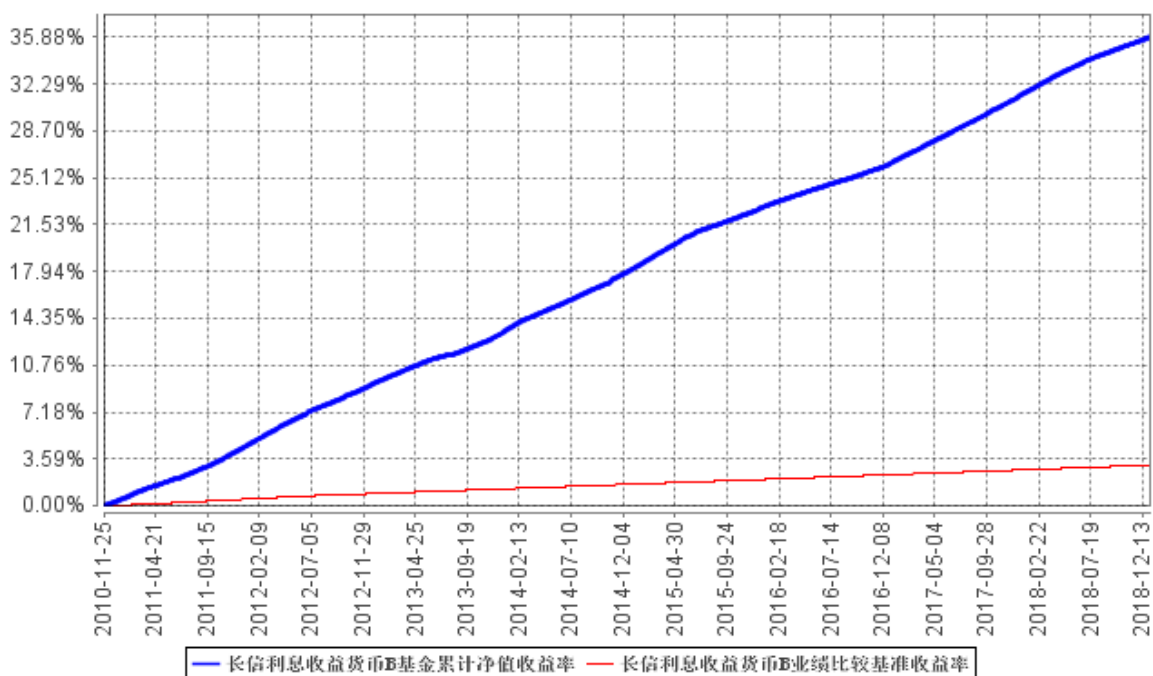
	0.6807%	0.0017%	0.0895%	0.0000%	0.5912%	0.0017%
	1.4120%	0.0014%	0.1790%	0.0000%	1.2330%	0.0014%
	3.3939%	0.0021%	0.3555%	0.0000%	3.0384%	0.0021%
	10.6132%	0.0023%	1.0712%	0.0000%	9.5420%	0.0023%
	19.9029%	0.0037%	1.7910%	0.0000%	18.1119%	0.0037%
	35.8350%	0.0038%	3.1166%	0.0001%	32.7184%	0.0037%

--	--	--	--	--	--	--



长信利息收益货币A业绩比较基准收益率

长信利息收益货币A基金累计净值收益率 长信利息收益货币A业绩比较基准收益率

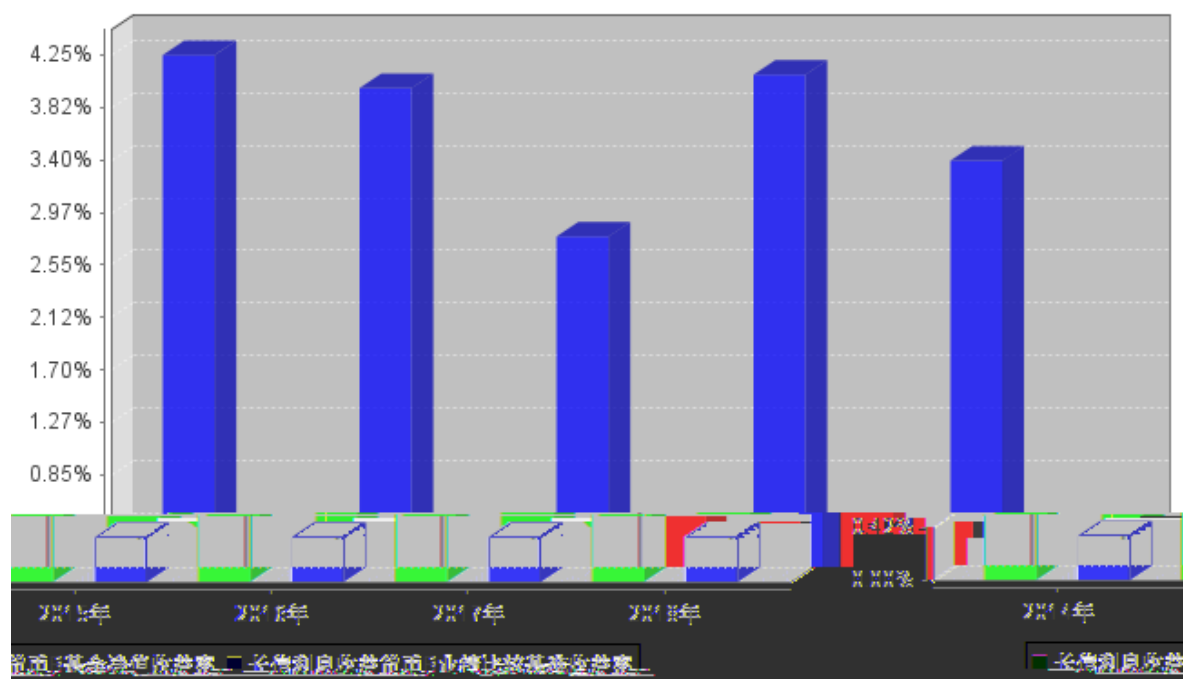
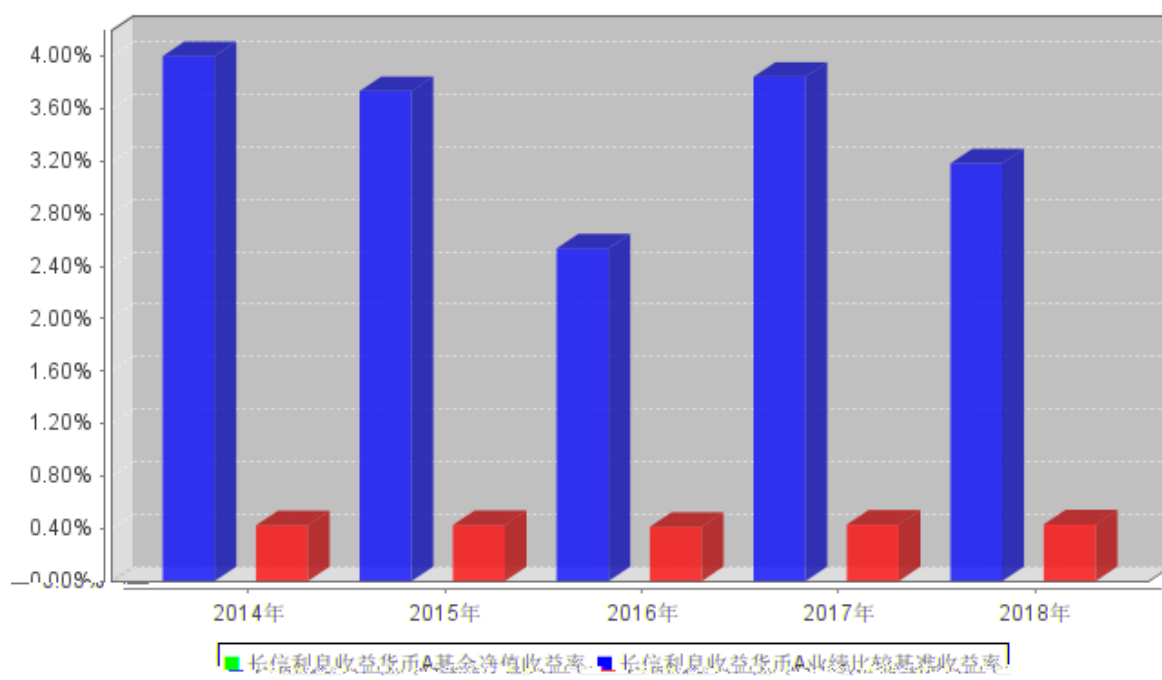


长信利息收益货币B基金累计净值收益率 长信利息收益货币B业绩比较基准收益率

1 A 2004 3 19 2018 12 31

B 2010 11 25 (2018 12 31

2 3



A					
年份	基金净值收益率	业绩比较基准收益率	利息收入	基金净值	基金规模
2018	10,323,393.00	66,235.56	-131,188.51	10,258,440.05	
2017	17,738,163.70	211,324.96	117,411.25	18,066,899.91	

2016	8,718,595.62	167,495.24	-262,298.61	8,623,792.25	
	36,780,152.32	445,055.76	-276,075.87	36,949,132.21	

B					
2018	412,106,499.46	11,093,356.04	-6,148,359.54	417,051,495.96	
2017	459,328,035.76	13,498,521.98	6,800,090.48	479,626,648.22	
2016	276,631,256.91	5,531,147.64	-4,383,486.51	277,778,918.04	
	1,148,065,792.13	30,123,025.66	-3,731,755.57	1,174,457,062.22	

1 2010 11 25

A B

B

2010 11 25

B

2 2016 1 1

2016 1 1

§

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

64

100

(LOF)

(LOF)

LOF

LOF

500

FOF

	(LOF)	2013	8 8	-	24
					EMBA
					2004 9
					(LOF)

					2010 7
		2016 12 30	-	8	

2

1

2

1

2

5 1

3

4

5

5%

2018 2017

10bp

QT 2018

5bp 3

2017 7 2017 3.35%

2018 3.03% 33bp

2017

145bp 86bp 3 AAA
142bp 9 129bp

142p1 /\$an <</MCD 12 >>BD3 /C2_0 1 Tf10.56 -0.2<OABC>TJ>-1 /\$an <</MCD 3 >>BDC /TT1 1 Tf(9)TJ

1/2

100%

427,309,936.01

427,309,936.01

§

2018 1 1 2018 12 31

—

§

	(2019) 61399737_B23

	2018 12 31 2018
	2018 12 31 2018
	-
	-

	(1)	
	(2)	
	(3)	
	(4)	
	(5)	
	1	17
	2019	3 25

§

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	625,668,438.70	422,350,533.81
		300,000.00	300,000.00
		300,000.00	300,000.00
	7.4.7.2	5,507,861,598.64	7,990,732,642.40
		-	-
		-	-
		5,507,861,598.64	7,990,732,642.40
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	1,247,876,431.81	6,755,332,492.99
		-	-
	7.4.7.5	45,892,606.10	42,098,245.98
		-	-
		1,200.00	1,100.00

		1,986,654.00	8,266,202.05
		-	-
	7.4.7.8	644,000.00	644,034.38
		769,672,559.03	16,261,789.95
	7.4.7.9	6,658,227,716.22	15,194,853,225.23
	7.4.7.10	-	-
		6,658,227,716.22	15,194,853,225.23
		7,427,900,275.25	15,211,115,015.18

2018 12 31

A

1.0000

B

1.0000

6,658,227,716.22

A

317,144,422.57

B

6,341,083,293.65

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		495,932,065.74	562,108,331.40
1.		494,173,664.32	562,639,520.20
	7.4.7.11	92,248,974.41	21,577,243.06
		262,017,934.35	243,008,215.12
		-	-
		139,906,755.56	298,054,062.02
		-	-
2.	-	1,758,401.42	-531,822.57
	7.4.7.12	-	-
		-	-
	7.4.7.13	1,758,401.42	-531,822.57
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	7.4.7.17	-	-
-			
4.	-	-	-
5.	-	-	633.77
	7.4.7.18	-	

		68,622,129.73	64,414,783.27
1	7.4.10.2.1	41,416,242.42	41,599,073.74
2	7.4.10.2.2	12,550,376.54	12,605,779.88
3	7.4.10.2.3	1,931,046.96	2,420,382.33
4	7.4.7.19	-	-
5		12,192,617.25	7,253,138.58
		12,192,617.25	7,253,138.58
6		9,447.88	-
7	7.4.7.20	522,398.68	536,408.74
	-	427,309,936.01	497,693,548.13
		-	-
	-	427,309,936.01	497,693,548.13

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	15,194,853,225.23	-	15,194,853,225.23
	-	427,309,936.01	427,309,936.01
-	-8,536,625,509.01	-	-8,536,625,509.01
1.	72,641,379,000.02	-	72,641,379,000.02
2.	-81,178,004,509.03	-	-81,178,004,509.03
	-	-427,309,936.01	-427,309,936.01
	6,658,227,716.22	-	6,658,227,716.22

	2017 1 1 2017 12 31		
	5, 101, 520, 990. 02	-	5, 101, 520, 990. 02
	-	497, 693, 548. 13	497, 693, 548. 13
-	10, 093, 332, 235. 21	-	10, 093, 332, 235. 21
1.	109, 006, 956, 687. 66	-	109, 006, 956, 687. 66
2.	-98, 913, 624, 452. 45	-	-98, 913, 624, 452. 45
-	-	-497, 693, 548. 13	-497, 693, 548. 13
	15, 194, 853, 225. 23	-	15, 194, 853, 225. 23

7.1 7.4

500

A

500

B

—

2

3

5

XBRL

3 <

>

2018 12 31

2018

1 1 12 31

(1)

(2)

3)

(1)

120

(2)

(3)

(4) /

(5)

(1)

(2)

2016 1 1

2016 1 1 1 3

2015 12 31

2

3

(4)

(5)

100%

1

(6)

(7)

(1)

(2)

(3)

1)

() > ([2017]6)

<

2)

)

[2017]13)

(AMAC)

[2013]13)

(

(

(

3)

<

2015 1

>

([2014]24)

(

)

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

[2004]78

2004 1 1

[2008]1

[2008]132

2008 10 9

	2018 12 31	2017 12 31
	5,668,438.70	2,350,533.81
	620,000,000.00	420,000,000.00
1	-	-
1-3	-	420,000,000.00
3	620,000,000.00	-
	-	-
	625,668,438.70	422,350,533.81

	2018 12 31			
	-	-	-	-
	5,507,861,598.64	5,512,893,000.00	5,031,401.36	0.0756%
	5,507,861,598.64	5,512,893,000.00	5,031,401.36	0.0756%

		2017 12 31			
		-	-	-	-
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%
		-	-	-	-
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%

1. = -

2. = /

/

		2018 12 31	
		-	-
		1,247,876,431.81	-
		1,247,876,431.81	-
		2017 12 31	
		-	-
		6,755,332,492.99	-
		6,755,332,492.99	-

	2018 12 31	2017 12 31

	795.93	1,312.59
	6,890,500.01	267,333.32
	-	-
	148.50	148.50
	37,586,525.47	25,631,054.79
	-	-
	1,414,487.69	16,198,248.28
	-	-
	-	-
	148.50	148.50
	45,892,606.10	42,098,245.98

	2018 12 31	2017 12 31
	-	-
	78,455.32	238,201.13
	78,455.32	238,201.13

	2018 12 31	2017 12 31
	-	-
	-	34.38
	420,000.00	420,000.00
	70,000.00	70,000.00
	9,000.00	9,000.00
	145,000.00	145,000.00
	644,000.00	644,034.38

A						
	2018 1 1	2018 12 31				

	424,600,348.19	424,600,348.19
	504,171,935.13	504,171,935.13
("-")	-611,627,860.75	-611,627,860.75
- /	-	-
/	-	-
	-	-
("-")	-	-
	317,144,422.57	317,144,422.57

B		
	2018 1 1	2018 12 31
	14,770,252,877.04	14,770,252,877.04
	72,137,207,064.89	72,137,207,064.89
("-")	-80,566,376,648.28	-80,566,376,648.28
- /	-	-
/	-	-
	-	-
("-")	-	-
	6,341,083,293.65	6,341,083,293.65

A			
	-	-	-
	10,258,440.05	-	10,258,440.05
	-	-	-
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	-417,051,495.96	-	-417,051,495.96
	-	-	-

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
				180,163.65					428,551.93	
				91,989,277.80					21,040,527.76	
				-					-	
				79,532.96					103,235.87	
				-					4,927.50	
				92,248,974.41					21,577,243.06	

	2018	1	1	2018	2017	1	1	2017
	12 31				12 31			
				1,758,401.42				-531,822.57
				-				-
				-				-
				1,758,401.42				-531,822.57

	2018	1	1	2018	2017	1	1	2017
	12 31				12 31			
				55,371,122,954.65				48,375,434,933.08
				55,256,593,210.25				48,319,081,198.52

	112, 771, 342. 98	56, 885, 557. 13
	1, 758, 401. 42	-531, 822. 57

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
						-						-
						-						633. 77
						-						633. 77

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		70,000.00		70,000.00
		180,000.00		180,000.00
		36,030.00		36,030.00
		91,368.68		105,378.74
		145,000.00		145,000.00
		522,398.68		536,408.74

(
(
(
(
(
() (
() (

2

[2018]1905

15.15%

2018 12 21

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
		5,470,000,000.00		100.00%		18,265,000,000.00		100.00%

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
		145,000.00		100.00%		145,000.00		100.00%
	2017 1 1		2017 12 31		2017 1 1		2017 12 31	
		145,000.00		100.00%		145,000.00		100.00%

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
	41,416,242.42					41,599,073.74				
	458,244.13					580,192.92				

0.33%

= × 0.33%/

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
	12,550,376.54					12,605,779.88				

0.1%

= × 0.1%/

	2018			2018		
	1	1	31	12	31	
	A		B			
	193,319.03	1,128,424.19			1,321,743.22	
	245,198.55	1,414.87			246,613.42	
	11,813.38	25,036.38			36,849.76	
	450,330.96	1,154,875.44			1,605,206.40	
	2017			2017		
	1	1	31	12	31	

	A	B	
	312,667.49	1,130,730.66	1,443,398.15
	411,197.73	3,774.20	414,971.93
	14,324.86	23,492.90	37,817.76
	738,190.08	1,157,997.76	1,896,187.84

2010 11 25

A B

A

0.25%

B

0.01%

A = × 0.25%/

B = × 0.01%/

2018 10 11

2018 10 11

A

0.10%

2018 1 1 2018 12 31						
	1,646,589,153.49	-	-	-	5,845,020,000.00	552,067.17
2017 1 1 2017 12 31						
	809,402,776.17	-	-	-	99,200,000.00	52,997.26

		2018 1 1	2018 12 31
		A	B
3 19	2004	-	-
		-	377,066,307.63
/		-	11,576,557.67
		-	-
/		-	45,000,000.00
		-	343,642,865.30
		-	5.16%

		2017 1 1	2017 12 31
		A	B
3 19	2004	-	-
		-	264,191,373.63
/		-	112,874,934.00
		-	-
/		-	-
		-	377,066,307.63
		-	2.48%

1

2

180,927,811.19

3

A

	2018 12 31	2017 12 31
--	------------	------------

	994.47	0.00%	963.37	0.00%

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	5,668,438.70			180,163.65			2,350,533.81			428,551.93		

2018 12 31

2017 12 31

A

10,323,393.00	66,235.56	-131,188.51	10,258,440.05	-

B

412,106,499.46	11,093,356.04	-6,148,359.54	417,051,495.96	-

/

2018 12 31

763,748,294.37

111816370	18 CD370	2019 1 3	99.95	2,110,000	210,887,446.05
160415	16 15	2019 1 3	100.02	1,000,000	100,017,935.95
180404	18 04	2019 1 2	100.17	1,000,000	100,169,643.96
180207	18 07	2019 1 2	100.13	1,750,000	175,227,209.33
180407	18 07	2019 1 2	100.33	2,000,000	200,661,319.41
				7,860,000.00	786,963,554.70

10%

10%

	2018 12 31	2017 12 31
A-1	1,440,175,941.32	0.00
A-1	0.00	0.00
	901,200,643.00	739,761,326.88
	2,341,376,584.32	739,761,326.88

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	2,656,035,326.58	7,123,959,597.98
	2,656,035,326.58	7,123,959,597.98

2018 12 31	6	6 -1	1-5	5		
---------------	---	------	-----	---	--	--

	763,748,294.37	-	-	-	5,924,264.66	769,672,559.03
	5,538,889,532.76	1,079,368,642.02	-	-	-39,969,541.44	6,658,227,716.22
2017 12 31	6	6 -1	1-5	5		
	422,350,533.81	-	-	-	-	422,350,533.81
	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	7,990,732,642.40	-	-	-	-	7,990,732,642.40
	6,755,332,492.99	-	-	-	-	6,755,332,492.99
	-	-	-	-	-42,098,245.98	42,098,245.98
	-	-	-	-	1,100.00	1,100.00
	15,169,015,669.20	-	-	-	-42,099,345.98	15,211,115,015.18
	-	-	-	-	1,400,496.37	1,400,496.37
	-	-	-	-	4,218,950.08	4,218,950.08
	-	-	-	-	1,278,469.69	1,278,469.69
	-	-	-	-	215,436.25	215,436.25
	-	-	-	-	238,201.13	238,201.13
	-	-	-	-	8,266,202.05	8,266,202.05
	-	-	-	-	644,034.38	644,034.38
	-	-	-	-	16,261,789.95	16,261,789.95
	15,169,015,669.20	-	-	-	-25,837,556.03	15,194,853,225.23

		2018 12 31	2017 12 31
	27	4,079,024.93	1,685,326.06

	27	-4, 079, 024. 93	-1, 685, 326. 06
--	----	------------------	------------------

7. 4. 14. 1

7. 4. 14. 1. 1

7. 4. 14. 1. 2

7. 4. 14. 1. 2. 1

2018 12 31

0. 00

5, 507, 861, 598. 64

0. 00 2017 12 31

0. 00

7, 990, 732, 642. 40

0. 00

7. 4. 14. 1. 2. 2

7. 4. 14. 1. 2. 3

7. 4. 14. 2

7. 4. 14. 3

7. 4. 14. 4

§

:

			%
1		5, 507, 861, 598. 64	74. 15
		5, 507, 861, 598. 64	74. 15
		-	-
2		1, 247, 876, 431. 81	16. 80
		-	-
3		625, 968, 438. 70	8. 43
4		46, 193, 806. 10	0. 62
5		7, 427, 900, 275. 25	100. 00

:

			%
1			3. 51
			-
			%
2		763, 748, 294. 37	11. 47
		-	-

20%

20%

	85
	88
	19

120

120

		%	%
1	30	37.31	11.47
	397	-	-
2	30 ()—60	7.36	-
	397	-	-
30)	60 ()—90	20.39	

				()		%
1	160415	16	15	3,000,000	300,053,807.86	4.51
2	111816370	18	CD370	3,000,000	299,839,970.69	4.50
3	111809293	18	CD293	3,000,000	297,626,148.51	4.47
4	180207	18	07	2,500,000	250,324,584.75	3.76
5	071800045	18	CP003	2,500,000	250,122,376.25	3.76
6	180407	18	07	2,000,000	200,661,319.41	3.01
7	071800057	18	CP004	2,000,000	200,004,317.39	3.00
8	071800039	18	CP010	2,000,000	200,001,851.44	3.00
9	111821374	18	CD374	2,000,000	199,837,548.48	3.00
10	111881560	18	CD167	2,000,000	197,673,156.69	2.97

0.25()-0.5%	0
	0.0961%
	-0.0036%
	0.0400%

0.25%

0.5%

1		300,000.00
2		-
3		45,892,606.10

§

	A	50~100
	B	0
		50~100
	A	0~10
	B	0
		0~10

§

	A	B
2004 3 19	7,042,630,886.94	-
	424,600,348.19	14,770,252,877.04
	504,171,935.13	72,137,207,064.89
:	611,627,860.75	80,566,376,648.28
"_"	-	-
	317,144,422.57	6,341,083,293.65

§

11.2.1

2018 8 28

	1	-	-	145,000.00	100.00%	-

	-	-	5,470,000,000.00	100.00%	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

0.5%

1	2017 12 31		2018 1 1
2			2018 1 4

3			2018 1 4
4			2018 1 5
5			2018 1 16
6	4	2017	2018 1 20
7			2018 2 1
8			2018 2 2
9			2018 2 6
10			2018 2 7
11			2018 2 9
12			2018 2 10
13			2018 3 22
14			2018 3 22
15			2018 3 22
16		53	2018 3 24
17			2018 3 24
18			2018 3 24
19			2018 3 29
20			2018 3 29

21			2018 3 30
22	2017		2018 3 31
23			2018 4 18
24	1 2018		2018 4 20
25			2018 4 21
26			2018 4 24
27	2018 1		2018 5 2
28			2018 5 7
29			2018 5 8
30			2018 5 17
31			2018 5 28
32			2018 5 31
33			2018 6 7
34			2018 6 12
35			2018 6 15

36			2018 6 20
37			2018 6 22
38			2018 6 25
39			2018 6 25

40510.64

□ 8 6 8 □ 8 6 □

□ 6 8 □

52			2018 9 18
53			2018 9 18
54			2018 9 22
55			2018 9 25
56			2018 9 27
57			2018 9 29
58			2018 10 9
59			2018 10 11
60			2018 10 12
61			2018 10 13
62	3	2018	2018 10 25
63	2018	2	2018 11 2
64			2018 11 8
65		T+0	2018 11 26
66			2018 12 5
67			2018 12 20

68			2018 12 21
69			2018 12 25
70			2018 12 27
71			2018 12 28

§

		20%						
	1	2018 27 2018 3 2018 15 2018 6 25	4 5 5 6	0.00	3,130,380,085.56	3,130,234,129.68	145,955.88	0.00%
	-	-	-	-	-	-	-	-
1								
2								

§

1

2

3

4

5

6

7

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

2019 3 29