

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 26

2018 1 1 2018 12 31

1.2

§ 1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....

8.8	.....	51
8.9	.....	51
8.10	.....	52
8.11	.....	52
§ 9	.....	54
9.1	.....	54
9.2	.....	54
9.3	.....	54
§ 10	.....	55
§ 11	.....	56
11.1	.....	56
11.2	.....	56
11.3	.....	56
11.4	.....	56
11.5	.....	56
11.6	.....	56
11.7	.....	56
11.8	.....	57
§12	.....	62
12.1	20%	62
12.2	.....	62
§13	.....	63
13.1	.....	63
13.2	.....	63
13.3	.....	63

§ 2

2.1

	519953	
	2015 9 30	
	204, 909, 461. 29	
	A	C
	005068	519953
	51, 133, 710. 54	153, 775, 750. 75

2.2

	1 1 2 3 4 5 6 7 2
	7%

2.3

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§ 3

3.1

3.1.1	2018		2017		2016	
	A	C	A	C	A	C
	1, 626, 037. 33	5, 866, 247. 84	365, 607. 02	-22, 942, 541. 07	-	87, 837, 604. 60
	3, 040, 433. 14	11, 892, 226. 35	-180, 662. 15	49, 502, 486. 32	-	-22, 579, 981. 76
	0. 0611	0. 0548	-0. 0074	0. 0200	-	-0. 0143
	5. 99%	5. 38%	-0. 74%	2. 02%	-	-1. 39%
	6. 15%	5. 76%	-0. 10%	1. 27%	-	1. 82%
3.1.2	2018		2017		2016	
	877, 071. 72	2, 537, 633. 90	-136, 076. 69	-775, 166. 30	-	-48, 175, 591. 84
	0. 0172	0. 0165	-0. 0027	-0. 0034	-	-0. 0159
	52, 899, 140. 68	159, 086, 254. 80	49, 403, 315. 80	229, 607, 248. 65	-	2, 982, 348, 204. 39
	1. 0345	1. 0345	0. 9973	0. 9966	-	0. 9841
3.1.3	2018		2017		2016	
	6. 05%	12. 80%	-0. 10%	6. 66%	-	5. 32%

2

3

3.2**3.2.1**

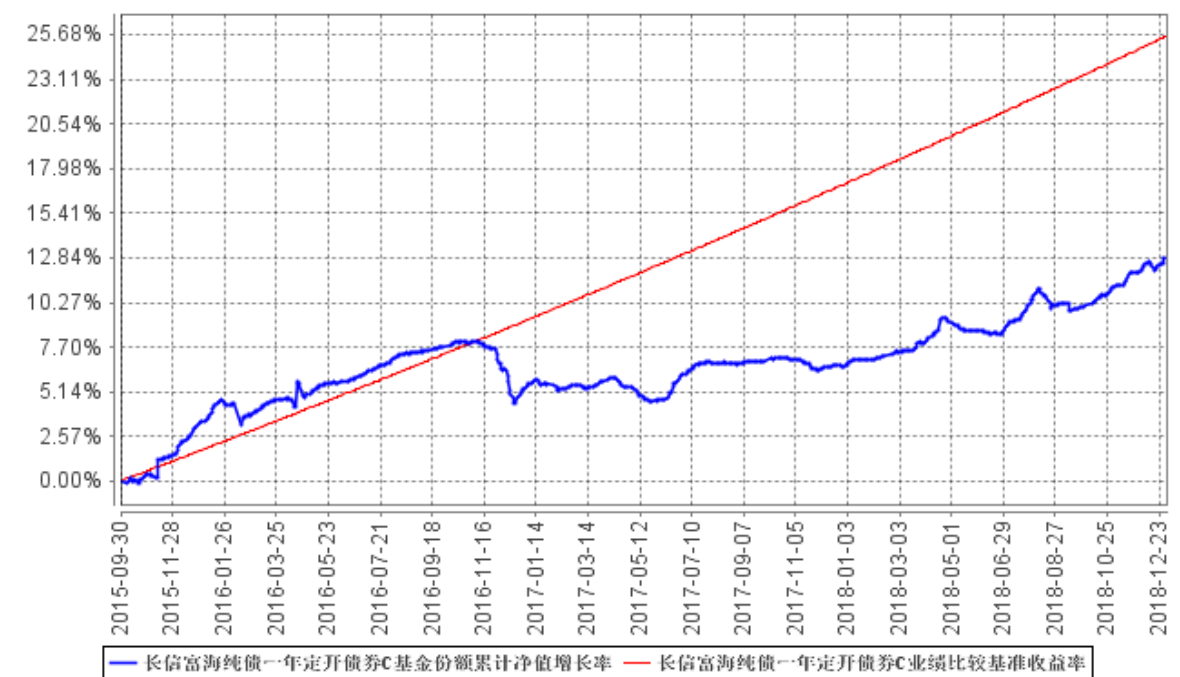
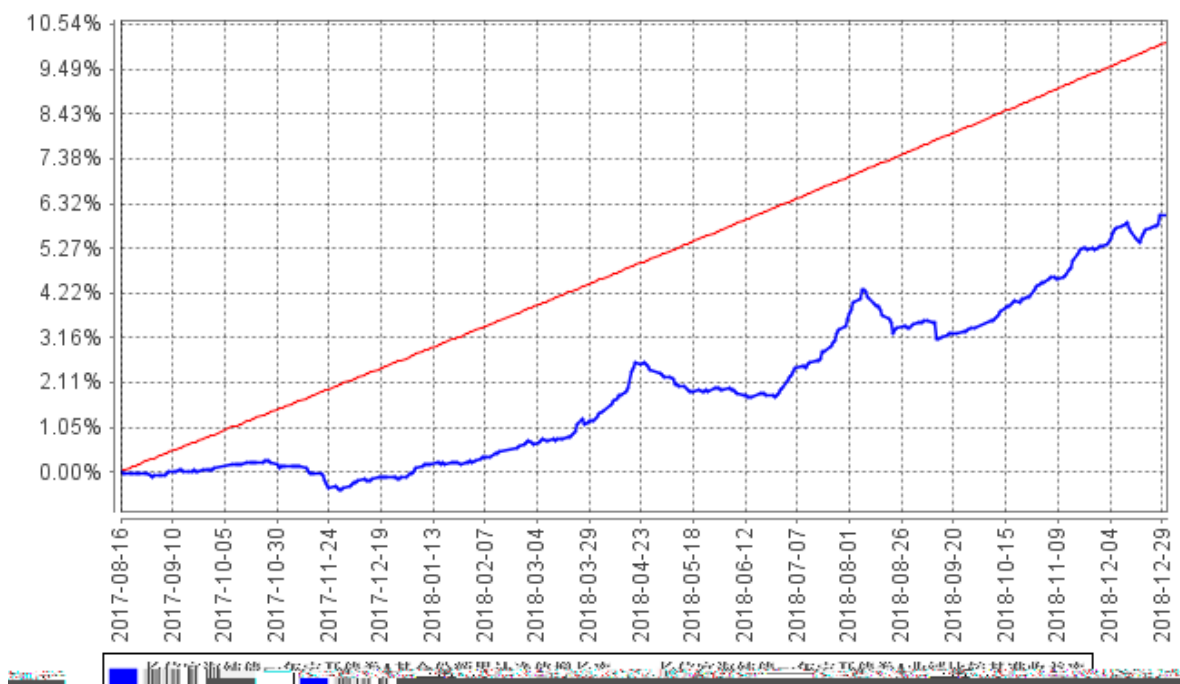
A

	2.55%	0.06%	1.78%	0.02%	0.77%	0.04%
	4.00%	0.08%	3.59%	0.02%	0.41%	0.06%
	6.15%	0.07%	7.25%	0.02%	-1.10%	0.05%
	6.05%	0.06%	10.12%	0.02%	-4.07%	0.04%

C

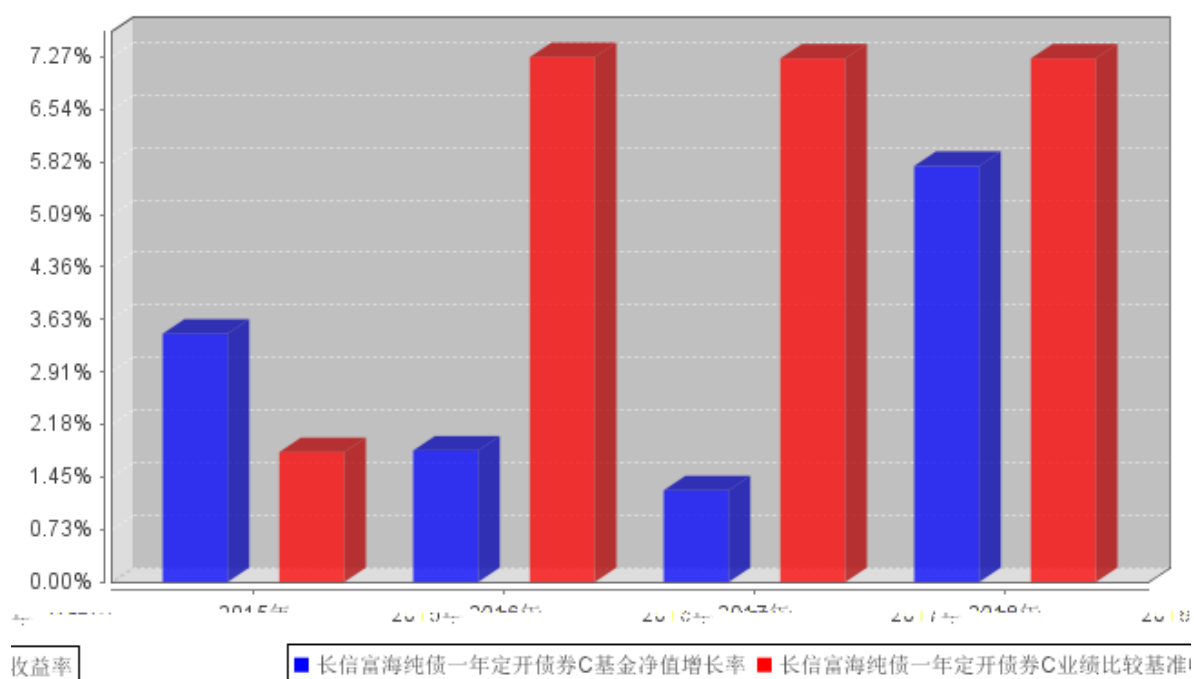
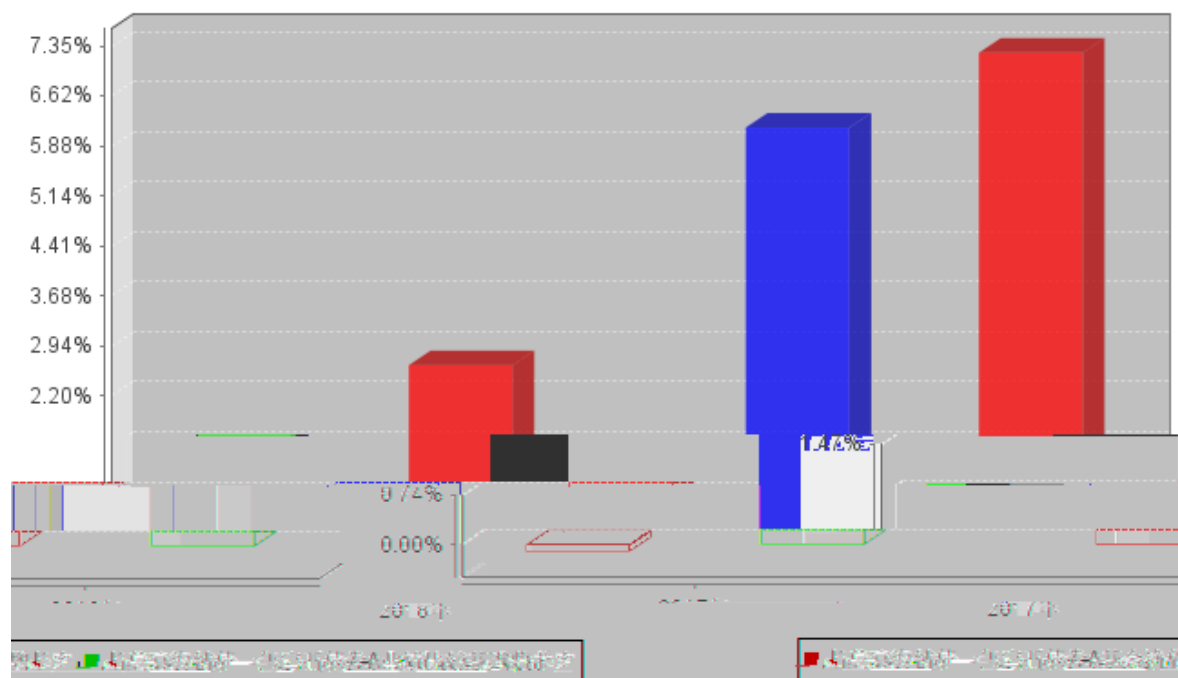
	2.47%	0.06%	1.78%	0.02%	0.69%	0.04%
	3.82%	0.08%	3.59%	0.02%	0.23%	0.06%
	5.76%	0.07%	7.25%	0.02%	-1.49%	0.05%
	9.05%	0.10%	23.38%	0.02%	-14.33%	0.08%
	12.80%	0.10%	25.60%	0.02%	-12.80%	0.08%

3.2.2



1	2017	8	16							
				C	A					
2				C	2015	9	30	2018	12	31
		A	2017	8	16			2018	12	31
3							6			

3.2.3



收益率

■ 长信富海纯债一年定开债券C基金净值增长率 ■ 长信富海纯债一年定开债券C业绩比较基准

1 A 2017 8 16 2018
 12 31 2017 A
 2 C 2015 9 30 31 2 2017

3.3

A					
	10				
2018	0.237	1,174,083.61	0.00	1,174,083.61	
2017	-	-	-	-	
	0.237	1,174,083.61	-	1,174,083.61	

C					
	10				
2018	0.191	4,215,882.20	184,421.84	4,400,304.04	
2017	-	-	-	-	
2016	0.707	60,836,296.03	22,780,627.25	83,616,923.28	
	0.898	65,052,178.23	22,965,049.09	88,017,227.32	

4.8

§ 4

4.1

4.1.1

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

4.1.2

	(LOF)	2016 13	12	-	24
					EMBA
					2004 9
					(LOF)

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2

4.2

4.3

4.3.1

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2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2018

7

MLF

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4.4.2

2018	12	31		A	1.0345
1.0582				A	6.15%
			C	1.0345	1.1243
			C	5.76%	7.25%

4.5

2019

4.6

4.7

“ ”

1/2

4.8

2018 10 18

2018 10 24 2018 10 16
5,574,387.65

2018 10 22
5,389,965.81

1

1

100%

2

3

4

A

C

5

4.9

§ 5

5.1

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5.3

2018

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	1
	2
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	4
	5 ()
	222 30
	2019 3 25

§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	666,077.35	534,991.25
		572,568.22	-
		45,346.75	84,732.07
	7.4.7.2	373,097,716.30	222,162,902.00
		-	-
		-	-
		373,097,716.30	222,162,902.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	59,780,408.17
		-	-
	7.4.7.5	7,155,466.32	5,078,852.05
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		381,537,174.94	287,641,885.54
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		168,857,120.96	8,007,867.99
		-	-
		-	-
		125,604.41	165,743.23
		35,886.97	47,355.20
		13,466.02	77,942.85
	7.4.7.7	8,770.93	20,400.38
		67,999.03	-
		213,931.14	8,011.44

		-	-
		-	-
	7.4.7.8	229,000.00	304,000.00
		169,551,779.46	8,631,321.09
	7.4.7.9	204,909,461.29	279,921,807.44
	7.4.7.10	7,075,934.19	-911,242.99
		211,985,395.48	279,010,564.45
		381,537,174.94	287,641,885.54

2018 12 31

A

1.0345

C

1.0345

204,909,461.29

A

51,133,710.54

C

153,775,750.75

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		22,284,224.70	92,997,758.38
1.		17,705,164.75	145,336,950.05
	7.4.7.11	61,818.25	442,532.16
		17,358,501.41	121,891,808.46
		-	-
		284,845.09	23,002,609.43
		-	-
2.	" -"	-2,867,666.74	-124,237,949.89
	7.4.7.12	-	-
		-	-
	7.4.7.13	-2,867,666.74	-124,237,949.89
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	7.4.7.17	7,440,374.32	71,898,758.22
" -"			
4.	" -"	-	-

5.	" - "	7.4.7.18	6,352.37	-
----	-------	----------	----------	---

“ _ ”			
	204,909,461.29	7,075,934.19	211,985,395.48
	2017 1 1 2017 12 31		
	3,030,523,796.23	-48,175,591.84	2,982,348,204.39
	-	49,321,824.17	49,321,824.17
“ _ ”	-2,750,601,988.79	-2,057,475.32	-2,752,659,464.11
1.	65,693,454.63	57,524.61	65,750,979.24
2.	-2,816,295,443.42	-2,114,999.93	-2,818,410,443.35
	-	-	-
“ _ ”			
	279,921,807.44	-911,242.99	279,010,564.45

7.1 7.4

7.4**7.4.1**

(“ ”)

(“ ”)

(“ ”)

[2015]1395

1, 182, 700, 474. 41

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1500949

2015 9 30

2017 8 14

A

2017 8 16

A

(“ A”)

A

C (“

C”) C

0. 40%

()

80%

()

5%

7%

7.4.2

(“ ”)

7.4.3

2018 12 31

2018

7.4.4**7.4.4.1**

1 1 12 31

7.4.4.2**7.4.4.3**

1)

2)

7.4.4.4

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7.4.4.5

1)

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2)

3)

4)

7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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7.4.4.10

				0.7%					
				0.2%					
	A			C				C	
	0.40%								
			C			2018	11	23	2019
11	3		C		0.40%		0.10%		

7.4.4.11

1								1	
	100%								
2									
3									
4	A			C					
5									

7.4.4.12

7.4.4.13

< 2015 1

> ([2014]24)
()

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2008]1
[2016]36 [2016]140
[2017]56
[2017]90

1) ()

2018 1 1

3%

2)

3)

20%

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	666,077.35	534,991.25
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	666,077.35	534,991.25

7.4.7.2

	2018 12 31		
	-	-	-
-	-	-	-

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2018 12 31		

-

-

-

7.4.7.7

	2018 12 31	2017 12 31
	-	-
	8,770.93	20,400.38
	8,770.93	20,400.38

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	-	-
	180,000.00	260,000.00
	40,000.00	35,000.00
	9,000.00	9,000.00
	229,000.00	304,000.00

7.4.7.9

A		
	2018 1 1	2018 12 31
	49,539,392.49	49,539,392.49
	51,133,602.70	51,133,602.70
“ - ”	-49,539,284.65	-49,539,284.65
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	51,133,710.54	51,133,710.54

C		
	2018 1 1	2018 12 31
	230,382,414.95	230,382,414.95
	5,381,544.55	5,381,544.55
“ - ”	-81,988,208.75	-81,988,208.75
- /	-	-

/	-	-
	-	-
" - "	-	-
	153,775,750.75	153,775,750.75

7.4.7.10

A			
	410,192.48	-546,269.17	-136,076.69
	1,626,037.33	1,414,395.81	3,040,433.14
	14,925.52	20,231.78	35,157.30
	457,864.46	496,447.11	954,311.57
	-442,938.94	-476,215.33	-919,154.27
	-1,174,083.61	-	-1,174,083.61
	877,071.72	888,358.42	1,765,430.14

C			
	1,599,281.97	-2,374,448.27	-775,166.30
	5,866,247.84	6,025,978.51	11,892,226.35
	-527,591.87	-878,660.09	-1,406,251.96
	46,165.11	56,713.18	102,878.29
	-573,756.98	-935,373.27	-1,509,130.25
	-4,400,304.04	-	-4,400,304.04
	2,537,633.90	2,772,870.15	5,310,504.05

7.4.7.11

	2018	1	1	2018	2017	1	1	2017	12	31
		12	31							
				48,846.03				364,856.11		
				-				-		
				-				-		
				11,633.32				75,755.94		
				1,338.90				1,920.11		
				61,818.25				442,532.16		

7.4.7.12**7.4.7.12.1** —**7.4.7.13****7.4.7.13.1**

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
—				-2, 867, 666. 74	24887			-124, 237, 949. 89
—				-				-
—								

7.4.7.14.2 —**7.4.7.15****7.4.7.15.1** —**7.4.7.15.2** —**7.4.7.16****7.4.7.17**

	2018	1	1	2018	12	2017	1	1	2017	12	
	31			31							
1.				7, 440, 374. 32						71, 898, 758. 22	
—				-						-	
—				7, 440, 374. 32						71, 898, 758. 22	
—				-						-	
—				-						-	
—				-						-	
2.				-						-	
—				-						-	
3.				-						-	
:				-						-	
				7, 440, 374. 32						71, 898, 758. 22	

7.4.7.18

	2018	1	1	2018	12	2017	1	1	2017	12	31
	31										
				6, 352. 37						-	
				6, 352. 37						-	

1.5%

7.4.7.19

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
				960.53					9,460.38		
				12,335.00					70,083.88		
				-					-		
				-					-		
				-					-		
				13,295.53					79,544.26		

7.4.7.20

	2018	1	1	2018	12	2017	1	1	2017	12
			31					31		
				40,000.00					35,000.00	
				180,000.00					260,000.00	
				36,000.00					45,000.00	
				19,427.38					34,756.45	
				275,427.38					374,756.45	

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

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([2018]190)

15.15%

2018 12 21

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7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5**

7.4.10.2**7.4.10.2.1**

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		1,905,037.26		17,485,702.38
		706,336.09		3,177,892.81

0.70%

$$= \quad \times 0.70\%$$

7.4.10.2.2

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		544,296.33		4,995,915.05

0.20%

$$= \quad \times 0.20\%$$

7.4.10.2.3

	2018 1 1 2018 12 31		
	A	C	
	-	435,782.69	435,782.69
	-	76,196.75	76,196.75
	-	775.03	775.03
	-	512,754.47	512,754.47
	2017 1 1 2017 12 31		

	A	C	
	-	2,136,003.02	2,136,003.02
	-	4,002,989.27	4,002,989.27
	-	3,436.53	3,436.53
	-	6,142,428.82	6,142,428.82

1

A

C

× 0.40%

C

=

C

× 0.40%÷

2

C

2018 11 23 2019 11 3

C

0.40% 0.10%

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

	2018 1 1	2018 12 31	2017 1 1	2017 12 31
	666,077.35	48,846.03	534,991.25	364,856.11

“ ”

2018 12 31 572,568.22 2017 12 31

7.4.10.6

7.4.10.7

7.4.11

A

			10				
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1 2018 10 2018
 22

101800366	18	MFN002	2019	1	4	104.26	100,000	10,426,000.00
1680202	16	02	2019	1	3	94.79	106,000	10,047,740.00
1282345	12	MFN3	2019	1	3	104.31	150,000	15,646,500.00
101800195	18	MFN001	2019	1	4	105.76	129,000	13,643,040.00
101800826	18	MFN002	2019	1	2	102.57	100,000	10,257,000.00
101800638	18	MFN001B	2019	1	2	104.66	124,000	12,977,840.00
101800148	18	MFN001	2019	1	3	105.89	100,000	10,589,000.00
							809,000	83,587,120.00

7.4.12.3.2

2018 12 31

89,500,000.00 2019 1 2 2019 1 8

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7.4.13**7.4.13.1**

“ ”

7.4.13.2

"

10%

10%

7.4.13.2.1**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	223,683,500.00	9,883,000.00
AAA	128,028,216.30	212,279,902.00
	21,386,000.00	0.00
	373,097,716.30	222,162,902.00

7.4.13.2.5**7.4.13.2.6**

7.4.13.3**7.4.13.3.1****7.4.13.4****7.4.13.4.1****7.4.13.4.1.1**

2018 12 31	6	6 -1	1-5	5		
	666,077.35	-	-	-	-	666,077.35

	572,568.22	-	-	-	-	572,568.22
	45,346.75	-	-	-	-	45,346.75
	8,172,000.00	39,831,000.00	303,708,716.30	21,386,000.00	-	373,097,716.30
	-	-	-	-	7,155,466.32	7,155,466.32
	9,455,992.32	39,831,000.00	303,708,716.30	21,386,000.00	7,155,466.32	381,537,174.94
	168,857,120.96	-	-	-	-	168,857,120.96
	-	-	-	-	125,604.41	125,604.41
	-	-	-	-	35,886.97	35,886.97
	-	-	-	-	13,466.02	13,466.02
	-	-	-	-	8,770.93	8,770.93
	-	-	-	-	213,931.14	213,931.14
	-	-	-	-	67,999.03	67,999.03
	-	-	-	-	229,000.00	229,000.00
	168,857,120.96	-	-	-	694,658.50	169,551,779.46
	-159,401,128.64	39,831,000.00	303,708,716.30	21,386,000.00	6,460,807.82	211,985,395.48
2017 12 31	6	6 -1	1-5	5		
	534,991.25	-	-	-	-	534,991.25
	84,732.07	-	-	-	-	84,732.07
	-	22,449,000.00	68,424,902.00	131,289,000.00	-	222,162,902.00
	59,780,408.17	-	-	-	-	59,780,408.17
	-	-	-	-	5,078,852.05	5,078,852.05
	60,400,131.49	22,449,000.00	68,424,902.00	131,289,000.00	5,078,852.05	287,641,885.54
	8,007,867.99	-	-	-	-	8,007,867.99

	-	-	-	-	165,743.23	165,743.23
	-	-	-	-	47,355.20	47,355.20
	-	-	-	-	77,942.85	77,942.85
	-	-	-	-	20,400.38	20,400.38
	-	-	-	-	8,011.44	8,011.44
	-	-	-	-	304,000.00	304,000.00
	8,007,867. 99	-	-	-	623,453.10	8,631,321.0 9
	52,392,263 .50	22,449,000.00	68,424,902.00	131,289,000.00	4,455,398.9 5	279,010,564 .45

7.4.13.4.1.2

		2018 12 31	2017 12 31
	27	2,573,564.95	1,384,820.81
	27	-2,573,564.95	-1,384,820.81

7.4.13.4.2**7.4.13.4.3**

Var (Value at Risk)

7.4.13.4.3.1

	2018 12 31		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	373,097,716.30	176.00	222,162,902.00	79.63
	-	-	-	-
	-	-	-	-
	-	-	-	-
	373,097,716.30	176.00	222,162,902.00	79.63

7.4.13.4.3.2**7.4.14**

(1)

(a)

(b)

(i)

2018 12 31

373,097,716.30

(2017

12 31

222,162,902.00

)

(ii)

()

(iii)

(2)

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		373,097,716.30	97.79
		373,097,716.30	97.79
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,238,645.57	0.32
8		7,200,813.07	1.89
9		381,537,174.94	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1 **2%** **20**

8.4.2 **2%** **20**

8.4.3**8.5**

1		-	-
2		-	-
3		21,386,000.00	10.09
		21,386,000.00	10.09
4		263,166,216.30	124.14
5		-	-
6		88,545,500.00	41.77
7		-	-
8		-	-
9		-	-
10		373,097,716.30	176.00

8.6

1	180406	18 06	200,000	21,386,000.00	10.09
2	143867	18 08	200,000	20,120,000.00	9.49
3	112277	15 03	200,000	20,098,000.00	9.48
4	136830	16 G1	200,000	19,924,000.00	9.40
5	136164	16 01	200,000	19,714,000.00	9.30

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		45,346.75
2		-
3		-
4		7,155,466.32
5		-
6		-
7		-
8		-
9		7,200,813.07

8.11.4**8.11.5**

8.11.6

§ 9

9.1

			45.96	EMC	ET0.851	scn319.8	659.76	5	16	37.2	ref38
	()		19-NÍ								

§ 10

	A	C
2015 9 30	-	1, 182, 700, 474. 41
	49, 539, 392. 49	230, 382, 414. 95
	51, 133, 602. 70	5, 381, 544. 55
:	49, 539, 284. 65	81, 988, 208. 75
"_"	-	-
	51, 133, 710. 54	153, 775, 750. 75

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

40,000.00

2

11.6

11.7

11.7.1

	2	-	-	-	-	-

11.7.2

	310,888,180.90	100.00%	1,832,806,000.00	100.00%	-	-

1

2

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[2007]48

1

a

b

c

d

2

11.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16

5	2017 4		2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 7
10			2018 2 10
11	53		2018 3 24
12			2018 3 24
13			2018 3 24
14			2018 3 29
15			2018 3 29
16	2017		2018 3 31
17			2018 4 18
18	2018 1		2018 4 20
19			2018 4 21

20			2018 5 7
21			2018 5 8
22	2018 1		2018 5 12
23			2018 5 17
24			2018 5 28
25			2018 5 31
26			2018 6 7
27			2018 6 15
28			2018 6 20
29			2018 6 22
30			2018 6 28
31			2018 6 30

32	2018 6 30		2018 6 30
33			2018 7 4
34			2018 7 12
35	2018 2		2018 7 20
36			2018 8 2
37			2018 8 28
38	2018		2018 8 29
39			2018 8 31
40			2018 9 1
41			2018 9 22
42			2018 9 29
43			2018 10 9
44			2018 10 12
45			2018 10 13

46			2018 10 18
47	2018 3		2018 10 25
48			2018 10 25
49			2018 10 26
50			2018 11 8
51	2018 2		2018 11 13
52	C		2018 11 21
53			2018 12 21
54			2018 12 27
55			2018 12 28

§ 12

12.1

20%

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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