

2018

2018 12 31

2019 3 29

§

“ ”

2019 3 26

2018 8 31

2018 12 31

§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	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	14
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
8.4	.....	45
8.5	.....	46
8.6	.....	46
8.7	.....	46

8.8	.....	46
8.9	.....	46
8.10	.....	47
8.11	.....	47
§9	.....	49
9.1	.....	49
9.2	.....	49
9.3	.....	49
9.4	.....	49
§10	.....	50
§ 11	.....	51
11.1	.....	51
11.2	.....	51
11.3	.....	51
11.4	.....	51
11.5	.....	51
11.6	.....	51
11.7	.....	51
11.8	.....	54
§12	.....	57
12.1	20%	57
12.2	.....	57
§13	.....	58
13.1	.....	58
13.2	.....	58
13.3	.....	58

§

	006174
	006174
	2018 8 31
	507,005,516.15

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798
	68 9	2
	9 68	2
	200120	100031

--	--	--

	www. cxfund. com. cn
	68 9
	2

		222 30
		68 9

§ 3

3.1.1	2018 8 31 ()-2018 12 31
	2, 974, 744. 16
	4, 833, 326. 48
	0. 0139
	1. 37%
	1. 54%
3.1.2	2018
	4, 688, 795. 08
	0. 0092
	514, 833, 326. 48
	1. 0154
3.1.3	2018
	1. 54%

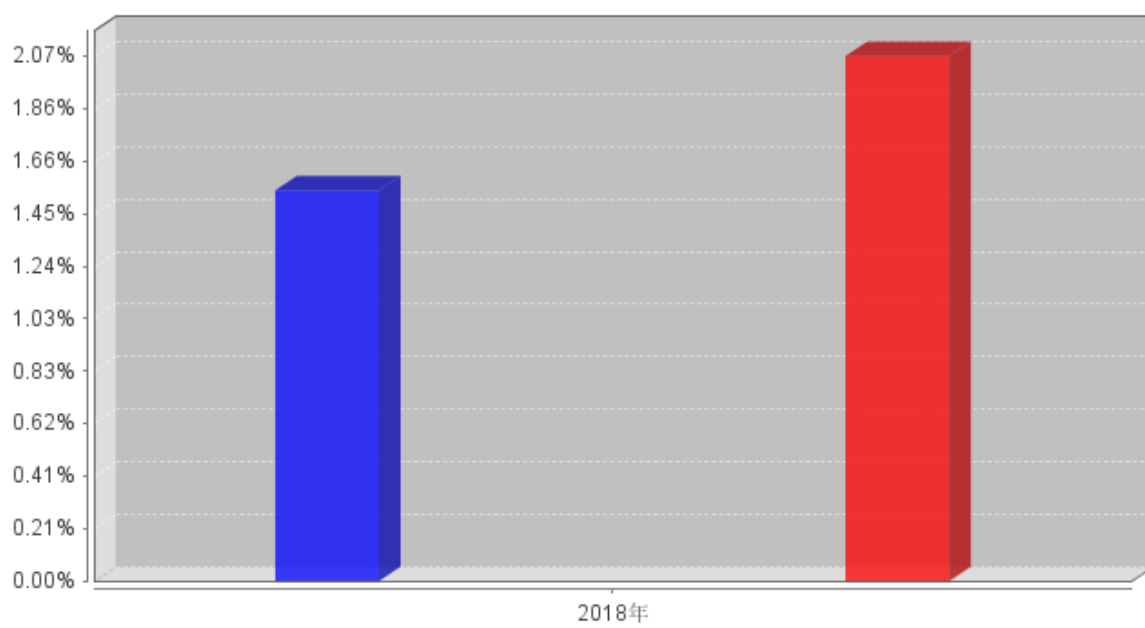
1 2018 8 31

2

3

4

	1. 36%	0. 04%	1. 99%	0. 05%	-0. 63%	-0. 01%
	1. 54%	0. 04%	2. 07%	0. 05%	-0. 53%	-0. 01%



■ 长信稳裕三个月定开债券发起式基金净值增长率 ■ 长信稳裕三个月定开债券发起式业绩比较基准收益率

2018 8 31 2018

2018 8 31

§

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

		2018 8 31	-	8	2010 7
		2018 12 5	-	6	2013

	LOF				LOF
--	-----	--	--	--	-----

1

/

2

1

2

1

2

5 1

3

4

5

5%

2018

10

65bp 118bp

AAA

2018 12 31

1.0154

1.54%

2.07%

2019

PMI

“ ”

1/2

1

3

2

3

4

5

§

§

	()
	(1)
	(2)
	(3)
	(4)
	(5)
) (
	222 30
	2019 3 25

§

2018 12 31

		2018 12 31
	7.4.7.1	473,091.70
		-
		1,897.46
	7.4.7.2	581,781,000.00
		-
		-
		581,781,000.00
		-
		-
	7.4.7.3	-
	7.4.7.4	-
		-
	7.4.7.5	8,934,878.01
		-
		-
		-
	7.4.7.6	-
		591,190,867.17
		2018 12 31
		-
		-
	7.4.7.3	-
		75,900,000.00
		51,302.71
		-
		119,554.09
		39,851.34
		-
	7.4.7.7	13,833.89
		81,915.73
		11,082.93

		-
		-
	7.4.7.8	140,000.00
		76,357,540.69
	7.4.7.9	507,005,516.15
	7.4.7.10	7,827,810.33
		514,833,326.48
		591,190,867.17

1 2018 12 31 1.0154 507,005,516.15

2 2018 8 31 2018 12 31 2018 8
31

2018 8 31 () 2018 12 31

		2018 8 31 () 2018 12 31
		6,032,602.70
1.		4,755,980.38
	7.4.7.11	81,524.43
		3,597,168.83
		-
		1,077,287.12
		-
2.	“ - ”	-581,960.00
	7.4.7.12	-
		-
	7.4.7.13	-581,960.00
	7.4.7.13.5	-
	7.4.7.14	-
	7.4.7.15	-
	7.4.7.16	-
3.	“ - ”	1,858,582.32
	7.4.7.17	

4.	" - "		-
5.	" - "	7.4.7.18	-

	507,005,516.15	7,827,810.33	514,833,326.48
--	----------------	--------------	----------------

2018 8 31 2018 12 31 2018 8

31

7.1 7.4

(“ ”)

(“ ”)

(“ ”) [2018]1038

310,000,000.00 () ()

(18) 00019 2018 8 31

(

)

10

2)

(

)

1)

(

)

2)

3)

4)

()

()

-

4)

5)

1)

() > ([2017]6)

<

2)

)

[2017]13)

(AMAC)

[2013]13)

(

(

(

3)

<

2015 1

> ([2014]24)

()

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

1

(1)

1

1 (1)

50%

1

20%

4)

20%

5)

A

0.10%

()

	2018 12 31
	473,091.70
	-
1	-
1-3	-
3	-
	-
	473,091.70

		2018 12 31		
		-	-	-
	-	-	-	-
		165,350,207.67	165,177,000.00	-173,207.67
		414,572,210.01	416,604,000.00	2,031,789.99
		579,922,417.68	581,781,000.00	1,858,582.32
		-	-	-
		-	-	-
		-	-	-
		579,922,417.68	581,781,000.00	1,858,582.32

/

	2018 12 31
	3,009.61
	-
	-
	-
	8,931,867.41
	-
	-
	-

	310,000,000.00	310,000,000.00
	197,005,516.15	197,005,516.15
“ - ”	-	-
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	507,005,516.15	507,005,516.15

1

2 2018 8 28 2018 8 29

310,000,000.00

0.00

0.00

	-	-	-
	2,974,744.16	1,858,582.32	4,833,326.48
	1,714,050.92	1,280,432.93	2,994,483.85
	1,714,050.92	1,280,432.93	2,994,483.85
	-	-	-
	-	-	-
	4,688,795.08	3,139,015.25	7,827,810.33

	2018 8 31 () 2018 12 31
	47,357.95
	-
	-
	22,161.38
	12,005.10
	81,524.43

	2018 8 31 () 2018 12 31
---	-581,960.00
---	-
---	-
	-581,960.00

	2018 8 31 () 2018 12 31
	167,069,944.94
	164,048,020.00
	3,603,884.94
	-581,960.00

	2018 8 31 () 2018 12 31
1.	1,858,582.32
---	-
---	1,858,582.32
---	-
---	-
---	-
2.	-
---	-
3.	-
:	-
	1,858,582.32

	2018 8 31 () 2018 12 31
	1,079.80
	7,325.00

	40,000.00
	100,000.00
	4,491.06
	144,491.06

(“ ”)	
(“ ”)	
(“ ”)	
(“ ”)	
() (“ ”)	
() (“ ”)	
(“ ”)	

1

2

[2018]1905

15.15%

2018 12 21

	2018 8 31 () 2018 12 31	
	125,464,735.34	67.68%

2018 8 31

	2018 8 31 () 2018 12 31	
	3,495,700,000.00	96.95%

2018 8 31

	2018 8 31 () 2018 12 31
	352,553.80
	-

1

2018 8 31

2

×0.30%

=

×0.30%÷

	2018 8 31 ()	2018 12 31
		117,517.88

1

2018 8 31

2

×0.10%

=

×0.10%÷

	2018 8 31 ()	2018 12 31

	2018 8 31 () 2018 12 31
	¥1031

2018	12	31						
75,900,000.00			2019	1	2	2019	1	3
					/			

“ ”

10%

10%

	2018 12 31
A-1	0.00
A-1	0.00
	80,240,000.00
	80,240,000.00

	2018 12 31
AAA	242,402,000.00
AAA	238,873,000.00
	20,266,000.00
	501,541,000.00

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

	473,091.70	-	-	-	-	-	473,091.70
	1,897.46	-	-	-	-	-	1,897.46
	20,096,000.00	70,261,000.00	491,424,000.00	-	-	-581,781,000.00	
	-	-	-	-	-8,934,878.01	8,934,878.01	
	20,570,989.16	70,261,000.00	491,424,000.00	-8,934,878.01	-	591,190,867.17	
	75,900,000.00	-	-	-	-	-	75,900,000.00
	-	-	-	-	-	51,302.71	51,302.71
	-	-	-	-	-	119,554.09	119,554.09
	-	-	-	-	-	39,851.34	39,851.34
	-	-	-	-	-	13,833.89	13,833.89
	-	-	-	-	-	11,082.93	11,082.93
	-	-	-	-	-	81,915.73	81,915.73

VaR(Value at Risk)

12 31

	2018 12 31	
		%
-	-	-
	-	-
581,781,000.00	113.00	
	-	-
	-	-
	-	-
581,781,000.00	113.00	

(1)

(a)

(b)

(i)

2018 12 31

581,781,000.00

(ii)

()

(iii)

(2)

§

			%
1		-	-
		-	-
2		-	-
3		581,781,000.00	98.41
		581,781,000.00	98.41
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		473,091.70	0.08
8		8,936,775.47	1.51
9		591,190,867.17	100.00

1		1, 897. 46
2		-
3		-
4		8, 934, 878. 01
5		-
6		-
7		-
8		-
9		8, 936, 775. 47

§

()					
2	253,502,758.08	507,005,516.15	100.00%	0.00	0.00%

		0.00	0.00%

		0
		0

		%		%	
	10,000,000.00	1.97	10,000,000.00	1.97	3
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	10,000,000.00	1.97	10,000,000.00	1.97	3

§

2018 8 31	310,000,000.00
	197,005,516.15
:	-
"_"	-
	507,005,516.15

2018 8 31

2018 8 31 2018 12

31

§ 11

2018 8 28

2018 4 19

40,000.00

1

	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

	59,925,472.33	32.32%	110,130,000.00	3.05%	-	-

2

1			2018 1 4
2			2018 1 5
3			2018 1 16
4			2018 2 1
5			2018 2 6
6			2018 2 7
7			2018 2 10
8			2018 3 29
9			2018 4 18
10			2018 4 21
11			2018 5 8
12			2018 5 17
13			2018 5 31

31			2018 10 9
32			2018 10 12
33			2018 10 13
34			2018 11 8
35			2018 11 29
36			2018 12 5
37			2018 12 21
38			2018 12 27
39			2018 12 28

§

		20%					
	1	2018 8 31 2018 12 31	300,000,000.00	197,005,516.15	0.00	497,005,516.15	98.03%
	-	-	-	-	-	-	-
1							
2							
3							

§

1

2

3

4

5

6

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

2019 3 29