

2019

2019 6 30

2019 8 27

§ 1

1.1

2019 8 23

2019 1 1 2019 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
§5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§6	.....	17
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
§7	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	38
7.4	.....	38
7.5	.....	39
7.6	.....	39
7.7	.....	39
7.8	.....	39
7.9	.....	39
7.10	.....	40
7.11	.....	40
§8	.....	42
8.1	.....	42
8.2	.....	42
8.3	.....	42
§9	.....	43
§10	.....	44
10.1	.....	44
10.2	.....	44
10.3	.....	44
10.4	.....	44
10.5	.....	44
10.6	.....	44
10.7	.....	44
10.8	.....	46
§11	.....	49
11.1	..... 20%	49
11.2	.....	49

§12	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

§ 2

2.1

	003126	
	2016 12 23	
	6,300,902.78	
	A	C
	003126	003127
	90,958.51	6,209,944.27

2.2

2.3

	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

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2.4

	www. cxfund. com. cn
	68 9 2

2.5

		68 9

§ 3

3.1

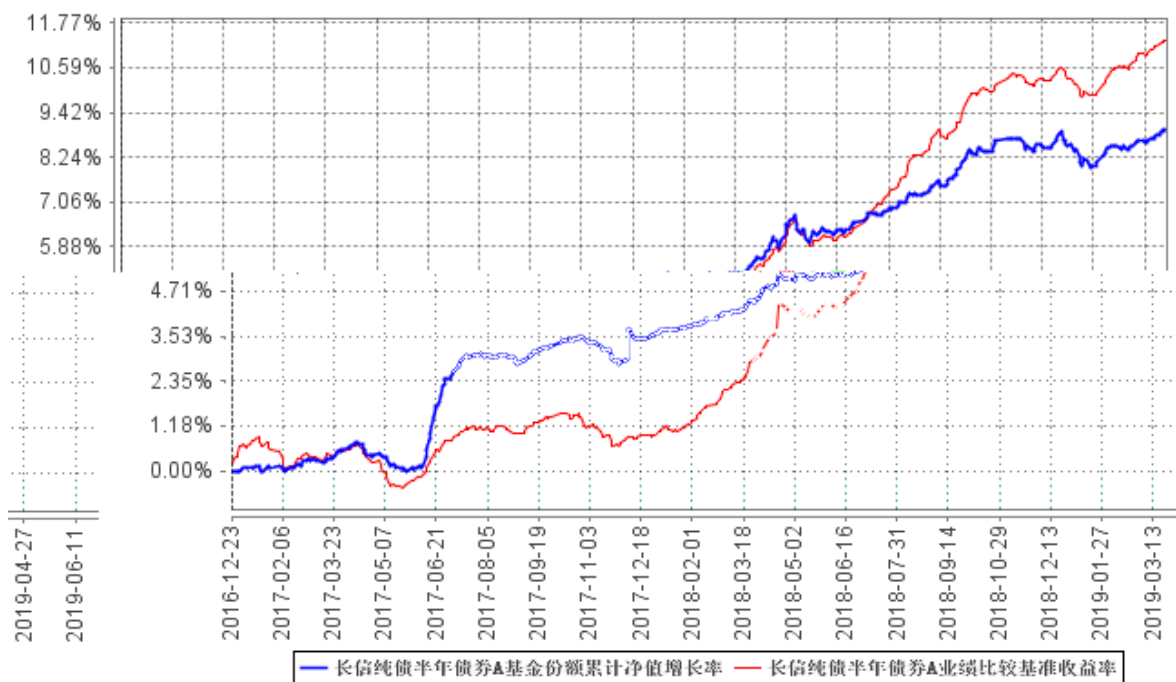
	A	C
3.1.1	(2019 1 1 - 2019 6 30)	(2019 1 1 - 2019 6 30)
	1,658.64	74,191.57
	1,148.97	55,674.89
	0.0086	0.0080
	0.79%	0.75%
	0.93%	0.78%
3.1.2	(2019 6 30)	
	4,054.43	224,638.62
	0.0446	0.0362
	99,128.80	6,714,831.40
	1.0898	1.0813
3.1.3	(2019 6 30)	

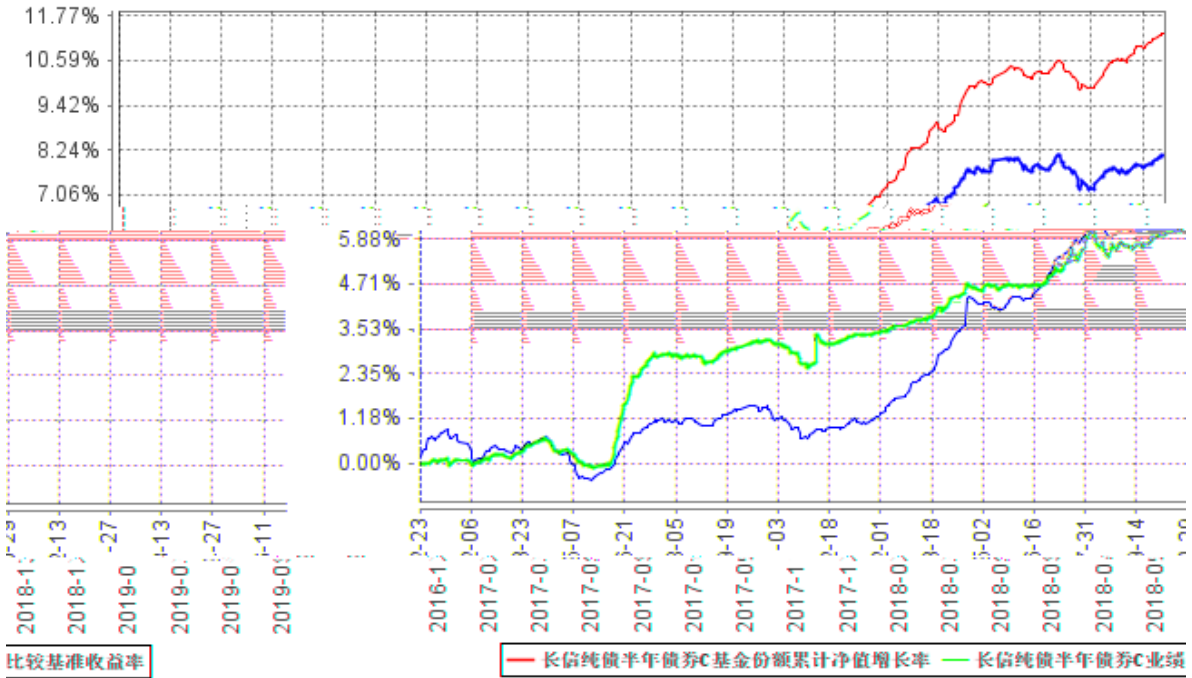
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C

	0.37%	0.03%	0.52%	0.03%	-0.15%	0.00%
	0.00%	0.07%	0.64%	0.06%	-0.64%	0.01%
	0.78%	0.06%	2.00%	0.06%	-1.22%	0.00%
	3.10%	0.06%	6.00%	0.06%	-2.90%	0.00%
	8.13%	0.06%	11.32%	0.06%	-3.19%	0.00%

3.2.2





比较基准收益率

— 长信纯债半年债券C基金份额累计净值增长率 — 长信纯债半年债券C业绩

1 2016 12 23 2019 6 30

2 6

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2019 6 30

65

100

(LOF)

(LOF)

LOF

500

FOF
300

4.1.2

		2017 1 12	-	9	2010 7

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2019

18

10

40bp

4.4.2

	A	1.0898		1.0898
	A	0.93%	C	1.0813
1.0813		C	0.78%	
2.00%				

4.5

PPI CPI

4.6

“ ”

§ 5

5.1

5.2

5.3

§ 6

6.1

2019 6 30

		2019 6 30	2018 12 31
	6.4.6.1	65, 228. 86	175, 365. 85
		47, 512. 02	93, 976. 48
		915. 06	1, 413. 09
	6.4.6.2	7, 649, 144. 20	7, 414, 853. 00
		-	-
		-	-
		7, 649, 144. 20	7, 414, 853. 00
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	77, 232. 94	161, 002. 18
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		7, 840, 033. 08	7, 846, 610. 60
		2019 6 30	2018 12 31

		81.87	-
		-	-
		-	-
	6.4.6.8	18,916.99	109,000.00
		1,026,072.88	117,516.95
	6.4.6.9	6,300,902.78	7,202,881.32
	6.4.6.10	513,057.42	526,212.33
		6,813,960.20	7,729,093.65
		7,840,033.08	7,846,610.60

2019 6 30

A

1.0898

90,958.51

C

1.0813

6,209,944.27

6,300,902.78

6.2

2019 1 1 2019 6 30

		2019 1 1 2019 6 30	2018 1 1 2018 6 30
		148,858.04	459,459.22
1.		166,676.94	263,657.42
	6.4.6.11	947.78	2,643.29
		165,507.61	242,852.84
		-	-
		221.55	18,161.29
		-	-
2.	" -"	1,207.45	81,996.04
	6.4.6.12	-	-
		-	-
	6.4.6.13	1,207.45	81,996.04
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	-19,026.35	113,805.76
	" -"		
4.	" -"	-	-

5.	“ - ”	6.4.6.18	-	-
			92,034.18	195,487.02
1		6.4.9.2.1	26,455.82	57,268.93
2		6.4.9.2.2	7,558.79	16,362.60
3		6.4.9.2.3	11,121.86	24,281.80
4		6.4.6.19	5.01	535.16
5			18,215.71	8,458.64
			18,215.71	8,458.64
6			-	-

“ - ”			
	6,300,902.78	513,057.42	6,813,960.20
	2018 1 1 2018 6 30		
	17,470,501.82	566,944.07	18,037,445.89
	-	263,972.20	263,972.20
“ - ”	-5,429,613.60	-241,312.28	-5,670,925.88
1.	1,661,044.41	65,320.29	1,726,364.70
2.	-7,090,658.01	-306,632.57	-7,397,290.58
	-	-	-
“ - ”			
	12,040,888.22	589,603.99	12,630,492.21

6.1 6.4

6.4**6.4.1**

(“ ”)

(“ ”)

[2016]1619

6.4.4**6.4.4.1****6.4.4.2****6.4.5**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

2018 1 1

3%

2)

3)

20%

6.4.6**6.4.6.1**

	2019 6 30
	65, 228. 86
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1	-
1-3	-
3	-

	-
	65, 228. 86

6.4.6.2

		2019 6 30		
		-	-	-
		-	-	-
		3, 570, 371. 07	3, 578, 744. 20	8, 373. 13
		4, 021, 496. 00	4, 070, 400. 00	48, 904. 00
		7, 591, 867. 07	7, 649, 144. 20	57, 277. 13
		-	-	-
		-	-	-
		-	-	-
		7, 591, 867. 07	7, 649, 144. 20	57, 277. 13

6.4.6.3

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6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

		2019 6 30
		13. 07
		-
		-
		21. 40
		77, 198. 07
		-
		-
bĐ		-

bĐ

	-
	0.40
	77,232.94

6.4.6.6**6.4.6.7****6.4.6.8**

	2019 6 30
	-
	-
-	9,000.00
	-
	9,916.99
	18,916.99

6.4.6.9

A		
	2019 1 1	2019 6 30
	134,734.89	134,734.89
	17,028.37	17,028.37
("-")	-60,804.75	-60,804.75
- /	-	-
/	-	-
	-	-
("-")	-	-
	90,958.51	90,958.51

C		
	2019 1 1	2019 6 30

	7,068,146.43	7,068,146.43
	428,342.48	428,342.48
("-")	-1,286,544.64	-1,286,544.64
- /	-	-
/	-	-
	-	-
("-")	-	-
	6,209,944.27	6,209,944.27

6.4.6.10

A			
	4,334.32	6,411.53	10,745.85
	1,658.64	-509.67	1,148.97
	-1,938.53	-1,786.00	-3,724.53
	581.13	859.80	1,440.93
	-2,519.66	-2,645.80	-5,165.46
	-	-	-
	4,054.43	4,115.86	8,170.29

C			
	180,086.61	335,379.87	515,466.48
	74,191.57	-18,516.68	55,674.89
	-29,639.56	-36,614.68	-66,254.24
	12,093.66	21,583.86	33,677.52
	-41,733.22	-58,198.54	-99,931.76
	-	-	-
	224,638.62	280,248.51	504,887.13

6.4.6.11

	2019	1	1	2019	6	30
						325.85
						-

	25.27
	596.66
	-
	947.78

6.4.6.12**6.4.6.12.1** —**6.4.6.13****6.4.6.13.1**

	2019 1 1	2019 6 30
---		1,207.45
---		-
---		-
		1,207.45

6.4.6.13.2 —

	2019 1 1	2019 6 30
		2,699,584.32
		2,668,200.55
		30,176.32
		1,207.45

6.4.6.13.3 —**6.4.6.13.4** —

6.4.6.13.5**6.4.6.14****6.4.6.14.1****6.4.6.15****6.4.6.15.1** ———**6.4.6.15.2** ———**6.4.6.16****6.4.6.17**

	2019 1 1	2019 6 30
1.		-19,026.35
———		-
———		-19,026.35
———		-
———		-
———		-
2.		-
———		-
3.		-
		-
		-19,026.35

6.4.6.18**6.4.6.19**

	2019 1 1	2019 6 30
		5.01
		-
		-
		-
		-
		5.01

6.4.6.20

	2019 1 1	2019 6 30
		9,916.99
		-
		160.00
		18,000.00
		600.00
		28,676.99

6.4.7**6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

“	”
“	”

6.4.9**6.4.9.1****6.4.9.1.1****6.4.9.1.2**

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		4,990,926.10		100.00%		24,783,550.00		100.00%

6.4.9.1.3

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		87,900,000.00		100.00%		52,800,000.00		100.00%

6.4.9.1.4**6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
				26,455.82				57,268.93

	17,952.16	60,109.43

0.70%

$$H \ E \times \quad \div \quad H \quad E$$

6.4.9.2.2

	2019 1 1 2019 6 30	2018 1 1 2018 6 30
	7,558.79	16,362.60

0.20%

$$H \ E \times \quad \div \quad H \quad E$$

6.4.9.2.3

	2019 1 1 2019 6 30		
	A	C	
	-	0.81	0.81
	-	11,077.04	11,077.04
	-	11,077.85	11,077.85
	2018 1 1 2018 6 30		
	A	C	
	-	193.97	193.97
	-	24,067.24	24,067.24
	-	24,261.21	24,261.21

$$A \quad C \quad 0.30\%$$

$$C \quad 0.30\%$$

H E× ÷

H C

E C

6.4.9.3 () ()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

	2019 1 1		2019 6 30		2018 1 1		2018 6 30	
		65,228.86		325.85		92,967.60		2,014.27

2019 6 30

“ ” 2018 12 31

6.4.9.6

6.4.9.7

6.4.10

6.4.11 2019 6 30

6.4.11.1 /

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6.4.11.2

6.4.11.3

6.4.11.3.1

6.4.11.3.2

2019 6 30
1,000,000.00 2019 7 1 2019 7 2

/

6.4.12

6.4.12.1

“ ”

6.4.12.2

10%

10%

6.4.12.2.1

	2019 6 30	2018 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	399,680.00	0.00
	399,680.00	0.00

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2019 6 30	2018 12 31
AAA	0.00	0.00
AAA	0.00	0.00

	7, 249, 464. 20	7, 414, 853. 00
	7, 249, 464. 20	7, 414, 853. 00

6.4.12.2.5**6.4.12.2.6****6.4.12.3****6.4.12.3.1****6.4.12.4**

6.4.12.4.1**6.4.12.4.1.1**

2019 6 30	6	6 -1	1-5	5		
	65,228.86	-	-	-	-	65,228.86
	47,512.02	-	-	-	-	47,512.02
	915.06	-	-	-	-	915.06
	-	399,680.00	7,249,464.20	-	-	7,649,144.20
	-	-	-	-	77,232.94	77,232.94
	113,655.94	399,680.00	7,249,464.20	-	77,232.94	7,840,033.08
	1,000,000.00	-	-	-	-	1,000,000.00
	-	-	-	-	165.70	165.70
	-	-	-	-	4,045.02	4,045.02
	-	-	-	-	1,155.70	1,155.70
	-	-	-	-	1,707.60	1,707.60
	-	-	-	-	81.87	81.87
	-	-	-	-	18,916.99	18,916.99
	1,000,000.00	-	-	-	26,072.88	1,026,072.88
	-886,344.06	399,680.00	7,249,464.20	-	51,160.06	6,813,960.20
2018 12 31	6	6 -1	1-5	5		
	175,365.85	-	-	-	-	175,365.85
	93,976.48	-	-	-	-	93,976.48
	1,413.09	-	-	-	-	1,413.09
	703,080.00	-	6,711,773.00	-	-	7,414,853.00
	-	-	-	-	161,002.18	161,002.18
	973,835.42	-	6,711,773.00	-	161,002.18	7,846,610.60
	-	-	-	-	4,852.94	4,852.94
	-	-	-	-	1,386.58	1,386.58
	-	-	-	-	2,033.57	2,033.57
	-	-	-	-	243.86	243.86
	-	-	-	-	109,000.00	109,000.00
	-	-	-	-	117,516.95	117,516.95

	973,835.42	-6,711,773.00	-43,485.23	7,729,093.65
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6.4.12.4.1.2

		2019 6 30	2018 12 31
	27	40,811.59	47,391.96
	27	-40,811.59	-47,391.96

6.4.12.4.2**6.4.12.4.3**

VaR(Value at Risk)

6 30

6.4.12.4.3.1

	2019 6 30	2018 12 31
	%	%

	7,649,144.20	112.26	7,414,853.00	95.93
	-	-	-	-
	-	-	-	-
	-	-	-	-
	7,649,144.20	112.26	7,414,853.00	95.93

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

(i)

2019 6 30

7,649,144.20

(ii)

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(iii)

(2)

7.10**7.10.1****7.10.2****7.10.3****7.11****7.11.1****7.11.2****7.11.3**

1		915.06
2		-
3		-
4		77,232.94
5		-
6		-
7		-
8		-
9		78,148.00

7.11.4**7.11.5**

7.11.6

§ 8

8.1

	()					
A	48	1,894.97	0.00	0.00%	90,958.51	100.00%
C	327	18,990.66	0.00	0.00%	6,209,944.27	100.00%
	375	16,802.41	0.00	0.00%	6,300,902.78	100.00%

§ 9

	A	C
2016 12 23	140,350,149.91	61,781,417.66
	134,734.89	7,068,146.43
	17,028.37	428,342.48
:	60,804.75	1,286,544.64
"_ "	-	-
	90,958.51	6,209,944.27

§ 10
10.1**10.2**

10.2.1

2019 3 2

10.2.2

10.3**10.4****10.5****10.6****10.7****10.7.1**

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

10.7.2

	4, 990, 926. 10	100. 00%	87, 900, 000. 00	100. 00%	-	-
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4	()		2019 1 10
5	2018 4		2019 1 19
6			2019 1 29
7			2019 1 30
8			2019 1 31
9	2019 1		2019 2 2
10			2019 2 27
11			2019 2 28
12			2019 3 1
13			2019 3 1
14			2019 3 2
15			2019 3 25
16			2019 3 28
17	2018		2019 3 29
18			2019 4 1
19			2019 4 2
20			2019 4 3

21			2019 4 8
22			2019 4 15
23	2019 1		2019 4 22
24			2019 4 25
25			2019 4 26
26			2019 4 26
27			2019 4 29
28			2019 5 7
29			2019 5 14
30			2019 5 17
31			2019 5 30
32			2019 5 31
33			2019 6 3
34			2019 6 26
35			2019 6 27

§ 11

11.1

20%

20%

11.2

§ 12

12.1

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