

2019

2019 6 30

2019 8 27

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2019 8 23

2019 1 1 2019 6 30

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	004806
	004806
	2018 2 6
	204, 585, 835. 57

	*70%+ 500 *30%

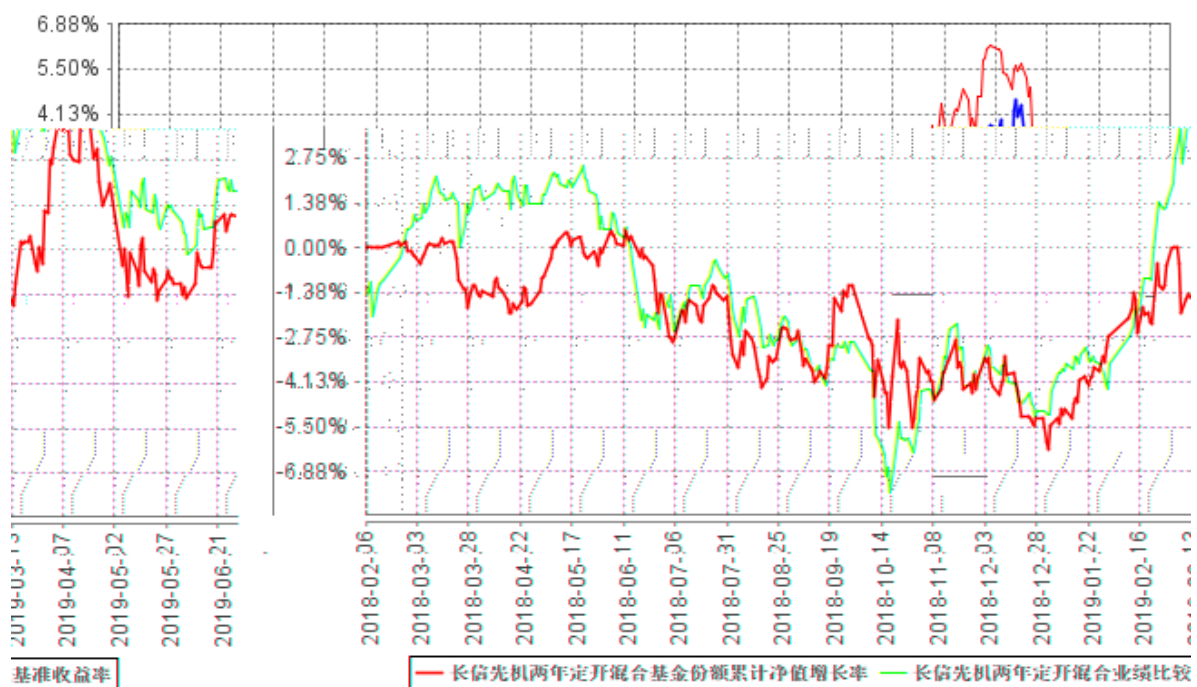
	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

	www.cxfund.com.cn
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	68 9
	55

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3.1.1	(2019 1 1 - 2019 6 30)
	8,951,365.19
	12,906,347.18
	0.0631
	6.66%
3.1.2	(2019 6 30)
	0.0105
	206,737,201.52
	1.0105



基准收益率

— 长信先机两年定开混合基金份额累计净值增长率 — 长信先机两年定开混合业绩比较基准收益率

1 2018 2 6 2019 6 30

2 6

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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

	LOF	2018 2 6	-	9	2010 7 100 LOF LOF LOF

	300				LOF
					300
		2018 2 24	-	13	2008 11

					2015 5 6 2016 9 6
					2016 9 8
		2018 3 9	-	8	2016

2

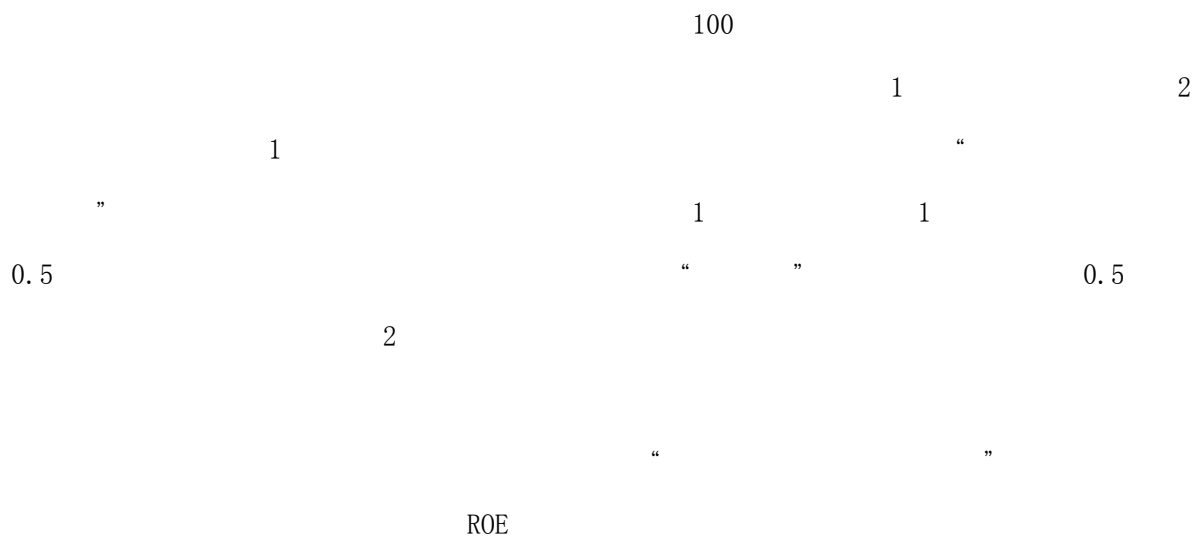
3

2019 8 8

5%

“

”



" "

- 1
- 2
- 3
- 4
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- 6
- 7
- 8

“

”

20%

15%

10%

2018

2019

2019

2019

ROE	13.3	1.9	14.0%		
ROE	18.2	2.5	13.5%	wind	ROE
	ROE				

50%

1

80%

1

50%

0.9

40% 2019

1.0117

50.51%

80%

80%

1

50%

50%

2018

2018

2018

2019

25% 40% 37% 50.5%

2018

2018

2019

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GDP

2006

2013 2014

ROE ROE

16 18

19

19

19

3.2%

18

45

15

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	1. 0105	1. 1015
6. 66%		7. 20%

2

2019

2018

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		2009			
ROE	8.5%-9%	2.6	3.4	ROE	8.5%-9%
		3.3%-3.5%			2.5%-2.6%
	3.1%				
		1.48	1.58		20%
	20%				A

2018

2019

“ ”

1/2

1

1

100%

2

3

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2019 6 30

	2019 6 30	2018 12 31
	24,450,761.62	31,203,366.97
	512,208.13	451,990.07
	22,821.43	21,811.36
	111,911,800.12	72,647,347.36
	101,736,698.72	72,647,347.36
	-	-
	10,175,101.40	-
	-	-
	-	-
	-	-
	70,000,000.00	90,000,000.00
	2,112,238.89	-
	412,547.66	229,221.64
	-	-
	-	-
	-	-
	-	-
	209,422,377.85	194,553,737.40
	2019 6 30	2018 12 31
	-	-
	-	-
	-	-
	-	-
	2,061,855.84	-
	-	-
	251,507.09	249,144.75
	33,534.28	33,219.33
	167,671.38	166,096.51
	79,468.09	24,422.47
	-	-

4.	“ - ”	-	-
5.	“ - ”	-	-
		3,012,852.97	2,391,912.64
1		1,509,672.46	1,205,131.71
2		201,289.69	160,684.26
3		1,006,448.25	803,421.15
4		194,886.92	101,522.37
5		-	-
		-	-
6		-	-
7		100,555.65	121,153.15
	“ - ”	12,906,347.18	-2,921,858.40
		-	-
	“ - ”	12,906,347.18	-2,921,858.40

2019 1 1 2019 6 30 2018 2 6

2018 2 6 2018 6 30

2019 1 1 2019 6 30

	2019 1 1 2019 6 30		
	204,585,835.57	-10,754,981.23	193,830,854.34
	-	12,906,347.18	12,906,347.18
“ - ”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-

“ _”			
	204,585,835.57	2,151,365.95	206,737,201.52
	2018 2 6 () 2018 6 30		
	204,585,835.57	-	204,585,835.57
	-	-2,921,858.40	-2,921,858.40
“ _”	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
“ _”			
	204,585,835.57	-2,921,858.40	201,663,977.17

2019 1 1 2019 6 30

2018 2 6

2018 2 6 2018 6 30

6.1 6.4

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(“ ”) [2017]643
204,585,835.57
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2018 2 6

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()
30%-80%
() 5%
×70%+ 500 ×30%
(“ ”)

2019 6 30

2019 1 1

2019 6 30

[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)

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- 20%
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	2019 1 1 30	2019 6 30	2018 2 6 () 2018 6 30
		1,509,672.46	1,205,131.71
		340,153.08	331,227.22

× 1.50%

=

× 1.50% ÷

	2019 1 1 2019 6 30	2018 2 6 () 2018 6 30
	201,289.69	160,684.26

× 0.20%

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× 0.20% ÷

	2019 1 1 2019 6 30
	492,738.37
	344,887.72
	137,233.64
	974,859.73
	2018 2 6 () 30 2018 6
	407,404.01

	285,158.76
	113,263.67
	805,826.44

× 1.0%

= × 1.0% ÷

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6.4.7.4.1

	2019 1 1 2019 6 30		2018 2 6 () 2018 6 30	
		24,450,761.62	103,212.40	19,644,242.10

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2019 6 30 512,208.13 (2018 12 31
451,990.07)

6. 4. 8. 1. 1

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			%
1		101,736,698.72	48.58
		101,736,698.72	48.58
2		-	-
3		10,175,101.40	4.86
		10,175,101.40	4.86
		-	-
4		-	-
5		-	-
6		70,000,000.00	33.43
		-	-
7		24,962,969.75	11.92
8		2,547,607.98	1.22
9		209,422,377.85	100.00

			(%)
A		-	-
B		69,888.85	0.03
C		47,129,281.79	22.80
D		-	-
E		-	-
F		6,937,781.00	3.36
G		1,005.36	0.00
H		-	-
I		39,603.76	0.02
J		22,763,159.44	11.01
K		17,470,200.40	8.45
L		-	-
M		-	-
N		-	-

O		-	-
P		-	-
Q		-	-
R		7,325,778.12	3.54
S		-	-
		101,736,698.72	49.21

1	601939		1,433,200	10,663,008.00	5.16
2	600048		800,515	10,214,571.40	4.94
3	601288		2,802,800	10,090,080.00	4.88
4	600660		390,443	8,874,769.39	4.29
5	600104		330,600	8,430,300.00	4.08
6	601098		577,743	7,302,671.52	3.53
7	000002		260,900	7,255,629.00	3.51
8	002697		1,072,300	6,937,781.00	3.36
9	600987		1,020,728	6,747,012.08	3.26
10	600519		6,700	6,592,800.00	3.19

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1	601288		12,786,275.00		6.60
2	600104		8,750,422.00		4.51
3	601098		7,257,548.79		3.74
4	000002		7,244,746.00		3.74
5	002304		6,507,115.00		3.36
6	601166		6,402,499.00		3.30
			35	45	

7	600519		6,067,603.00	3.13
8	002697		5,923,361.00	3.06
9	600919		4,269,489.00	2.20
10	002511		4,044,022.33	2.09
11	603156		3,467,823.36	1.79
12	300196		3,223,851.00	1.66
13	600048		3,146,768.40	1.62
14	601939		2,580,766.00	1.33
15	600377		2,352,048.00	1.21
16	600660		2,294,322.00	1.18
17	600566		1,879,062.00	0.97
18	000333		1,034,999.00	0.53
19	600548		941,730.00	0.49
20	600987		798,335.00	0.41

“ ”

1	600377		13,444,444.00	6.94
2	600548		8,865,739.00	4.57
3	600036		8,154,898.72	4.21
4	000002		7,528,382.00	3.88
5	002304		6,300,291.16	3.25
6	601166		5,841,131.85	3.01
7	002511		4,691,592.00	2.42
8	600919		4,190,001.88	2.16
9	300196		4,059,200.00	2.09
10	000333		3,649,160.00	1.88
11	601939		2,906,248.00	1.50
12	002311		2,189,442.00	1.13
13	601288		2,041,548.00	1.05
14	600989		358,012.76	0.18
15	300762		115,132.20	0.06
16	002955		76,479.76	0.04
17	603068		73,264.50	0.04
18	603267		72,743.84	0.04

19	603915		58,067.80	0.03
20	002951		56,497.75	0.03

“ ”

	91,660,884.78
	74,863,037.10

“ ” “ ”

1		-	-
2		-	-
3		10,175,101.40	4.92
		10,175,101.40	4.92
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		10,175,101.40	4.92

1	108603	1804	101,690	10,175,101.40	4.92

1		22, 821. 43

2		2, 112, 238. 89
3		-
4		412, 547. 66
5		-
6		-
7		-
8		-
9		2, 547, 607. 98

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2018 2 6	204,585,835.57
	204,585,835.57
	-
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"_"	-
	204,585,835.57

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2019 3 2

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	1	56,758,487.22	34.23%	47,183.45	44.88%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

	-	-	1,100,000,000.00	100.00%	-	-
	10,212,811.20	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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