

2018

2018 12 31

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2018 6 14 0:00 2018 7 9 17:00

2018 7 9 17:00

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2018 7 12

2019 3 28

2018 1 1 2018 12 31

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§ 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

3.3 11

§ 4 **12**

4.1 12

4.2 14

4.3 14

4.4 15

4.5 16

4.6 17

4.7 17

4.8 18

4.9 18

§ 5 **19**

5.1 19

5.2 19

5.3 19

§ 6 **20**

6.1 20

6.2 20

§ 7 **22**

7.1 22

7.2 23

7.3 23

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8.8	53
8.9	53
8.10	54
8.11	54
§ 9	56
9.1	56
9.2	56
9.3	56
§ 10	57
§ 11	58
11.1	58
11.2	58
11.3	58
11.4	58
11.5	58
11.6	58
11.7	59
11.8	59
§ 12	64
12.1	20%	64
12.2	64
§ 13	65
13.1	65
13.2	65
13.3	65

§ 2

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	002996	
	2016 12 13	
	98,991,713.82	
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	002996	006047
	98,990,755.01	958.81

2018 5 30

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		021-61009999	4008-888-108
		zhouyg@cxfund.com.cn	service@csc.com.cn
		4007005566	95587
		021-61009800	010-85130975
		68 9	66 4
		9 68	2
		200120	B 10
			100010

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		www.cxfund.com.cn
		68 9
		2 B 10

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		100 50
		68 9

§ 3

3.1

3.1.1	2018		2017		2016 12 13 ()-2016 12 31	
	A	E	A	E	A	E
	4,380,692.61	22.72	5,464,936.68	-	169,530.32	-
	6,749,388.47	40.50	2,869,825.97	-	169,530.32	-
	0.0623	0.0431	0.0175	-	0.0008	-
	5.93%	3.98%	1.73%	-	0.08%	-
	6.16%	3.97%	2.22%	-	0.08%	-
3.1.2	2018		2017		2016	
	7,299,203.60	64.91	3,221,470.33	-	169,529.67	-
	0.0737	0.0677	0.0230	-	0.0008	-
	107,500,384.96	1,041.50	143,319,887.60	-	210,371,272.16	-
	1.0860	1.0862	1.0230	-	1.0008	-
3.1.3	2018		2017		2016	
	8.60%	3.97%	2.30%	-	0.08%	-

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2018 5 30

2018 5 29

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3.2.1

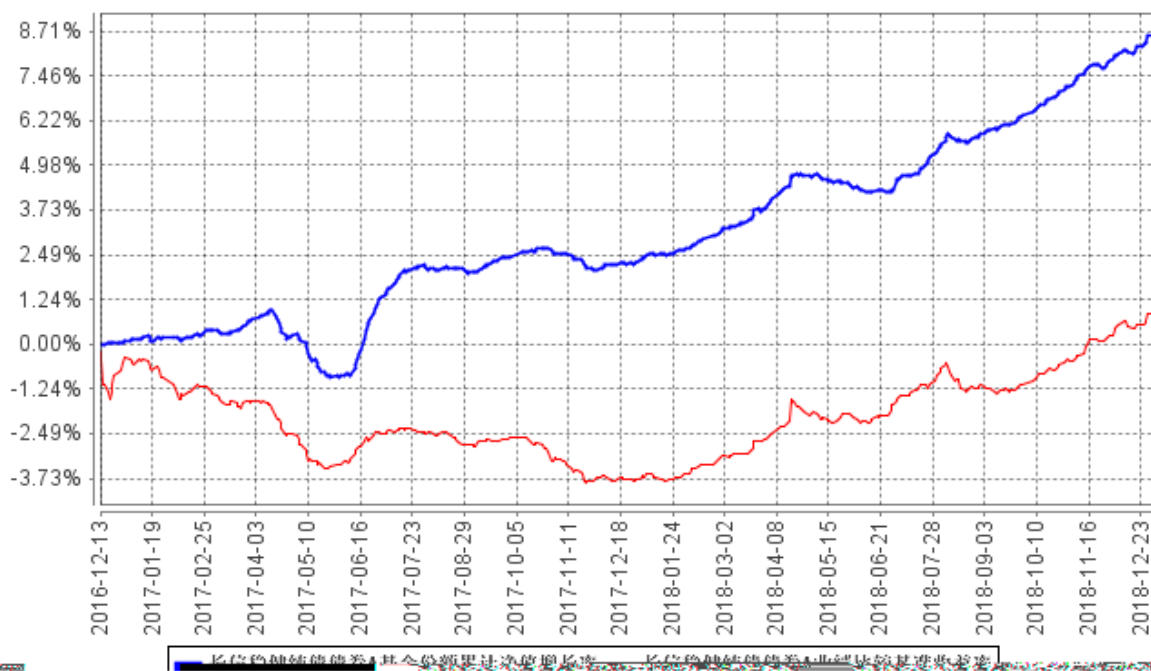
A

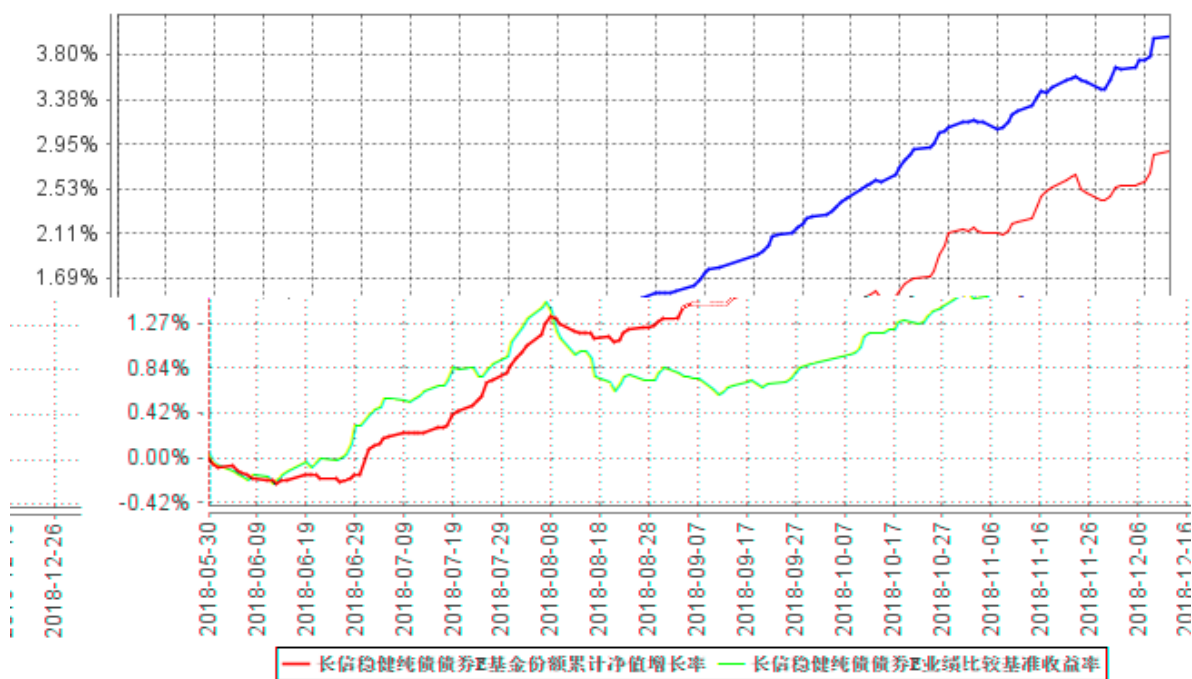
	2.12%	0.04%	1.99%	0.05%	0.13%	-0.01%
	4.11%	0.04%	2.57%	0.06%	1.54%	-0.02%
	6.16%	0.04%	4.79%	0.07%	1.37%	-0.03%
	8.60%	0.05%	0.88%	0.08%	7.72%	-0.03%

E

	2.13%	0.04%	1.99%	0.05%	0.14%	-0.01%
	4.13%	0.04%	2.57%	0.06%	1.56%	-0.02%
	3.97%	0.04%	2.89%	0.06%	1.08%	-0.02%

3.2.2





1 2018 5 30

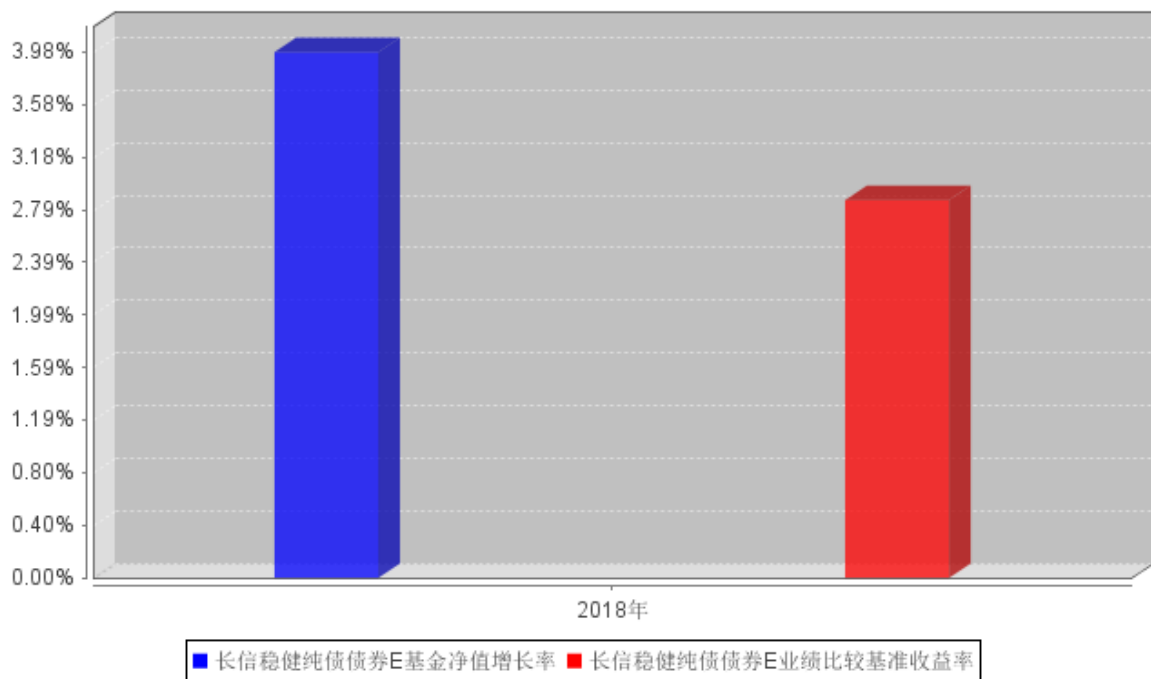
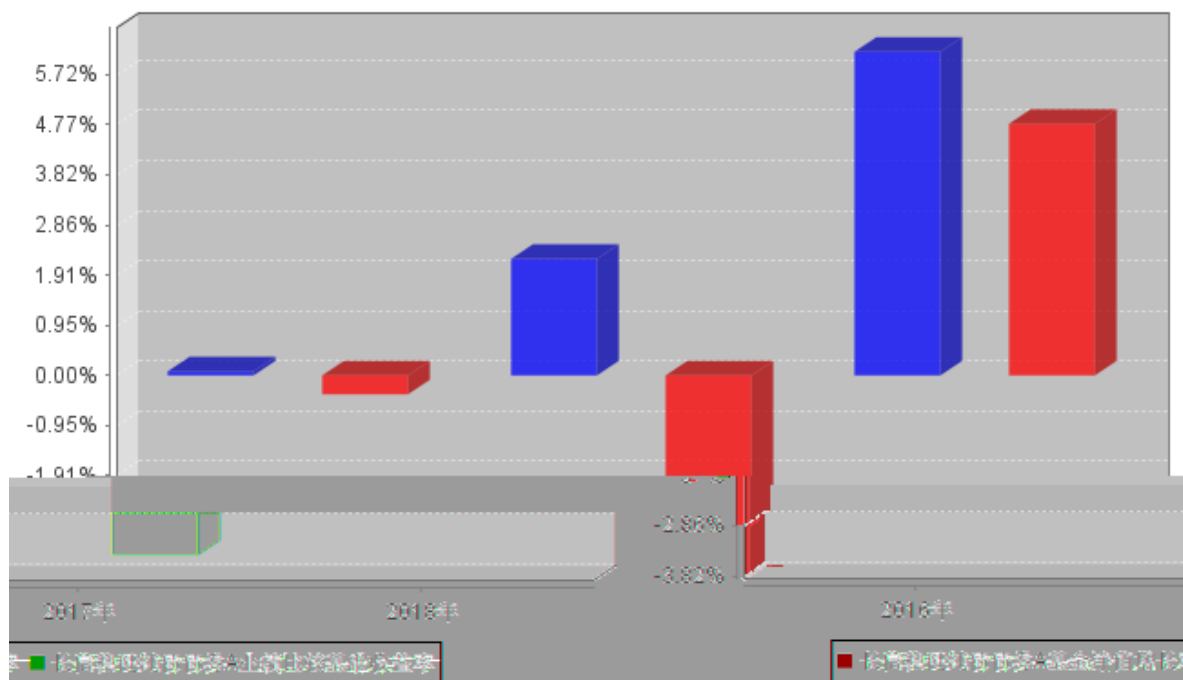
A E

2 A 2016 12 13 2018 12 31

E 2018 5 30 2018 12 31

3 6

3.2.3



■ 长信稳健纯债债券E基金净值增长率 ■ 长信稳健纯债债券E业绩比较基准收益率

E 2018 5 30 2018 12 31
 2018 E
 A 2016 12 13 2018 12
 31 2016 A

3.3

2016 12 13

§ 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

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500

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4.1.2

					2010
					7
		2017	1 12	-	8

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2018		2017							
			10bp						
					QT			2018	
		5bp				3			
		2017				7		2017	3.35%
2018	3.03%		33bp						
	2017								

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4.8

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§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	2, 589, 195. 70	1, 048, 976. 30
		-	-
		3, 855. 57	-
	7.4.7.2	130, 122, 311. 40	119, 427, 855. 90
		-	-
		-	-
		130, 122, 311. 40	119, 427, 855. 90
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	19, 730, 269. 60
		-	-
	7.4.7.5	3, 202, 406. 26	3, 402, 168. 94
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		135, 917, 768. 93	143, 609, 270. 74
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		28, 099, 865. 60	-
		17, 752. 40	-
		-	-
		27, 289. 95	85, 137. 59
		9, 096. 65	12, 162. 54
		-	-
	7.4.7.7	3, 691. 98	3, 083. 01
		17, 302. 53	-
		2, 343. 36	-

		-	-
		-	-
	7.4.7.8	239,000.00	189,000.00
		28,416,342.47	289,383.14
	7.4.7.9	98,991,713.82	140,098,417.27
	7.4.7.10	8,509,712.64	3,221,470.33
		107,501,426.46	143,319,887.60
		135,917,768.93	143,609,270.74

2018 12 31

A

1.0860

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1.0862

98,991,713.82

A

98,990,755.01

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2018 1 1 2018 12 31

				2018	2018
				1 1	12 31

		1,499,440.88	1,974,653.38
1	7.4.10.2.1	599,281.14	1,164,376.82
2	7.4.10.2.2	114,046.92	166,339.57
3		-	-
4	7.4.7.19	3,997.48	8,899.81
5		461,245.46	415,913.72
		461,245.46	415,913.72
6		18,214.62	-
7	7.4.7.20	302,655.26	219,123.46
	“ _”	6,749,428.97	2,869,825.97
		-	-
	“ _”	6,749,428.97	2,869,825.97

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	140,098,417.27	3,221,470.33	143,319,887.60
	-	6,749,428.97	6,749,428.97
“ _”	-41,106,703.45	-1,461,186.66	-42,567,890.11
1.	18,997,707.91	1,159,242.32	20,156,950.23
2.	-60,104,411.36	-2,620,428.98	-62,724,840.34
	-	-	-
“ _”	98,991,713.82	8,509,712.64	107,501,426.46

	2017 1 1	2017 12 31	
	210,201,742.49	169,529.67	210,371,272.16
	-	2,869,825.97	2,869,825.97
“ _”	-70,103,325.22	182,114.69	-69,921,210.53
1.	4,075,182.62	58,722.61	4,133,905.23
2.	-74,178,507.84	123,392.08	-74,055,115.76
	-	-	-
“ _”	140,098,417.27	3,221,470.33	143,319,887.60

7.1 7.4

7.4**7.4.1**

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2016 1188

2016 12 13

210,203,058.22

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5%

7.4.2

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7.4.3

2018

2018 12 31

7.4.4**7.4.4.1**

1 1 12 31

7.4.4.2**7.4.4.3**

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(2)

7.4.4.4

(1)

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7.4.4.5

(1)

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7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

(1)

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7.4.4.10

7.4.4.11

(1)

12

3

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.2

2011

2011

7.4.6.3

[2004]78

2004 1 1

[2008]1

7.4.6.4

[2008]132

2008 10 9

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	2, 589, 195. 70	1, 048, 976. 30
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	2, 589, 195. 70	1, 048, 976. 30

7.4.7.2

		2018 12 31		
		-	-	-
-		-	-	-
		27,191,193.95	27,286,511.40	95,317.45
		103,157,514.52	102,835,800.00	-321,714.52
		130,348,708.47	130,122,311.40	-226,397.07
		-	-	-
		-	-	-
		-	-	-
		130,348,708.47	130,122,311.40	-226,397.07

2017 12 11 7148103TT1 5.6 ref9f3931 15.6 9Tw 1Tw 15

	239,000.00	189,000.00
--	------------	------------

7.4.7.9

	31	31
---	-1,232,779.67	-2,832,042.62
---	-	-
---	-	-
	-1,232,779.67	-2,832,042.62

7.4.7.13.2 ---

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
	183,013,318.16		262,682,624.75	
	176,999,716.49		255,212,339.77	
	7,246,381.34		10,302,327.60	
	-1,232,779.67		-2,832,042.62	

7.4.7.13.3 ---

7.4.7.13.4 ---

7.4.7.13.5

7.4.7.14

7.4.7.14.1

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.	2,368,713.64				-2,595,110.71					
---	-				-					
---	2,368,713.64				-2,595,110.71					
---	-				-					
---	-				-					
---	-				-					
2.	-				-					
---	-				-					
3.	-				-					
:	-				-					
	2,368,713.64				-2,595,110.71					

7.4.7.18

	2018	1	1	2018	12	2017	1	1	2017	12	31
	31										
	15,768.18				33,045.88						
	15,768.18				33,045.88						

7.4.7.19

	2018	1	1	2018	12	2017	1	1	2017	12	31
	31										
	64.98				524.81						
	3,932.50				8,375.00						
	-				-						
	-				-						
	-				-						
	3,997.48				8,899.81						

7.4.7.20

	2018 1 1 31	2018 12	2017 1 1 31	2017 12
		50,000.00		50,000.00
		180,000.00		130,000.00
		36,000.00		34,500.00
		36,655.26		4,623.46
		302,655.26		219,123.46

7.4.8**7.4.8.1****7.4.8.2**

2019 2 28

2019 2 26

	()
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7.4.10.2.3**7.4.10.3**

()

2018 1 1 2018 12 31						
	6,286,392.00	-	-	-	-	-
2017 1 1 2017 12 31						
	-	36,143,338.50	-	-	-	-

7.4.10.4**7.4.10.4.1****7.4.10.4.2****7.4.10.5****7.4.10.6****7.4.10.7****7.4.11**

7.4.13.2

10%

10%

7.4.13.2.1

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	20,063,000.00
	0.00	20,063,000.00

7.4.13.2.2

7.4.13.2.3**7.4.13.2.4**

	2018 12 31	2017 12 31
AAA	10,084,000.00	0.00
AAA	45,687,000.00	96,367,500.00
	74,351,311.40	2,997,355.90
	130,122,311.40	99,364,855.90

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		
	2, 589, 195. 70	-	-	-	-	2, 589, 195. 70
	-	-	-	-	-	-
	3, 855. 57	-	-	-	-	3, 855. 57
	7, 061, 936. 40	-	112, 747, 375 . 00	10, 313, 000. 00	-	130, 122, 311 . 40
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	3, 202, 406 . 26	3, 202, 406. 26
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
:	9, 654, 987. 67	-	112, 747, 375 . 00	10, 313, 000. 00	3, 202, 406 . 26	135, 917, 768 . 93
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	28, 099, 865. 60	-	-	-	-	28, 099, 865. 60
	-	-	-	-	17, 752. 40	17, 752. 40
	-	-	-	-	-	-

	-	-	-	-	27,289.95	27,289.95
	-	-	-	-	9,096.65	9,096.65
	-	-	-	-	-	-
	-	-	-	-	3,691.98	3,691.98
	-	-	-	-	17,302.53	17,302.53
	-	-	-	-	2,343.36	2,343.36
	-	-	-	-	-	-
	-	-	-	-	239,000.00	239,000.00
	28,099,865.60	-	-	-	316,476.87	28,416,342.47
	-18,444,877.93	-	112,747,375.00	10,313,000.00	2,885,929.39	107,501,426.46
2017 12 31	6	6 -1	1-5	5		
	1,048,976.30	-	-	-	-	1,048,976.30
	-	-	-	-	-	-
	-	-	-	-	-	-
	20,063,000.00	-				

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	85,137.59	85,137.59
	-	-	-	-	12,162.54	12,162.54
	-	-	-	-	-	-
	-	-	-	-	3,083.01	3,083.01
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	189,000.00	189,000.00
	-	-	-	-	289,383.14	289,383.14
	40,842,245.90	-	80,094,855.90	19,270,000.00	3,112,785.80	143,319,887.60

7.4.13.4.1.2

2018 12 31

7.4.13.4.3**7.4.13.4.3.1**

	2018 12 31		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	130,122,311.40	121.04	119,427,855.90	83.33
	-	-	-	-
	-	-	-	-
	-	-	-	-
	130,122,311.40	121.04	119,427,855.90	83.33

7.4.13.4.3.2**7.4.14****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

130,122,311.40

0.00 2017 12 31

0.00

119,427,855.90

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

2019 3 25

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		130, 122, 311. 40	95. 74
		130, 122, 311. 40	95. 74
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2, 589, 195. 70	1. 90
8		3, 206, 261. 83	2. 36
9		135, 917, 768. 93	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		10,140,575.00	9.43
2		-	-
3		64,210,736.40	59.73
		64,210,736.40	59.73
4		55,771,000.00	50.77

1XvEustRvng/ H0VvAS H0V807/XT H0R80; H00V

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

1		3, 855. 57
2		-
3		-
4		3, 202, 406. 26
5		-
6		-
7		-
8		-
9		3, 206, 261. 83

8.11.4**8.11.5**

8.11.6

§ 9

9.1

	()					
A	225	439,958.91	98,851,918.18	99.86%	138,836.83	0.14%
E	2	479.41	0.00	0.00%	958.81	100.00%
	227	436,086.85	98,851,918.18	99.86%	139,795.64	0.14%

9.2

	A	0.00	0.00%
	E	0.00	0.00%
		0.00	0.00%

9.3

	A		0
	E		0
			0
	A		0
	E		0
			0

§ 10

	A	E
2016 12 13	210,203,058.22	-
	140,098,417.27	-
	18,996,749.10	958.81
:	60,104,411.36	-
"_"	-	-
	98,990,755.01	958.81

2018 5 30

A E

2018 5 28

E

§ 11

11.1

2018 6 14 0:00 2018 7 9 17 00

100,001,059.99

99.94%

100%

2018 7 10

2018

7 12

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

2

11.6

11.7**11.7.1**

	2	-	-	-	-	-

11.7.2

	63,910,268.55	100.00%	149,900,000.00	100.00%	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.8

1			2018 1 1

	2017 12 31		
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	2017 4		2018 1 20
6		2018 1	2018 1 26
7			2018 2 1
8			2018 2 2
9			2018 2 6
10			2018 2 7
11			2018 2 10
12	53		2018 3 24
13			2018 3 24
14			2018 3 24
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 4 27
21			2018 5 8
22			2018 5 17
23		E	2018 5 28
24			2018 5 28
25			2018 5 28
26		E	2018 5 29
27			2018 5 31
28			2018 6 7
29			2018 6 8
30			2018 6 11
31			2018 6 12
32			2018 6 15
33			2018 6 20
34			2018 6 22
35			2018 6 28

36			2018 6 30
37	2018 6 30		2018 6 30
38			2018 7 5
39			2018 7 12
40			2018 7 12
41			2018 7 12
42			2018 7 12
43	2018 2		2018 7 20
44	2018 2		2018 7 27
45			2018 8 2
46			2018 8 28
47	2018		2018 8 29
48			2018 8 31
49			2018 9 1
50			2018 9 22
51			2018 9 29
52			2018 10 9

53			2018 10 12
54			2018 10 13
55	2018 3		2018 10 25
56	“ ”		2018 10 29
57			2018 11 8
58			2018 11 27
59			2018 12 5
60			2018 12 19
61			2018 12 21
62			2018 12 27
63			2018 12 28

§ 12

12.1

20%

		20%					
1	2018 1 1 2018 12 31	50,000,000.00	0.00	0.00	50,000,000.00	50.51%	
2	2018 1 1 2018 12 31	50,000,000.00	0.00	20,000,000.00	30,000,000.00	30.31%	
-	-	-	-	-	-	-	
1							
2							
3							

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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