

2018

2018 12 31

2019 3 29

§

2018 8 21 0:00 2018 9 14 17 00

2018 9 14 17:00

2019 9 17

2018 9 19

2019 3 27

2018 2 6

2018 12 31

| | |
|--|----|
| | 55 |
|--|----|

§ 3

| | |
|-------|-------------------------|
| 3.1.1 | 2018 2 6 ()-2018 12 31 |
| | -5,912,085.39 |
| | -10,754,981.23 |
| | -0.0526 |
| | -5.26% |
| 3.1.2 | 2018 |
| | -0.0526 |
| | 193,830,854.34 |
| | 0.9474 |

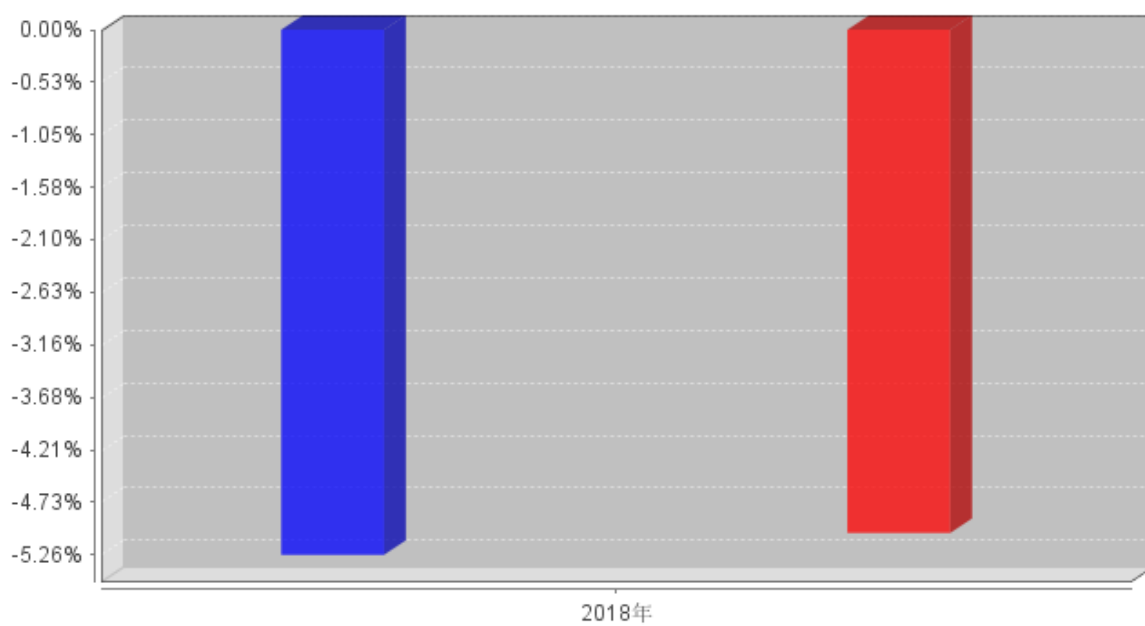
1 2018 2 6

2

3

| | | | | | | |
|--|--------|-------|--------|-------|--------|-------|
| | | | | | | |
| | -4.16% | 0.68% | -2.21% | 0.55% | -1.95% | 0.13% |
| | -3.89% | 0.56% | -3.64% | 0.47% | -0.25% | 0.09% |
| | -5.26% | 0.46% | -5.04% | 0.46% | -0.22% | 0.00% |

e³



■ 长信先机两年定开混合基金净值增长率 ■ 长信先机两年定开混合业绩比较基准收益率

2018 2 6 2018

2018 2 6

§

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

| | LOF | 2018 2 6 | - | 8 | 2010 7 LOF LOF |
|--|-----|----------|---|---|------------------------------|

| | | | | | |
|--|--|-----------|---|----|---|
| | | | | | |
| | | 2018 2 24 | - | 12 | <p>2008 11</p> <p>2015 5</p> <p>6 2016 9 6</p> <p>2016 9</p> <p>8</p> |

| | | | | | |
|--|--|----------|---|---|------|
| | | | | | |
| | | 2018 3 9 | - | 7 | 2016 |

1

/

2

1

2

1

5%

“

”

“

”

ROE

- 1
- 2
- 3
- 4

5

6

7

8

“

”

20%

15%

10%

2018

2017

“ ”

“ ”

2

3-5

18

“ ”

| | | | | | | | | |
|----------|------|------|------|------|------|------|------|--|
| 50%-100% | A | | | | | | | |
| 2005 | 998 | 2008 | | | | 1664 | 2013 | |
| | 1849 | | A | | 13.9 | 12.6 | 11.0 | |
| | 1.62 | 1.96 | 1.53 | 2018 | 13.5 | | 1.4 | |
| | | | | | | | | |
| | 2018 | | | | 23.4 | 2.2 | | |
| 33.3 | 2.8 | | | | | | | |

“ ”

1/2

1

1

100%

2

3

4

5

§

2018

§

2018

() (19) P00133

§

2018 12 31

| | 2018 12 31 |
|--|----------------|
| | |
| | 31,203,366.97 |
| | 451,990.07 |
| | 21,811.36 |
| | 72,647,347.36 |
| | 72,647,347.36 |
| | - |
| | - |
| | - |
| | - |
| | - |
| | 90,000,000.00 |
| | - |
| | 229,221.64 |
| | - |
| | - |
| | - |
| | - |
| | 194,553,737.40 |
| | 2018 12 31 |
| | |
| | - |
| | - |
| | - |
| | - |
| | - |
| | - |
| | 249,144.75 |
| | 33,219.33 |
| | 166,096.51 |
| | 24,422.47 |
| | - |
| | - |

| | | |
|----|-------|----------------|
| 4. | “ - ” | - |
| 5. | “ - ” | - |
| | | 5,352,541.45 |
| 1 | | 2,702,090.48 |
| 2 | | 360,278.75 |
| 3 | | 1,801,393.68 |
| 4 | | 192,233.54 |
| 5 | | - |
| | | - |
| 6 | | - |
| 7 | | 296,545.00 |
| | “ - ” | -10,754,981.23 |
| | | - |
| | “ - ” | -10,754,981.23 |

2018 2 6

2018 12 31

2018 2 6

2018 2 6 () 2018 12 31

| | 2018 2 6 () 2018 12 31 | | |
|-------|-------------------------|----------------|----------------|
| | | | |
| | 204,585,835.57 | - | 204,585,835.57 |
| | - | -10,754,981.23 | -10,754,981.23 |
| “ - ” | - | - | - |
| 1. | - | - | - |
| 2. | - | - | - |
| “ - ” | - | - | - |

| | | | |
|--|----------------|----------------|----------------|
| | 204,585,835.57 | -10,754,981.23 | 193,830,854.34 |
| | 2018 2 6 | 2018 12 31 | 2018 2 6 |

7.1 7.4

(“ ”)

(“ ”)

(“ ”) [2017]643

204,585,835.57

() () (18) 00013

2018 2 6

(

) (

) ()

()

30%-80%

2)

)

(

1)

(

)

2)

3)

4)

()

()

-

-

()

-

1.50%

0.20%

1.0%

1)

1

()

100%

2)

3)

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%

()

| | |
|-------------|---|
| | |
| (“ ”) | |
| (“ ”) | |
| (“ ”) | |
| (“ ”) | |
| | (|
| () (“ ”) |) |
| () (“ ”) | |
| (“ ”) | |
| | (|
| |) |

1

2

([2018]1905)

15.15%

2018 12 21

()

()



2

y 1.0%

= y 1.0%...

()

| | |
|--|--------------------------|
| | 2018 2 6 () 2018 12 31 |
| | 31,203,366.97 263,249.72 |

1

2018 2 6

2

“

”

2018 12 31

451,990.07

/

§

| | | | % |
|---|--|----------------|--------|
| 1 | | 72,647,347.36 | 37.34 |
| | | 72,647,347.36 | 37.34 |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | 90,000,000.00 | 46.26 |
| | | - | - |
| 7 | | 31,655,357.04 | 16.27 |
| 8 | | 251,033.00 | 0.13 |
| 9 | | 194,553,737.40 | 100.00 |

| A | | - | - |
|---|--|---------------|-------|
| B | | - | - |
| C | | 26,584,765.24 | 13.72 |
| D | | - | - |
| E | | - | - |
| F | | - | - |
| G | | 17,422,323.12 | 8.99 |
| H | | - | - |
| I | | - | - |
| J | | 16,610,391.00 | 8.57 |
| K | | 12,029,868.00 | 6.21 |
| L | | - | - |
| M | | - | - |
| N | | - | - |
| O | | - | - |

| | | | |
|---|--|---------------|-------|
| P | | | |
| Q | | | |
| R | | | |
| S | | | |
| | | 72,647,347.36 | 37.48 |

| 1 | 600377 | | 1,106,700 | 10,845,660.00 | 5.60 |
|----|--------|--|-----------|---------------|------|
| 2 | 601939 | | 1,473,300 | 9,384,921.00 | 4.84 |
| 3 | 600036 | | 286,725 | 7,225,470.00 | 3.73 |
| 4 | 600660 | | 294,943 | 6,718,801.54 | 3.47 |
| 5 | 600548 | | 732,300 | 6,576,054.00 | 3.39 |
| 6 | 600048 | | 549,400 | 6,477,426.00 | 3.34 |
| 7 | 000002 | | 233,100 | 5,552,442.00 | 2.86 |
| 8 | 600987 | | 611,450 | 5,001,661.00 | 2.58 |
| 9 | 600566 | | 140,500 | 4,710,965.00 | 2.43 |
| 10 | 300196 | | 484,100 | 4,274,603.00 | 2.21 |

| | | | | |
|---|--------|--|---------------|------|
| 1 | 601939 | | 11,139,133.66 | 5.75 |
| 2 | 600377 | | 10,574,931.00 | 5.46 |
| 3 | 000910 | | 8,726,565.05 | 4.50 |
| 4 | 600036 | | 8,284,934.00 | 4.27 |
| 5 | 600519 | | 8,189,277.00 | 4.22 |
| 6 | 600660 | | 7,383,942.61 | 3.81 |
| 7 | 603589 | | 6,845,885.46 | 3.53 |

| | | | | |
|----|--------|--|--------------|------|
| 8 | 600048 | | 6,547,671.00 | 3.38 |
| 9 | 600548 | | 5,945,739.50 | 3.07 |
| 10 | 600987 | | 5,940,171.00 | 3.06 |
| 11 | 600566 | | 5,733,393.11 | 2.96 |
| 12 | 000333 | | 5,525,016.00 | 2.85 |
| 13 | 000651 | | 5,379,119.00 | 2.78 |
| 14 | 000002 | | 4,888,857.00 | 2.52 |
| 15 | 002311 | | 3,981,340.90 | 2.05 |
| 16 | 002372 | | 3,973,346.00 | 2.05 |
| 17 | 300196 | | 3,872,937.00 | 2.00 |
| 18 | 600009 | | 3,549,235.73 | 1.83 |
| 19 | 002304 | | 3,003,673.00 | 1.55 |
| 20 | 600887 | | 2,196,681.00 | 1.13 |

“ ”

| | | | | |
|---|--------|--|--------------|------|
| | | | | |
| 1 | 603589 | | 7,964,996.18 | 4.11 |
| 2 | 600519 | | 6,369,444.00 | 3.29 |
| 3 | 000910 | | | |

| 1 | | 21, 811. 36 |
|---|--|--------------|
| 2 | | - |
| 3 | | - |
| 4 | | 229, 221. 64 |
| 5 | | - |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 251, 033. 00 |

§

| () | | | | | |
|-------|-----------|-----------|-------|----------------|--------|
| | | | | | |
| 2,474 | 82,694.36 | 15,010.80 | 0.01% | 204,570,824.77 | 99.99% |

| | 126,063.76 | 0.06% |
|--|------------|-------|

| | 0 |
|--|---|
| | 0 |

§

| | |
|----------|-------------------|
| 2018 2 6 | 204, 585, 835. 57 |
| | - |
| : | - |
| "_" | - |
| | 204, 585, 835. 57 |

2018 2 6

2018 2 6 2018 12

§ 11

2018 8 21 0:00 2018 9 14 17 00

104,109,503.80

50.89%

99.999999%

2018 9 17

2018 9 19

2018 8 28

2018 9 19

50,000.00

1

| | 2 | 107,459,541.87 | 65.44% | 100,077.29 | 72.95% | - |
|--|---|----------------|--------|------------|--------|---|
| | 2 | 33,515,158.68 | 20.41% | 17,805.54 | 12.98% | - |
| | 1 | 23,224,529.90 | 14.14% | 19,306.74 | 14.07% | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

| | - | - | 1,217,000,000.00 | 62.19% | - | - |
|--|---|---|------------------|--------|---|---|
| | - | - | 740,000,000.00 | 37.81% | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |

1

2

2

<1998>29

[2007]48

1

a

b

c

d

2

§

| | | | | | | | | |
|---|---|------------|------------------|--|----------------|------|------|--------------------------|
| | | | | | | | | |
| | | 20% | | | | | | |
| | - | - | | | - | - | - | - |
| | 1 | 2018 12 | 2018 06 31 | | 100,022,500.00 | 0.00 | 0.00 | 100,022,500.00 48.89% |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |

2019 3 29