

2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 27

2018 7 19

2018 12 31

1.2		
§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	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
4.9	.....	15
§5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§6	.....	17
6.1	.....	17
6.2	.....	17
§7	.....	19
7.1	.....	19
7.2	.....	20
7.3	.....	21
7.4	.....	22
§8	.....	47
8.1	.....	47
8.2	.....	47
8.3	.....	48
8.4	.....	49
8.5	.....	50
8.6	.....	50
8.7	.....	50

8.8	.....	50
8.9	.....	50
8.10	.....	51
8.11	.....	51
8.12	.....	51
§9	.....	53.....
9.1	.....	53
9.2	.....	53
9.3	.....	53
§10	.....	54.....
§ 11	.....	55.....
11.1	.....	55
11.2	.....	55
11.3	.....	55
11.4	.....	55
11.5	.....	55
11.6	.....	55
11.7	.....	55
11.8	.....	57
§12	.....	60.....
12.1	20%	60
12.2	.....	60
§13	.....	61.....
13.1	.....	61
13.2	.....	61
13.3	.....	61

§ 2

2.1

	005589
	005589
	2018 7 19

	68 9	25
	9	68 25
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 25 B 8

2.5

		100 50
		68 9

§ 3

3.1

3.1.1	2018 7 19 ()-2018 12 31
	-5,504,120.09
	-7,309,375.33
	-0.0364
	-3.72%
	-3.64%
3.1.2	2018
	-7,309,375.33
	-0.0364
	193,625,463.03
	0.9636
3.1.3	2018
	-3.64%

1 2018 7 19

2

3

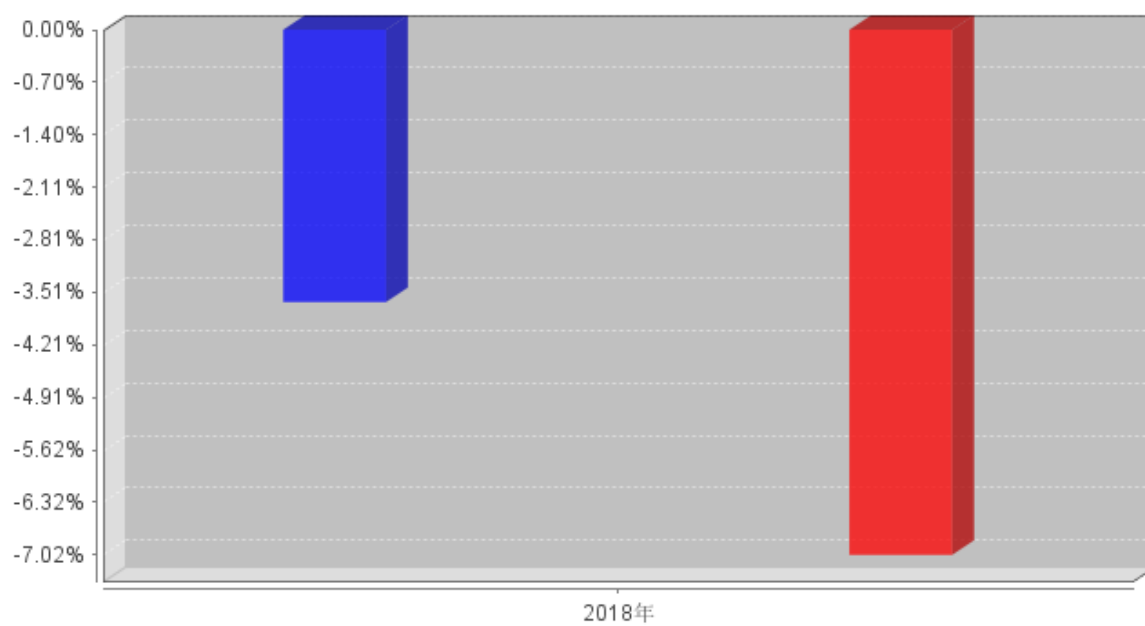
4

3.2

3.2.1

	-3.01%	0.66%	-7.04%	1.08%	4.03%	-0.42%
	-3.64%	0.52%	-7.02%	0.97%	3.38%	-0.45%

3.2.3



■ 长信企业精选两年定开混合基金净值增长率 ■ 长信企业精选两年定开混合业绩比较基准收益率

2018 7 19 2018

3.3

2018 7 19

§ 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

LOF

500

FOF

4.1.2

		2018 7 19	-	11	2007 7

--	--	--	--	--	--

1

/

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

4.4.2

0.9636

-3.64%

-7.02%

4.5

A

4.6

4.7

“ ”

,

4.8

1

3

2

3

4

5

4.9

§ 5

5.1

“ ”

5.2

5.3

2018

“ ”

	(1)		
	(2)		
	(3)		
	(4)		
	(5)		
		1	17
	2019	3	25

§ 7

7.1

2018 12 31

		2018 12 31
	7.4.7.1	8,922,162.98
		114,454.28
		76,184.59
	7.4.7.2	75,068,998.55
		75,068,998.55
		-
		-
		-
		-
	7.4.7.3	-
	7.4.7.4	100,000,000.00
		9,829,186.05
	7.4.7.5	105,085.61
		-
		-
		-
	7.4.7.6	-
		194,116,072.06
		2018 12 31
		-
		-
	7.4.7.3	-
		-
		1.49
		-
		248,070.59
		33,076.07
		-
	7.4.7.7	54,960.88
		-
		-

4.	“ - ”		-
5.	“ - ”	7.4.7.18	-
			1,842,639.82
1		7.4.10.2.1	1,333,987.22
2		7.4.10.2.2	177,864.93
3			-
4		7.4.7.19	172,503.33
5			-
			-
6			-
7		7.4.7.20	158,284.34
	“ - ”		-7,309,375.33
			-
	“ - ”		-7,309,375.33

2018 7 19 2018 12 31

2018 7

19

7.3

2018 7 19 () 2018 12 31

	2018 7 19 () 2018 12 31		
	200,934,838.36	-	200,934,838.36
		-7,309,375.33	-7,309,375.33
“ - ”		-	-
1.		-	-
2.		-	-
		-	-

“ - ”			
	200,934,838.36	-7,309,375.33	193,625,463.03
	2018 7 19	2018 12 31	2018 7

19

7.1 7.4

7.4

7.4.1

“ ”

“ ” [2018]23

2018 4 16 2018 7 13

() 18 00016

2018 7 19

200,611,486.06

323,352.30

200,934,838.36

-

50% 30%
5% 3%

*20% *30+ 300 *50+

7.4.2

—
“ ”

XBRL 3 < 3 > 2

7.4.3

2018 7 19 2018 12 31
2018 12 31

7.4.4

7.4.4.1

1

1 12 31

2018 7 19

2018 12 31

7.4.4.2

7.4.4.3

(1)

(2)

7.4.4.4

(5)

(2) (3)

(6)

7.4.4.5

(1)

(2)

(3)

(4)

7.4.4.6

7.4.4.7

7.4.4.8

/

/

“ ”

“ / ”

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) /

(9) / ()

(10)

(11) /

(12)

7.4.4.10

7.4.4.11

(1)

3

(2)

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015

7.4.7

7.4.7.1

	2018 12 31
	8,922,162.98
	-
1	-
1-3	-
3	-
	-
	8,922,162.98

7.4.7.2

	2018 12 31		
	76,874,253.79	75,068,998.55	-1,805,255.24
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-

	100,000,000.00	-
--	----------------	---

7.4.7.4.2

7.4.7.5

	2018	12	31
			14,580.28
			-
			-
			56.65
			-
			-
			90,410.95
			-
			-
			37.73
			105,085.61

7.4.7.6

7.4.7.7

	2018	12	31
			54,960.88
			-
			54,960.88

7.4.7.8

	2018	12	31
			-
			-
			4,500.0
			50,000.0
			100,000.0

	154,500.00
--	------------

7.4.7.9

	2018 7 19 () 2018 12 31	
	200,934,838.36	200,934,838.36
	-	-
“ - ”	-	-
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	200,934,838.36	200,934,838.36

1

2

2018 7 19

200,611,486.06

323,352.30

200,934,838.36

200,934,838.36

7.4.7.10

	-	-	-
	-5,504,120.09	-1,805,255.24	-7,309,375.33
	-	-	-
	-	-	-

	9,434.55
	302.14
	399,570.96

7.4.7.12

7.4.7.12.1

—

	2018 7 19 ()	2018 12 31
		44,459,126.28
		49,095,399.61
		-4,636,273.33

7.4.7.13

7.4.7.13.1

7.4.7.13.2

—

7.4.7.13.3

—

7.4.7.13.4

—

7.4.7.13.5

7.4.7.14

7.4.7.14.1

■ ◡

7.4.7.15.2

7.4.7.16

	2018 7 19 () 2018 12 31
	180,000.00
	-
	180,000.00

7.4.7.17

	2018 7 19 () 2018 12 31
1.	-1,805,255.24
---	-1,805,255.24
---	-
---	-
---	-
---	-
2.	-
---	-
3.	-
:	-
	-1,805,255.24

7.4.7.18

7.4.7.19

	2018 7 19 () 2018 12 31
	172,503.33
	-
	-
	-
	-
	172,503.33

7.4.7.20

	2018 7 19 () 2018 12 31
	50,000.00
	100,000.00
	7,500.00
	784.34
	158,284.34

7.4.8

7.4.8.1

7.4.8.2

2019 3 18	2019 3 14	
10	0.800	
2019 3 7	2019 3 18	16,074,787.62
15,581,412.87		493,374.75

7.4.9

“ ”	
“ ”	
“ ”	

1

2

[2018]1905

15.15%

2018 12 21

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2018 7 19 () 2018 12 31
	1,333,987.22
	278,481.33

1 2018 7 19

2 1.50%

H=E× /

H

E

7.4.10.2.2

	2018 7 19 () 2018 12 31
	177,864.93

1 2018 7 19

2 0.20%

H=E× /

H

E

7.4.10.3 ()

7.4.10.4

7.4.10.4.1

	2018 7 19 () 2018 12 31
19 2018 7	28,199,000.00
	-
/	-
	-
/	-
	28,199,000.00
	14.03%

1 2018 7 19

2

7.4.10.4.2

	2018 12 31	
	7,005,615.00	3.49%
	6,999,315.00	3.48%
	10,011,150.00	4.98%

1 2018 7 19

2

7.4.10.5

	2018 7 19 () 2018 12 31	
	8,922,162.98	389,834.27

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2018 12 31

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.13

7.4.13.1

“ ”

7.4.13.2

10%

10%

7.4.13.2.1

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

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		
	8,922,162.98	-	-	-	-	8,922,162.98
	114,454.28	-	-	-	-	114,454.28
	76,184.59	-	-	-	-	76,184.59
	-	-	-	-	75,068,998.55	75,068,998.55
	100,000,000.00	-	-	-	-	100,000,000.00
	-	-	-	-	9,829,186.05	9,829,186.05
	-	-	-	-	105,085.61	105,085.61
	109,112,801.85	-	-	-	85,003,270.21	194,116,072.06
	-	-	-	-	1.49	1.49
	-	-	-	-	248,070.59	248,070.59
	-	-	-	-	33,076.07	33,076.07
	-	-	-	-	54,960.88	54,960.88
	-	-	-	-	154,500.00	154,500.00
	-	-	-	-	490,609.03	490,609.03
	109,112,801.85	-	-	-	84,512,661.18	193,625,463.03

7.4.13.4.1.2

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2018 12 31	
		%
-	75,068,998.55	38.77
	-	-
	-	-
	-	-
	-	-
	-	-
	75,068,998.55	38.77

7.4.13.4.3.2

	95%

7.4.14.3

M			-
N			-
O			-
P			-
Q			-
R			-
S			-

14	00968		1,360,000	3,276,988.00	1.69
----	-------	--	-----------	--------------	------

8.4

8.4.1

2% 20

1	300196			12,605,481.00	6.51
2	601336			10,038,338.00	5.18
3	603808			9,924,347.34	5.13
4	601689			7,804,103.00	4.03
5	002643			7,123,706.00	3.68
6	601186			6,469,972.30	3.34
7	600104			6,173,215.00	3.19
8	300383			5,903,031.00	3.05
9	000002			4,717,738.07	2.44
10	600703			4,486,700.00	2.32
11	603589			4,427,092.17	2.29
12	601398			4,305,108.00	2.22
13	300199			4,282,594.00	2.21
14	300054			4,159,326.12	2.15
15	601939			4,014,000.00	2.07
16	600141			3,934,343.24	2.03
17	300454			3,880,285.00	2.00
18	600409			3,872,300.00	2.00
19	002810			3,852,578.40	1.99
20	002821			3,820,308.15	1.97

“ ”

8.4.2

2% 20

1	601336			9,359,375.45	4.83
2	601186			5,988,860.00	3.09
3	300383			5,257,816.00	2.72

4	600141		3,904,436.00	2.02
5	300199		3,659,395.63	1.89
6	002821		3,569,974.00	1.84
7	600703		3,508,162.00	1.81
8	300319		3,335,918.70	1.72
9	600409		3,202,847.50	1.65
10	600104		2,672,341.00	1.38

“ ”

8.4.3

	125,969,653.40
	44,459,126.28

“ ” “ ”

8.5

8.6

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

8.12.2

8.12.3

1		76,184.59
2		9,829,186.05
3		-
4		105,085.61
5		-
6		-
7		-
8		-
9		10,010,456.25

8.12.4

8.12.5

8.12.6

§ 9

9.1

()					
2,655	75,681.67	66,213,080.00	32.95%	134,721,758.36	67.05%

9.2

	0.00	0.00%

9.3

	0
	0

§ 10

2018 7 19	200,934,838.36
	-
:	-
"_"	-
	200,934,838.36

2018 7 19

2018 7 19 2018 12

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

2018 5

2018 11

11.3

11.4

11.5

50,000.00

1

11.6

11.7

11.7.1

	1	94,085,541.00	55.21%	59,397.50	55.98%	-
	1	76,343,238.68	44.79%	46,701.71	44.02%	-

11.7.2

	-	-	1,230,000,000.00	100.00%	-	-
	-	-	-	-	-	-

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.8

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 4
10			2018 4 4
11			2018 4 4
12			2018 4 4
13			2018 4 18
14			2018 4 21
15			2018 5 8
16			2018 5 9
17			2018 5 17
18			2018 5 28

19			2018 5 31

20

2018 6 6

37			2018 10 12
38			2018 10 13
39	2018 3		2018 10 25
40			2018 11 8
41			2018 12 19
42			2018 12 21
43			2018 12 27
44			2018 12 28

§ 12

12.1

20%

20%

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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2019 3 29