



(2024 2)

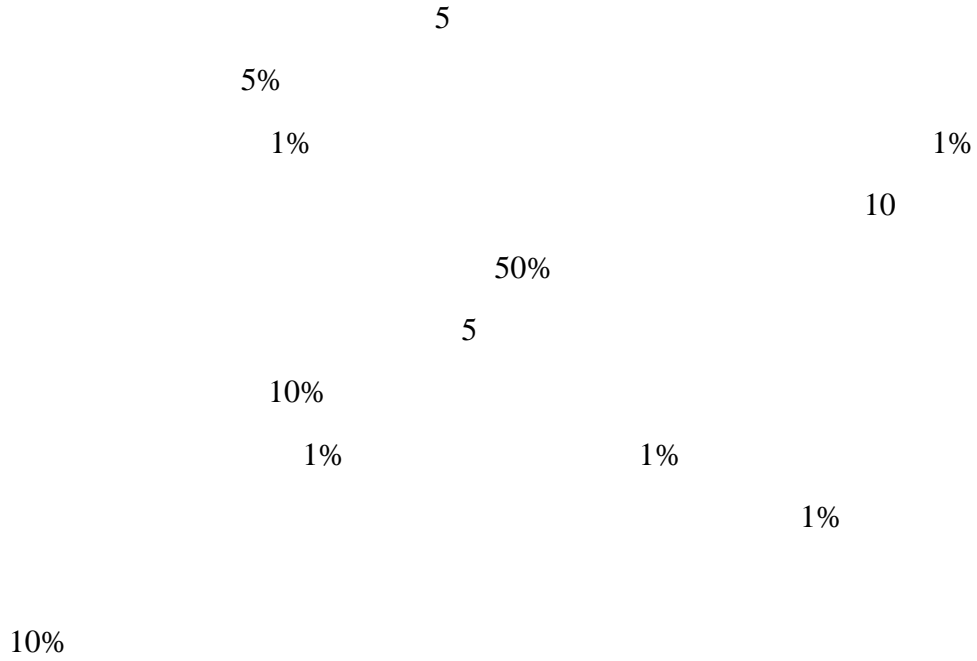
“ ” 2016 7 12
“ ” 2016 1570
2016 7 27

0.5%

5

0.5%

0.5%



“ ”

2024 05 27

2024 03 31

“	65%
”	30%
	5%

$$\frac{\sum \text{投资于金融工具产生的资产} \times \text{剩余期限} - \sum \text{投资于金融工具产生的负债} \times \text{剩余期限} + \text{债券正回购} \times \text{剩余期限}}{\text{投资于金融工具产生的资产} - \text{投资于金融工具产生的负债} + \text{债券正回购}}$$

$$\frac{\sum \text{投资于金融工具产生的资产} \times \text{剩余存续期限} - \sum \text{投资于金融工具产生的负债} \times \text{剩余存续期限} + \text{债券正回购} \times \text{剩余存续期限}}{\text{投资于金融工具产生的资产} - \text{投资于金融工具产生的负债} + \text{债券正回购}}$$

			%
1		51,806,401,768.31	59.03
		51,610,565,757.18	58.80
		195,836,011.13	0.22
2		8,221,085,156.73	9.37
		-	-
3		26,799,936,258.06	30.54
4		938,246,816.00	1.07
5		87,765,669,999.10	100.00

			%
1			2.74
			-
			%
2		-	-
		-	-

	106
	115
	72

			%	%
1	30		14.79	-
		397	-	-
2	30	—60	20.53	-
		397	-	-
3	60	—90	29.21	-
		397	-	-
4	90	—120	1.16	-
		397	-	-
5	120	—397	34.09	-
		397	-	-
			99.78	-

			%
1		-	-
2		-	-
3		3,531,958,900.84	4.03
		-	-
4		-	-
5		12,197,999,384.96	13.91
6		694,996,070.08	0.79
7		35,185,611,401.30	40.11
8		-	-
9		51,610,565,757.18	58.84
10	397	-	-

					%
1	112315522	²³ CD522	13,000,000	1,292,042,062.11	1.47
2	012384527	²³ SCP010	6,000,000	603,878,972.39	0.69
3	112495665	²⁴ CD030	6,000,000	593,596,484.58	0.68
4	112371161	²³ CD219	5,000,000	498,647,527.48	0.57
5	112416030	²⁴ CD030	5,000,000	498,501,022.08	0.57
6	112309107	²³ CD107	5,000,000	497,936,426.03	0.57
7	112494937	²⁴ CD032	5,000,000	497,610,167.62	0.57
8	112321398	²³ CD398	5,000,000	497,461,344.78	0.57
9	112495709	²⁴ CD034	5,000,000	497,421,871.29	0.57
10	112315505	²³ CD505	5,000,000	497,171,818.38	0.57

--	--

0.25 -0.5%	0
	0.0573%
	0.0282%
	0.0409%

					%
1	143653	124A	800,000	80,208,482.19	0.09
2	143715	36A1	700,000	54,108,966.63	0.06
3	143650	123A	500,000	50,130,301.37	0.06
4	261127	YS1A	1,000,000	11,388,260.94	0.01

1		-
2		937,992,026.59

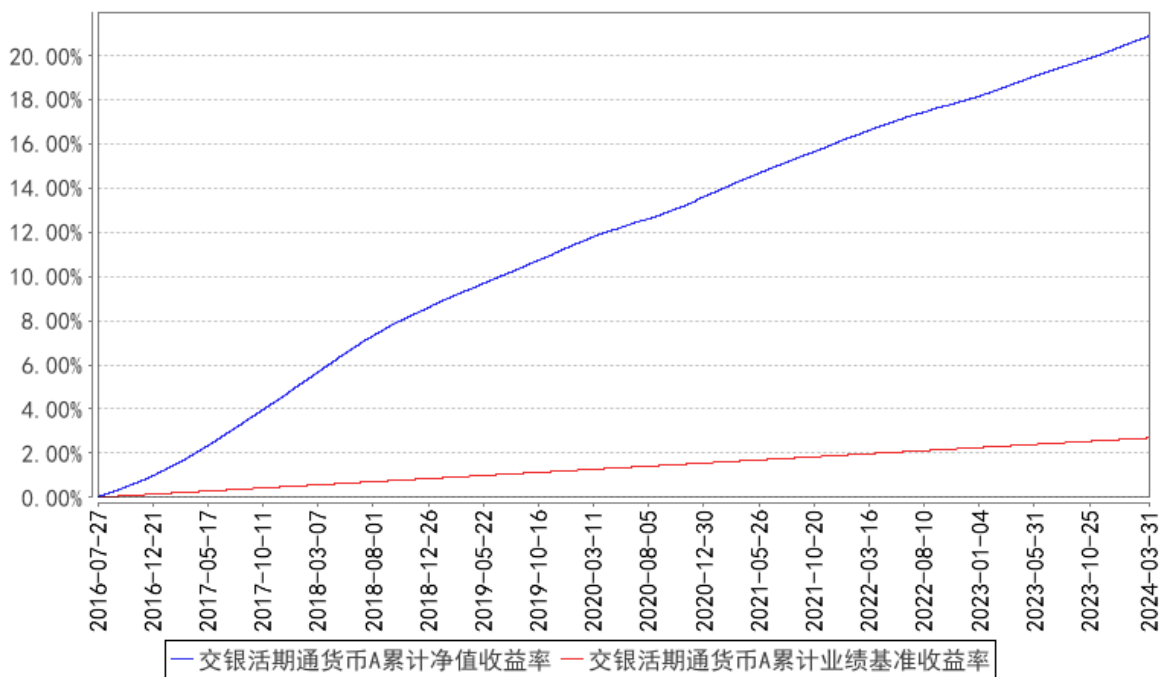
3		-
4		254,564.40
5		225.01
6		-
7		938,246,816.00

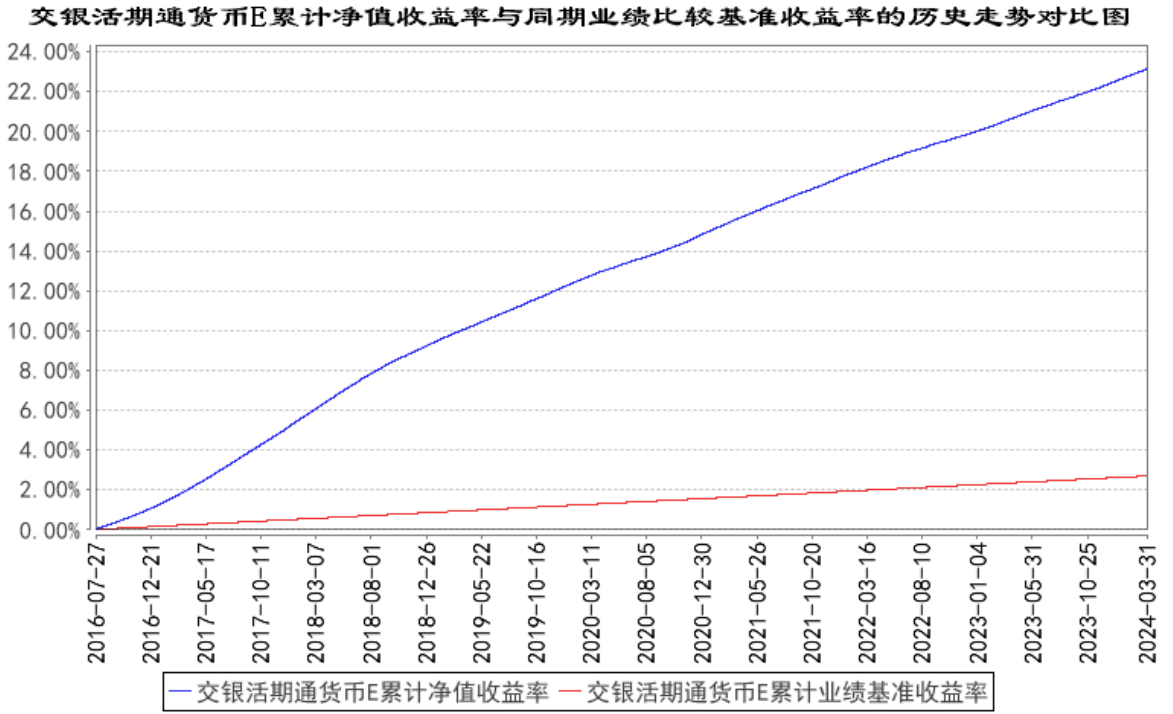
	0.4884%	0.0010%	0.0873%	0.0000%	0.4011%	0.0010%
2023	1.8196%	0.0012%	0.3500%	0.0000%	1.4696%	0.0012%
2022	1.7283%	0.0017%	0.3500%	0.0000%	1.3783%	0.0017%
2021	2.2247%	0.0010%	0.3500%	0.0000%	1.8747%	0.0010%
2020	2.0819%	0.0019%	0.3510%	0.0000%	1.7309%	0.0019%
2019	2.4544%	0.0009%	0.3500%	0.0000%	2.1044%	0.0009%
2018	3.5695%	0.0016%	0.3500%	0.0000%	3.2195%	0.0016%
2017	3.8067%	0.0010%	0.3500%	0.0000%	3.4567%	0.0010%
2016						
2016 12 31	1.0493%	0.0014%	0.1515%	0.0000%	0.8978%	0.0014%

	0.5483%	0.0010%	0.0873%	0.0000%	0.4610%	0.0010%
2023	2.0639%	0.0012%	0.3500%	0.0000%	1.7139%	0.0012%
2022	1.9722%	0.0017%	0.3500%	0.0000%	1.6222%	0.0017%
2021	2.4704%	0.0010%	0.3500%	0.0000%	2.1204%	0.0010%

2020	2.3273%	0.0019%	0.3510%	0.0000%	1.9763%	0.0019%
2019	2.7008%	0.0009%	0.3500%	0.0000%	2.3508%	0.0009%
2018	3.8178%	0.0016%	0.3500%	0.0000%	3.4678%	0.0016%
2017	4.0545%	0.0010%	0.3500%	0.0000%	3.7045%	0.0010%
2016						
2016 12 31	1.1483%	0.0014%	0.1515%	0.0000%	0.9968%	0.0014%

交银活期货币A累计净值收益率与同期业绩比较基准收益率的历史走势对比图





$$\left\{ \left[\prod_{i=1}^7 \left(1 + \frac{R_i}{10000} \right) \right]^{365/7} - 1 \right\} \times 100\%$$

1			2023-06-05
2			2023-06-09
3	() 1)	(2023	2023-06-21
4	A)	(2023 1	2023-06-21
5	E)	(2023 1	2023-06-21
6			2023-07-07
7			2023-07-08
8		2023 2	2023-07-20
9			2023-07-21

10			2023-07-31
11			2023-08-03
12			2023-08-09
13			2023-08-24
14			2023-08-29
15			2023-08-30
16	2023		2023-08-30
17			2023-09-27
18			2023-10-10
19	2023 3		2023-10-24
20			2023-11-24

21			2023-11-27
22			2023-11-30
23			2023-12-29
24	2023 4		2024-01-20
25			2024-03-15
26	2023		2024-03-29
27			2024-03-30
28			2024-04-12
29	2024 1		2024-04-20
30			2024-04-26
31	() 1)	(2024	2024-04-29
32	A)	(2024 1	2024-04-29

33	E (2024 1)		2024-04-29
34			2024-05-14
35			2024-05-23

