

2021 4

2021 12 31

2022 1 24

§3

3.1

| | 2021 10 1 | 2021 12 31 |
|---|----------------|----------------|
| | A | C |
| 1 | 4,102,140.31 | 667,347.85 |
| 2 | 5,741,726.56 | 963,399.67 |
| 3 | 0.0104 | 0.0086 |
| 4 | 556,192,651.37 | 114,517,369.68 |
| 5 | 1.1567 | 1.0902 |

1

2

3.2

3.2.1

A

| | | | | | | |
|--|--------|-------|-------|-------|--------|--------|
| | 0.90% | 0.02% | 0.60% | 0.05% | 0.30% | -0.03% |
| | 1.99% | 0.03% | 1.44% | 0.05% | 0.55% | -0.02% |
| | 3.40% | 0.03% | 2.10% | 0.05% | 1.30% | -0.02% |
| | 10.30% | 0.04% | 3.37% | 0.07% | 6.93% | -0.03% |
| | 19.46% | 0.05% | 4.65% | 0.07% | 14.81% | -0.02% |
| | 44.33% | 0.08% | 9.80% | 0.08% | 34.53% | 0.00% |

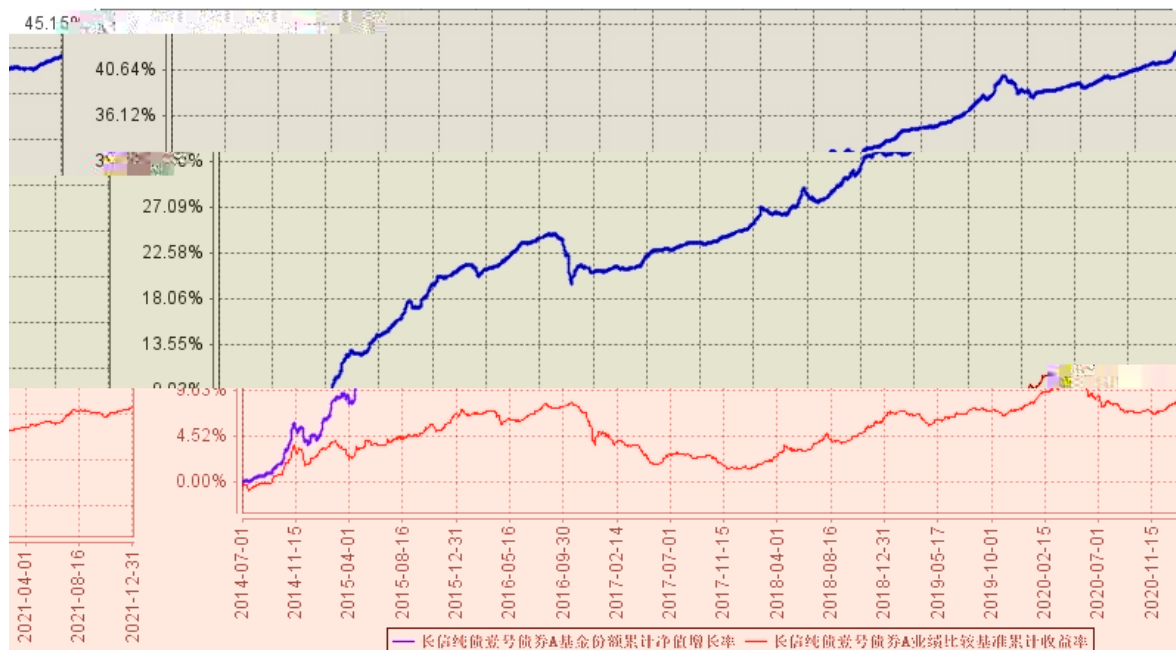
C

| | | | | | | |
|--|-------|-------|-------|-------|-------|--------|
| | 0.80% | 0.02% | 0.60% | 0.05% | 0.20% | -0.03% |
| | 1.78% | 0.03% | 1.44% | 0.05% | 0.34% | -0.02% |
| | 2.99% | 0.03% | 2.10% | 0.05% | 0.89% | -0.02% |
| | 8.84% | 0.04% | 3.37% | 0.07% | 5.47% | -0.03% |

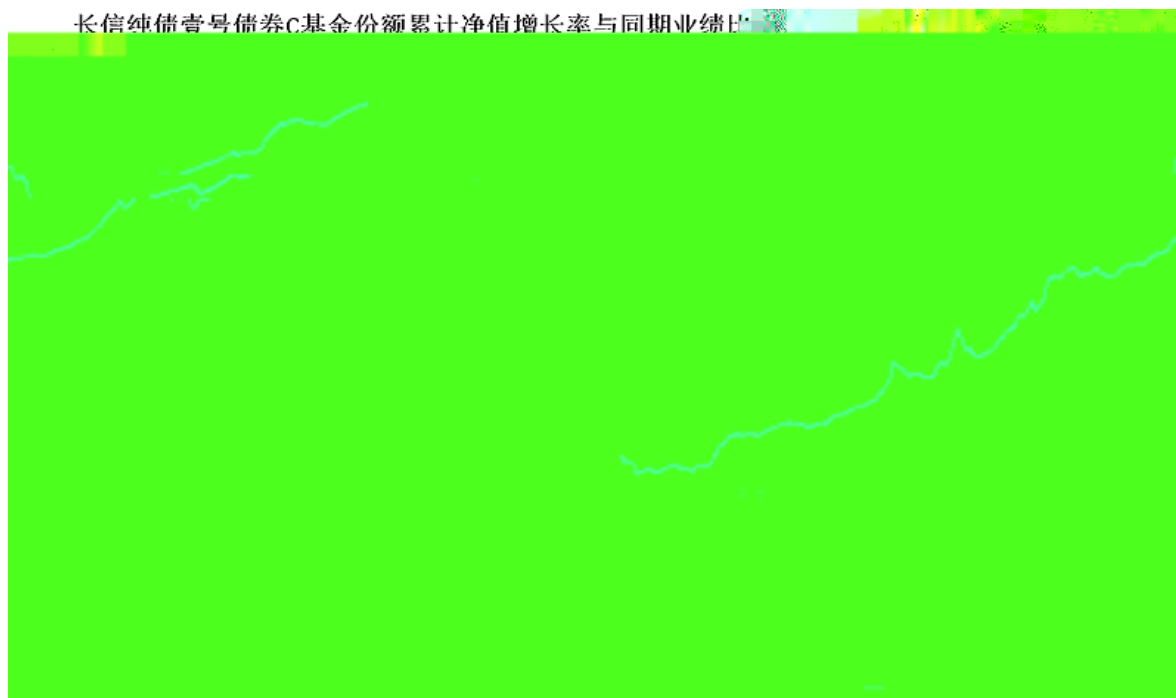
| | | | | | | |
|--|--------|-------|-------|-------|--------|--------|
| | 16.31% | 0.05% | 4.85% | 0.07% | 11.46% | -0.02% |
|--|--------|-------|-------|-------|--------|--------|

3.2.2

长信纯债壹号债券A基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信纯债壹号债券C基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



1 2017 1 9
 A C
 2 A 2014 7 1 2021 12 31

C 2017 1 9 2021 12 31
3 6

§4

4.1

| | (LOF) | 2014 7 1 | - | 27 | EMBA 2004 9 (LOF) |
|--|-------|-------------|---|----|---------------------------------|

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

10

" "

3.04% 11

4.9%

0.6

" "

2.83% 12

LPR

2.80%

2022

"

" " " ,

GDP

CPI

4.5

| | | | | | | | | |
|--------|------|----|--------|---|---|-------|--------|-------|
| | 2021 | 12 | 31 | | A | | 1.1567 | |
| 1.5487 | | | | A | | 0.90% | | C |
| 1.0902 | | | 1.5092 | | | | C | 0.80% |
| | | | 0.60% | | | | | |

4.6

§5

5.1

| | | | % |
|---|--|----------------|-------|
| 1 | | - | - |
| | | - | - |
| 2 | | - | - |
| 3 | | 887,740,500.00 | 96.05 |
| | | 887,740,500.00 | 96.05 |
| | | - | - |
| 4 | | - | - |

| | | | |
|---|--|----------------|--------|
| 5 | | - | - |
| 6 | | 16,074,144.11 | 1.74 |
| | | - | - |
| 7 | | 6,774,409.31 | 0.73 |
| 8 | | 13,663,892.25 | 1.48 |
| 9 | | 924,252,945.67 | 100.00 |

5.2

5.2.1

5.2.2

5.3

5.3.1

5.4

| | | | |
|----|--|----------------|--------|
| | | | |
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 203,837,000.00 | 30.39 |
| | | 161,807,000.00 | 24.12 |
| 4 | | 23,744,000.00 | 3.54 |
| 5 | | 369,238,000.00 | 55.05 |
| 6 | | 290,921,500.00 | 43.38 |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 887,740,500.00 | 132.36 |

5.5

| 1 | 210202 | 21 | 02 | 500,000 | 50,450,000.00 | 7.52 |
|---|-----------|----|--------|---------|---------------|------|
| 2 | 210206 | 21 | 06 | 300,000 | 30,021,000.00 | 4.48 |
| 3 | 170215 | 17 | 15 | 200,000 | 21,356,000.00 | 3.18 |
| 4 | 101900521 | 19 | MTN003 | 200,000 | 20,960,000.00 | 3.13 |
| 5 | 101900405 | 19 | MTN001 | 200,000 | 20,774,000.00 | 3.10 |

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.9.3****5.10****5.10.1****5.10.2**

5.10.3

| | | |
|---|--|---------------|
| | | |
| 1 | | 4,773.60 |
| 2 | | - |
| 3 | | - |
| 4 | | 13,651,132.40 |
| 5 | | 7,986.25 |
| 6 | | - |
| 7 | | - |
| 8 | | 13,663,892.25 |

5.10.4**5.10.5****5.10.6****§6**

| | A | C |
|-----|----------------|----------------|
| | 518,745,921.32 | 117,220,225.44 |
| | 299,073,390.35 | 151,752.14 |
| : | 336,983,459.56 | 12,332,814.71 |
| "_" | - | - |
| | 480,835,852.11 | 105,039,162.87 |

§7**7.1****7.2**

§8

8.1

20%

20%

8.2

§9

9.1

1

2

3

4

5

6

9.2

9.3