

30

2021 4

2021 12 31

2022 1 24

§1

2022 1 20

2021 10 1 2021 12 31

§2

	30	
	013236	
	2021 9 9	
	276,042,691.11	
	1	*80%+
		*20%
	30	30

	A	C
	013236	013237
	90, 886, 276. 40	185, 156, 414. 71

§3

3.1

	2021 10 1	2021 12 31
	30	30
	A	C
1	657, 465. 15	1, 427, 639. 20
2	1, 015, 014. 23	2, 368, 502. 75
3	0. 0144	0. 0147
4	92, 272, 275. 23	187, 872, 726. 20
5	1. 0152	1. 0147

1

2

3.2

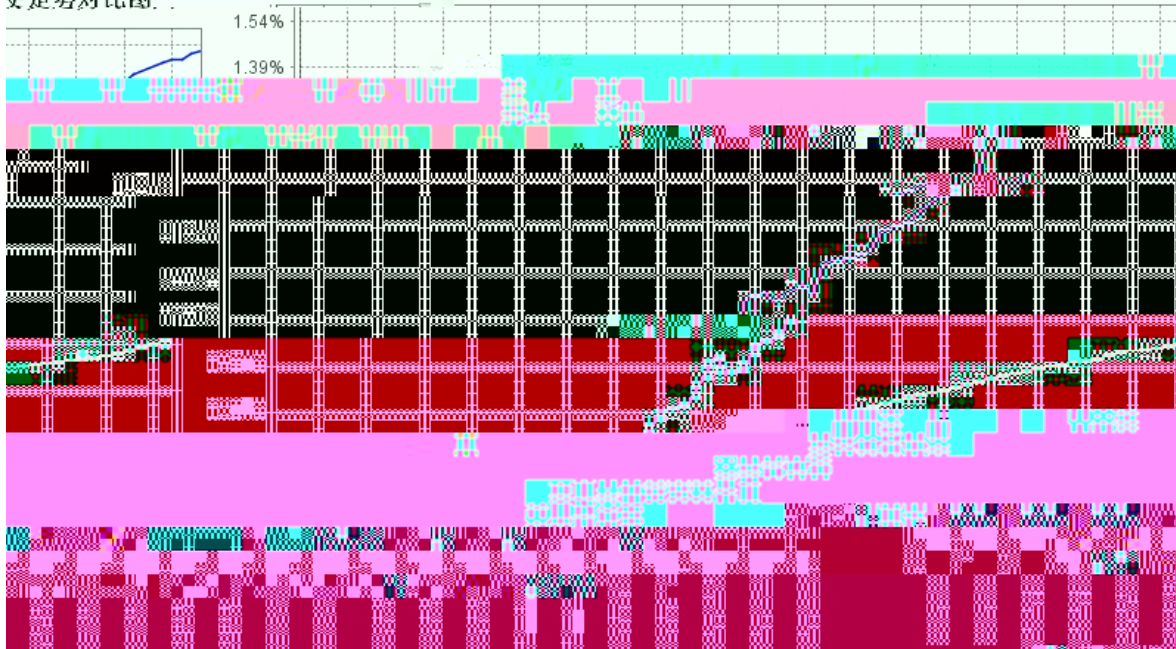
3.2.1

	30			A		
	1. 46%	0. 04%	0. 56%	0. 01%	0. 90%	0. 03%
	1. 52%	0. 04%	0. 67%	0. 01%	0. 85%	0. 03%

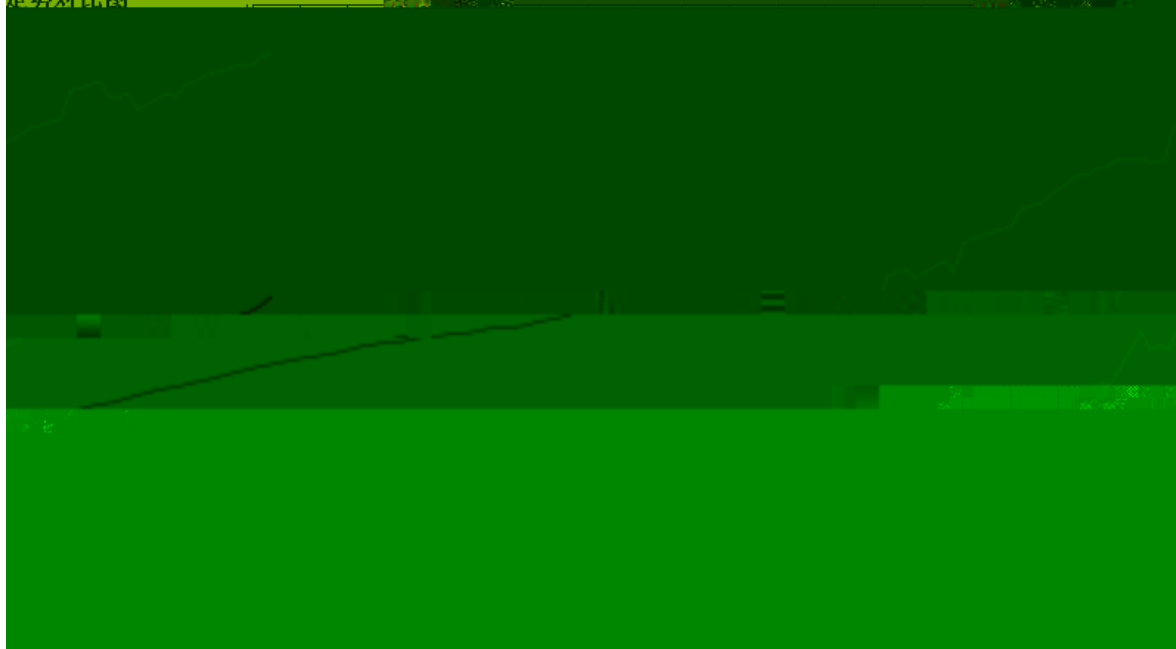
	30			C		
	1. 43%	0. 04%	0. 56%	0. 01%	0. 87%	0. 03%
	1. 47%	0. 04%	0. 67%	0. 01%	0. 80%	0. 03%

3.2.2

长信30天滚动债券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30天滚动债券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 2021 9 9

2021 9 9 2021 12 31

2 6

80%

80%

5%

§4

4.1

		2021	9	-	7
	30	9			6
					2014
					30

1

2

4.2

4.3

4.3.1

4.3.2

4.4

2021				10			3.04%
	2.8%	10				OMO	
			10				
12						6BP	1Y
	9						
2022							

5%

4.5

2021	12	31	30	A	1.0152	
1.0152			30	A	1.46%	30
C		1.0147		1.0147		30
C		1.43%		0.56%		

4.6**§5****5.1**

			%
1		-	-
		-	-
2		-	-
3		243,999,260.00	86.97
		243,999,260.00	86.97
		-	-
4		-	-
5		-	-
6		27,295,560.94	9.73
		-	-
7		297,356.43	0.11
8		8,971,628.54	3.20
9		280,563,805.91	100.00

5.2**5.2.1****5.2.2****5.3****5.3.1****5.4**

1			-	-
2			-	-
3			20,014,000.00	7.14
			20,014,000.00	7.14
4			76,306,060.00	27.24
5			70,145,000.00	25.04
6			77,534,200.00	27.68
7			-	-
8			-	-
9			-	-
10			243,999,260.00	87.10

5.5

1	101764035	17	MTN001	200,000	20,028,000.00	7.15
2	012105292	21	SCP002	200,000	20,020,000.00	7.15
3	210206	21	06	200,000	20,014,000.00	7.14
4	012105025	21	SCP007	200,000	20,012,000.00	7.14
5	163739	20	02	200,000	19,750,000.00	7.05

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		30,967.28
2		-
3		-
4		3,231,116.11
5		5,709,545.15
6		-
7		-
8		8,971,628.54

5.10.4

5.10.5**5.10.6****§6**

	30 A	30 C
	52,908,407.26	211,227,727.00
	91,971,216.39	238,075,682.11
:	53,993,347.25	264,146,994.40
"_"	-	-
	90,886,276.40	185,156,414.71

§7**7.1****7.2****§8****8.1****20%**

20%

8.2

§9

9.1

1

2 30

3 30

4 30

5

6

9.2

9.3

2022 1 24