

LOF

2022

2022 6 30

2022 8 31

§ 1

1.1

2022 8 29

2022 1 1 2022 6 30

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	13
4.6	.....	13
4.7	.....	14
4.8	.....	14
§ 5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	15
§ 6	.....	15
6.1	.....	15
6.2	.....	16
6.3	.....	18
6.4	.....	20
§ 7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	42
7.4	.....	42
7.5	.....	43
7.6	.....	43

7.7	.....	43
7.8	.....	43
7.9	.....	43
7.10	.....	43
7.11	.....	44
§ 8	.....	46
8.1	.....	46
8.2	.....	47
8.3	.....	47
8.4	.....	47
§ 9	.....	47
§ 10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	49
10.8	.....	50
§ 11	.....	52
11.1	20%	52
11.2	.....	53
§ 12	.....	53
12.1	.....	53
12.2	.....	53
12.3	.....	53

§ 2

2.1

	LOF	
	LOF	
	163003	
	2016 6 25	
	419, 158, 325. 23	
	2016 7 22	
	(LOF)A	(LOF)C
	-	LOF
	163008	163003
	406, 109, 206. 62	13, 049, 118. 61

1

2011 6 24

5

2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

2.2

2.3

	021-61009999	010-68858113
	zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120
	68 9	3
	9 68	3 A
	200120	100808

2.4

	www.cxfund.com.cn
	68 9 3 A

2.5

		17

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)	
	(LOF)A	(LOF)C
	-2,844,672.16	-107,502.95
	-9,369,477.74	-327,468.49
	-0.0231	-0.0228

	-3.73%	-3.69%
	-3.59%	-3.77%
3.1.2	(2022 6 30)	
	3,364,971.97	78,808.32
	0.0083	0.0060
	251,813,701.56	8,062,389.65
	0.6201	0.6178
3.1.3	(2022 6 30)	
	21.12%	19.71%

1

2

3

3.2

3.2.1

(LOF)A

	1.26%	0.21%	-0.01%	0.02%	1.27%	0.19%
	1.76%	0.32%	1.05%	0.04%	0.71%	0.28%
	-3.59%	0.46%	1.83%	0.05%	-5.42%	0.41%
	1.17%	0.36%	4.78%	0.05%	-3.61%	0.31%

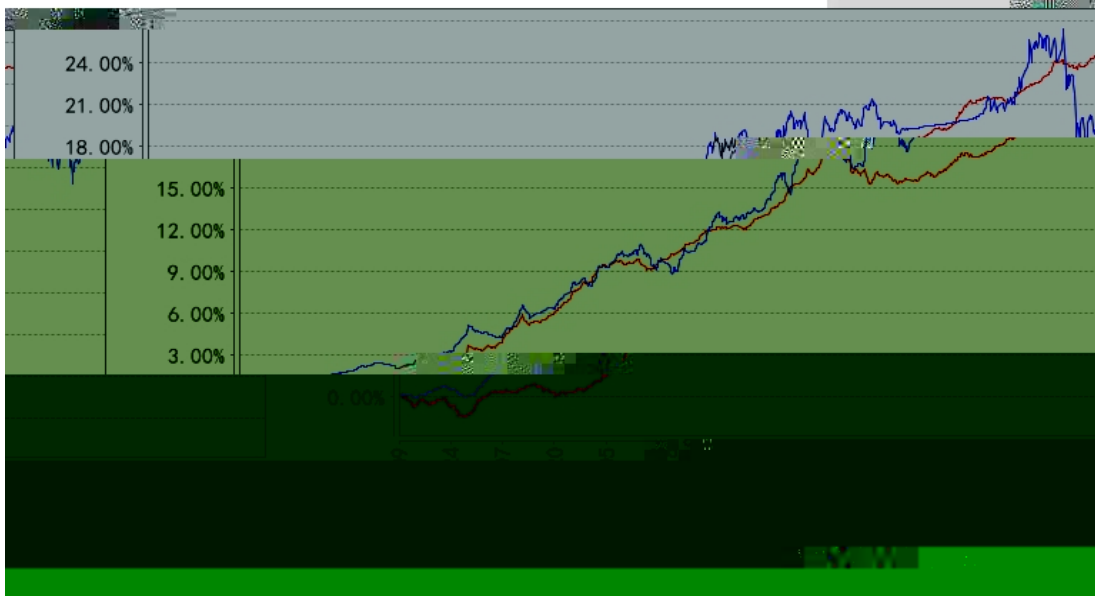
	9.90%	0.26%	13.20%	0.07%	-3.30%	0.19%
	21.12%	0.20%	25.24%	0.07%	-4.12%	0.13%

(L0F)C

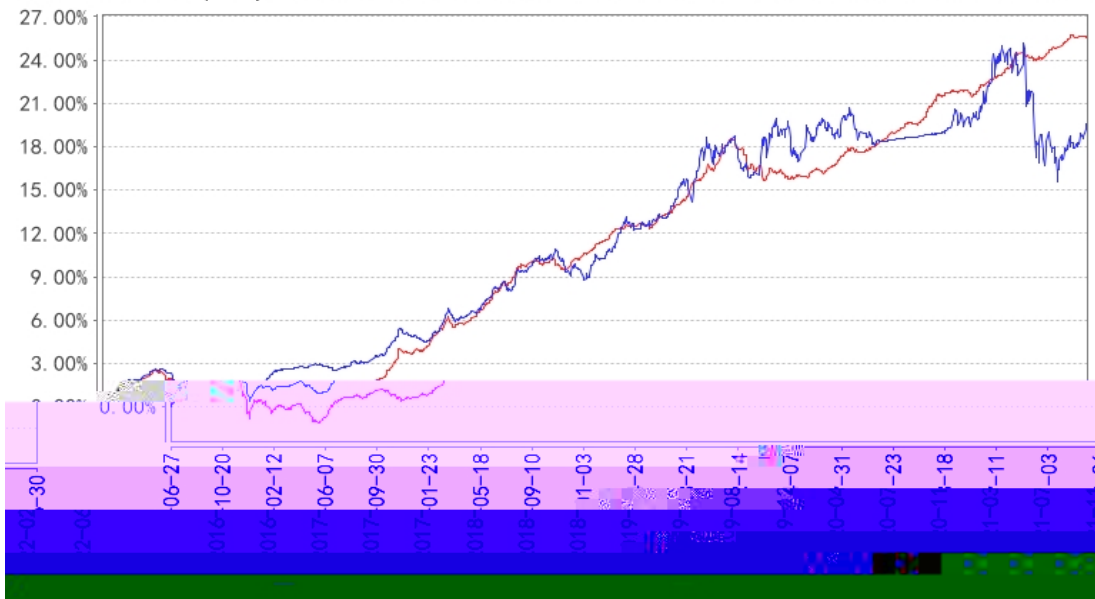
	1.21%	0.21%	-0.01%	0.02%	1.22%	0.19%
	1.66%	0.32%	1.05%	0.04%	0.61%	0.28%
	-3.77%	0.46%	1.83%	0.05%	-5.60%	0.41%
	0.80%	0.36%	4.78%	0.05%	-3.98%	0.31%
	8.76%	0.26%	13.20%	0.07%	-4.44%	0.19%
	19.71%	0.19%	25.62%	0.07%	-5.91%	0.12%

3.2.2

长信利鑫债券(LOF) A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



长信利鑫债券(LOF) C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	LOF
	C	A		
2	2016	6	25	LOF A
9	2022	6	30	LOF C
	2022	6	30	
3			6	
2011	6	24	2016	6
			25	

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 6 30

81

100

(LOF)

(LOF)

LOF

500

FOF
300

FOF

87

FOF

6

30

FOF

FOF

4.1.2

	(LOF)	2011 6 24	-	28	EMBA 2004 9

					(LOF)
--	--	--	--	--	-------

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2022

7

DR007

3

" "

3

" " " "

4.4.2

2022 6 30 , (LOF)A 0.6201 ,
 1.1421 , (LOF)A -3.59% (LOF)C
 0.6178 , 1.1238 , (LOF)C
 -3.77%, 1.83%

4.5

2022

" "

" " " "

CPI

PPI

"

"

4.6

4.7

4.8

§ 5

5.1

(LOF)

(LOF)

(LOF)

“ ”

5.2

5.3

" "

§ 6

6.1

LOF

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	6,521,293.24	27,110,122.24
		-	177,792.34
		266.34	14,575.06
	6.4.7.2	214,013,233.97	246,141,076.47
		-	-
		-	-
		214,013,233.97	246,141,076.47
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	40,010,958.90	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		9,534.56	872,692.61
		-	-
	6.4.7.8	-	3,863,216.12
		260,555,287.01	278,179,474.84
		2022 6 30	2021 12 31

1.		143,819.68	9,433,864.31
	6.4.7.13	103,181.67	65,573.72
		-	9,209,385.11
		-	-
		40,638.01	158,905.48
		-	-
		-	-
2.	" -"	-1,823,847.29	-2,455,702.64
	6.4.7.14	-	-130,930.15
		-	-
	6.4.7.15	-1,823,847.29	-2,324,772.49
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	-	-
		-	-
		-	-
3.	6.4.7.20	-6,744,771.12	-517,781.59
4.	" -"	-	-
5.	" -"	6,875.44	404.99
	6.4.7.21	1,279,022.94	3,423,795.14
1	6.4.10.2.1	904,980.66	2,027,973.50
2	6.4.10.2.2	258,565.89	579,421.05
3	6.4.10.2.3	15,573.87	17,512.94
4		-	-
5		-	636,474.15
		-	636,474.15
6	6.4.7.22	-	-
7		1,929.36	27,513.80
8	6.4.7.23	97,973.16	134,899.70
		-9,696,946.23	3,036,989.93
" -"		-	-
	" -"	-9,696,946.23	3,036,989.93

		-	-
		-9,696,946.23	3,036,989.93

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

LOF

2022 1 1 2022 6 30

	2022 1 1		2022 6 30	
	263,938,923.29	-	13,507,567.72	277,446,491.01
	-	-	-	-
	-	-	-	-
	-	-	-	-
	263,938,923.29	-	13,507,567.72	277,446,491.01
" _"	-7,506,612.37	-	-10,063,787.43	-17,570,399.80
	-	-	-9,696,946.23	-9,696,946.23
" _"	-7,506,612.37	-	-366,841.20	-7,873,453.57
1.	7,208,062.99	-	186,311.14	7,394,374.13

2.	-14,714,675.36	-	-553,152.34	-15,267,827.70
	-	-	-	-
" -"				
	-	-	-	-
	256,432,310.92	-	3,443,780.29	259,876,091.21
	2021 1 1 2021 6 30			
	88,004,635.56	-	13,776,005.01	101,780,640.57
	-	-	-	-
	-	-	-	-
	-	-	-	-
	88,004,635.56	-	13,776,005.01	101,780,640.57
" -"	929,601,311.68	-	34,404,112.02	964,005,423.70
	-	-	3,036,989.93	3,036,989.93
	929,601,311.68	-	134,525,150.75	1,064,126,462.43
" -"				

1.	932,149,074.40	-	134,752,209.75	1,066,901,284.15
2.	-2,547,762.72	-	-227,059.00	-2,774,821.72
" -"	-	-	-103,158,028.66	-103,158,028.66
	-	-	-	-
	1,017,605,947.24	-	48,180,117.03	1,065,786,064.27

6.1 6.4

6.4

6.4.1

(LOF) (" ")

(")

")

([2011] 603)

(" ")

2011

6 24

5

2016 6 24

(LOF)

"

(LOF)"

2016 6 25

2016 6 25

"

(LOF)"

2017 1 4
 (LOF)
 " (LOF)A")
 C (" (LOF)C")
 (LOF)C 0.35%

(LOF)
 ()
) (

20% 80%
 5%

6.4.2

(" ")

6.4.3

2022 6 30 2022 1 1
 2022 6 30

6.4.4

6.4.4.1

(1)

(2)

6.4.4.2

6.4.4.3 /

(1)

(2)

/

- 27,114,887.39 177,880.34 14,582.21
0

246,141,076.47

3,858,355.82

249,999,432.29

6.4.5.2

6.4.5.3

6.4.6

[2008]1

2008

9 18

[2012]85

2019 78

[2014]81

[2015]101

[2016]36

[2016]46

[2016]127

[2016]140

[2017]2

[2017]56

[2017]90

(1) ()

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ()

(5)

6.4.7

6.4.7.1

	2022 6 30
	6,521,293.24
	6,515,993.16
	5,300.08
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	-
	6,521,293.24

6.4.7.2

	2022 6 30			
	-	-	-	-
-	-	-	-	-

		106,736,722.20	268,103.61	108,429,847.67	1,425,021.86
		103,954,384.93	1,431,386.30	105,583,386.30	197,615.07
		210,691,107.13	1,699,489.91	214,013,233.97	1,622,636.93
		-	-	-	-
		-	-	-	-
		-	-	-	-
		210,691,107.13	1,699,489.91	214,013,233.97	1,622,636.93

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

	2022 6 30	
	-	-
	40,010,958.90	-
	40,010,958.90	-

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

	2022 6 30
	-
	-
	-
	540.00
	-
	540.00
	-
	9,300.00
	19,835.79
	59,507.37
	2,347.26
	91,530.42

6.4.7.10

(LOF)A

	2022 1 1 2022 6 30	
	406,057,585.25	248,417,130.05
	6,914,406.90	4,230,049.13
" -"	-6,862,785.53	-4,198,449.59
/	-	-
/	-	-
	-	-
" -"	-	-
	406,109,206.62	248,448,729.59

(LOF)C

	2022 1 1 2022 6 30	
	25,370,141.59	15,521,793.24
	4,867,539.65	2,978,013.86
" -"	-17,188,562.63	-10,516,225.77
/	-	-
/	-	-
	-	-
" -"	-	-

	13,049,118.61	7,983,581.33
--	---------------	--------------

6.4.7.11

6.4.7.12

(LOF)A

	11,997,140.69	745,002.35	12,742,143.04
	-2,844,672.16	-6,524,805.58	-9,369,477.74
	1,910.30	-9,603.63	-7,693.33
	209,250.01	-105,032.46	104,217.55
	-207,339.71	95,428.83	-111,910.88
	-	-	-
	9,154,378.83	-5,789,406.86	3,364,971.97

(LOF)C

	477,205.15	288,219.53	765,424.68
	-107,502.95	-219,965.54	-327,468.49
	-229,395.17	-129,752.70	-359,147.87
	91,143.67	-9,050.08	82,093.59
	-320,538.84	-120,702.62	-441,241.46
	-	-	-
	140,307.03	-61,498.71	78,808.32

6.4.7.13

	2022	1	1	2022	6	30
						102,881.20
						-
						-
						157.06
						143.41
						103,181.67

6.4.7.14

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		1,630,170.06
---		-3,454,017.35
---		-
---		-
		-1,823,847.29

6.4.7.15.2

	2022 1 1	2022 6 30
		127,767,552.82
		127,283,261.29
		3,937,193.95
		1,114.93
		-3,454,017.35

6.4.7.15.3

6.4.7.15.4

6.4.7.16

6.4.7.17

6.4.7.17.1

6.4.7.18

6.4.7.18.1

6.4.7.18.2

6.4.7.19

6.4.7.20

	2022	1	1	2022	6	30
1.						-6,744,771.12
						-
						-6,744,771.12
						-
						-
						-
						-
2.						-
						-
3.						-
						-
						-6,744,771.12

6.4.7.21

	2022	1	1	2022	6	30
						6,875.44
						6,875.44

7

25%

6.4.7.22

6.4.7.23

	2022	1	1	2022	6	30
						19,835.79
						59,507.37
						-
						18,330.00
						300.00
						97,973.16

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

(" ")	
(" ")	
(" ")	

6.4.10

6.4.10.1

6.4.10.1.1

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
				%				%
			-		-	5,698,585.43		77.80

6.4.10.1.2

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
				%				%
			7,911,625.10	36.22	62,489,773.90		76.99	

6.4.10.1.3

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
--	----------	--	-----------	--	----------	--	-----------	--

		%		%
	24,000,000.00	100.00	2,000,000.00	100.00

6.4.10.1.4

6.4.10.1.5

	2022 1 1 2022 6 30			
		%		%
-	-	-	-	-
	2021 1 1 2021 6 30			
		%		%
	5,306.95	77.80	-	-

6.4.10.2

6.4.10.2.1

	2022 1 1 30	2022 6 30	2021 1 1 6 30	2021 30
		904,980.66		2,027,973.50
		12,678.10		29,716.52

× 0.70%

= × 0.70% ÷

6.4.10.2.2

	2022 1 1 30	2022 6 30	2021 1 1 6 30	2021 30
		258,565.89		579,421.05

× 0.20%

= × 0.20% ÷

6. 4. 10. 2. 3

	2022 1 1 2022 6 30		
	(LOF)A	(LOF)C	
	-	7,876.58	7,876.58
	-	21.81	21.81
	-	5.98	5.98
	-	7,904.37	7,904.37
	2021 1 1 2021 6 30		
	(LOF)A	(LOF)C	
	-	8,025.03	8,025.03
	-	41.26	41.26
	-	5.43	5.43
	-	8,071.72	8,071.72

(LOF)A

(LOF)C

× 0.35%

(LOF)C

=

(LOF)C

×

0.35%÷

6. 4. 10. 3

()

6. 4. 10. 4

6. 4. 10. 4. 1

6. 4. 10. 4. 2

6. 4. 10. 5

6. 4. 10. 5. 1

6. 4. 10. 5. 2

6. 4. 10. 6

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	6,521,293.24		102,881.20		6,350,104.89		38,162.41	

2022 6 30

" "

2021 6 30

6. 4. 10. 7

6. 4. 10. 8

6. 4. 11

6. 4. 12 (2022 6 30)

6. 4. 12. 1 /

/

6. 4. 12. 2

6. 4. 12. 3

6. 4. 12. 3. 1

6. 4. 12. 3. 2

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2022 6 30	2021 12 31
A-1	-	-
A-1	-	-
	101,576,810.96	-
	101,576,810.96	-

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

	2022 6 30	2021 12 31
AAA	47,721,343.97	54,373,959.78
AAA	64,715,079.04	91,743,116.69
	-	100,024,000.00
	112,436,423.01	246,141,076.47

6. 4. 13. 2. 5

6. 4. 13. 2. 6

6. 4. 13. 3

6. 4. 13. 3. 1

6. 4. 13. 4

6. 4. 13. 4. 1

6. 4. 13. 4. 1. 1

2022	6	30	6	6	-1	1-5	5		
			6,521,293.24		-	-	-	-	6,521,293.24
			266.34		-	-	-	-	266.34
			184,560,289.98	25,171,854.54		4,281,089.45		-	214,013,233.97
			40,010,958.90		-	-		-	40,010,958.90
			-		-	-		9,534.56	9,534.56
			231,092,808.46	25,171,854.54		4,281,089.45		9,534.56	260,555,287.01
			-		-	-		16,668.70	16,668.70
			-		-	-		147,993.78	147,993.78
			-		-	-		42,283.95	42,283.95
			-		-	-		2,307.37	2,307.37
			-		-	-		378,411.58	378,411.58

	-	-	-	-	91,530.42	91,530.42
	-	-	-	-	679,195.80	679,195.80
	231,092,808.46	25,171,854.54	4,281,089.45	-	-669,661.24	259,876,091.21
2021 12 31	6	6 -1	1-5	5		
	27,110,122.24	-	-	-	-	27,110,122.24
	177,792.34	-	-	-	-	177,792.34
	14,575.06	-	-	-	-	14,575.06
	152,587,195.80	87,530,880.67	6,023,000.00	-	-	246,141,076.47
	-	-	-	-	872,692.61	872,692.61
	-	-	-	-	3,863,216.12	3,863,216.12
	179,889,685.44	87,530,880.67	6,023,000.00	-	4,735,908.73	278,179,474.84
	-	-	-	-	14,161.13	14,161.13
	-	-	-	-	161,342.24	161,342.24
	-	-	-	-	46,097.79	46,097.79
	-	-	-	-	2,736.80	2,736.80
	-	-	-	-	375,420.35	375,420.35
	-	-	-	-	133,225.52	133,225.52
	-	-	-	-	732,983.83	732,983.83
	179,889,685.44	87,530,880.67	6,023,000.00	-	4,002,924.90	277,446,491.01

6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	1,291,867.16	1,828,591.63
	27	-1,291,867.16	-1,828,591.63

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	214,013,233.97	82.35	246,141,076.47	88.72
	-	-	-	-
	-	-	-	-
	-	-	-	-
	214,013,233.97	82.35	246,141,076.47	88.72

6.4.13.4.3.2

6.4.14

6.4.14.1

--

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6. 4. 14. 2

6. 4. 14. 2. 1

	2022 6 30	2021 12 31
	108,155,333.56	140,094,076.47
	105,857,900.41	106,047,000.00
	-	-
	214,013,233.97	246,141,076.47

6. 4. 14. 2. 2

<p style="text-align: center;">)</p>	<p style="text-align: center;">(</p>
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6. 4. 14. 3

2022 6 30	(2021 12 31)
31)	

6. 4. 14. 4

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6. 4. 15

7.5

			%
1		-	-
2		-	-
3		101,576,810.96	39.09
		101,576,810.96	39.09
4		4,006,575.34	1.54
5		-	-
6		-	-
7		108,429,847.67	41.72
8		-	-
9		-	-
10		214,013,233.97	82.35

7.6

					%	
1	210411	21	11	800,000	81,321,424.66	31.29
2	210308	21	08	200,000	20,255,386.30	7.79
3	110076			164,240	18,709,253.36	7.20
4	127025			138,538	15,903,976.42	6.12
5	113024			123,040	14,736,028.87	5.67

7.7

7.8

7.9

7.10

7.10.1

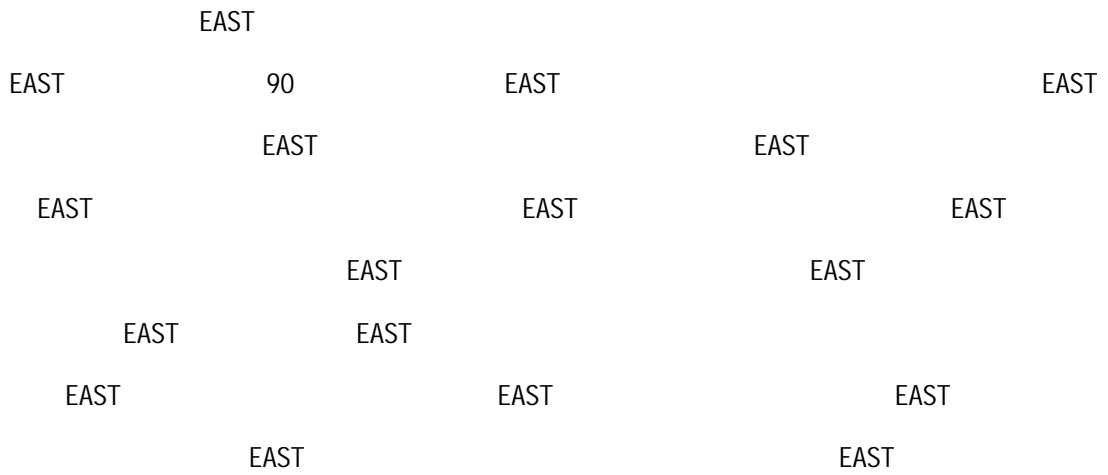
7.10.2

7.11

7.11.1

2022 3 21

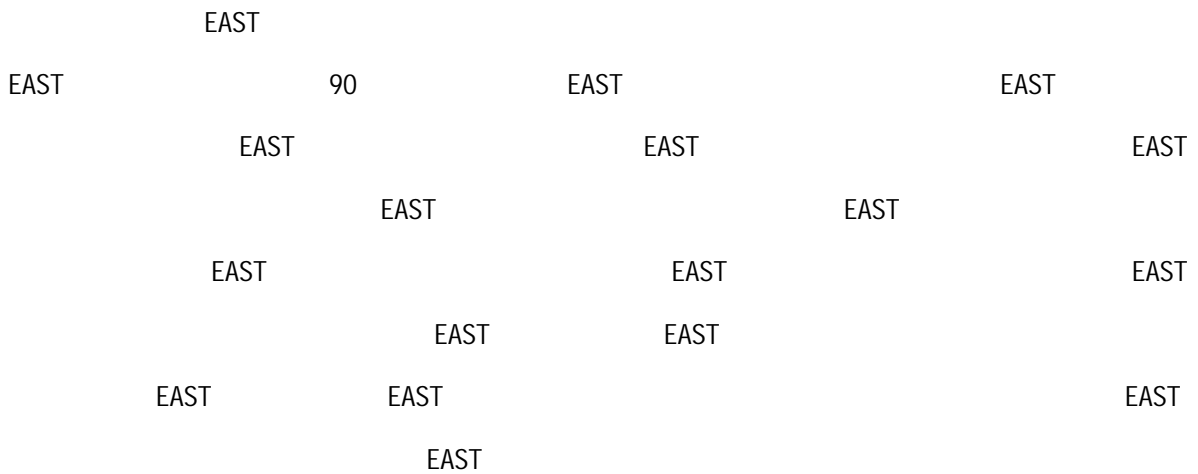
2022 10



480

2022 3 21

2022 9



420

2021 7 13

2021 31

:

" "

7345.6

7.11.2

7.11.3

1		266.34
2		-
3		-
4		-
5		9,534.56
6		-
7		-
8		-
9		9,800.90

7.11.4

:

				%
1	110076		18,709,253.36	7.20
2	127025		15,903,976.42	6.12
3	113024		14,736,028.87	5.67
4	113044		14,177,550.68	5.46
5	128121		12,753,098.54	4.91
6	110060		8,782,245.26	3.38
7	127044		8,577,482.00	3.30
8	123115		7,806,551.78	3.00
9	110047		4,079,872.76	1.57
10	123107		2,629,273.89	1.01

7.11.5

7.11.6

§ 8

8.1

				%		%
(LOF)A	185	2,195,184.90	405,301,515.05	99.80	807,691.57	0.20
(LOF)C	2,776	4,700.69	333,759.43	2.56	12,715,359.18	97.44
	2,961	141,559.72	405,635,274.48	96.77	13,523,050.75	3.23

8.2

(LOF)C

			%
1		233,497.00	26.76
2		99,844.00	11.44
3		95,235.00	10.91
4		88,800.00	10.18
5		62,056.00	7.11
6		50,987.00	5.84
7		38,081.00	4.36
8		32,819.00	3.76
9		30,987.00	3.55
10		27,367.00	3.14

8.3

			%
	(LOF)A	-	-
	(LOF)C	1,137.26	0.01
		1,137.26	0.00

8.4

	(LOF)A	0
	(LOF)C	0
		0
	(LOF)A	0
	(LOF)C	0
		0

§9

	(LOF)A	(LOF)C
--	--------	--------

2016 6 25	-	382,306,241.59
	406,057,585.25	25,370,141.59
	6,914,406.90	4,867,539.65
	6,862,785.53	17,188,562.63
	-	-
	406,109,206.62	13,049,118.61

§ 10

10.1

10.2

10.2.1

2022 2 21

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

			(%)		(%)	
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

--	--	--	--

		(%)		(%)		(%)
	7,911,625.10	36.22	24,000,000.00	100.00	-	-
	13,929,927.72	63.78	-	-	-	-

10.8

1			2022 1 13
2	4	LOF 2021	2022 1 24
3	2021		2022 1 24
4			2022 1 26
5			2022 2 8
6	" "		2022 2 16
7	" "	" "	2022 2 16
8			2022 2 23
9			2022 2 23

	" "		
10			2022 3 3
11			2022 3 17
12		L0F 2021	2022 3 31
13	2021		2022 3 31
14	1	L0F 2022	2022 4 22
15	2022		2022 4 22
16			2022 4 25
17			2022 5 7
18			2022 5 11
19			2022 5 25
20			2022 5 26

21	2022 1	L0F	2022 5 31
22			2022 6 8
23			2022 6 13
24			2022 6 15
25			2022 6 15
26			2022 6 30

§ 11

11.1

20%

		20%					%
1	2022 1 1	2022 6 30	162,997,555.01	0.00	0.00	162,997,555.01	38.89

1
2
3

11.2

§ 12

12.1

1

2

LOF

3

LOF

4

LOF

5

6

12.2

12.3

2022 8 31