

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	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	9
4.1	.....	9
4.2	.....	11
4.3	.....	12
4.4	.....	12
4.5	.....	12
4.6	.....	13
4.7	.....	13
4.8	.....	13
§ 5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§ 6	.....	14
6.1	.....	14
6.2	.....	16
6.3	.....	17
6.4	.....	19
§ 7	.....	41
7.1	.....	41
7.2	.....	41
7.3	.....	41
7.4	.....	42
7.5	.....	42
7.6	.....	42

7.7	.....	42
7.8	.....	42
7.9	.....	43
7.10	.....	43
7.11	.....	43
§ 8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
§ 9	.....	45
§ 10	.....	45
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	46
10.8	.....	47
§ 11	.....	50
11.1	20%	50
11.2	.....	50
§ 12	.....	50
12.1	.....	50
12.2	.....	51
12.3	.....	51

§ 2

2.1

	002858	
	2016 8 15	
	17,641,904.92	
		A C
	002858	002859
	7,603,843.62	10,038,061.30

2.2

	1 2 3 4 5 6 7 8

2.3

	021-61009999	0755-25878287
	zhouyg@cxfund.com.cn	LI SHUAI SHUAI 130@pi ngan.com.cn

	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	9	5023 B 26
	200120	518001

2.4

	www.cxfund.com.cn
	68 9 5023 B 26

2.5

		68 9

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)	
	A	C
	99,648.26	110,742.35
	124,610.50	143,612.05
	0.0164	0.0143
	1.59%	1.39%
	1.60%	1.40%
3.1.2	(2022 6 30)	
	75,739.15	65,539.58
	0.0100	0.0065
	7,912,726.89	10,411,178.76
	1.0406	1.0372
3.1.3	(2022 6 30)	
	22.45%	19.53%

1

2

3

3.2

3.2.1

A

	0.14%	0.01%	0.00%	0.03%	0.14%	-0.02%
	1.04%	0.02%	1.05%	0.04%	-0.01%	-0.02%
	1.60%	0.03%	1.82%	0.05%	-0.22%	-0.02%
	3.11%	0.06%	4.85%	0.05%	-1.74%	0.01%
	11.71%	0.05%	13.21%	0.06%	-1.50%	-0.01%
	22.45%	0.07%	24.08%	0.06%	-1.63%	0.01%

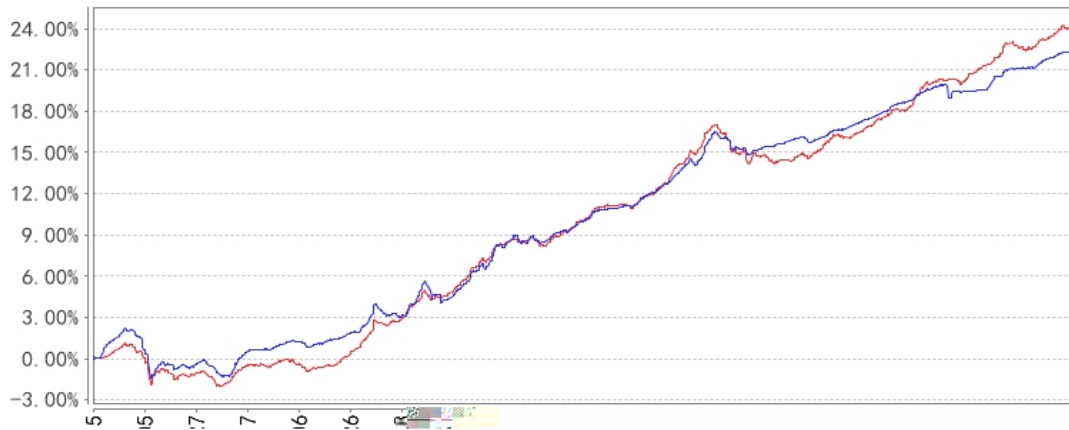
C

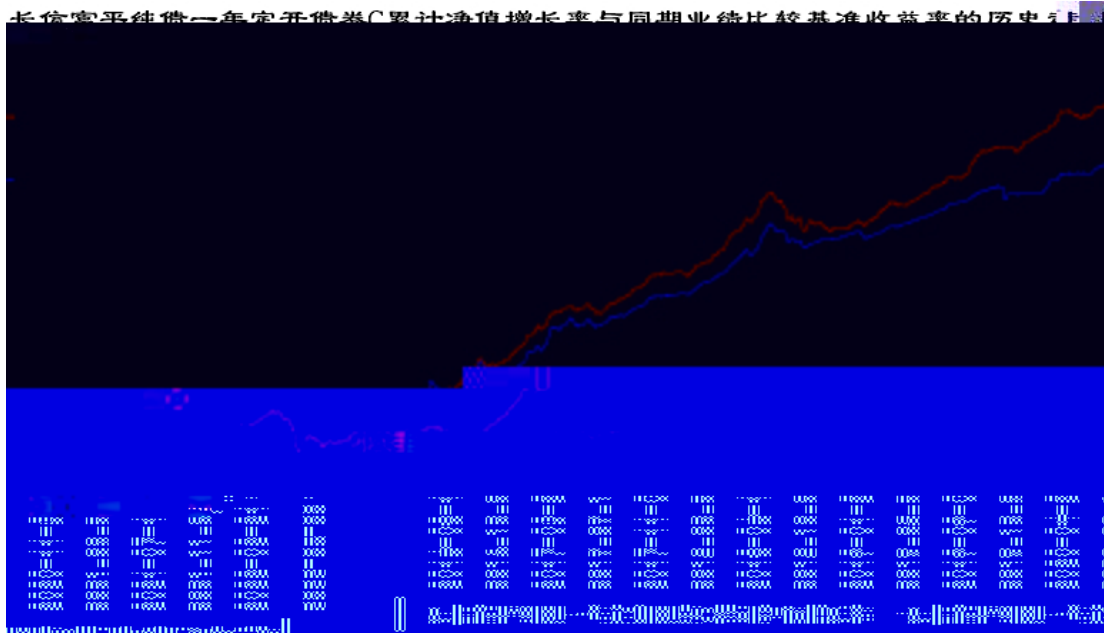
	0.13%	0.01%	0.00%	0.03%	0.13%	-0.02%
	0.94%	0.02%	1.05%	0.04%	-0.11%	-0.02%

	1.40%	0.03%	1.82%	0.05%	-0.42%	-0.02%
	2.69%	0.06%	4.85%	0.05%	-2.16%	0.01%
	10.34%	0.05%	13.21%	0.06%	-2.87%	-0.01%
	19.53%	0.06%	24.08%	0.06%	-4.55%	0.00%

3.2.2

长信富平纯债一年定开债券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





1 2016 8 15 2022 6 30
 2 6

S 4

4.1

4.1.1



LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

4.1.2

	(LOF)	2016 8 15	-	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 , A 1.0406 ,
1.2101 , A 1.60%
C 1.0372 , 1.1848 ,
C 1.40%, 1.82%

4.5

2022 " "
" " " "

CPI

PPI

"

"

4.6

4.7

4.8

2021	9	28	2021	12	24
2021	9	24	2021	12	21

200

200

§ 5

5.1

5.2

5.3

§ 6

6.1

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	1,209,852.58	344,961.09
		203,554.70	97,281.50
		112.55	-
	6.4.7.2	24,564,437.16	17,509,750.00
		-	-
		-	-
		24,564,437.16	17,509,750.00
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-

" 2021 " " " " " "

" " 2022 " " " "

6.2

2022 1 1 2022 6 30

		2022 1 1 2022 6 30	2021 1 1 2021 6 30
		461,318.98	4,132,254.34
1.		5,000.43	3,749,016.98
	6.4.7.13	2,158.19	2,605.10
		-	3,736,803.35
		-	-
		2,842.24	9,608.53
		-	-
		-	-
2.	" -"	398,486.61	-768,717.74
	6.4.7.14	-	-
		-	-
	6.4.7.15	398,486.61	-768,717.74
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	-	-
		-	-
		-	-
3.	6.4.7.20	57,831.94	1,151,955.10
	" -"		
4.	" -"		
		-	-
5.	" -"		
	6.4.7.21		
		193,096.43	948,131.85
1	6.4.10.2.1	39,888.59	384,314.73

2	6.4.10.2.2	9,020.51	76,862.95
3	6.4.10.2.3	20,509.47	71,599.59
4		-	-
5		83,999.59	298,279.19
		83,999.59	298,279.19
6	6.4.7.22	-	-
7		942.48	12,870.26
8	6.4.7.23	38,735.79	104,205.13
" -"		268,222.55	3,184,122.49
		-	-
" -"		268,222.55	3,184,122.49
		-	-
		268,222.55	3,184,122.49

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

	2022 1 1 2022 6 30			
	17,641,904.92	-	413,778.18	18,055,683.10
	-	-	-	-
	-	-	-	-
	-	-	-	-
	17,641,904.92	-	413,778.18	18,055,683.10
" -"	-	-	268,222.55	268,222.55
	-	-	268,222.55	268,222.55

	-	-	-	-
" _"				
1.	-	-	-	-
2.	-	-	-	-
	-	-	-	-
" _"				
	-	-	-	-
	17,641,904.92	-	682,000.73	18,323,905.65
	2021 1 1 2021 6 30			
	149,504,191.05	-	3,931,570.44	153,435,761.49
	-	-	-	-
	-	-	-	-
	-	-	-	-
	149,504,191.05	-	3,931,570.44	153,435,761.49
" _"	-	-	3,184,122.49	3,184,122.49
	-	-	3,184,122.49	3,184,122.49
	-	-	-	-
" _"				
1.	-	-	-	-

2.	-	-	-	-
" -"	-	-	-	-
	-	-	-	-
	149,504,191.05	-	7,115,692.93	156,619,883.98

6.1 6.4

6.4

6.4.1

" "

" " [2016]1069

2016 8 15

1,764,632,292.70

A

C

A

C

80%

5%

6.4.2

"

"

3

3

XBRL

3

<

>

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

12

6.4.4.3 /

(1)

(2) /

(3)

(4)

(5)

6.4.5

6.4.5.1

	22	——		23	——
		24	——		37
“	“				
		2022	1	1	

			“	“	“	“
“	“	“	“	“	“	“
“			“	“	“	“
“	“					“
		“	“	“	“	
	2022	1	1			

	2021	12	31		344,961.09
				36.85	
0.00				2022	1
	344,997.94				
	2021	12	31		97,281.50
				53.46	
0.00				2022	1
	97,334.96				

[2017]56

2018 1 1

3%

2018 1 1

6.4.6.2

2011

2011

6.4.6.3

[2004]78

2004 1 1

[2008]1

6.4.6.4

[2008]132

2008 10 9

6.4.7

6.4.7.1

	2022 6 30
	1,209,852.58
	1,209,762.99
	89.59
	-

	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	-
	1,209,852.58

6.4.7.2

		2022 6 30			
		-	-	-	-
	-	-	-	-	-
		9,145,916.86	202,981.78	9,327,171.78	-21,726.86
		14,946,361.20	193,765.38	15,237,265.38	97,138.80
		24,092,278.06	396,747.16	24,564,437.16	75,411.94
		-	-	-	-
		-	-	-	-
		-	-	-	-
		24,092,278.06	396,747.16	24,564,437.16	75,411.94

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

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
	-
	-
	-
	5,439.35
	-
	5,439.35
	-
	9,300.00
	59,835.79
	74,575.14

6.4.7.10

A

	2022 1 1	2022 6 30
	7,603,843.62	7,603,843.62
	-	-
" _"	-	-
/	-	-
/	-	-
	-	-
" _"	-	-
	7,603,843.62	7,603,843.62

C

	2022 1 1	2022 6 30

	10,038,061.30	10,038,061.30
	-	-
" _"	-	-
/	-	-
/	-	-
	-	-
" _"	-	-
	10,038,061.30	10,038,061.30

6.4.7.11

6.4.7.12

A

	-23,909.11	208,181.88	184,272.77
	99,648.26	24,962.24	124,610.50
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	75,739.15	233,144.12	308,883.27

C

	-45,202.77	274,708.18	229,505.41
	110,742.35	32,869.70	143,612.05
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	65,539.58	307,577.88	373,117.46

6.4.7.13

		2022	1	1	2022	6 30
						769.78
						-
						-

	1,360.42
	27.99
	2,158.19

6.4.7.14

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		399,224.09
---		-737.48
---		-
---		-
		398,486.61

6.4.7.15.2

	2022 1 1	2022 6 30
		21,445,550.67
		21,086,440.14
		355,662.09
		4,185.92
		-737.48

6.4.7.15.3

6.4.7.15.4

6.4.7.16

6.4.7.16.1

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.		57,831.94
		-
		57,831.94
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		57,831.94

6.4.7.21

6.4.7.22

6.4.7.23

	2022 1 1	2022 6 30
		19,835.79
		-

	-
	18,600.00
	300.00
	38,735.79

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

6.4.10.1.2

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
				%			%	
	1,612,510.00		100.00		5,021,093.84		100.00	

6.4.10.1.3

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

		%		%
	95,000,000.00	100.00	46,500,000.00	100.00

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2022	1	1	2022	6	2021	1	1	2021
			30				6	30	
				39,888.59					384,314.73
				12,362.10					24,729.01

2022 5 10

0.50%

2022

5 10

0.30%

H=E× /

H

E

6.4.10.2.2

	2022	1	1	2022	6	2021	1	1	2021
			30				6	30	
				9,020.51					76,862.95

0.10%

H=E× /

H

E

6.4.10.2.3

	2022 1 1			2022 6 30		
	A			C		
	-			13,727.83		13,727.83
	-			6,535.31		6,535.31
	-			20,263.14		20,263.14
	2021 1 1			2021 6 30		
	A			C		
	-			13,806.83		13,806.83
	-			16,984.27		16,984.27
	-			30,791.10		30,791.10

A

C

0.40% C

C

0.40%

$$H = E \times C$$

/

$$H = C$$

$$E = C$$

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	
	1,209,852.58		769.78		337,607.06		1,405.49	

2022 6 30

"

"

2021 6 30

6.4.10.7

6.4.10.8

98,205.69 2021 6 30

96,409.49

2021 1 1 2021 6 30

2021

1 1 2021 6 30

2021 6

30

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

2022 6 30

2, 565, 629. 43

012280028	22 SCP001	2022 7 4	102. 73	15, 000	1, 540, 888. 77
012281662	22 SCP001	2022 7 4	100. 98	12, 000	1, 211, 771. 50
				27, 000	2, 752, 660. 27

6. 4. 12. 3. 2

2022 06 30

5, 002, 100. 00 2022 7 7

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	3,059,538.90	-
A-1	-	-
	10,665,756.41	9,991,000.00
	13,725,295.31	9,991,000.00

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

	2022 6 30	2021 12 31
AAA	1,644,997.81	-
AAA	1,511,970.07	-
	7,682,173.97	7,518,750.00

	10,839,141.85	7,518,750.00
--	---------------	--------------

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		
	1, 209, 852. 58	-	-	-	-	1, 209, 852. 58
	203, 554. 70	-	-	-	-	203, 554. 70
	112. 55	-	-	-	-	112. 55
	15, 982, 653. 95	7, 069, 813. 14	1, 511, 970. 07	-	-	24, 564, 437. 16
	17, 396, 173. 78	7, 069, 813. 14	1, 511, 970. 07	-	-	25, 977, 956. 99
	-	-	-	-	4, 514. 94	4, 514. 94
	-	-	-	-	1, 505. 01	1, 505. 01
	7, 567, 729. 43	-	-	-	-	7, 567, 729. 43
	-	-	-	-	3, 420. 58	3, 420. 58
	-	-	-	-	2, 306. 24	2, 306. 24
	-	-	-	-	74, 575. 14	74, 575. 14
	7, 567, 729. 43	-	-	-	86, 321. 91	7, 654, 051. 34
	9, 828, 444. 35	7, 069, 813. 14	1, 511, 970. 07	-	-86, 321. 91	18, 323, 905. 65
2021 12 31	6	6 -1	1-5	5		
	344, 961. 09	-	-	-	-	344, 961. 09
	97, 281. 50	-	-	-	-	97, 281. 50
	-	17, 509, 750. 00	-	-	-	17, 509, 750. 00
	-	-	-	-	165, 476. 61	165, 476. 61
	442, 242. 59	17, 509, 750. 00	-	-	165, 476. 61	18, 117, 469. 20
	-	-	-	-	7, 620. 18	7, 620. 18
	-	-	-	-	1, 524. 00	1, 524. 00
	-	-	-	-	3, 466. 92	3, 466. 92
	-	-	-	-	49, 175. 00	49, 175. 00

	-	-	-	-	61,786.10	61,786.10
	442,242.59	17,509,750.00		-	103,690.51	18,055,683.10

6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	23,395.36	27,777.30
	27	-23,395.36	-27,777.30

6.4.13.4.2

6.4.13.4.3

6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	24,564,437.16	134.06	17,509,750.00	96.98
	-	-	-	-

	-	-	-	-
	-	-	-	-
	24,564,437.16	134.06	17,509,750.00	96.98

6.4.13.4.3.2

6.4.14

6.4.14.1

--

6.4.14.2

6.4.14.2.1

	2022 6 30	2021 12 31
	-	-
	24,564,437.16	17,509,750.00
	-	-
	24,564,437.16	17,509,750.00

6.4.14.2.2

--

6.4.14.3

--

6.4.14.4

--	--	--	--

6.4.15

§7

7.1

			%
1		-	-
		-	-
2		-	-
3		24,564,437.16	94.56
		24,564,437.16	94.56
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,413,407.28	5.44
8		112.55	0.00
9		25,977,956.99	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

			%
1		7,682,173.97	41.92
2		-	-
3		-	-
		-	-
4		3,156,967.88	17.23
5		13,725,295.31	74.90
6		-	-
7		-	-
8		-	-
9		-	-
10		24,564,437.16	134.06

7.6

					%
1	019641	20 11	75,000	7,682,173.97	41.92
2	012280028	22 SCP001	15,000	1,540,888.77	8.41
3	042280021	22 CP001	15,000	1,540,647.12	8.41
4	012280031	22 SCP001	15,000	1,532,349.04	8.36
5	042280044	22 CP001	15,000	1,523,829.45	8.32

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

1		112.55
2		-
3		-
4		-
5		-
6		-
7		-
8		-
9		112.55

7.11.4

7.11.5

7.11.6

§ 8

8.1

				%		%
A	128	59,405.03	0.00	0.00	7,603,843.62	100.00
C	57	176,106.34	6,719,117.50	66.94	3,318,943.80	33.06
	185	95,361.65	6,719,117.50	38.09	10,922,787.42	61.91

8.2

			%
	A	0.00	0.00
	C	0.00	0.00
		0.00	0.00

8.3

	A	0
	C	0
		0
	A	0
	C	0

		0
--	--	---

§ 9

	A	C
2016 8 15	1,674,892,896.97	89,739,395.73
	7,603,843.62	10,038,061.30
	-	-
	-	-
	-	-
	7,603,843.62	10,038,061.30

§ 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	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	1,612,510.00	100.00	95,000,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1					2022	1 13
2	2021	4			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	2021		2022 3 31
13	2021		2022 3 31
14	2022 1		2022 4 22
15	2022		2022 4 22
16			2022 4 25
17			2022 5 6
18			2022 5 6
19			2022 5 6
20			2022 5 6

21			2022 5 6
22			2022 5 7
23			2022 5 11
24			2022 5 25
25			2022 5 26
26			2022 6 8
27			2022 6 13
28			2022 6 15
29			2022 6 15
30			2022 6 30

--	--	--	--

§ 11

11.1

20%

							%
		20%					
1	2022 1 18 2022 6 30	0.00	5,082,592.12	0.00	5,082,592.12	28.81	
2	2022 1 1 2022 1 17	6,719,117.50	0.00	5,859,117.00	860,000.50	4.87	
1							
2							
3							

11.2

§ 12

12.1

- 1
- 2
- 3
- 4

5

6

12.2

12.3

2022 8 31