

2022 3

2022 9 30

2022 10 26

§ 1

2022 10 24

2022 7 1 2022 9 30

§ 2

|  |                  |
|--|------------------|
|  |                  |
|  | 003869           |
|  | 003869           |
|  |                  |
|  | 2017 8 18        |
|  | 4,559,494,112.12 |
|  |                  |
|  |                  |
|  |                  |
|  |                  |
|  |                  |
|  |                  |
|  |                  |
|  |                  |
|  |                  |

§ 3

## 3.1

|    | 2022 7 1 -2022 9 30 |
|----|---------------------|
| 1. | 48,356,718.45       |
| 2. | 55,727,245.06       |
| 3. | 0.0122              |
| 4. | 4,679,489,719.93    |
| 5. | 1.0263              |

1

2

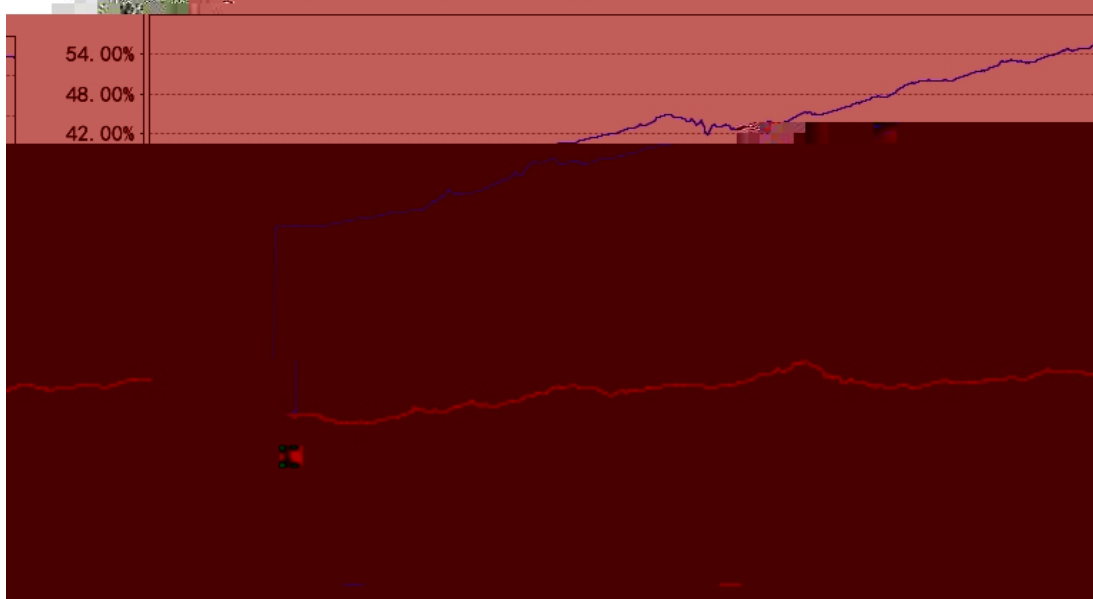
## 3.2

## 3.2.1

|  | 1.20%  | 0.04% | 0.73% | 0.05% | 0.47%  | -0.01% |
|--|--------|-------|-------|-------|--------|--------|
|  | 2.41%  | 0.03% | 1.03% | 0.04% | 1.38%  | -0.01% |
|  | 4.46%  | 0.04% | 1.73% | 0.05% | 2.73%  | -0.01% |
|  | 11.54% | 0.05% | 3.81% | 0.07% | 7.73%  | -0.02% |
|  | 22.31% | 0.05% | 8.27% | 0.06% | 14.04% | -0.01% |
|  | 56.66% | 0.78% | 8.11% | 0.06% | 48.55% | 0.72%  |

## 3.2.2

长信裕华纯债债券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 8 18 2022 9 30

2 6

### § 4

#### 4.1

|       |  |              |   |    | EMBA   |
|-------|--|--------------|---|----|--------|
| (LOF) |  |              |   |    | 2004 9 |
|       |  | 2017<br>8 18 | - | 28 |        |
|       |  |              |   |    | (LOF)  |

|  |    |              |   |   |                         |
|--|----|--------------|---|---|-------------------------|
|  |    |              |   |   |                         |
|  | 30 | 2020<br>4 29 | - | 8 | 6<br><br>2014<br><br>30 |

1

2

4.2

4.3

### 4.3.1

### 4.3.2

5%

### 4.4

|      |      |      |      |     |    |
|------|------|------|------|-----|----|
| 2022 | 8    | MLF  | 10BP |     |    |
|      | 2.6% | 9    |      | 6BP | 1Y |
|      |      | 29BP |      |     |    |

2022

### 4.5

|      |   |    |        |        |
|------|---|----|--------|--------|
| 2022 | 9 | 30 | 1.0263 | 1.5000 |
|      |   |    | 1.20%  | 0.73%  |

### 4.6

§ 5

### 5.1

|   |  |                  | %      |
|---|--|------------------|--------|
| 1 |  | -                | -      |
|   |  | -                | -      |
| 2 |  | -                | -      |
| 3 |  | 5,563,023,393.77 | 99.94  |
|   |  | 5,192,735,143.36 | 93.29  |
|   |  | 370,288,250.41   | 6.65   |
| 4 |  | -                | -      |
| 5 |  | -                | -      |
| 6 |  | -                | -      |
|   |  | -                | -      |
| 7 |  | 3,100,663.02     | 0.06   |
| 8 |  | 20,203.96        | 0.00   |
| 9 |  | 5,566,144,260.75 | 100.00 |

## 5.2

### 5.2.1

### 5.2.2

## 5.3

### 5.3.1

## 5.4

|   |  |                  | %     |
|---|--|------------------|-------|
| 1 |  | -                | -     |
| 2 |  | -                | -     |
| 3 |  | 2,392,546,566.80 | 51.13 |
|   |  | 1,206,089,211.19 | 25.77 |
| 4 |  | 260,630,616.77   | 5.57  |
| 5 |  | -                | -     |
| 6 |  | 1,604,567,252.61 | 34.29 |
| 7 |  | -                | -     |
| 8 |  | 777,591,145.54   | 16.62 |

|    |  |                  |        |
|----|--|------------------|--------|
| 9  |  | 157,399,561.64   | 3.36   |
| 10 |  | 5,192,735,143.36 | 110.97 |

**5.5**

|   |           |             |           |                | %    |
|---|-----------|-------------|-----------|----------------|------|
| 1 | 180211    | 18 11       | 3,000,000 | 306,283,397.26 | 6.55 |
| 2 | 112220107 | 22<br>CD107 | 2,000,000 | 199,439,650.00 | 4.26 |
| 3 | 112286820 | 22<br>CD023 | 2,000,000 | 199,332,101.10 | 4.26 |
| 4 | 190409    | 19 09       | 1,700,000 | 173,903,339.73 | 3.72 |
| 5 | 180206    | 18 06       | 1,500,000 | 162,192,780.82 | 3.47 |

**5.6**

|   |         |        |           |                | %    |
|---|---------|--------|-----------|----------------|------|
| 1 | 2189429 | 21 8A2 | 3,000,000 | 305,972,958.90 | 6.54 |
| 2 | 2089073 | 20 1   | 2,000,000 | 64,315,291.51  | 1.37 |

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

2022 3 21

2022 8

EAST

90

EAST

EAST

EAST

EAST

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EAST

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2022 3 21

2022 11

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2018

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2022 23

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EAST



282

2022 8 18

2022 61

136

2022 3 21

2022 20

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2022 3 21

2022 22

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EAST

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11 14

EAST

EAST

350

5. 10. 2

5. 10. 3

| 1 |  | 6, 729. 38  |
|---|--|-------------|
| 2 |  | -           |
| 3 |  | -           |
| 4 |  | -           |
| 5 |  | 13, 474. 58 |
| 6 |  | -           |
| 7 |  | -           |
| 8 |  | 20, 203. 96 |

5. 10. 4

5. 10. 5

5. 10. 6

§ 6

|       |                  |
|-------|------------------|
|       | 4,557,345,297.60 |
|       | 3,137,137.94     |
|       | 988,323.42       |
| " - " | -                |
|       | 4,559,494,112.12 |

## § 7

7.1

7.2

## § 8

8.1

20%

|   |                          | 20%              |      |      |                  |  | %     |
|---|--------------------------|------------------|------|------|------------------|--|-------|
| 1 | 2022 7<br>1 2022<br>9 30 | 4,553,920,614.66 | 0.00 | 0.00 | 4,553,920,614.66 |  | 99.88 |
| 1 |                          |                  |      |      |                  |  |       |
| 2 |                          |                  |      |      |                  |  |       |
| 3 |                          |                  |      |      |                  |  |       |

8.2

## § 9

**9.1**

1

2

3

4

5

6

**9.2**

**9.3**

2022 10 26