

2023

2023 6 30

2023 8 31

§ 1

1.1

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	68 9	
	68 9	55
	200120	100140

3

## 3.2

## 3.2.1

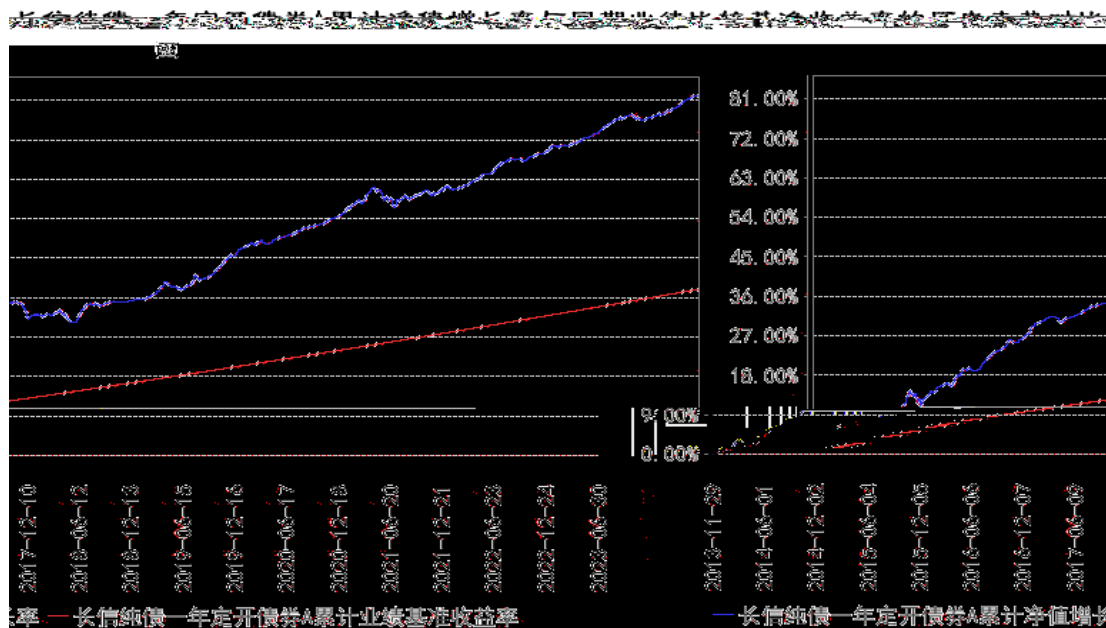
A

	0.37%	0.04%	0.25%	0.01%	0.12%	0.03%
	1.78%	0.03%	0.76%	0.01%	1.02%	0.02%
	2.97%	0.03%	1.52%	0.01%	1.45%	0.02%
	5.03%	0.04%	3.10%	0.01%	1.93%	0.03%
	15.06%	0.05%	9.58%	0.01%	5.48%	0.04%
	82.15%	0.10%	37.91%	0.01%	44.24%	0.09%

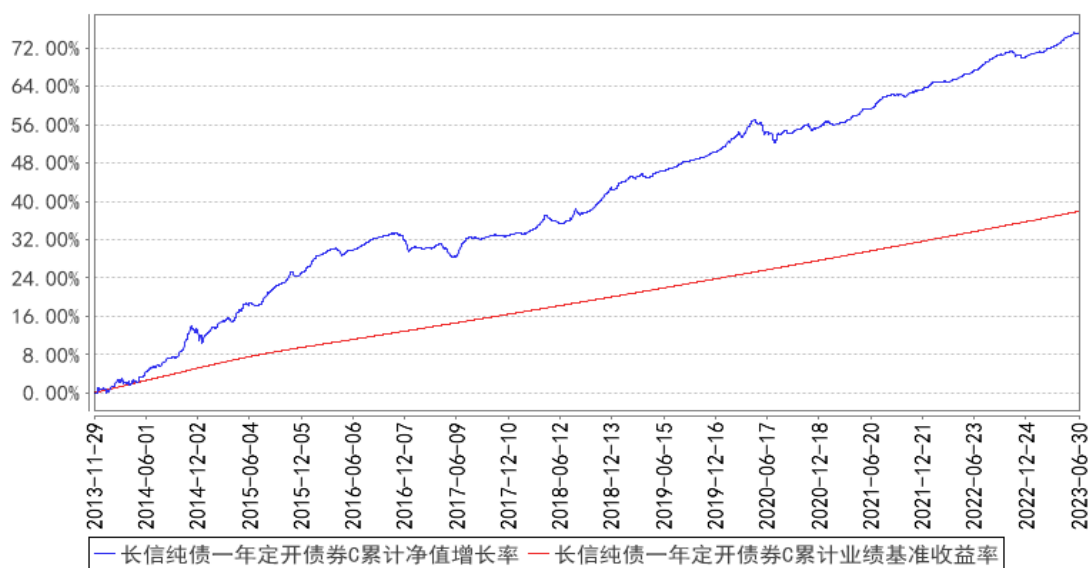
C

	0.34%	0.03%	0.25%	0.01%	0.09%	0.02%
	1.68%	0.03%	0.76%	0.01%	0.92%	0.02%
	2.77%	0.03%	1.52%	0.01%	1.25%	0.02%
	4.60%	0.04%	3.10%	0.01%	1.50%	0.03%
	13.68%	0.05%	9.58%	0.01%	4.10%	0.04%
	75.16%	0.10%	37.91%	0.01%	37.25%	0.09%

### 3.2.2



长信纯债一年定开债券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 2013 11 29 2023 6 30  
 2 6

## § 4

### 4.1

#### 4.1.1

---

1.65

44.55%

31.21%

15.15%

4.54%

4.55%

2023 6 30

86

(LOF)

100

(LOF)

LOF

500

FOF

300

FOF

87

FOF

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

### 4.4.1

### 4.4.2

2023 6 30 , A 1.0447 ,  
1.6345 , A 2.97% C  
1.0430 , 1.5918 , C

2.77%,

1.52%

4.5

4.6

4.7

2023 3 1

A 10

0.510 C

10

0.470

4.8

## § 5

5.1

5.2

---

1

15,461,169.08

5.3

2023

## § 6

6.1

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	815,687.18	1,006,029.12
		1,601,311.18	1,660,803.50
		2,682.27	2,817.64
	6.4.7.2	448,046,346.71	295,859,083.49
		-	-
		-	-
		448,046,346.71	295,859,083.49
		-	-
		-	-
		-	-



## 6.2

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		10,371,126.45	9,340,089.24
1.		252,428.50	27,833.30
	6.4.7.13	15,297.35	19,074.70
		-	-
		-	-
		237,131.15	8,758.60
		-	-
		-	-
2.	" -"	6,505,987.80	8,142,704.61
	6.4.7.14	-	-
		-	-
	6.4.7.15	6,505,987.80	8,142,704.61
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	-	-
		-	-
		-	-
3.	" -"	3,605,207.36	1,169,070.71
	6.4.7.20		
4.	" -"	-	-
5.	" -"	7,502.79	480.62
		1,447,814.73	2,036,926.62
1	6.4.10.2.1	460,546.42	656,647.57
2	6.4.10.2.2	153,515.47	146,560.41
3	6.4.10.2.3	22,625.94	21,787.85
4		-	-

5		683,321.78	1,085,642.13
		683,321.78	1,085,642.13
6	6.4.7.22	-	-
7		23,413.98	22,463.50
8	6.4.7.23	104,391.14	103,825.16
" -"		8,923,311.72	7,303,162.62
		-	-
" -"		8,923,311.72	7,303,162.62
		-	-
		8,923,311.72	7,303,162.62

## 6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			
	303,953,342.16	-	19,798,616.96	323,751,959.12
	-	-	-	-
	-	-	-	-
	-	-	-	-
	303,953,342.16	-	19,798,616.96	323,751,959.12
" -"	-9,422,797.79	-	-6,664,801.74	-16,087,599.53
	-	-	8,923,311.72	8,923,311.72
	-9,422,797.79	-	-126,944.38	-9,549,742.17
" -"				
1.	65,720,316.33	-	1,526,250.13	67,246,566.46

2.	-75,143,114.12	-	-1,653,194.51	-76,796,308.63
" -"	-	-	-15,461,169.08	-15,461,169.08
	-	-	-	-
	294,530,544.37	-	13,133,815.22	307,664,359.59
	2022 1 1 2022 6 30			
	242,780,815.40	-	18,271,616.02	261,052,431.42
	-	-	-	-
	-	-	-	-
	-	-	-	-
	242,780,815.40	-	18,271,616.02	261,052,431.42
" -"	61,172,526.76	-	-4,784,528.42	56,387,998.34
	-	-	7,303,162.62	7,303,162.62
" -"	61,172,526.76	-	1,649,194.84	62,821,721.60
1.	66,432,488.76	-	1,791,152.08	68,223,640.84
2.	-5,259,962.00	-	-141,957.24	-5,401,919.24
" -"	-	-	-13,736,885.88	-13,736,885.88

	-	-	-	-
	303,953,342.16	-	13,487,087.60	317,440,429.76

6.1 6.4

6.4

6.4.1

( " " )

( " " )

( " " ) [2013]911

303,045,141.71

( )

1300470

2013 11 29

( )

80%

(

)

5%

( )× 1.3+1.1%

### 6.4.2

—

( "

" )

### 6.4.3

2023 6 30

2023 1 1

2023 6 30

### 6.4.4

### 6.4.5

### 6.4.6

[2008]1

[2016]36

[2016]46

[2016]70

(3)

## 6.4.7

## 6.4.7.1

	2023 6 30
	815,687.18
	815,484.69
	202.49
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	815,687.18

## 6.4.7.2

		2023 6 30			
		-	-	-	-
	-	-	-	-	-
		124,302,236.36	1,582,038.38	125,606,938.38	-277,336.36
		313,437,765.92	4,771,408.33	322,439,408.33	4,230,234.08
		437,740,002.28	6,353,446.71	448,046,346.71	3,952,897.72
		-	-	-	-
		-	-	-	-
		-	-	-	-
		437,740,002.28	6,353,446.71	448,046,346.71	3,952,897.72

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

	2023 6 30
	-
	-
	-
	8,674.75
	-
	8,674.75
	-
	9,300.00
	19,835.79
	59,507.37
	97,317.91

6. 4. 7. 10

A

C

	432,553.53	191,608.00	624,161.53
	176,376.30	137,307.39	313,683.69
	3,999.62	27,077.78	31,077.40
	5,778.05	51,173.51	56,951.56
	-1,778.43	-24,095.73	-25,874.16
	-475,304.57	-	-475,304.57
	137,624.88	355,993.17	493,618.05

## 6.4.7.13

	2023 1 1	2023 6 30
		5,321.28
		-
		-
		8,993.32
		982.75
		15,297.35

22.83

959.92

## 6.4.7.14

## 6.4.7.14.1

6.4.7.14.1.92

	191,633,254.68
	186,693,659.33
	5,326,781.07
	3,025.00
	-390,210.72

6.4.7.15.3 ---

6.4.7.15.4 ---

6.4.7.16

6.4.7.16.1

6.4.7.16.2 ---

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

	2023 1 1 2023 6 30
1.	3,605,207.36
	-
	3,605,207.36
	-
	-
	-

	-
2.	-
	-
3.	-
	-
	3,605,207.36

## 6.4.7.21

	2023	1	1	2023	6	30
						7,502.79
						7,502.79

7

25%

## 6.4.7.22

## 6.4.7.23

	2023	1	1	2023	6	30
						19,835.79
						59,507.37
						-
						18,180.00
						6,867.98
						104,391.14

## 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

6.4.10.1.3

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2023 1 1 2023 6 30	2022 1 1 2022 6 30
	460,546.42	656,647.57
	26,098.06	30,286.92

1 2022 3 31

2022 4 6

0.60% 0.30%

2

×

=

×

÷

6.4.10.2.2

--	--	--

	2023	1	1	2023	6	2022	1	1	2022
			30				6	30	
	153,515.47				146,560.41				

× 0.10%

= × 0.10%÷

6.4.10.2.3

	2023 1 1 2023 6 30								
	A			C					
		-		12.27			12.27		
	-		11,672.14			11,672.14			
	-		11,684.41			11,684.41			
	2022 1 1 2022 6 30								
	A			C					
		-		12.33			12.33		
	-		12,734.32			12,734.32			
	-		12,746.65			12,746.65			

A ,

C × 0.40%

C = C

× 0.40%÷

6.4.10.3

( )

( )

6.4.10.4

6.4.10.4.1

6. 4. 10. 4. 2

				C	
		10			

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

"

"

## 6. 4. 13. 2. 1

	2023 6 30	2022 12 31
A-1	-	10,317,054.79
A-1	-	-
	102,056,461.72	106,405,263.84
	102,056,461.72	116,722,318.63

## 6. 4. 13. 2. 2

## 6. 4. 13. 2. 3

	2023 6 30	2022 12 31
--	-----------	------------

6. 4. 13. 3. 1

6. 4. 13. 4

6. 4. 13. 4. 1

en 4513. 4. 1

	118,598,915.55	133,875,416.30	177,491,763.80	20,499,931.69	-	450,466,027.34
	-	-	-	-	75,736.62	75,736.62
	-	-	-	-	25,245.57	25,245.57
	-	-	-	-	9,224.70	9,224.70
	142,546,399.78	-	-	-	-	142,546,399.78
	-	-	-	-	3,929.21	3,929.21
	-	-	-	-	43,813.96	43,813.96
	-	-	-	-	97,317.91	97,317.91
	142,546,399.78	-	-	-	255,267.97	142,801,667.75
	-23,947,484.23	133,875,416.30	177,491,763.80	20,499,931.69	-255,267.97	307,664,359.59
2022 12 31	6	6 -1	1-5	5		
	1,006,029.12	-	-	-	-	1,006,029.12
	1,660,803.50	-	-	-	-	1,660,803.50
	2,817.64	-	-	-	-	2,817.64
	125,521,704.10	98,736,737.13	71,600,642.26	-	-	295,859,083.49
	54,034,073.12	-	-	-	-	54,034,073.12
	-	-	-	-	5,490.41	5,490.41

	182,225,427.48	98,736,737.13	71,600,642.26	-	5,490.41	352,568,297.28
	-	-	-	-	82,348.40	82,348.40
	-	-	-	-	27,449.47	27,449.47
	28,504,291.23	-	-	-	-	28,504,291.23
	-	-	-	-	3,642.00	3,642.00
	-	-	-	-	23,715.30	23,715.30
	-	-	-	-	174,891.76	174,891.76
	28,504,291.23	-	-	-	312,046.93	28,816,338.16
	153,721,136.25	98,736,737.13	71,600,642.26	-	-306,556.52	323,751,959.12

## 6.4.13.4.1.2

		2023 6 30	2022 12 31
	27	-2,069,907.35	-690,265.47
	27	2,069,907.35	690,265.47

## 6.4.13.4.2

## 6. 4. 13. 4. 3

VaR (Value at Risk)

6 30

## 6. 4. 13. 4. 3. 1

	2023 6 30		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	448,046,346.71	145.63	295,859,083.49	91.38
	-	-	-	-
	-	-	-	-
	-	-	-	-
	448,046,346.71	145.63	295,859,083.49	91.38

## 6. 4. 13. 4. 3. 2

## 6. 4. 14

## 6. 4. 14. 1

--

--

## 6. 4. 14. 2

## 6. 4. 14. 2. 1

	2023 6 30	2022 12 31
	-	-
	448,046,346.71	295,859,083.49
	-	-
	448,046,346.71	295,859,083.49

## 6. 4. 14. 2. 2

)	(
---	---

## 6. 4. 14. 3

--

## 6. 4. 14. 4

--

## 6. 4. 15

## § 7

## 7. 1

			%
1		-	-
		-	-
2		-	-
3		448,046,346.71	99.46
		448,046,346.71	99.46

		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,416,998.36	0.54
8		2,682.27	0.00
9		450,466,027.34	100.00

7.2

7.2.1

7.2.2

**4**

7.3

7.4

7.4.1

~

|

|

7		-	-
8		9,946,499.13	3.23
9		-	-
10		448,046,346.71	145.63

## 7.6

					%
1	220305	22 05	300,000	30,416,506.85	9.89
2	149367	21 01	250,000	25,062,321.92	8.15
3	102281460	22 MTN001A	200,000	21,459,903.56	6.98
4	102001870	20 MTN001	200,000	20,797,660.27	6.76
5	012284081				





10.3

10.4

10.5

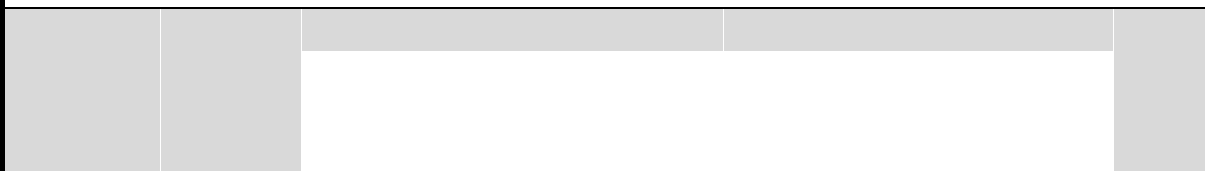
10.6

10.6.1

10.6.2

10.7

10.7.1



1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	107,301,273.00	100.00	1,352,000,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

3	2022 4		2023 1 20
4	2022		2023 1 20
5			2023 2 28
6			2023 3 2
7			2023 3 13
8	2022		2023 3 31
9	2022		2023 3 31
10			2023 4 20
11	2023 1		2023 4 21
12	2023		2023 4 21
13			2023 5 25

## § 11

11.1

20%

	20%						%
		20%					
1	2023 3 7 2023 3 9	47,749,183.47	0.00	0.00	47,749,183.47	16.21	
2	2023 3 7 2023 3 12	49,700,795.23	0.00	0.00	49,700,795.23	16.87	
3	2023 1 1 2023 6 30	99,761,858.67	0.00	0.00	99,761,858.67	33.87	
1							
2							
3							

11.2

## § 12

12.1

1

2

3

4

5

6

12.2

12.3

<https://www.cxfund.com.cn>

2023 8 31