

30

2023

2023 6 30

2023 8 31

§ 1

1.1

2023 8 29

2023 1 1      2023 6 30

<b>1.2</b>		
<b>§ 1</b>	.....	<b>2</b>
1.1	.....	2
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## § 2

## 2.1

	30	
	30	
	013236	
	2021 9 9	
	24,845,634,460.31	
	30	A 30 C
	013236	013237
	2,655,453,093.82	22,190,181,366.49

## 2.2

	1 *80%+
*20%	

## 2.3

	021-61009999	025-58588217
	zhouyg@cxfund.com.cn	Zhouhong1@j sbchi na.cn
	4007005566	95319
	021-61009800	025-58588155
	68 9	26
	68 9	26
	200120	210001

2.4

## 3.2

## 3.2.1

30

A

	0.18%	0.01%	0.18%	0.01%	0.00%	0.00%
	0.82%	0.01%	0.67%	0.01%	0.15%	0.00%
	2.14%	0.02%	1.31%	0.01%	0.83%	0.01%
	3.63%	0.02%	2.23%	0.01%	1.40%	0.01%
	7.62%	0.03%	4.21%	0.01%	3.41%	0.02%

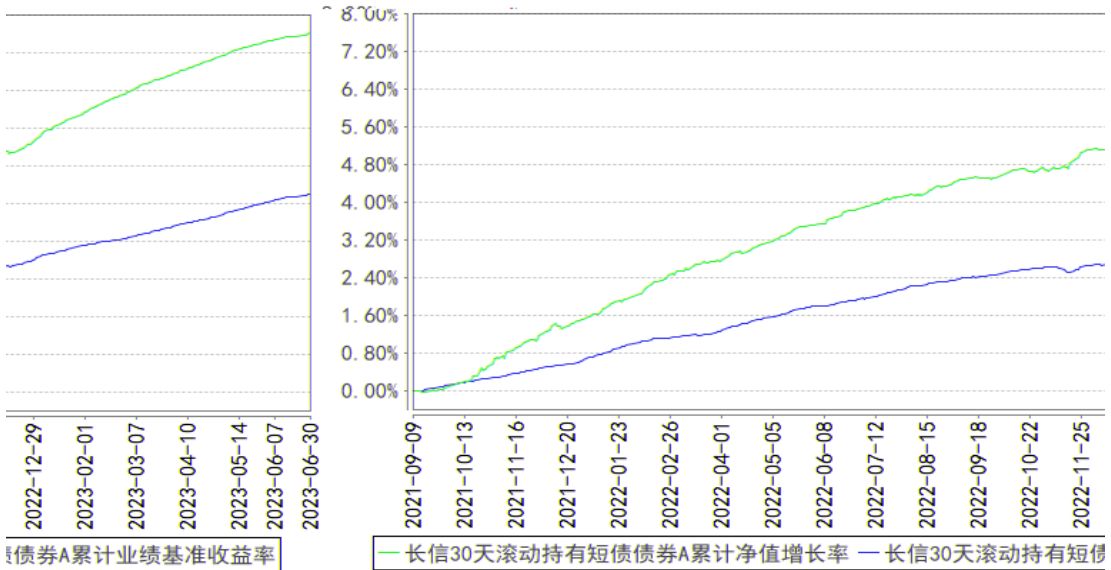
30

C

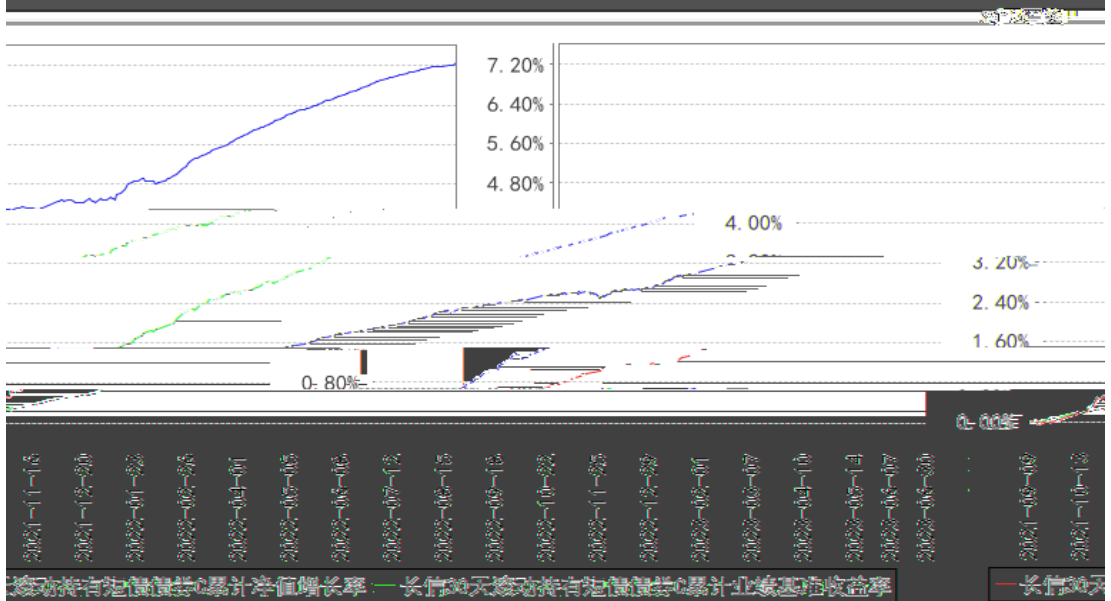
	0.17%	0.01%	0.18%	0.01%	-0.01%	0.00%
	0.78%	0.01%	0.67%	0.01%	0.11%	0.00%
	2.05%	0.01%	1.31%	0.01%	0.74%	0.00%
	3.43%	0.02%	2.23%	0.01%	1.20%	0.01%
	7.25%	0.03%	4.21%	0.01%	3.04%	0.02%

3.2.2

长信双债债券的历史业绩与业绩基准30天滚动持有短债债券A累计净值增长率与业绩基准对比图



长信双债债券的历史业绩与业绩基准30天滚动持有短债债券C累计净值增长率与业绩基准对比图



1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2023 6 30

86

100

(LOF)

(LOF)

LOF

500

FOF

300



					2014 6
		2021 9	-	9	
	30	9			
					30
	30				30

1

2

4.2

4.3

4.3.1

### 4.3.2

5%

### 4.4

#### 4.4.1

2023

6

20BP 1Y AAA

24BP

#### 4.4.2

2023 6 30

30

A

1.0762

1.0762

30

A

2.14%

30

C

1.0725

1.0725

30

C

2.05%

1.31%

### 4.5

2023

### 4.6

4.7

4.8

§ 5

5.1

30

—

30

5.2

30

5.3

30

## § 6

## 6.1

30

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	7,443,564.58	4,903,617.39
		1,259,494.52	243,989.50
		316,542.17	122,448.61
	6.4.7.2	26,264,621,744.04	6,850,392,288.63
		-	-
		-	-
		26,264,621,744.04	6,850,392,288.63
		-	-
		-	-

		4,602,755.56	1,016,852.91
		1,150,688.90	254,213.22
		4,122,085.60	905,326.13
		-	-
		2,089,722.17	614,442.27
		-	-
		-	-
	6.4.7.9	261,336.28	245,738.57
		464,930,677.73	759,096,611.03
	6.4.7.10	24,845,634,460.31	5,903,032,727.92
	6.4.7.11	-	-
	6.4.7.12	1,810,289,760.96	302,962,991.24
		26,655,924,221.27	6,205,995,719.16
		27,120,854,899.00	6,965,092,330.19

2023 6 30 30 A 1.0762 30

C 1.0725 24,845,634,460.31

30 A 2,655,453,093.82 30 C

22,190,181,366.49

## 6.2

30

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		410,333,062.26	38,885,706.61
1.		6,182,332.18	221,596.02
	6.4.7.13	43,599.49	18,908.15
		-	-
		-	-
		6,138,732.69	202,687.87
		-	-
		-	-
2.	" -"	310,645,378.51	31,587,801.85
	6.4.7.14	-	-
		-	-

	6. 4. 7. 15	310,645,378.51	31,587,801.85
	6. 4. 7. 16	-	-
	6. 4. 7. 17	-	-
	6. 4. 7. 18	-	-
	6. 4. 7. 19	-	-
		-	-
		-	-
3.	6. 4. 7. 20	93,505,351.57	7,076,308.74
4.	" -"	-	-
5.	6. 4. 7. 21	-	-
		49,724,379.12	4,714,676.32
1	6. 4. 10. 2. 1	19,648,744.26	1,667,155.68
2	6. 4. 10. 2. 2	4,912,186.06	416,788.82
3	6. 4. 10. 2. 3	17,704,694.65	1,433,401.37
4		-	-
5		6,396,981.47	986,356.62
		6,396,981.47	986,356.62
6	6. 4. 7. 22	-	-
7		953,453.13	107,921.27
8	6. 4. 7. 23	108,319.55	103,052.56
" -"		360,608,683.14	34,171,030.29
		-	-
" -"		360,608,683.14	34,171,030.29
		-	-
		360,608,683.14	34,171,030.29

## 6.3

30

2023 1 1 2023 6 30

	2023 1 1 2023 6 30					

	5,903,032,727.92	-	302,962,991.24	6,205,995,719.16
	-	-	-	-
	-	-	-	-
	-	-	-	-
	5,903,032,727.92	-	302,962,991.24	6,205,995,719.16
" -"	18,942,601,732.39	-	1,507,326,769.72	20,449,928,502.11
	-	-	360,608,683.14	360,608,683.14
	18,942,601,732.39	-	1,146,718,086.58	20,089,319,818.97
" -"				
1.	37,741,457,001.55	-	2,385,476,429.04	40,126,933,430.59
2.	-18,798,855,269.16	-	-1,238,758,342.46	-20,037,613,611.62
	-	-	-	-
" -"				
	-	-	-	-
	24,845,634,460.31	-	1,810,289,760.96	26,655,924,221.27
	2022 1 1 2022 6 30			
	276,042,691.11	-	4,102,310.32	280,145,001.43
	-	-	-	-

	-	-	-	-
	-	-	-	-
	276,042,691.11	-	4,102,310.32	280,145,001.43
" -"	3,518,697,820.33	-	136,724,960.67	3,655,422,781.00
	-	-	34,171,030.29	34,171,030.29
" -"	3,518,697,820.33	-	102,553,930.38	3,621,251,750.71
1.	5,653,696,849.91	-	168,810,059.86	5,822,506,909.77
2.	-2,134,999,029.58	-	-66,256,129.48	-2,201,255,159.06
" -"	-	-	-	-
	-	-	-	-
	3,794,740,511.44	-	140,827,270.99	3,935,567,782.43

6.1 6.4

6.4

6.4.1

30

" "

" "

[2021]2402

30

2021 9 9

264, 136, 134. 26

A

C

80%

80%

5%

397

1

\*80%+

\*20%

6.4.2



[2017]56

3%

2018 1 1

[2017]90

6.4.6.2

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

	2023 6 30
	7,443,564.58
	7,430,982.99
	12,581.59

	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	-
	7,443,564.58

## 6.4.7.2

		2023 6 30			
		-	-	-	-
-		-	-	-	-
		1,597,889,295.65	41,794,324.52	1,633,127,274.52	-6,556,345.65
		24,187,709,966.97	353,196,169.52	24,631,494,469.52	90,588,333.03
		25,785,599,262.62	394,990,494.04	26,264,621,744.04	84,031,987.38
		-	-	-	-
		-	-	-	-
		-	-	-	-
		25,785,599,262.62	394,990,494.04	26,264,621,744.04	84,031,987.38

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

		2023 6 30	
		-	-

	700,140,287.43	-
	700,140,287.43	-

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
	-
	-
	-
	157,816.73
	-
	157,816.73
	-
	9,300.00
	34,712.18
	59,507.37
	261,336.28

6.4.7.10

30

A

	2023 1 1	2023 6 30
	636,715,521.58	636,715,521.58

	3,696,935,948.73	3,696,935,948.73
" -"	-1,678,198,376.49	-1,678,198,376.49
/	-	-
/	-	-
	-	-
" -"	-	-
	2,655,453,093.82	2,655,453,093.82
	30	C



	-904,019,013.41	-219,923,010.38	-1,123,942,023.79
	-	-	-
	1,299,545,502.08	308,272,461.96	1,607,817,964.04

## 6.4.7.13

	2023 1 1	2023 6 30
		28,269.02
		-
		-
		13,604.73
		1,725.74
		43,599.49

## 6.4.7.14

6.4.7.14.1 ---

## 6.4.7.15

6.4.7.15.1

	2023 1 1	2023 6 30
---		329,764,118.81
---		-19,118,740.30
---		-
---		-
		310,645,378.51

6.4.7.15.2 ---

	2023 1 1	2023 6 30
		21,497,010,744.83
		21,181,540,141.88
		334,419,983.25
		169,360.00
		-19,118,740.30

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

	2023	1	1	2023	6	30
1.						93, 505, 351. 57

6. 4. 7. 21

6. 4. 7. 22

6. 4. 7. 23

	2023 1 1	2023 6 30
		34,712.18
		59,507.37
		-
		14,100.00
		108,319.55

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	2022	1	1	2022
				30		6		30	
				19,648,744.26				1,667,155.68	
				8,141,695.71				771,105.09	

0.2%

H=E× /

H

E

6. 4. 10. 2. 2

	2023	1	1	2023	6	2022	1	1	2022
				30		6		30	
				4,912,186.06				416,788.82	

0.05%

H=E× /

H

E

6. 4. 10. 2. 3

	2023	1	1	2023	6	30

	30		
	A	C	
	-	858,044.03	858,044.03
	-	91.68	91.68
	-	184,271.87	184,271.87
	-	1,042,407.58	1,042,407.58
	2022 1 1 2022 6 30		
	A	C	
	-	400,224.01	400,224.01
	-	-	-
	-	79,745.93	79,745.93
	-	479,969.94	479,969.94

A

C

0.2% C

C

0.2%

H=E× 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

	2023 1 1		2023 6 30		2022 1 1		2022 6 30	
	7,443,564.58		28,269.02		2,438,119.60		10,037.30	

2023 6 30

"

"

2022 6 30

6. 4. 10. 7

6. 4. 10. 8

6. 4. 11

6. 4. 12 2023 6 30

6. 4. 12. 1 /

/

## 6. 4. 12. 2

## 6. 4. 12. 3

## 6. 4. 12. 3. 1

2023 6 30

260,045,373.02

180211	18 11	2023 7 3	103.54	1,415,000	146,504,486.71	
210313	21 13	2023 7 3	102.50	944,000	96,759,689.64	
2304106	23 06	2023 7 3	99.70	667,000	66,501,374.03	
				3,026,000	309,765,550.38	

## 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

	2023 6 30	2022 12 31
A-1	266, 689, 759. 45	191, 642, 177. 53
A-1	-	-
	14, 006, 314, 429. 48	3, 900, 505, 926. 22
	14, 273, 004, 188. 93	4, 092, 148, 103. 75

## 6. 4. 13. 2. 2

## 6. 4. 13. 2. 3

	2023 6 30	2022 12 31
A-1	-	-
A-1	-	-
	906, 471, 206. 35	-
	906, 471, 206. 35	-

AA+

## 6. 4. 13. 2. 4

--	--	--

---

	2023 6 30	2022 12 31
AAA	5,059,297,663.15	1,324,233,215.65
AAA	1,907,725,923.26	1,155,690,180.47
	4,118,122,762.35	278,320,788.76

## 6. 4. 13. 4. 1

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

2023 6 30	6	6 -1	1-5	5		
	7,443,564.58	-	-	-	-	7,443,564.58
	1,259,494.52	-	-	-	-	1,259,494.52
	316,542.17	-	-	-	-	316,542.17
	20,015,542,762.23	3,729,358,872.55	2,519,720,109.26	-	-	26,264,621,744.04
	700,140,287.43	-	-	-	-	700,140,287.43
	-	-	-	-	147,073,266.26	147,073,266.26
	20,724,702,650.93	3,729,358,872.55	2,519,720,109.26	-	147,073,266.26	27,120,854,899.00
	-	-	-	-	192,658,716.20	192,658,716.20
	-	-	-	-	4,602,755.56	4,602,755.56
	-	-	-	-	1,150,688.90	1,150,688.90

	260,045,373.02	-	-	-	-	260,045,373.02
	-	-	-	-	4,122,085.60	4,122,085.60
	-	-	-	-	2,089,722.17	2,089,722.17
	-	-	-	-	261,336.28	261,336.28
	260,045,373.02	-	-	-	204,885,304.71	464,930,677.73
	20,464,657,277.91	3,729,358,872.55	2,519,720,109.26	-	-57,812,038.45	26,655,924,221.27
2022 12 31	6	6 -1	1-5	5		
	4,903,617.39	-	-	-	-	4,903,617.39
	243,989.50	-	-	-	-	243,989.50
	122,448.61	-	-	-	-	122,448.61
	4,534,511,700.68	1,836,039,826.27	479,840,761.68	-	-	6,850,392,288.63
	-	-	-	-	109,429,986.06	109,429,986.06
	4,539,781,756.18	1,836,039,826.27	479,840,761.68	-	109,429,986.06	6,965,092,330.19

		-	-	-	-	60,298,117.23	60,298,117.23
		-	-	-	-	1,016,852.91	1,016,852.91
		-	-	-	-	254,213.22	254,213.22
	695,761,920.70		-	-	-		695,761,920.70
		-	-	-	-	905,326.13	905,326.13

- -

## 6. 4. 13. 4. 2

## 6. 4. 13. 4. 3

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

	2023 6 30		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	26, 264, 621, 744. 04	98. 53	6, 850, 392, 288. 63	110. 38
	-	-	-	-
	-	-	-	-
	-	-	-	-
	26, 264, 621, 744. 04	98. 53	6, 850, 392, 288. 63	110. 38

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

## 6. 4. 14. 2

## 6. 4. 14. 2. 1

	2023 6 30	2022 12 31
	-	-
	26, 264, 621, 744. 04	6, 850, 392, 288. 63
	-	-
	26, 264, 621, 744. 04	6, 850, 392, 288. 63

## 6. 4. 14. 2. 2

--

## 6. 4. 14. 3

--

## 6. 4. 14. 4

--

## 6. 4. 15

## 6. 4. 15. 1

## 6. 4. 15. 2

## § 7

## 7. 1

			%
1		-	-
		-	-
2		-	-
3		26, 264, 621, 744. 04	96. 84

		26,264,621,744.04	96.84
		-	-
4		-	-
5		-	-
6		700,140,287.43	2.58
		-	-
7		8,703,059.10	0.03
8		147,389,808.43	0.54
9		27,120,854,899.00	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		229,615,192.14	0.86
2		-	-
3		2,548,685,505.88	9.56
		1,261,244,072.69	4.73
4		1,637,284,701.81	6.14
5		13,494,792,973.41	50.63

6		5,877,425,624.72	22.05
7		-	-
8		906,471,206.35	3.40
9		1,570,346,539.73	5.89
10		26,264,621,744.04	98.53

## 7.6

					%
1	180322	18 22	9,600,000	997,649,621.92	3.74
2	012284374	22 SCP023	7,000,000	708,242,854.79	2.66
3	180321	18 21	5,500,000	572,696,917.81	2.15
4	180211	18 11	5,100,000	528,037,372.60	1.98
5	1828009	18 02	4,300,000	448,959,442.19	1.68

## 7.7

## 7.8

## 7.9

## 7.10

## 7.10.1

## 7.10.2

## 7.11

# € I

7.11.2

7.11.3

1		316,542.17
2		-
3		-
4		-
5		147,073,266.26
6		-
7		-
8		-
9		147,389,808.43

7.11.4

7.11.5

7.11.6

## § 8

8.1

		0-10
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## § 9

	30	A	30	C
2021 9 9		52,908,407.26		211,227,727.00
		636,715,521.58		5,266,317,206.34
		3,696,935,948.73		34,044,521,052.82
		1,678,198,376.49		17,120,656,892.67
		-		-
		2,655,453,093.82		22,190,181,366.49

## § 10

10.1

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.6.1

10.6.2



## 10.8

1	30 2022 4		2023 1 20
2	2022		2023 1 20
3			2023 3 13
4	30		2023 3 14
5	30 2022		2023 3 31
6	2022		2023 3 31
7	30		2023 4 11
8	30		2023 4 13
9			2023 4 20
10	30 2023 1		2023 4 21
11	2023		2023 4 21
12			2023 5 25

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§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2 30

3 30

4 30

5

6

12.2

12.3

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