2023

2023 6 30

2023 8 31

1

1.1

2023 8 29

2023 1 1 2023 6 30

1.2

.....2

1.1 2
1.2 3

.....5

2.1 5
2.2 5
2.3 5
2.4 5
2.5 6

.....6

3.1 6
3.2 7

.....9

4.1 9
4.2 11
4.3 11
4.4 11
4.5 12
4.6 12
4.7 12
4.8 13

.....13

5.1 13
5.2 13
5.3 13

.....13

6.1 13
6.2 15
6.3 16
6.4 18

.....37

7.1 37
7.2 37
7.3 37
7.4 37
7.5 38
7.6 38

7.7 38
7.8 38
7.9 38
7.10 39
7.11 39
.....40
8.1 40
8.2 40
8.3 40
.....41
.....41
10.1 41
10.2 41
10.3 41
10.4 41
10.5 41
10.6 41
10.7 42
10.8 42
.....44
11.1 20% 44
11.2 44
.....44
12.1 44
12.2 44
12.3 44

2

2.1

	002996	
	2016 12 13	
	1,506,043,731.86	
	A	E
	002996	006047
	1,450,439,701.56	55,604,030.30

2.2

2.3

		021-61009999	4008-888-108
		zhouyg@cxfund.com.cn	service@csc.com.cn
		4007005566	95587
		021-61009800	010-85130975
		68 9	66 4
		68 9	2 B 10
		200120	100010

2.4

	www.cxfund.com.cn
	68 9 2 B 10

2.5

		68 9

3

3.1

3.1.1	(2023 1 1 -2023 6 30)	
	A	E
	29,854,105.62	1,328,229.64
	52,713,875.95	2,208,538.94
	0.0364	0.0325
	3.47%	3.08%
	3.54%	3.48%
3.1.2	(2023 6 30)	
	16,103,954.87	505,079.13
	0.0111	0.0091
	1,514,667,625.67	58,352,023.37
	1.0443	1.0494
3.1.3	(2023 6 30)	
	33.19%	28.56%

1

2

3

3.2

3.2.1

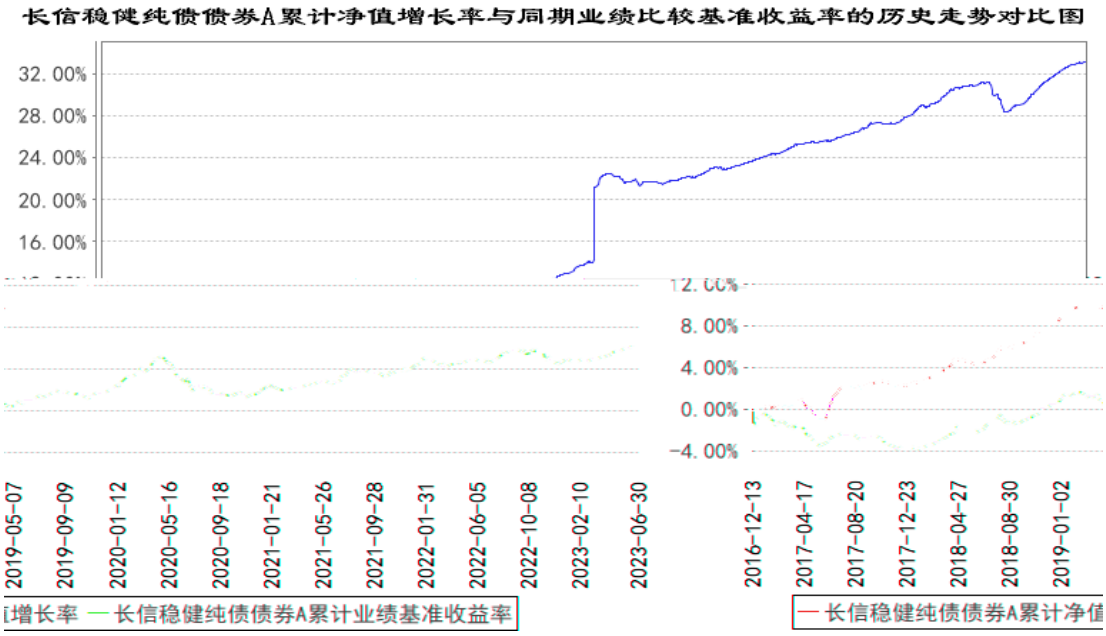
A

	0.22%	0.02%	0.18%	0.05%	0.04%	-0.03%
	1.31%	0.02%	0.94%	0.04%	0.37%	-0.02%
	3.54%	0.02%	1.22%	0.04%	2.32%	-0.02%
	3.08%	0.05%	1.35%	0.05%	1.73%	0.00%
	9.25%	0.04%	2.99%	0.05%	6.26%	-0.01%
	33.19%	0.16%	6.09%	0.07%	27.10%	0.09%

E

	0.21%	0.02%	0.18%	0.05%	0.03%	-0.03%
	1.29%	0.02%	0.94%	0.04%	0.35%	-0.02%
	3.48%	0.03%	1.22%	0.04%	2.26%	-0.01%
	2.96%	0.05%	1.35%	0.05%	1.61%	0.00%
	8.87%	0.04%	2.99%	0.05%	5.88%	-0.01%
	28.56%	0.21%	8.20%			

3.2.2


长信稳健纯债债券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
32.00%
28.00%
24.00%
20.00%
16.00%
12.00%
8.00%
4.00%
0.00%
-4.00%
2019-05-07
2019-09-09
2020-01-12
2020-05-16
2020-09-18
2021-01-21
2021-05-26
2021-09-28
2022-01-31
2022-06-05
2022-10-08
2023-02-10
2023-06-30
2016-12-13
2017-04-17
2017-08-20
2017-12-23
2018-04-27
2018-08-30
2019-01-02
增长率
长信稳健纯债债券A累计业绩基准收益率
长信稳健纯债债券A累计净值

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 6 30 86

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF FOF

30

50

1000

4.1.2

		2020 4 29	-	15	2019 7

1

2

4.2

4.3 TmS

4.3.1

4.3.2

4.4.2

2023 6 30 A 1.0443

1.3022 A 3.54% E

1.0494 1.3133 E

3.48% 1.22%

4.5

4.6

4.7

2023 3 23

A 10 0.100 E 10 0.100

2023 6 14 A 10 0.150 E

10 0.150

4.8

5

5.1

5.2

5.3

6

6.1

2023 6 30

		2023 6 30	2022 12 31
	[redacted]		
	6.4.7.1	682,825.24	247,754.92
		677,543.79	-
		25,920.57	7,295.69

6.4.7.2

		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-

1,450,439,701.56 E 55,604,030.30

6.2

2023 1 1 2023 6 30

		2023

4		-	-
5		423,651.13	835,495.54
		423,651.13	835,495.54
[redacted]	6.4.7.22	-	-
7		120,964.26	52,017.79

-				
	-	-	-	-
	1,472,256,361.30	-	69,945,876.06	1,542,202,237.36

6.1 6.4

6.4

6.4.1

)

2016 1188

2016 12 13 210,203,058.22

2018 5 30

A

E

[2016]46

[2016]70

[2016]140

6.4.7

6.4.7.1

	2023 6 30
	682,825.24
	682,323.52
	501.72
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	682,825.24

6.4.7.2

		2023 6 30			
		-	-	-	-
-		-	-	-	-
		196,237,717.95	2,617,870.14	197,336,270.14	-1,519,317.95
		1,505,523,478.60	35,010,546.36	1,537,778,846.36	-2,755,178.60
		1,701,761,196.55	37,628,416.50	1,735,115,116.50	-4,274,496.55
		-	-	-	-
		-	-	-	-
		-	-	-	-
		1,701,761,196.55	37,628,416.50	1,735,115,116.50	-4,274,496.55

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

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
	-
	72.34
	-
	6,884.95
	-
	6,884.95
	-
	9,300.00
	29,752.78
	59,507.37
	105,517.44

6.4.7.10

A

	2023 1 1 2023 6 30	
	1,447,047,195.20	1,447,047,195.20
	5,305,655.57	5,305,655.57

-	-1,913,149.21	-1,913,149.21
/	-	-
/	-	-
	-	-
-	-	-
	1,450,439,701.56	1,450,439,701.56

E

	2023 1 1 2023 6 30	
	16,007,823.54	16,007,823.54
	124,638,870.16	124,638,870.16
-	-85,042,663.40	-85,042,663.40
/	-	-
/	-	-
	-	-
-	-	-
	55,604,030.30	55,604,030.30

6.4.7.11

6.4.7.12

A

	22,435,130.90	25,174,942.25	47,610,073.15
	29,854,105.62	22,859,770.33	52,713,875.95
	73,329.88	89,256.66	162,586.54
	106,679.39	146,291.14	252,970.53
	-33,349.51	-57,034.48	-90,383.99
	-36,258,611.53	-	-36,258,611.53
	16,103,954.87	48,123,969.24	64,227,924.11

E

	223,586.51	391,738.51	615,325.02
	1,328,229.64	880,309.30	2,208,538.94
	784,185.78	970,866.13	1,755,051.91
	2,170,889.71	4,423,026.64	6,593,916.35
	-1,386,703.93	-3,452,160.51	-4,838,864.44

	2023
-	-1,830,922.80
2,242,913.94	2,747,993.07

1 1 2023 6 30
24,474.64
-
-
787.96
59.14
25,321.74

2023 1 1 2023 6 30
34,880,930.70
67,475.85
-
-
34,948,406.55

2023 1 1 2023 6 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.	23,740,079.63
	-
	23,740,079.63
	-
	-
	-
	-
2.	-
	-
3.	-
	-
	23,740,079.63

6.4.7.21

	2023 1 1 2023 6 30
	2,829.45
	2,829.45

7

25%

6.4.7.22

6.4.7.23

	2023 1 1 2023 6 30
	29,752.78
	59,507.37
	-
	18,600.00
	107,860.15

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

( )	
( )	

6.4.10.2.2

	2023 1 1 2023 6 30	2022 1 1 2022 6 30
	787,590.99	669,421.17

0.10%

H=E /

H

E

6.4.10.2.3

	2023 1 1 2023 6 30		
	A	E	
	-	4,726.78	4,726.78
	-	4.61	4.61
	-	4,731.39	4,731.39
	2022 1 1 2022 6 30		
	A	E	
	-	14,785.84	14,785.84
	-	-	-
	-	14,785.84	14,785.84

A E E

0.10%

H=E E /

H E

E E

6.4.10.3 ( )

2023 1 1 2023 6 30						
	256,652,765.79	-	-	-	-	-
2022 1 1 2022 6 30						
	-	-	-	-	-	-

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

6.4.10.7

6.4.10.8

6.4.11

A								
				10				
1	2023 3 23	-	2023 3 23	0.100	14,469,828.73	24,168.59	14,493,997.32	-
2	2023 6 14	-	2023 6 14	0.150	21,716,898.94	47,715.27	21,764,614.21	-
	-	-	-	0.250	36,186,727.67	71,883.86	36,258,611.53	-
E								
				10				
1	2023 3 23	-	2023 3 23	0.100	581,122.27	41,482.49	622,604.76	-
2	2023 6 14	-	2023 6 14	0.150	870,838.34	337,479.70	1,208,318.04	-
	-	-	-	0.250	1,451,960.61	378,962.19	1,830,922.80	-

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

162,451,005.45

102280063	22 MTN001	2023 7 4	102.00	400,000	40,800,153.42
200207	20 07	2023 7 4	102.82	800,000	82,252,712.33
102200231	22 MTN001	2023 7 5	101.28	600,000	60,767,145.21
				1,800,000	183,820,010.96

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.1

6.4.13.2

6.4.13.2.1

	2023 6 30	2022 12 31
A-1	-	-
A-1	-	-
	30,505,807.67	-
	30,505,807.67	-

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

	2023 6 30	2022 12 31
AAA	461,485,793.05	409,116,981.34
AAA	612,806,757.31	652,023,133.05
	630,316,758.47	488,805,226.03
	1,704,609,308.83	1,549,945,340.42

6.4.13.2.5

6.4.13.2.6

6.4.13.3

	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,735,115,116.50	110.30	1,549,945,340.42	102.56

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
	-	-
	1,735,115,116.50	1,549,945,340.42
	-	-
	1,735,115,116.50	1,549,945,340.42

6.4.14.2.2

6.4.14.3

6.4.14.4

6.4.15

7

7.1

			%
1		-	-
		-	-
2		-	-
3		1,735,115,116.50	99.92
		1,735,115,116.50	99.92
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,360,369.03	0.08
8		25,920.57	0.00
9		1,736,501,406.10	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		10,111,926.03	0.64
2		-	-
3		84,326,938.63	5.36
		84,326,938.63	5.36
4		732,979,309.83	46.60
5		20,393,881.64	1.30
6		887,303,060.37	56.41
7		-	-
8		-	-
9		-	-
10		1,735,115,116.50	110.30

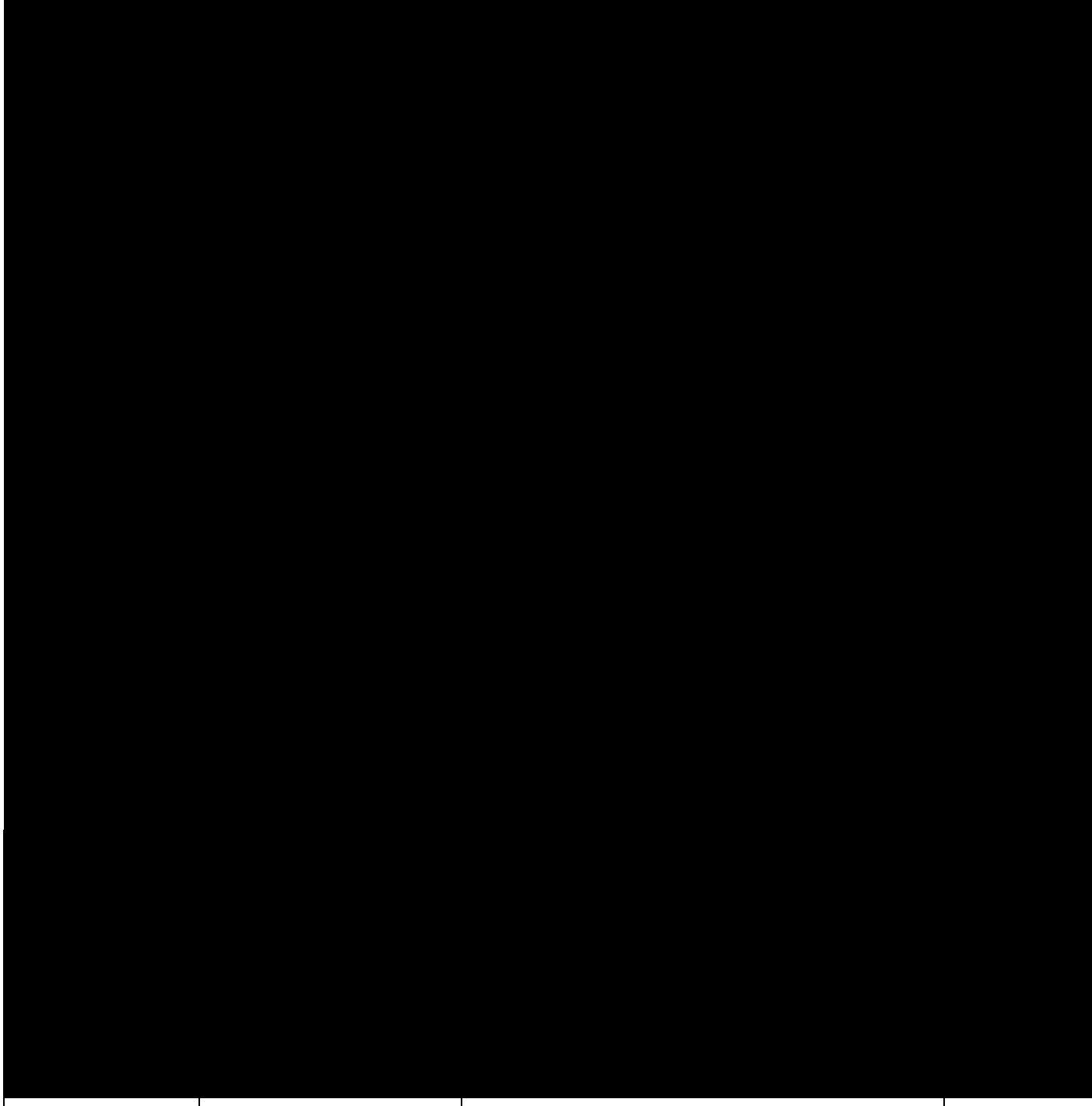
7.6

					%
1	138824	23 01	1,000,000	105,065,561.64	6.68
2	102380117	23 MTN001	900,000	93,182,996.71	5.92
3	2280137	22 01	900,000	90,126,688.52	5.73
4	200207	20 07	800,000	82,252,712.33	5.23
5	102001621	20 MTN002	700,000	73,189,410.96	4.65

7.7

7.8

7.9



8 9		-

8

8.1

				%		%
A	1,103	1,314,995.20	1,440,507,162.36	99.32	9,932,539.20	0.68
E	15,240	3,648.56	9,023,911.38	16.23	46,580,118.92	83.77
	16,343	92,152.22	1,449,531,073.74	96.25	56,512,658.12	3.75

8.2

			%
	A	198.69	0.00
	E	4,692.19	0.01
		4,890.88	0.00

8.3

9

	A	E
2016 12 13	210,203,058.22	-
	1,447,047,195.20	16,007,823.54
	5,305,655.57	124,638,870.16
	1,913,149.21	85,042,663.40
	-	-
	1,450,439,701.56	55,604,030.30

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

10.7

10.7.1

			(%)		(%)	
	2	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	255,756,870.00	100.00	1,000,000.00	100.00	-	-

10.8

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

11

11.1 20%

		20%					%
	1	2023 1 1 2023 6 30	1,440,507 ,058.48	0.00	0.00	1,440,507,058 .48	95.65
1 2 3							

11.2

12

12.1

1

2

3

4

5

6

12.2

12.3

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2023 8 31