

2023

2023 12 31

2024 3 29

1.1

2024 3 27

2023 1 1 2023 12 31

1.2

	.....	2
1.1	.....	2
1.2	.....	3
	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
	.....	6
3.1	.....	6
3.2	.....	8
3.3	.....	10
	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	15
4.8	.....	16
4.9	.....	16
	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
	.....	17
6.1	.....	17
6.2	.....	17
	.....	19
7.1	.....	19
7.2	.....	20
7.3	.....	21
7.4	.....	23
	.....	48

8.1	.....	48
8.2	.....	48
8.3	.....	48
8.4	.....	48
8.5	.....	49
8.6	.....	49
8.7	.....	49
8.8	.....	49
8.9	.....	49
8.10	.....	49
8.11	.....	50
	.....	50
9.1	.....	50
9.2	.....	51
9.3	.....	51
	.....	51
	.....	52
11.1	.....	52
11.2	.....	52
11.3	.....	52
11.4	.....	52
11.5	.....	52
11.6	.....	52
11.7	.....	52
11.8	.....	54
	.....	56
12.1	20%	56
12.2	.....	57
	.....	57
13.1	.....	57
13.2	.....	57
13.3	.....	57

2

2.1

	CX	
	519973	
	2013 11 29	
	294,530,544.37	
		A C
	CX A	CX C
	519973	519972
	283,055,015.83	11,475,528.54

2.2

	1.3+1.1%
	1 2 3 4 5 6 7 (
	1.3+1.1%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798

	5.20%	4.79%	4.54%	4.11%	5.29%	4.87%
3.1. 2	2023		2022		2021	

2

3

3.2

3.2.1

A

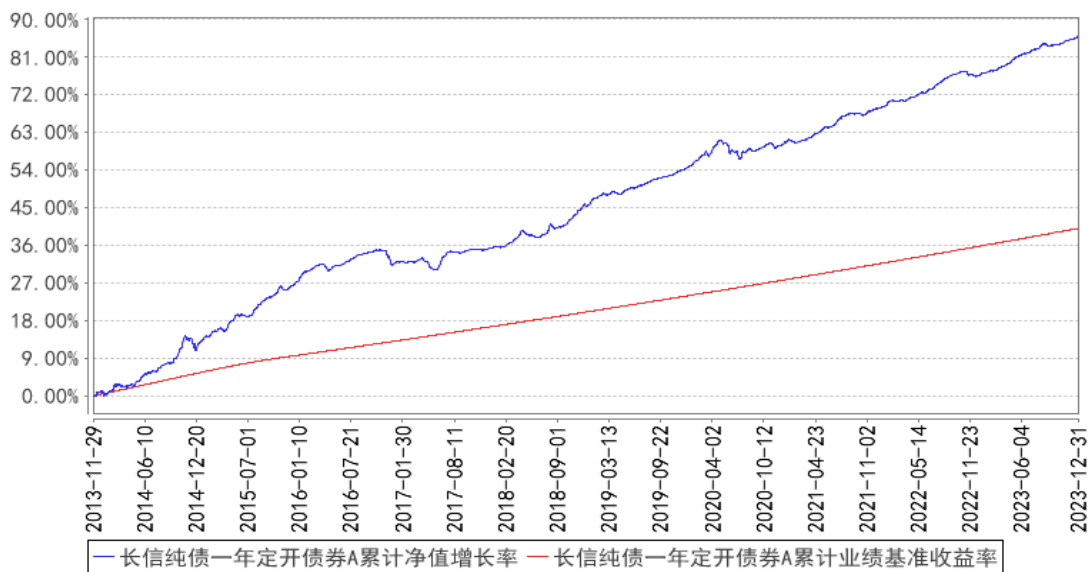
	1.19%	0.03%	0.77%	0.01%	0.42%	0.02%
	2.16%	0.04%	1.55%	0.01%	0.61%	0.03%
	5.20%	0.03%	3.10%	0.01%	2.10%	0.02%
	15.79%	0.04%	9.58%	0.01%	6.21%	0.03%
	27.63%	0.06%	16.48%	0.01%	11.15%	0.05%
	86.09%	0.09%	40.04%	0.01%	46.05%	0.08%

C

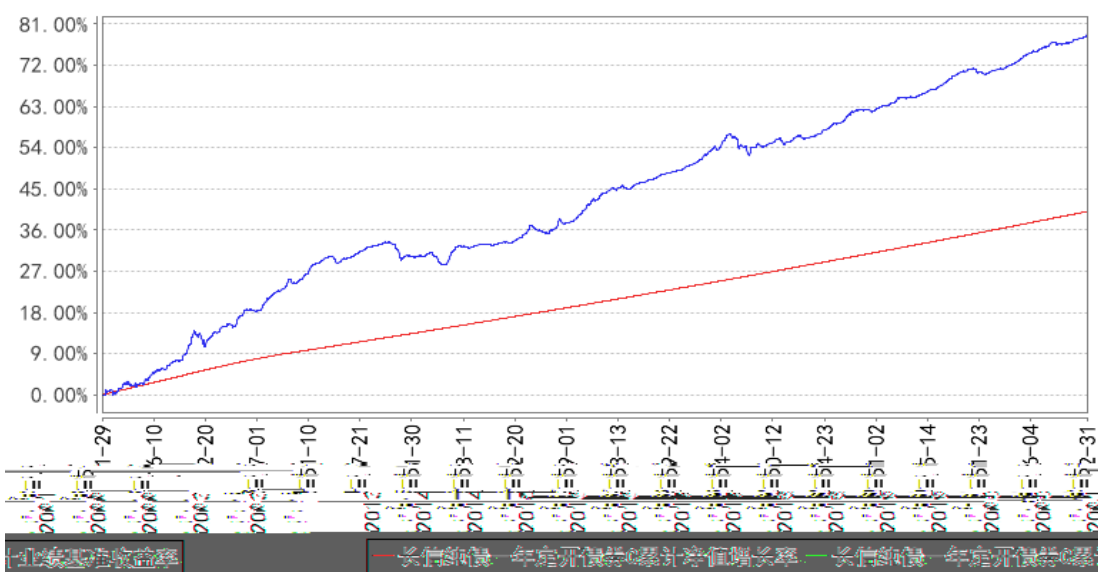
	1.09%	0.03%	0.77%	0.01%	0.32%	0.02%
	1.97%	0.04%	1.55%	0.01%	0.42%	0.03%
	4.79%	0.03%	3.10%	0.01%	1.69%	0.02%
	14.41%	0.04%	9.58%	0.01%	4.83%	0.03%
	25.09%	0.06%	16.48%	0.01%	8.61%	0.05%
	78.61%	0.09%	40.04%	0.01%	38.57%	0.08%

3.2.2

长信纯债一年定开债券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



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 12 31

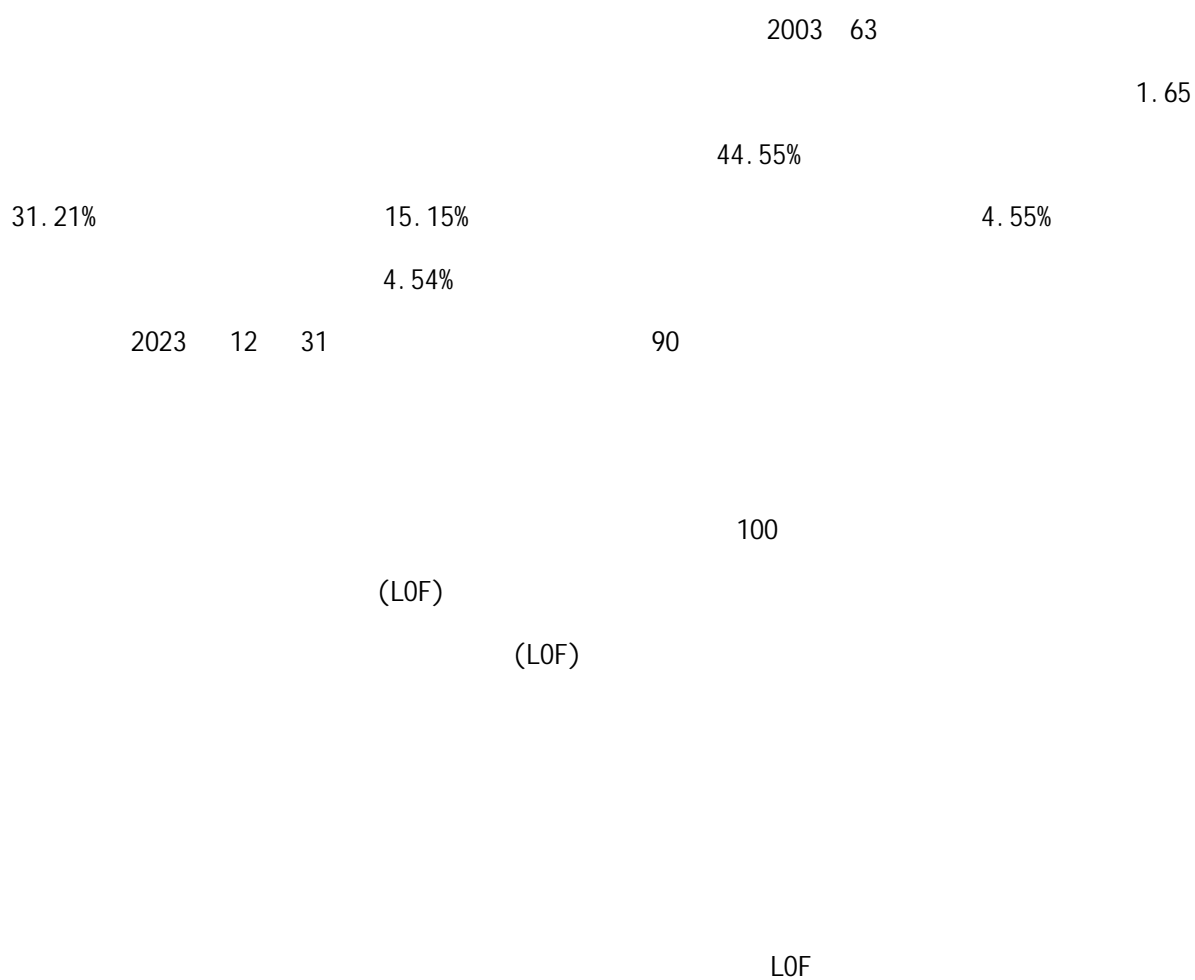
2 6

2023	0.470	239,680.04	235,624.53	475,304.57	-
2022	0.480	238,865.34	303,111.55	541,976.89	-
2021	0.500	571,656.87	581,232.58	1,152,889.45	-
	1.450	1,050,202.25	1,119,968.66	2,170,170.91	-

4.8

4.1

4.1.1



500

FOF

300

FOF

87

6

30

FOF

FOF

30

50

1000

90

60

120

AAA 7

4.1.2

		2020	7	-	10
		9			5
					2016

	(LOF)				(LOF)
		2020 5 15	2023 1 16	15	

1

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2023

4.4.2

2023 12 31 ,

A

1.0673 ,

1.6571 ,

A

5.20%;

C

1.0635 ,	1.6123 ,	C
4.79%,	3.10%	

4.5

2024

4.6

4.7

6.1

	() (24) P00662

6.2

	2023 12 31 2023
	2023 12 31 2023
	-
	-
	()
	2023

	()
	(1)
	(2)
	(3)
	(4)
	(5) ()
	()
	222 30
	2024 3 27

7.1

2023 12 31

		2023 12 31	2022 12 31
	7.4.7.1	458,822.58	1,006,029.12
		231,922.48	1,660,803.50
		5,076.15	2,817.64
	7.4.7.2	453,059,160.99	295,859,083.49
		-	-
		-	-
		453,059,160.99	295,859,083.49
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	54,034,073.12
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	5,490.41
		-	-
		-	-
		-	-
	7.4.7.8	-	-
		453,754,982.20	352,568,297.28
		2023 12 31	2022 12 31
		-	-
		-	-
	7.4.7.3	-	-
		139,127,016.46	28,504,291.23
		5,358.94	-
		-	-

		79,804.85	82,348.40
		26,601.63	27,449.47
		4,132.23	3,642.00
		-	-
		26,451.08	23,715.30
		-	-
		-	-
	7.4.7.9	178,149.35	174,891.76
		139,447,514.54	28,816,338.16
	7.4.7.10	294,530,544.37	303,953,342.16
	7.4.7.12	19,776,923.29	19,798,616.96
		314,307,467.66	323,751,959.12
		453,754,982.20	352,568,297.28

2023 12 31

A

1.0673

C 1.0635

294,530,544.37

A 283,055,015.83

C 11,475,528.54

7.2

2023 1 1 2023 12 31

		2023 1 1 2023 12 31	2022 1 1 2022 12 31
1.		18,798,759.93 343,488.83	16,731,617.80 287,611.

	7.4.7.18	-	-
--	----------	---	---

	-	-	15,566,419.79	15,566,419.79
-	-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	-	19,776,923.29	314,307,467.66
	2022 1 1 2022 12 31			
	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	-	1,527,000.94	62,699,527.70
	-	-	13,614,691.98	13,614,691.98
-	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	-	19,798,616.96	323,751,959.12

7.1 7.4

7.4

7.4.1

()

()

() [2013]911

303,045,141.71

()

1300470

2013 11 29

()

80%

(

)

5%

() 1.3+1.1%

7.4.2

(

7.4.3

2023 12 31

2023

7.4.4**7.4.4.1**

1 1 12 31

7.4.4.2**7.4.4.3**

(1)

(2)

7.4.4.4

12

12

)

25

57

(

7.4.4.5

(1)

(2)

(3)

7.4.4.6

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

(1)

(2)

()

()

()

(3)

(4)

(5)

7.4.4.10

			0.60%		
	2022	4	6	0.60%	0.30%
				0.10%	
A			C		C
0.40%					
				(
)			

7.4.4.11

1					1
	100%				
2	A			C	
3					
4					
5					

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

[2022]566) < > (

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2008]1

[2016]36

[2016]46

[2016]70

[2016]140

[2017]2

[2017]56

[2017]90

(1) ()

2018 1 1

3%

(2)

(3)

7.4.7

7.4.7.1

	2023	12	31	2022	12	31
			458,822.58			1,006,029.12
			458,755.13			1,005,738.32
			67.45			290.80
			-			-
			-			-
			-			-
			-			-
			-			-
1			-			-
1-3			-			-
3			-			-
			-			-
			-			-
			-			-
			-			-
			-			-
			458,822.58			1,006,029.12

7.4.7.2

		2023 12 31			
		-	-	-	-
	-	-	-	-	-
		116,129,957.88	2,638,483.63	119,179,383.63	410,942.12
		323,875,708.99	7,237,577.36	333,879,777.36	2,766,491.01
		440,005,666.87	9,876,060.99	453,059,160.99	3,177,433.13
		-	-	-	-
		-	-	-	-
		-	-	-	-
		440,005,666.87	9,876,060.99	453,059,160.99	3,177,433.13

		2022 12 31			
		-	-	-	-
-		-	-	-	-
		61,908,990.34	950,209.97	62,603,229.97	-255,970.34
		228,232,839.30	4,419,353.52	233,255,853.52	603,660.70
		290,141,829.64	5,369,563.49	295,859,083.49	347,690.36
		-	-	-	-
		-	-	-	-
		-	-	-	-
		290,141,829.64	5,369,563.49	295,859,083.49	347,690.36

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

		2023 12 31	
		-	-
		-	-
		-	-
		2022 12 31	
		54,034,073.12	-
		-	-
		54,034,073.12	-

7.4.7.4.2

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

7.4.7.9

	2023 12 31	2022 12 31
	-	-
	-	-
	-	-
	8,849.35	5,591.76
	-	-
	8,849.35	5,591.76
	-	-
	9,300.00	9,300.00
	40,000.00	40,000.00
	120,000.00	120,000.00
	178,149.35	174,891.76

7.4.7.10

A

	2023 1 1	2023 12 31
	293,840,480.07	293,840,480.07
	63,177,728.68	63,177,728.68
-	-73,963,192.92	-73,963,192.92
/	-	-
/	-	-
	-	-
-	-	-
	283,055,015.83	283,055,015.83

C

--	--

	2023 1 1	2023 12 31
	10,112,862.09	10,112,862.09
	2,542,587.65	2,542,587.65
-	-1,179,921.20	-1,179,921.20
/	-	-
/	-	-
	-	-
-	-	-
	11,475,528.54	11,475,528.54

7.4.7.11

7.4.7.12

A

	13,645,880.21	5,528,575.22	19,174,455.43
	13,645,880.21	5,528,575.22	19,174,455.43
	12,295,364.93	2,722,604.92	15,017,969.85
	91,734.11	-249,755.89	-158,021.78
	192,107.50	1,277,191.07	1,469,298.57
	-100,373.39	-1,526,946.96	-1,627,320.35
	-14,985,864.51	-	-14,985,864.51
	11,047,114.74	8,001,424.25	19,048,538.99

C

	432,553.53	191,608.00	624,161.53
	432,553.53	191,608.00	624,161.53
	441,312.09	107,137.85	548,449.94
	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
	402,560.67	325,823.63	728,384.30

	2023 1 1	2023 12 31	2022 1 1	2022 12 31
		9,203.15		14,387.53
		-		-
		-		-
		18,724.61		16,885.58
		1,033.06		3,204.86
		28,960.82		34,477.97

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1

	2023 1 1	2023 12 31	2022 1 1	2022 12 31
		13,984,543.04		14,693,453.10
		1,633,482.50		2,780,165.64
		-		-
		-		-
		15,618,025.54		17,473,618.74

7.4.7.15.2

	2023 1 1	2023 12 31	2022 1 1	2022 12 31
		642,330,445.63		595,028,958.54
		627,672,153.87		577,666,189.91
		13,013,956.76		14,574,656.67
		10,852.50		7,946.32
		1,633,482.50		2,780,165.64

7.4.7.15.3

7.4.7.15.4

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1

7.4.7.18.2

7.4.7.19

7.4.7.20

	2023	1	1	2023	2022	1	1	2022
	12		31		12		31	
1.				2,829,742.77				-1,030,092.59
				-				-
				2,829,742.77				-1,030,092.59
				-				-
				-				-
				-				-
				-				-
2.				-				-
				-				-
3.				-				-
				-				-
				2,829,742.77				-1,030,092.59

7.4.7.21

--	--	--

	2023 1 1 31	2023 12	2022 1 1 12 31	2022
		7,502.79		480.62
		7,502.79		480.62

7

25%

7.4.7.22

7.4.7.23

	2023 1 1 31	2023 12	2022 1 1 12 31	2022 12 31
		40,000.00		40,000.00
		120,000.00		120,000.00
		-		-
		36,780.00		37,200.00
		15,119.33		8,610.01
		211,899.33		205,810.01

7.4.8

7.4.8.1

7.4.8.2

()	
()	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	930,707.84	1,144,330.43
	55,113.53	56,026.79
	875,594.31	1,088,303.64

1

2022 4 6

0.60%

0.30%

2

/

7.4.10.2.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31

2023

	31	12 31
	310,236.01	309,121.41

0.10%

=

0.10%

7.4.10.2.3

	2023 1 1			2023 12 31		
	A	C		A	C	
			-	24.92		24.92

1	2023 3 1	-	2023 3 1	0.510	14,594,90 8.83	390,955.68	14,985,86 4.51	-

- - -

	GN003()					
210203	21 03	2024 1 2	104.80	300,000	31,440,295.08	
210207	21 07	2024 1 2	102.00	143,000	14,586,421.97	
210207	21 07	2024 1 4	102.00	132,000	13,464,389.51	
230210	23 10	2024 1 4	102.64	300,000	30,790,770.49	
				1,332,000	137,871,389.02	

7.4.12.3.2

2023 12 31
14,998,660.28 2024 1 2

7.4.12.4

7.4.13

7.4.13.1

7.4.13.2

10%

10%

7.4.13.2.1

	2023 12 31	2022 12 31
A-1	-	10,317,054.79
A-1	-	-
	56,408,376.50	106,405,263.84
	56,408,376.50	116,722,318.63

7.4.13.2.2

7.4.13.2.3

--	--

	386,709,145.37	179,136,764.86
--	----------------	----------------

7.4.13.2.5

7.4.13.2.6

7.4.13.3

7.4.13.3.1

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2023 12 31	6	6 -1	1-5	5		
	458,822.58	-	-	-	-	458,822.58
	231,922.48	-	-	-	-	231,922.48
	5,076.15	-	-	-	-	5,076.15
	249,685,621.73	5,057,312.88	162,166,370.96	36,149,855.42	-	453,059,160.99
	250,381,442.94	5,057,312.88	162,166,370.96	36,149,855.42	-	453,754,982.20
	-	-	-	-	-79,804.85	79,804.85
	-	-	-	-	-26,601.63	26,601.63
	-	-	-	-	-5,358.94	5,358.94
	139,127,016.46	-	-	-	-	139,127,016.46
	-	-	-	-	-4,132.23	4,132.23
	-	-	-	-	-26,451.08	26,451.08
	-	-	-	-	178,149.35	178,149.35
	139,127,016.46	-	-	-	320,498.08	139,447,514.54
	111,254,426.48	5,057,312.88	162,166,370.96	36,149,855.42	-320,498.08	314,307,467.66
2022	6	6 -1	1-5	5		

12	31						
		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

7.4.13.4.1.2

		2023 12 31	2022 12 31
	27	-1,814,354.84	-690,265.47
	27	1,814,354.84	690,265.47

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2023 12 31		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	453,059,160.99	144.15	295,859,083.49	91.38
	-	-	-	-
	-	-	-	-

	-	-	-	-
	453,059,160.99	144.15	295,859,083.49	91.38

7.4.13.4.3.2

7.4.14

7.4.14.1

--

7.4.14.2

7.4.14.2.1

	2023 12 31	2022 12 31
	-	-
	453,059,160.99	295,859,083.49
	-	-
	453,059,160.99	295,859,083.49

7.4.14.2.2

	(
)	

7.4.14.3

--

7.4.14.4

--

7.4.15

8.1

			%
1		-	-
		-	-
2		-	-
3		453,059,160.99	99.85
		453,059,160.99	99.85
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		690,745.06	0.15
8		5,076.15	0.00
9		453,754,982.20	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1

2% 20

8.4.2 2% 20

8.4.3

8.5

			%
1		5,359,084.93	1.71
2		-	-
3		170,786,563.77	54.34
		149,985,271.97	47.72
4		115,930,905.26	36.88
5		26,020,196.17	8.28
6		125,020,771.74	39.78
7		-	-
8		9,941,639.12	3.16
9		-	-
10		453,059,160.99	144.15

8.6

					%	
1	210203	21	03	300,000	31,440,295.08	10.00
2	230210	23	10	300,000	30,790,770.49	9.80
3	210207	21	07	300,000	30,600,885.25	9.74
4	230206	23	06	300,000	30,388,180.33	9.67
5	210202	21	02	260,000	26,765,140.82	8.52

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

1		5,076.15
2		-
3		-
4		-
5		-
6		-
7		-
8		-
9		5,076.15

8.11.4

8.11.5

8.11.6

9.1

				%		%
A	729	388,278.49	258,733,136.36	91.41	24,321,879.47	8.59
C	303	37,873.03	0.00	0.00	11,475,528.54	100.00
	1,032	285,397.81	258,733,136.36	87.85	35,797,408.01	12.15

9.2

			%
	A	9.76	0.00
	C	0.00	0.00
		9.76	0.00

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

	A	C
2013 11 29	205,068,134.62	97,977,007.09
	293,840,480.07	10,112,862.09
	63,177,728.68	2,542,587.65

	73,963,192.92	1,179,921.20
	-	-
	283,055,015.83	11,475,528.54

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

40,000.00

7

11.6

11.6.1

11.6.2

11.7

11.7.1

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	185,279,513.00	100.00	2,339,000,000.00	100.00	-	-

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
14	2023 2		2023-7-21
15	2023		2023-7-21
16			2023-8-11
17			2023-8-14
18			2023-8-29

12.2

13.1

1

2

3

4

5

6

13.2

13.3

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

2024 3 29