30

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 7
3.3 9

.... 10

4.1 10
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

.... 18

7.1 18
7.2 20
7.3 21
7.4 23

.... 48

8.1 48
8.2 49
8.3 49
8.4 49
8.5 49
8.6 50
8.7 50
8.8 50
8.9 50
8.10 50
8.11 50

.... 53

9.1 53
9.2 54
9.3 54

.... 54

.... 54

11.1 54
11.2 54
11.3 55
11.4 55
11.5 55
11.6 55
11.7 55
11.8 56

.... 58

12.1 20% 58
12.2 58

.... 58

13.1 58
13.2 58
13.3 58

	200120	210001

2.4

	www.cxfund.com.cn
	68 38 26 25

2.5

		100 50
		68 9 37 38

3.1

	2023	2022	2021 9 9 ( )- 2021 12 31
3.1.1	30 30 30 A C	30 30 C A	30 30 A C

	3,191,698,845.92	27,189,981,828.46	670,910,977.69	5,535,084,741.47	92,272,275.23	187,872,726.20
	1.0918	1.0869	1.0537	1.0510	1.0152	1.0147
3.1.3	2023		2022		2021	
	9.18%	8.69%	5.37%	5.10%	1.52%	1.47%

1

2

3

3.2

3.2.1

30 A

	0.80%	0.02%	0.67%	0.01%	0.13%	0.01%
	1.45%	0.01%	1.09%	0.01%	0.36%	0.00%
	3.62%	0.01%	2.41%	0.01%	1.21%	0.00%
	9.18%	0.02%	5.34%	0.01%	3.84%	0.01%

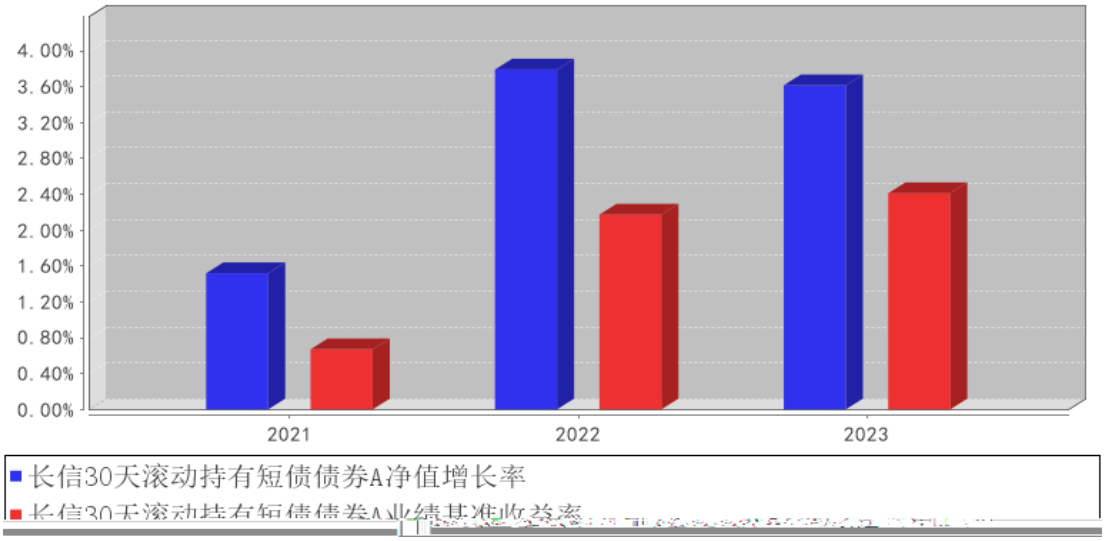
30 C

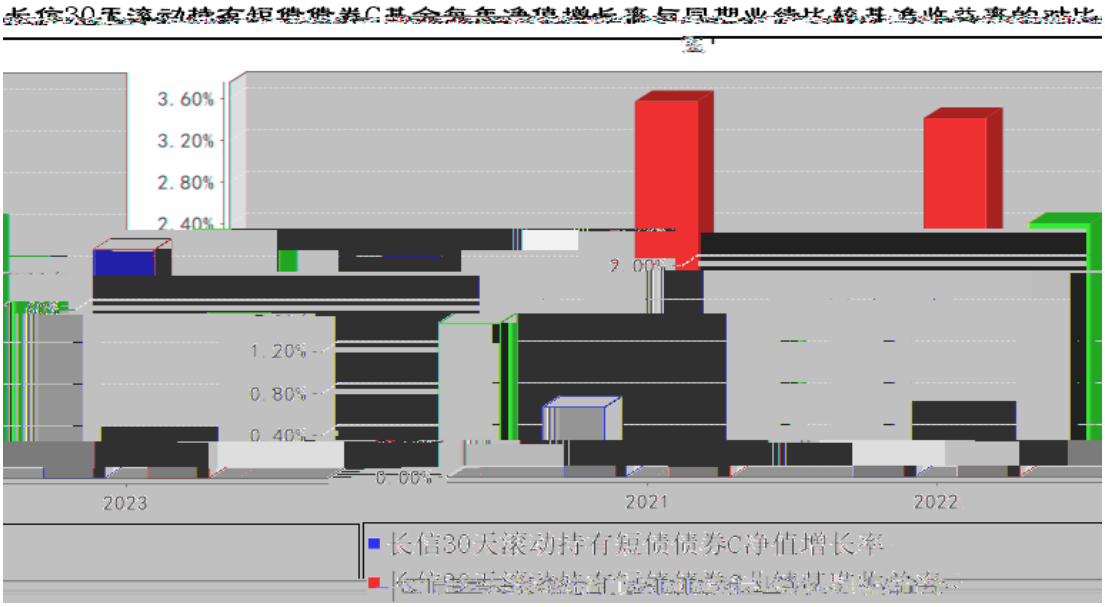
	0.76%	0.01%	0.67%	0.01%	0.09%	0.00%

	1.34%	0.01%	1.09%	0.01%	0.25%	0.00%
	3.42%	0.01%	2.41%	0.01%	1.01%	0.00%
	8.69%	0.02%	5.34%	0.01%	3.35%	0.01%

3.2.3

长信30天滚动持有短债债券A基金每年净值增长率与同期业绩比较基准收益率的对比图





2021 9 9 2021

3.3

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 12 31 90

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF FOF

30

50

1000

90 60

120

AAA 7

4.1.2

	30 30	2023 4 10	-	7	2016 30 30

	60				60

	AAA 7				

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

6

8 9

2.84% 2.56% 1 AAA

2.65% 2.52%

4.4.2

2023 12 31 30 A 1.0918

1.0918 30 A 3.62% 30

C 1.0869 1.0869 30

C 3.42% 2.41%

4.5

2024

4.6

4.7

4.8

4.9

5.1

5.2

5.3

6.1

	2024 70031471_B08

6.2

	30
	30 2023 12 31 2023 30 30 2023 12 31 2023
	30
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	-
	30
	30

	30
	(1) (2) (3) (4) 30 30 (5)
	1 17
	2024 3 27

7.1

30

2023 12 31

		2023 12 31	2022 12 31
	7.4.7.1	127,465,001.06	4,903,617.39
		201,765,225.58	243,989.50
		199,072.41	122,448.61
	7.4.7.2	30,371,437,425.04	6,850,392,288.63
		-	-
		-	-
		30,371,437,4 25.04	6,850,392,288.63
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		511,932,791.38	109,429,986.06
		-	-
	7.4.7.8	-	-
		31,212,799,515.47	6,965,092,330.19
		2023 12 31	2022 12 31
		-	-
		-	-
	7.4.7.3	-	-
		740,186,761.99	695,761,920.70
		-	-
		77,261,383.29	60,298,117.23
		4,904,109.18	1,016,852.91
		1,226,027.31	254,213.22
		4,356,209.99	905,326.13
		-	-
		2,785,660.28	614,442.27

		-	-
		-	-
	7.4.7.9	398,689.05	245,738.57
		831,118,841.09	759,096,611.03
	7.4.7.10	27,939,824,951.75	5,903,032,727.92
	7.4.7.12	2,441,855,722.63	302,962,991.24
		30,381,680,674.38	6,205,995,719.1 6
		31,212,799,515.47	6,965,092,330.19

2023 12 31 30 A 1.0918

30 C 1.0869 27,939,824,951.75

30 A 2,923,290,464.05 30 C

25,016,534,487.70

7.2

30

2023 1 1 2023 12 31

		2023 1 1 2023 12 31	2022 1 1 2022 12 31
		856,094,441.10	124,316,913.08
1.		15,052,006.32	894,340.83
	7.4.7.13	194,138.91	44,569.79
		-	-
		-	-
		14,857,867.41	849,771.04
		-	-
2. -		728,604,279.54	134,034,320.72
	7.4.7.14	-	-
		-	-
	7.4.7.15	728,603,314.82	134,034,320.72
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	964.72	-
	7.4.7.19	-	-
		-	-

3. -	7.4.7.20	112,438,155.24	-10,611,748.47
4. -		-	-
5. -	7.4.7.21	-	-
		120,866,546.47	18,277,381.76
1	7.4.10.2.1	47,792,616.89	7,131,968.79
		-	-
2	7.4.10.2.2	11,948,154.24	1,782,992.04
3	7.4.10.2.3	42,842,638.69	6,404,487.61
4		-	-
5		15,639,908.62	2,268,126.44
		15,639,908.62	2,268,126.44
6	7.4.7.22	-	-
7		2,420,528.03	472,606.88
8	7.4.7.23	222,700.00	217,200.00
-		735,227,894.63	106,039,531.32
		-	-
-		735,227,894.63	106,039,531.32
		-	-
		735,227,894. 63	106,039,531.32

7.3

30

2023 1 1 2023 12 31

	2023 1 1 2023 12 31			
	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
-	22,036,792,223.83	-	2,138,892,731.39	24,175,684,955.22
	-	-	735,227,894.63	735,227,894.63

80%

5%

397

1 *80%+

*20%

7.4.2

2

3 XBRL

3 < >

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

7.4.4.5

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7.4.4.9 /( )

(1)

(2) /

(3)

(4)

(5)

(6)

(7)

7.4.4.10

7.4.4.11

(1)

3

(2)

(3)

(4) A C

(5)

(6)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	60,801.25	27,482.30
	-	-
	-	-
	128,947.06	14,398.54
	4,390.60	2,688.95
	194,138.91	44,569.79

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
	846,223,257.33	135,940,473.60
	-117,619,942.51	-1,906,152.88
	-	-
	-	-
	728,603,314.82	134,034,320.72

7.4.7.15.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	65,142,075,138.77	6,572,872,537.06
	64,083,375,556.63	6,421,128,220.93
	1,175,932,629.65	153,570,421.57
	386,895.00	80,047.44
	-117,619,942.51	-1,906,152.88

7.4.7.15.3

7.4.7.21

7.4.7.22

7.4.7.23

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	70,000.00	60,000.00
	120,000.00	120,000.00
	-	-
	32,700.00	36,900.00
	-	300.00
	222,700.00	217,200.00

7.4.8

7.4.8.1

7.4.8.2

7.4.9

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)	
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( )

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
	47,792,616.89	7,131,968.79
	19,634,725.13	3,136,815.52
	28,157,891.76	3,995,153.27

0.2%

H=E /

H

E

7.4.10.2.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	11,948,154.24	1,782,992.04

0.05%

H=E /

H

E

7.4.10.2.3

	2023 1 1 2023 12 31
	30

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2023 12 31

7.4.12.1 /

7.4.12.1. 1

240447	23 05	2023 12 27	1		100.00	100.04	770,000	77,000,000.00	77,030,378.08	-

7.4.12.2

7.4.12.3

7.4.12.3.1

2023 12 31

740,186,761.99

230211	23 11	2024 1 2	100.38	6,100,000	612,312,000.00
230304	23 04	2024 1 2	101.04	2,215,000	223,801,058.20
				8,315,000	836,113,058.20

7.4.12.3.2

2023 12 31

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	206,357,222.81	191,642,177.53
A-1	-	-
	16,429,101,375.72	3,900,505,926.22
	16,635,458,598.53	4,092,148,103.75

7.4.13.2.2

7.4.13.2.3

	2023 12 31	2022 12 31
A-1	-	-
A-1	-	-
	1,894,225,015.39	-
	1,894,225,015.39	-

AA+

7.4.13.2.4

	2023 12 31	2022 12 31
AAA	4,711,321,536.14	1,324,233,215.65
AAA	3,412,470,858.59	1,155,690,180.47
	3,717,961,416.39	278,320,788.76
	11,841,753,811.12	2,758,244,184.88

7.4.13.2.5

7.4.13.2.6

7.4.13.3

	17,844,352,761.10	9,724,073,169.45	2,803,011,494.49	-	-	30,371,437,425.04
	-	-	-	-	511,932,791.38	511,932,791.38
	18,173,782,060.15	9,724,073,169.45	2,803,011,494.49	-	511,932,791.38	31,212,799,515.47
	-	-	-	-	77,261,383.29	77,261,383.29
	-	-	-	-	4,904,109.18	4,904,109.18
	-	-	-	-	1,226,027.31	1,226,027.31
	740,186,761.99	-	-	-	-	740,186,761.99
	-	-	-	-	4,356,209.99	4,356,209.99
	-	-	-	-	2,785,660.2 8	2,785,660.28
	-	-	-	-	398,689.05	398,689.05
	740,186,761.99	-	-	-	90,932,079.10	831,118,841.09
	17,433,595,298.16	9,724,073,169.45	2,803,011,494.49			

	-	-	-	-	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
	-	-	-	-	614,442.27	614,442.27
	-	-	-	-	245,738.57	245,738.57
	695,761,920.70	-	-	-	63,334,690.33	759,096,611.03
	3,844,019,835.48	1,836,039,826.27	479,840,761.68	-	46,095,295.73	6,205,995,719.16

7.4.13.4.1.2

		2023 12 31	2022 12 31
	27	-42,147,476.45	-7,851,717.61
	27	42,147,476.45	7,851,717.61

7.4.13.4.2

7.4.13.4.3

7.4.13.4.3.1

	2023 12 31		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	30,371,437,425.04	99.97	6,850,392,288.63	110.38
	-	-	-	-
	-	-	-	-
	-	-	-	-
	30,371,437,425.04	99.97	6,850,392,288.63	110.38

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
	-	-
	30,371,437,425.04	6,850,392,288.63
	-	-
	30,371,437,425.04	6,850,392,288.63

7.4.14.2.2

7.4.14.3

7.4.14.4

7.4.15

7. 4.15.1

7.4.15.2

8.1

			%
1		-	-
		-	-
2		-	-
3		30,371,437,425.04	97.30

		30,371,437,425.04	97.30
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		329,230,226.64	1.05
8		512,131,863.79	1.64
9		31,212,799,515.47	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		-	-
2		-	-
3		2,629,721,697.40	8.66
		1,708,271,612.03	5.62
4		647,216,706.27	2.13
5		15,150,710,336.23	49.87

6

6670 2.462

2300 8970 2.462

2023 2 16

2023 2

6670 2.462

2300 8970 2.462

2023 2 16

2023 2

6670 2.462

2300 8970 2.462

2023 2 16

2023 2

6670 2.462

2300 8970 2.462

8.11.2

8.11.3

1		199,072.41
2		-
3		-
4		-
5		511,932,791.38
6		-
7		-
8		-
9		512,131,863.79

8.11.4

8.11.5

8.11.6

9.1

				%		%
30 A	49,230	59,380.27	0.00	0.00	2,923,290,464.05	100.00

9.2

			%
	30 A	182,172.74	0.01
	30 C	140,982.15	0.00
		323,154.89	0.00

9.3

	30 A	0~10
	30 C	0
		0~10
	30 A	0~10
	30 C	0
		0~10

	30 A	30 C
2021 9 9	52,908,407.26	211,227,727.00
	636,715,521.58	5,266,317,206.34
	5,870,292,134.62	59,865,329,901.65
	3,583,717,192.15	40,115,112,620.29
	-	-
	2,923,290,464.05	25,016,534,487.70

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

70,000.00

3

11.6

11.6.1

11.6.2

11.7

11.7.1

			(%)		

1

1

2

3

4

2

11.7.2

		(%)		(%)		(%)
	814,678,425.00	19.30	-	-	-	-
	3,405,880,031.20	80.70	170,000,000.00	100.00	-	-

11.8

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
13	30 2023 2		2023-7-21
14	2023		2023-7-21
15			2023-8-11
16			2023-8-14
17			2023-8-29
18	30 2023		2023-8-31
19			2023-8-31

	2023		
20	30 2023 3		2023-10-25
21	2023		2023-10-25
22	30 2023 1		2023-12-29

12.1 **20%**

20%

12.2

13.1

1

2 30

3 30

4 30

5

6

13.2

13.3

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2024 3 29