

2023

2023 12 31

2024 3 29

§ 1

1.1

2024 3 27

2023 1 1 2023 12 31

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
3.3	.....	9
§ 4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	14
4.8	.....	15
4.9	.....	15
§ 5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§ 6	.....	16
6.1	.....	16
6.2	.....	16
§ 7	.....	17
7.1	.....	17
7.2	.....	19
7.3	.....	20
7.4	.....	22
§ 8	.....	46

8.1	.....	46
8.2	.....	47
8.3	.....	47
8.4	.....	47
8.5	.....	47
8.6	.....	48
8.7	.....	48
8.8	.....	48
8.9	.....	48
8.10	.....	48
8.11	.....	48
§ 9	.....	49
9.1	.....	49
9.2	.....	49
9.3	.....	50
§ 10	.....	50
§ 11	.....	50
11.1	.....	50
11.2	.....	50
11.3	.....	50
11.4	.....	51
11.5	.....	51
11.6	.....	51
11.7	.....	51
11.8	.....	52
§ 12	.....	54
12.1	..... 20%	54
12.2	.....	55
§ 13	.....	55
13.1	.....	55
13.2	.....	55
13.3	.....	55

§ 2

2.1

	016877
	2022 11 24
	499,841,022.06

2.4

		www.cxfund.com.cn	
		68 38	
	88	16	

2.5

			588	42
			68 9	37
	38			

§ 3

3.1

3.1.1	2023		2022 11 24 ()-2022 12 31	
	A	C	A	C
	15,071,743.08	153.79	914,039.13	54.84
	14,879,614.92	28.76	1,922,236.86	139.33
	0.0298	0.0071	0.0038	0.0038
	2.96%	0.71%	0.38%	0.38%
	3.00%	2.65%	0.39%	0.34%
3.1.2	2023		2022	
	2,056,664.89	4.74	930,512.04	58.81
	0.0041	0.0040	0.0019	0.0014
	502,712,584.07	1,187.08	501,780,867.66	42,034.07
	1.0057	1.0057	1.0039	1.0034
3.1.3	2023		2022	
	3.40%	3.00%	0.39%	0.34%

1

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3

3.2

3.2.1

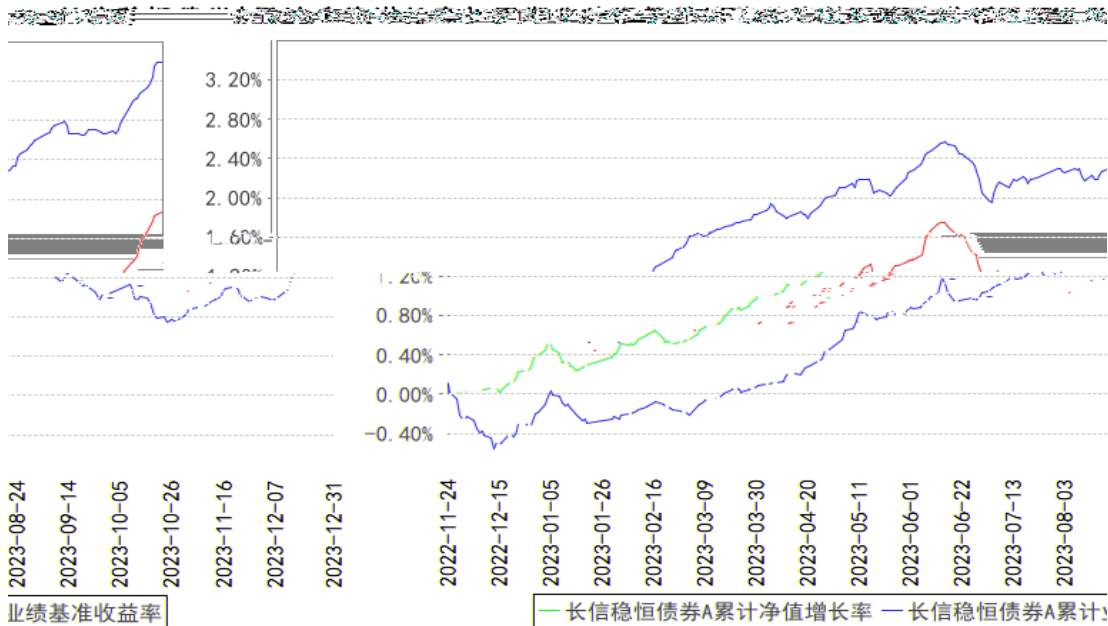
A

	1.17%	0.04%	0.82%	0.04%	0.35%	0.00%
	1.52%	0.04%	0.83%	0.04%	0.69%	0.00%
	3.00%	0.04%	2.06%	0.04%	0.94%	0.00%
	3.40%	0.04%	1.87%	0.04%	1.53%	0.00%

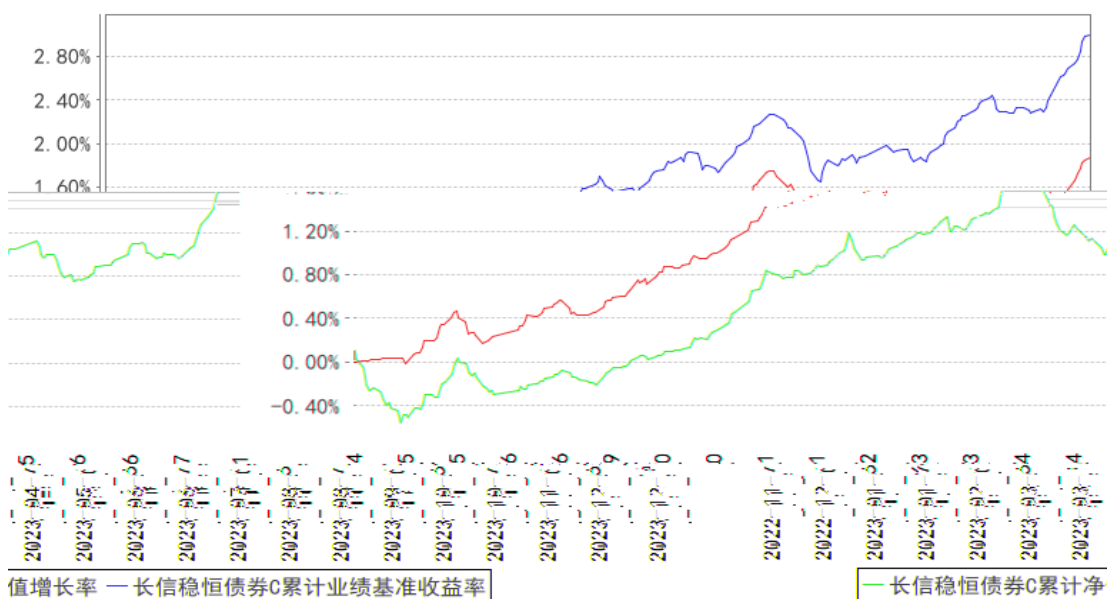
C

	1.09%	0.04%	0.82%	0.04%	0.27%	0.00%
	1.38%	0.04%	0.83%	0.04%	0.55%	0.00%
	2.65%	0.04%	2.06%	0.04%	0.59%	0.00%
	3.00%	0.04%	1.87%	0.04%	1.13%	0.00%

3.2.2



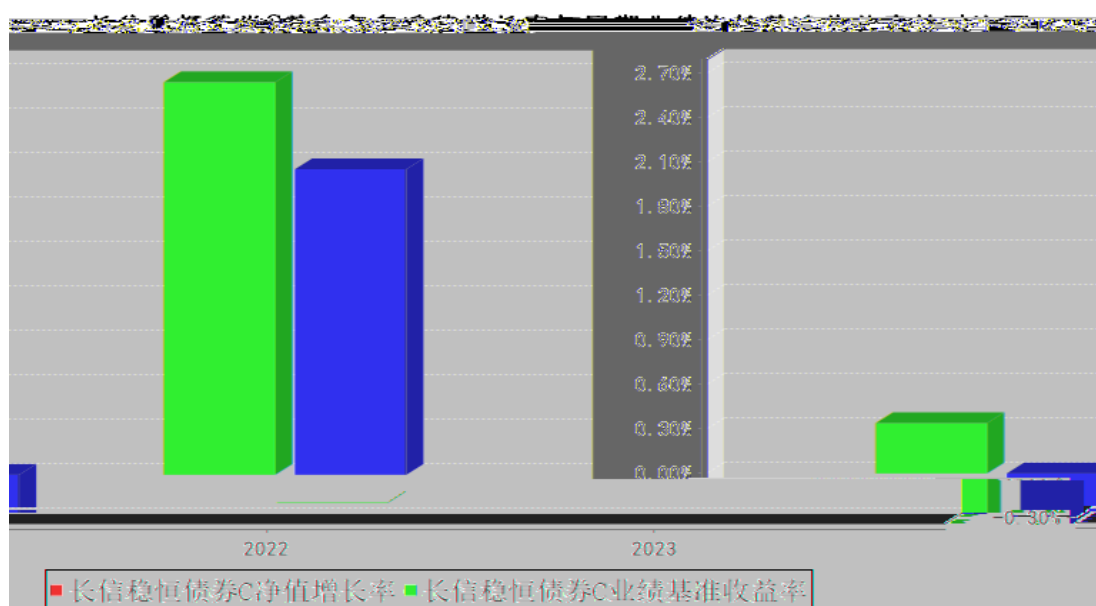
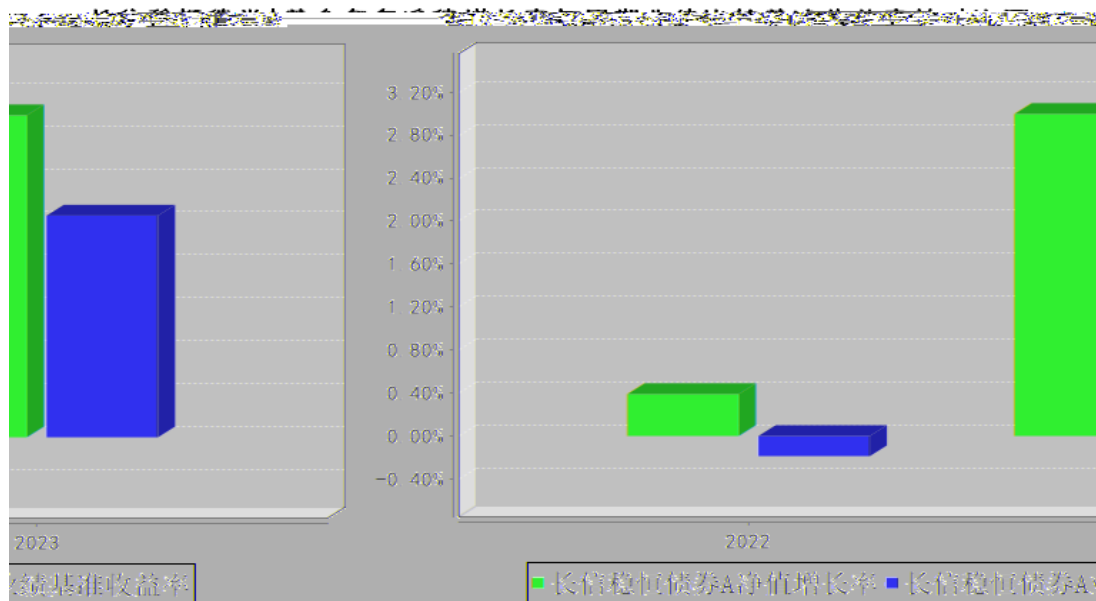
长信稳恒债券C累计净值增长率与同期业绩比较基准收益率的历史走势对比图



1 2022 11 24 2023 12 31

2 6

3.2.3



2022 11 24 2022

3.3

A

	10				
2023	0.2790	13,945,552.23	23.49	13,945,575.72	-
2022	-	-	-	-	-
	0.2790	13,945,552.23	23.49	13,945,575.72	-

C

	10				
2023	0.2350	31.33	0.83	32.16	-
2022	-	-	-	-	-
	0.2350	31.33	0.83	32.16	-

500

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4.1.2

		2023 9 8	-	7	

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	60				90
	90				60
		2022 11 24	2023 12 21	15	

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						2023	3	24	2023	6	27
2023	9	26	2023	12	26	A		10			
0.065		0.090	0.055	0.069	C	10			0.055		0.070
	0.040		0.070								

4.9

§ 5

5.1

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5.3

§ 6

6.1

	(2024) 24184

6.2

	()
	2023 12 31 2022 12 31 2023 2022 11 24 () 2022 12
	31 ()
	(" ") (
	" ")
	2023 12 31 2022 12 31 2023 2022 11 24 () 2022 12
	31
	" "
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	()

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	202 11
	2024 3 26

§ 7

7.1

2023 12 31

		2023 12 31	2022 12 31
	7.4.7.1	1,265,653.96	1,742,168.80
		1,392,352.79	-
		43,440.94	-
	7.4.7.2	642,532,425.09	526,339,700.84
		-	-
		-	-
		642,532,425.09	526,339,700.84
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		-	-
		-	-
	7.4.7.8	-	-
		645,233,872.78	528,081,869.64
		2023 12 31	2022 12 31
		-	-
		-	-
	7.4.7.3	-	-
		142,108,328.57	26,047,614.09
		-	-
		-	10.03
		128,194.96	144,475.39
		42,731.63	48,158.47
		0.31	13.16
		-	-
		52,491.72	4,487.71

	7.4.7.19	-	-
		-	-

3.

" -

" -"	-43,026.63	-	933,896.05	890,869.42
	-	-	14,879,643.68	14,879,643.68
" -"	-43,026.63	-	-139.75	-43,166.38
1.	78.94	-	0.35	79.29
2.	-43,105.57	-	-140.10	-43,245.67
" -"	-	-	-13,945,607.88	-13,945,607.88
	499,841,022.06	-	2,872,749.09	502,713,771.15
	2022 11 24		2022 12 31	
	-	-	-	-
	201,021,228.32	-	-	201,021,228.32
" -"	298,862,820.37	-	1,938,853.04	300,801,673.41
	-	-	1,922,376.19	1,922,376.19
" -"	298,862,820.37	-	16,476.85	298,879,297.22
1.	839,682,131.14	-	335,868.86	840,018,000.00
2.	-540,819,310.77	-	-319,392.01	-541,138,702.78

" - "	-	-	-	-
	499,884,048.69	-	1,938,853.04	501,822,901.73

2022 11 24

2022 11 24

2022 12 31

7.1 7.4

7.4

7.4.1

(" ")

(" "

") [2022]2234

201,021,228.32

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2022 11 24

201,021,228.32

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7.4.4.4

12

12

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7.4.4.5

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7.4.4.6

1)

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7.4.4.7

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7.4.4.8

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7.4.4.9 / ()

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7.4.4.10

7.4.4.11

(1)

(2)

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(4) A

C

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7. 4. 4. 12

(1)

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7. 4. 4. 13

(1)

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[2017]13

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(2)

[2017]13

[2022]566

<

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2002]128

[2008]1

[2016]36

[2016]46

(4)

7.4.7

7.4.7.1

	2023	12	31	2022	12	31
			1,265,653.96			1,742,168.80
			1,265,365.51			1,733,306.79
			288.45			8,862.01
			-			-
			-			-
			-			-
			-			-
			-			-
1			-			-
1-3			-			-
3			-			-
			-			-
			-			-
			-			-
			-			-
			1,265,653.96			1,742,168.80

7.4.7.2

		2023			
		12	31		
		-	-	-	-
	-	-	-	-	-
		240,945,818.09	2,979,456.43	244,628,456.43	703,181.91
		392,104,152.88	5,686,968.66	397,903,968.66	112,847.12
		633,049,970.97	8,666,425.09	642,532,425.09	816,029.03
		-	-	-	-

		-	-	-	
	-	-	-	-	
		19,950,230.13	169,731.51	20,125,731.51	5,769.87
		499,261,487.65	5,949,969.33	506,213,969.33	1,002,512.35
		519,211,717.78	6,119,700.84	526,339,700.84	1,008,282.22

	-	-
	-	-
	-	-
	9,054.44	4,209.06
	-	-
	9,054.44	4,209.06
	-	-
	9,300.00	-
	50,000.00	-
	120,000.00	10,000.00
	188,354.44	14,209.06

7.4.7.10

A

	2023 1 1			2023 12 31		
				499,842,157.90		499,842,157.90
				73.16		73.16
" -"				-2,389.36		-2,389.36
/				-		-
/				-		-
				-		-
" -"				-		-
				499,839,841.70		499,839,841.70

C

	2023 1 1			2023 12 31		
				41,890.79		41,890.79
				5.78		5.78
" -"				-40,716.21		-40,716.21
/				-		-
/				-		-
				-		-
" -"				-		-
				1,180.36		1,180.36

7.4.7.11

7.4.7.15

7.4.7.15.1

	2023 1 1 2023 12 31	2022 11 24 2022 12 31
---	20,037,040.52	482,875.32
---	138,413.18	185,660.00
---	-	-
---	-	-
	20,175,453.70	668,535.32

7.4.7.15.2

	2023 1 1 2023 12 31	2022 11 24 2022 12 31
	985,150,768.97	145,609,867.39
	977,708,395.48	141,993,330.00
	7,293,260.31	3,426,827.39
	10,700.00	4,050.00
	138,413.18	185,660.00

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 12 31	2022 11 24 2022 12 31
1.	-192, 253. 19	1, 008, 282. 22
	-	-
	-192, 253. 19	1, 008, 282. 22
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	-192, 253. 19	1, 008, 282. 22

7. 4. 7. 21

7. 4. 7. 22

7. 4. 7. 23

	2023 1 1 2023 12 31	2022 11 24 2022 12 31
	50, 000. 00	-
	120, 000. 00	10, 000. 00
	-	-

	37,200.00	-
	8,791.41	2,749.64
	215,991.41	12,749.64

7.4.8

7.4.8.1

7.4.8.2

7.4.9

(" ")	
" "	
(" ")	
" ")	
" "	
")	
") ("	
(" ")	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

	2023 1 1			2023 12 31			2022 11 24			
							2022 12 31			
				%			%			
	400,704,300.00			100.00			19,909,200.00			100.00

7.4.10.1.3

	2023 1 1 2023 12 31		2022 11 24 2022 12 31	
		%		%
	1,208,000,000.00	100.00	-	-

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 11 24 2022 12 31
	1,508,395.05	154,389.72
	10.30	222.78
	1,508,384.75	154,166.94

× 0.30%

× /

7.4.10.2.2

	2023 1 1 2023 12 31	2022 11 24 2022 12 31
	502,798.34	51,463.24

× 0.10%

× /

7. 4. 10. 2. 3

$$0.40\% \text{ C} \quad \text{A} \quad \text{C} \quad \times 0.40\%$$

$$= \quad \times 0.40\%$$

7. 4. 10. 3 ()

		2023 1 1		2023 12 31			
		-	-	-	-	175,024,000.00	7,959.79
		2022 11 24		2022 12 31			
		-	-	-	-	-	-

7. 4. 10. 4

7. 4. 10. 4. 1

7. 4. 10. 4. 2

7. 4. 10. 5

7. 4. 10. 5. 1

7. 4. 10. 5. 2

7.4.10.6

	2023 1 1	2023 12 31	2022 11 24 2022 1
		1,265,653.96	49,282.17	1,742,168.80

" " (2023 12 31 (2022 12 31)

7.4.10.7

7.4.10.8

3	2023 9 26	-	2023 9 26	0.040	5.02	0.20	5.22	-
4	2023 12 26	-	2023 12 26	0.070	8.04	0.23	8.27	-
	-	-	-	0.235	31.33	0.83	32.16	-

7.4.12 2023 12 31

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

2023 12 31

82,077,108.85

101900749	19 MTN001	2024 1 2	103.35	137,000	14,158,396.01
102101651	21 MTN001	2024 1 2	103.77	400,000	41,509,508.20
102280891	22 MTN001	2024 1 3	102.30	158,000	16,163,572.68
102282445	22 MTN007	2024 1 3	96.63	200,000	19,326,535.52
				895,000	91,158,012.41

7.4.12.3.2

2023 12 31

60,031,219.72 2024 1 4

7.4.12.4

7. 4. 13

7. 4. 13. 1

"

"

7. 4. 13. 2

10%

10%

7. 4. 13. 2. 1

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	2023 12 31	2022 12 31
A-1	-	-
A-1	-	-
	30,388,180.33	-
	30,388,180.33	-

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		
	1, 265, 653. 96	-	-	-	-	1, 265, 653. 96
	1, 392, 352. 79	-	-	-	-	1, 392, 352. 79
	43, 440. 94	-	-	-	-	43, 440. 94

143, 895, 350. 08 100, 381, 998. 78 398, 255, 076. 23 - -642, 532, 420 G.

	-	-	-	-	0.31	0.31
	-	-	-	-	52,491.72	52,491.72
	-	-	-	-	188,354.44	188,354.44
	142,108,328.57	-	-	-	411,773.06	142,520,101.63
	4,488,469.20	100,381,998.78	398,255,076.23	-	-411,773.06	502,713,771.15
2022 12 31	6	6 -1	1-5	5		
	1,742,168.80	-	-	-	-	1,742,168.80
	-	30,524,745.21	495,814,955.63	-	-	526,339,700.84
	1,742,168.80	30,524,745.21	495,814,955.63	-	-	528,081,869.64
	-	-	-	-	10.03	10.03
	-	-	-	-	144,475.39	144,475.39
	-	-	-	-	48,158.47	48,158.47
	26,047,614.09	-	-	-	-	26,047,614.09
	-	-	-	-	13.16	13.16
	-	-	-	-	4,487.71	

7. 4. 13. 4. 2

7. 4. 13. 4. 3

7. 4. 13. 4. 3. 1

	2023 12 31		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	642, 532, 425. 09	127. 81	526, 339, 700. 84	104. 89
	-	-	-	-
	-	-	-	-
	-	-	-	-
	642, 532, 425. 09	127. 81	526, 339, 700. 84	104. 89

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
			-			-

6		-	-
		-	-
7		2,658,006.75	0.41
8		43,440.94	0.01
9		645,233,872.78	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		30,388,180.33	6.04
		30,388,180.33	6.04
4		244,628,456.43	48.66
5		-	-
6		338,008,591.61	67.24
7		-	-
8		29,507,196.72	5.87
9		-	-

10		642,532,425.09	127.81
----	--	----------------	--------

8.6

					%
1	115423	23 K1	500,000	50,867,205.48	10.12
2	102101651	21 MTN001	400,000	41,509,508.20	8.26
3	148288	23 01			

3		-
4		-
5		-
6		-
7		-
8		-
9		43,440.94

8.11.4

8.11.5

8.11.6

§ 9

9.1

				%		%
A	85	5,880,468.73	499,838,114.49	100.00	1,727.21	0.00
C	121	9.76	4.97	0.42	1,175.39	99.58
	206	2,426,412.73	499,838,119.46	100.00	2,902.60	0.00

9.2

			%
	A	0.00	0.00
	C	0.00	0.00
		0.00	0.00

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2022 11 24	200,999,173.53	22,054.79
	499,842,157.90	41,890.79
	73.16	5.78
	2,389.36	40,716.21
	-	-
	499,839,841.70	1,180.36

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

50,000.00

1

11.6

11.6.1

11.6.2

11.7

11.7.1

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

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1998 29

2007 48

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11.7.2

		(%)		(%)		(%)
	400,704,300.00	100.00	1,208,000,000.00	100.00	-	-

11.8

1	2022		2023-1-20
2			2023-3-13
3			2023-3-22
4			2023-3-22
5			2023-3-23
6	2022		2023-3-31
7			2023-4-20
8	1	2023	2023-4-21
9	2023		2023-4-21

10			2023-5-25
11			2023-6-26
12			2023-6-26
13			2023-6-27
14	2	2023	2023-7-21
15	2023		2023-7-21
16			2023-8-11

22			2023-9-13
23			2023-9-25
24			2023-9-25
25			2023-9-26
26	3	2023	2023-10-25
27	2023		2023-10-25
28	2023	1	2023-10-30
29			2023-12-22
30			2023-12-22
31			2023-12-22
32			2023-12-25
33			2023-12-26

§ 12

12.1

20%

		20%					%

	1	2023 1 1 2023 12 31	499,838,0 64.37	0.00	0.00	499,838,064.3 7	99.99
1							
2							
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12.2

§ 13

13.1

1

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13.2

13.3

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