2024

2024 6 30

2024 8 30

1

1.1

2024 8 28

2024 1 1 2024 6 30

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

.....8

4.1 8
4.2 11
4.3 12
4.4 12
4.5 13
4.6 13
4.7 14
4.8 14

.....14

5.1 14
5.2 14
5.3 14

.....14

6.1 14
6.2 16
6.3 17
6.4 19

.....37

7.1 37
7.2 38
7.3 38
7.4 38
7.5 38
7.6 39

7.7 39
7.8 39
7.9 39
7.10 39
7.11 39
.....41
8.1 41
8.2 41
8.3 41
.....42
.....42
10.1 42
10.2 42
10.3 42
10.4 42
10.5 42
10.6 43
10.7 43
10.8 44
.....45
11.1 20% 45
11.2 46
.....46
12.1 46
12.2 46
12.3 46

2

2.1

	005718	
	2019 9 4	
	8,806,971,338.92	
	A	C
	005718	007428
	8,806,280,298.40	691,040.52

2.2

	+1%

2.3

		021-61009999	400-61-95555
		zhouyg@cxfund.com.cn	zhangshan_1027@cmbchina.com
		4007005566	400-61-95555
		021-61009800	0755-83195201
		68 37	7088
		68 9	7088

	37 38	
	200120	518040

2.4

	www.cxfund.com.cn
	68 38 7088

2.5

		68 9 37 38

3

3.1

3.1.1	(2024 1 1 -2024 6 30)	
	A	C
	107,437,689.87	7,552.99
	107,437,689.87	7,552.99
	0.0122	0.0109
	1.21%	1.09%
	1.22%	1.09%
3.1.2	(2024 6 30)	
	81,135,754.95	4,976.97
	0.0092	0.0072
	8,887,416,053.35	696,017.49
	1.0092	1.0072
3.1.3	(2024 6 30)	
	15.28%	13.90%

1

2

3

3.2

3.2.1

A

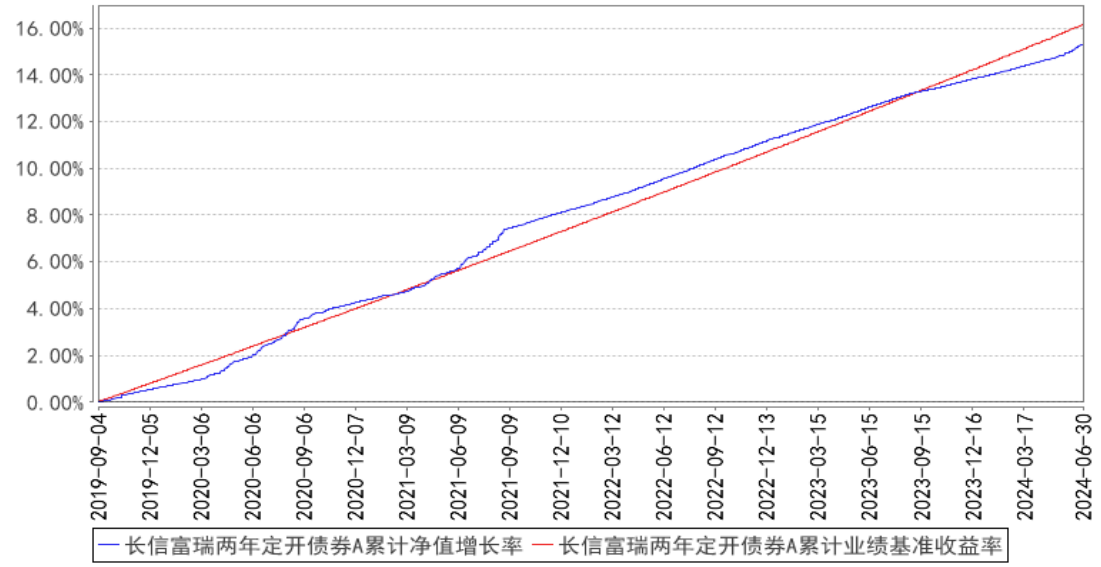
	0.31%	0.02%	0.26%	0.01%	0.05%	0.01%
	0.73%	0.01%	0.78%	0.01%	-0.05%	0.00%
	1.22%	0.01%	1.56%	0.01%	-0.34%	0.00%
	2.26%	0.01%	3.16%	0.01%	-0.90%	0.00%
	8.56%	0.01%	9.75%	0.01%	-1.19%	0.00%
	15.28%	0.02%	16.14%	0.01%	-0.86%	0.01%

C

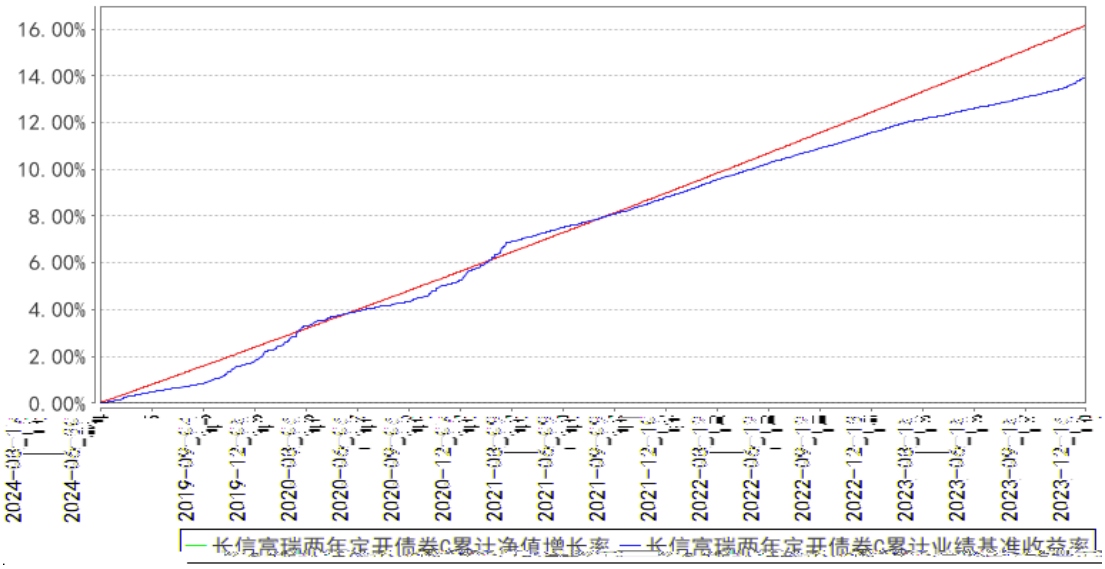
	0.29%	0.02%	0.26%	0.01%	0.03%	0.01%
	0.66%	0.01%	0.78%	0.01%	-0.12%	0.00%
	1.09%	0.01%	1.56%	0.01%	-0.47%	0.00%
	2.00%	0.01%	3.16%	0.01%	-1.16%	0.00%
	7.74%	0.01%	9.75%	0.01%	-2.01%	0.00%
	13.90%	0.02%	16.14%	0.01%	-2.24%	0.01%

3.2.2

长信富瑞两年定开债券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



长信富瑞两年定开债券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 2019 9 4 2024 6 30

2 6

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2024 6 30 88

100 (LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF

FOF

30

50 1000

90

60

120 AAA 7

180

4.1.2

	30 30 60	2023 4 10	-	8	2016 30 30 60

	30 30 90 60 120 AAA 7	2020 3 2	-	10	2014 6 30 90 30 60 120 AAA 7

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2024 GDP 5.0%

4.7%

10

2.4% 30 2.5% 4

10bp

1.1446 A 1.22%

C 1.0072 1.1321 C

1.09% 1.56%

4.5

7 7

20bp 50bp

2.4 9000

4.7

2024 3 18 2024 3

25 A 10 0.090 C 10

0.089

4.8

5

5.1

5.2

5.3

6

6.1

2024 6 30

		2024 6 30	**2023 12 31**
	6.4.7.1	2,261,042.11	991,437.53

		366,789,919.16	344,186,393.51
		-	150,621.64
	6.4.7.2	-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	15,539,492,642.47	15,431,869,028.23
		15,539,492,642.47	15,431,869,028.23
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	100,278.99
		-	-
		-	-
		-	-
	6.4.7.8	-	-
		15,908,543,603.74	15,777,297,759.90
		2024 6 30	**2023 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		7,017,987,283.65	6,915,500,687.67
		743,741.01	-
		-	-
		1,090,968.58	1,127,930.89
		363,656.18	375,976.95
		142.35	147.40
		-	-

	6.4.7.12	81,140,731.92	52,958,163.37
		8,888,112,070.84	8,859,929,502.29
		15,908,543,603.74	15,777,297,759.90

2024 6 30 A 1.0092

C 1.0072 8,806,971,338.92

A 8,806,280,298.40 C 691,040.52

6.2

2024 1 1 2024 6 30

		2024 1 1 2024 6 30	2023 1 1 2023 6 30
		187,674,307.26	222,665,989.33
1.		187,674,307.26	222,665,989.33
	6.4.7.13	2,562,514.75	3,363,778.04
		185,111,792.51	219,302,211.29
		-	-
		-	-
		-	-
2. -		-	-
	6.4.7.14	-	-
		-	-
	6.4.7.15	-	-
	6.4.7.16	-	-
	6.4.7.17	-	

		80,229,064.40	94,046,302.02
1	6.4.10.2.1	6,611,181.61	7,476,744.50
		-	-
2	6.4.10.2.2	2,203,727.16	2,492,248.11
3	6.4.10.2.3	863.04	2,748.29
4		-	-
5		71,423,672.79	83,920,358.43
		71,423,672.79	83,920,358.43
6	6.4.7.22	-167,821.73	-
7		-	-
8	6.4.7.23	157,441.53	154,202.69
-		107,445,242.86	128,619,687.31
		-	-
-		107,445,242.86	128,619,687.31
		-	-
		107,445,242.86	128,619,687.31

6.3

2024 1 1 2024 6 30

	2024 1 1 2024 6 30			
	8,806,971,338.92	-	52,958,163.37	8,859,929,502.29
	-	-	-	-
	-	-	-	-
	-	-	-	-
	8,806,971,338.92	-	52,958,163.37	8,859,929,502.29
-	-	-	28,182,568.55	28,182,568.55
	-	-	107,445,242.86	107,445,242.86

-			5	
	-	-	-	-
	10,011,514,379.96	-	45,446,555.70	10,056,960,935.66

6.1 6.4

6.4

6.4.1

[2018]311

[2019]852

2019 9 4 605,453,697.10

A C A

C

80%

3 3

5%

+1%

6.4.2

2006 2 15

( )

XBRL 3 < >

( )

6.4.3

2024 6 30

2024 1 1 2024 6 30

6.4.4

6.4.5

6.4.6

[2002]128

[2008]1 [2016]36

[2016]46

[2016]70

[2016]140 [2017]2

[2017]56

[2017]90

(1)

3%

(2)

(3) 20%

20%

(4)

6.4.7

6.4.7.1

	2024 6 30
	2,261,042.11
	2,260,834.98
	207.13
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	2,261,042.11

6.4.7.2

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

		2024 6 30				
		4,399,900,000.00	-3,144,214.73	77,263,200.06	-	4,474,018,985.33
		10,820,000,000.00	53,085,068.31	192,770,460.66	381,871.83	11,065,473,657.14
		15,219,900,000.00	49,940,853.58	270,033,660.72	381,871.83	15,539,492,642.47
		-	-	-	-	-
		-	-	-	-	-
		15,219,900,000.00	49,940,853.58	270,033,660.72	381,871.83	15,539,492,642.47

6.4.7.5.2

	12	( )	( )	
	549,693.56	-	-	549,693.56
	-	-	-	-
	-	-	-	-

	-	-	-	-
	167,821.73	-	-	167,821.73
	-	-	-	-
	381,871.83	-	-	381,871.83

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

	2024 6 30
	-
	-
	-
	132,014.99
	-
	132,014.99
	-
	9,300.00
	44,753.80
	59,672.34
	245,741.13

6.4.7.10

A

	2024 1 1 2024 6 30	
	8,806,280,298.40	8,806,280,298.40
	-	-
-	-	-
/	-	-
/	-	-
	-	-

-	-	-
	8,806,280,298.40	8,806,280,298.40

C

	2024 1 1 2024 6 30	
	691,040.52	691,040.52
	-	-
-	-	-
/	-	-
/	-	-
	-	-
-	-	-
	691,040.52	691,040.52

6.4.7.11

6.4.7.12

A

	52,954,589.19	-	52,954,589.19
	-	-	-
	-	-	-
	-	-	-
	52,954,589.19	-	52,954,589.19
	107,437,689.87	-	107,437,689.87
	-	-	-
	-	-	-
	-	-	-
	-79,256,524.11	-	-79,256,524.11
	81,135,754.95	-	81,135,754.95

C

	3,574.18	-	3,574.18
	-	-	-
	-	-	-
	-	-	-
	3,574.18	-	3,574.18
	7,552.99	-	7,552.99

2024

6.4.7.18

6.4.7.18.1

6.4.7.18.2

6.4.7.19

6.4.7.20

6.4.7.21

6.4.7.22

	2024 1 1 2024 6 30
	-
	-
	-167,821.73
	-
	-
	-167,821.73

6.4.7.23

	2024 1 1 2024 6 30
	44,753.80
	59,672.34
	-
	18,600.00
	34,415.39
	157,441.53

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

	2024 1 1 2024 6 30		2023 1 1 2023 6 30	
		%		%
	406,363,500,000.00	100.00	489,917,680,000.00	100.00

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2024 1 1 2024 6 30	2023 1 1 2023 6 30
	6,611,181.61	7,476,744.50
	4,282.72	5,746.71
	6,606,898.89	7,470,997.79

0.15%

= 0.15%

6.4.10.2.2

	2024 1 1 2024 6 30	2023 1 1 2023 6 30
	2,203,727.16	2,492,248.11

0.05%

= 0.05%

6.4.10.2.3

	2024 1 1 2024 6 30		
	A	C	
	-	257.72	257.72
	-	257.72	257.72
	2023 1 1 2023 6 30		
	A	C	
	-	1,821.78	1,821.78
	-	1,821.78	1,821.78

A C 0.25% C

0.25%

= 0.25%

6.4.10.3 ( )

2024 1 1 2024 6 30						
	-	-	-	-	7,789,725,000.00	1,288,914.96
2023 1 1 2023 6 30						
	-	-	-	-		

2023 6 30

6.4.10.7

6.4.10.8

6.4.11

A								
				10				
1	2024 3 18	-	2024 3 18	0.009	7,925,652.93	-	7,925,652.93	-
2	2024 3 25	-	2024 3 25	0.081	71,330,871.18	-	71,330,871.18	-
	-	-	-	0.090	79,256,524.11	-	79,256,524.11	-
C								
				10				
1	2024 3 18	-	2024 3 18	0.086	5,942.92	-	5,942.92	-
2	2024 3 25	-	2024 3 25	0.003	207.28	-	207.28	-
	-	-	-	0.089	6,150.20	-	6,150.20	-

6.4.12 2024 6 30

6.4.12.1 /

/

6.4.12.2

6.4.12.3

6.4.12.3.1

2024 6 30

3,349,987,283.46

09230412	23 12	2024 7 1	101.60	14,194,000	1,442,140,168.46
150218	15 18	2024 7 1	104.60	19,410,000	2,030,367,987.48
220207	22 07	2024 7 1	101.70	1,200,000	122,037,493.16
220406	22 06	2024 7 1	102.34	809,000	82,789,128.56
				35,613,000	3,677,334,777.66

6.4.12.3.2

2024 6 30

3,668,000,000.19 2024 7 1

6.4.12.4

6.4.13

6.4.13.1

6.4.13.2

10%

10%

/ AA-

/

AA- / C

6.4.13.2.1

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

1.

2. 2024 6 30

2023 12 31

6.4.13.2.5

6.4.13.2.6

6.4.13.3

6.4.13.3.1

6.4.13.4

6.4.13.4.1

6.4.13.4.1.1

2024 6 30	6	6 -1	1-5	5		
	2,261,042.11	-	-	-	-	2,261,042.11
	366,789,919.16	-	-	-	-	366,789,919.16
	-	2,847,825,788.46	12,691,666,854.01	-	-	15,539,492,642.47
	369,050,961.27	2,847,825,788.46	12,691,666,854.01	-	-	15,908,543,603.74
	-	-	-	-	1,090,968.58	1,090,968.58
	-	-	-	-	363,656.18	363,656.18
	-	-	-	-	743,741.01	743,741.01
	7,017,987,283.65	-	-	-	-	7,017,987,283.65
	-	-	-	-	142.35	142.35
	-	-	-	-	245,741.13	245,741.13
	7,017,987,283.65	-	-	-	2,444,249.25	7,020,431,532.90
	-6,648,936,322.38	2,847,825,788.46	12,691,666,854.01	-	-2,444,249.25	8,888,112,070.84

2023 12 31	6	6 -1	1-5	5		
	991,437.53	-	-	-	-	991,437.53
	344,186,393.51	-	-	-	-	344,186,393.51
	150,621.64	-	-	-	-	150,621.64
	-	-	15,431,869,028.23	-	-	15,431,869,028.23
	-	-	-	-	100,278.99	100,278.99
	345,328,452.68	-	15,431,869,028.23	-	100,278.99	15,777,297,759.90
	-	-	-	-	1,127,930.89	1,127,930.89
	-	-	-	-	375,976.95	375,976.95
	6,915,500,687.67	-	-	-	-	6,915,500,687.67
	-	-	-	-	147.40	147.40
	-	-	-	-	363,514.70	363,514.70
	6,915,500,687.67	-	-	-	1,867,569.94	6,917,368,257.61
	-6,570,172,234.99	-	15,431,869,028.23	-	-1,767,290.95	

6.4.13.4.2

6.4.13.4.3

6.4.13.4.3.1

6.4.14

6.4.14.1

6.4.14.2

6.4.14.2.1

2024 6 30 (2023 12 31)

6.4.14.3

2024 6 30 (2023 12 31)

6.4.14.4

2024 6 30 15,539,492,642.47
15,647,147,020.72 (2023 12 31 15,431,869,028.23
15,457,081,415.53)
(i)

(ii)

(iii)

[2017]13
[2022]566 < >

( )

2024 6 30
(2023 12 31)

6.4.15

7

7.1

			%
1		-	-
		-	-
2		-	-
3		15,539,492,642.47	97.68
		15,539,492,642.47	97.68
		-	-

4		-	-
5		-	-
6		-	-
		-	-
7		369,050,961.27	2.32
8		-	-
9		15,908,543,603.74	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		2,615,607,070.32	29.43
2		-	-
3		12,923,885,572.15	145.41
		9,140,168,686.62	102.84
4		-	-
5		-	-
6		-	-
7		-	-

8		-	-
9		-	-
10		15,539,492,642.47	174.83

7.6

					%
1	150218	15 18	35,200,000	3,682,068,684.14	41.43
2	09230412	23 12	30,300,000	3,078,543,546.87	34.64
3	019683	22 18	25,700,000	2,615,607,070.32	29.43
4	018022	2304	18,299,000	1,858,411,915.01	20.91
5	2228045	22 04	8,200,000	834,381,119.12	9.39

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2024 6 3

2024 29

160

2023 12 28

2023 68

EAST

430

2023 8 3

2023 5

2340

550 1790

7.11.2

7.11.3

7.11.4

7.11.5

7.11.6

8

8.1

				%		%
A	1,503	5,859,135.26	8,793,837,313.88	99.86	12,442,984.52	0.14
C	66	10,470.31	0.00	0.00	691,040.52	100.00
	1,569	5,613,111.11	8,793,837,313.88	99.85	13,134,025.04	0.15

8.2

			%
	A	0.00	0.00
	C	0.00	0.00
		0.00	0.00

8.3

	A	0

10.6

10.6.1

10.6.2

10.7

10.7.1

			(%)		(%)	
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	406,363,500,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

.´" »

	2024 1		
12	2024		2024-4-22
13			2024-6-15
14			2024-6-15
15			2024-6-20
16			2024-6-24

		2024 6 30	,980.01			.01	
1 2 3							

11.2

12

12.1

1

2

3

4

5

6

12.2

12.3

https://www.cxfund.com.cn

2024 8 30