

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	.....	11
4.4	.....	12
4.5	.....	12
4.6	.....	13
4.7	.....	13
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
	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	39
7.4	.....	39
7.5	.....	40
7.6	.....	40

7.7	.....	40
7.8	.....	40
7.9	.....	40
7.10	.....	40
7.11	.....	41
	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
	.....	45
	.....	45
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	45
10.5	.....	45
10.6	.....	45
10.7	.....	46
10.8	.....	47
	.....	48
11.1	20%	48
11.2	.....	48
	.....	48
12.1	.....	48
12.2	.....	48
12.3	.....	48

2

2.1

	30	
	30	
	013236	
	2021 9 9	
	21,069,606,122.36	
	30 A	30 C
	013236	013237
	2,391,113,608.66	18,678,492,513.70

2.2

	1 *80%+
	*20%

2.3

	021-61009999	025-58588321
	zhouyg@cxfund.com.cn	ti anzuquan@j sbchi na. cn
	4007005566	95319
	021-61009800	025-58588155
	68 37	26
	37 38 68 9	26
	200120	210001

2.4

	www.cxfund.com.cn
	68 38
	26 25

2.5

			68 9 37	38

3

3.1

3.1.1	(2024 1 1 -2024 6 30)	
	30 A	30 C
	38,982,009.92	290,496,714.71
	42,304,567.38	318,737,818.01
	0.0152	0.0141
	1.38%	1.29%
	1.37%	1.27%
3.1.2	(2024 6 30)	
	217,584,440.98	1,587,042,941.69
	0.0910	0.0850
	2,646,590,883.15	20,560,181,013.39
	1.1068	1.1007
3.1.3	(2024 6 30)	
	10.68%	10.07%

1

2

3

3.2

3.2.1

30

A

	0.17%	0.01%	0.18%	0.01%	-0.01%	0.00%
	0.61%	0.01%	0.57%	0.01%	0.04%	0.00%
	1.37%	0.01%	1.21%	0.01%	0.16%	0.00%
	2.84%	0.01%	2.31%	0.01%	0.53%	0.00%
	10.68%	0.02%	6.61%	0.01%	4.07%	0.01%

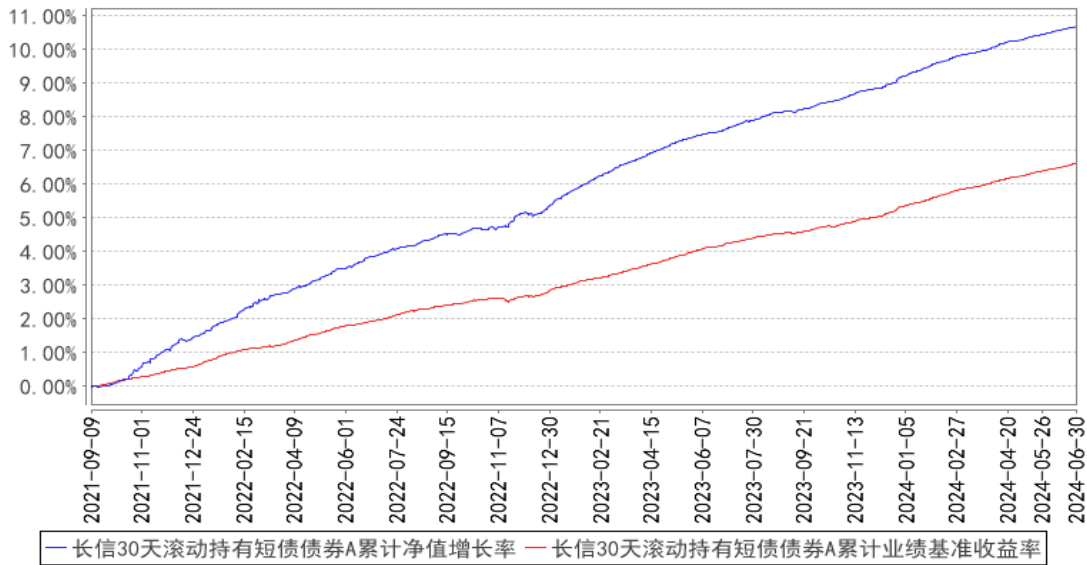
30

C

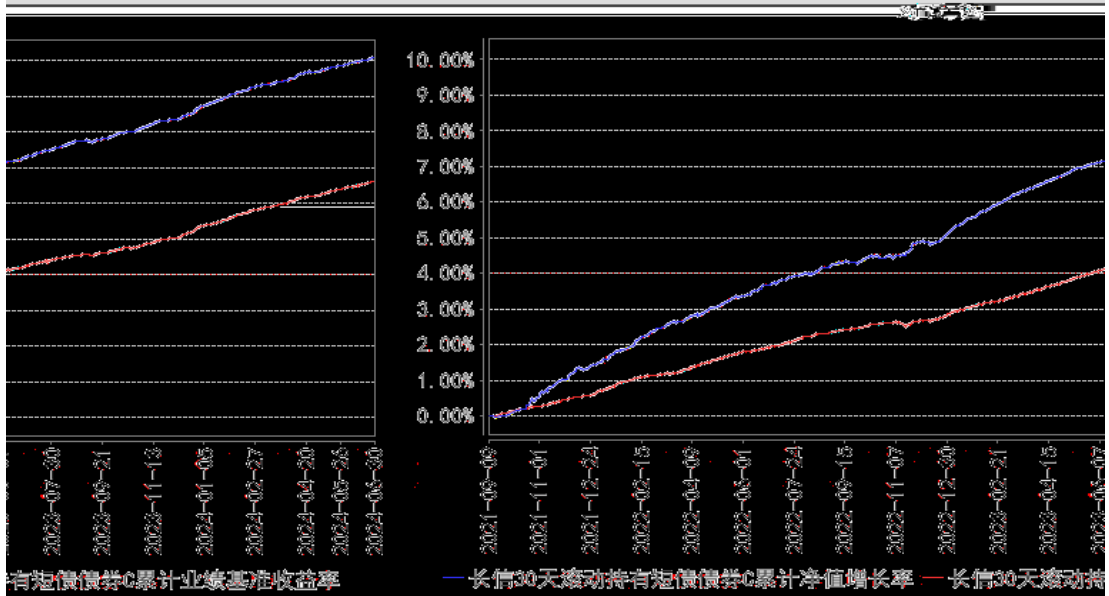
	0.15%	0.00%	0.18%	0.01%	-0.03%	-0.01%
	0.57%	0.01%	0.57%	0.01%	0.00%	0.00%
	1.27%	0.01%	1.21%	0.01%	0.06%	0.00%
	2.63%	0.01%	2.31%	0.01%	0.32%	0.00%
	10.07%	0.02%	6.61%	0.01%	3.46%	0.01%

3.2.2

长信30天滚动持有短债债券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



长信30天滚动持有短债债券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 2021 9 9 2024 6 30

2 6

4

4.1

4.1.1

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				2016
		2023	4		30
		10	-	8	30
	60				60
		2021	9		
		9	-	10	

30

4.3.2

5%

4.4

4.4.1

2024				GDP		5.0%
4.7%						
						10
	2.4%	30		2.5%	4	
				10bp		5
					10	30
	2.3%	2.5%				
10	AAA		50bp			
				1	AAA	2.55%
	2%					

4.4.2

2024	6	30	30	A		1.1068
1.1068			30	A		1.37%
	C		1.1007		1.1007	30
	C		1.27%			1.21%

4.5

7 7
20bp 50bp
2.4 9000

4.6

4.7

4.8

5

5.1

5.2

5.3

6

6.1

30

2024 6 30

		2024 6 30	2023 12 31
	6.4.7.1	33,516,486.57	127,465,001.06
		1,018,463.03	201,765,225.58
		57,772.75	199,072.41
	6.4.7.2	24,634,317,948.20	30,371,437,425.04
		-	-
		-	-
		24,634,317,948.20	30,371,437,425.04
		-	-
		-	-

		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		92,381,639.34	-
		-	-
		23,460,168.97	511,932,791.38
		-	-
	6.4.7.8	-	-
		24,784,752,478.86	31,212,799,515.47
		2024 6 30	2023 12 31
		-	-
		-	-
	6.4.7.3	-	-
		1,493,545,482.13	740,186,761.99
		-	-
		73,724,339.08	77,261,383.29
		3,925,776.45	4,904,109.18
		981,444.14	1,226,027.31
		3,475,631.76	4,356,209.99
		-	-
		2,077,417.60	2,785,660.28
		-	-
		-	-
	6.4.7.9	250,491.16	398,689.05
		1,577,980,582.32	831,118,841.09

18,678,492,513.70

6.2

30

2024 1 1 2024 6 30

		2024 1 1 2024 6 30	2023 1 1 2023 6 30
		432,697,480.75	410,333,062.26
1.		1,941,664.89	6,182,332.18
	6.4.7.13	63,647.12	43,599.49
		-	-
		-	-
		1,878,017.77	6,138,732.69
		-	-
2.	-	399,192,155.10	310,645,378.51
	6.4.7.14	-	-
		-	-
	6.4.7.15	399,193,445.67	310,645,378.51
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-1,290.57	-
	6.4.7.19	-	-
		-	-
		-	-
3.	-	31,563,660.76	93,505,351.57
	6.4.7.20		
4.	-	-	-
5.	-	-	-
		71,655,095.36	49,724,379.12
1	6.4.10.2.1	27,779,115.92	19,648,744.26
		-	-
2	6.4.10.2.2	6,944,779.02	4,912,186.06
3	6.4.10.2.3	24,722,353.88	17,704,694.65

4		-	-
5		10,625,847.30	6,396,981.47
		10,625,847.30	6,396,981.47
6	6.4.7.22	-	-
7		1,469,917.58	953,453.13
8	6.4.7.23	113,081.66	108,319.55
-		361,042,385.39	360,608,683.14
		-	-
-		361,042,385.39	360,608,683.14
		-	-
		361,042,385.39	360,608,683.14

6.3

30

2024 1 1 2024 6 30

	2024 1 1 2024 6 30			
	27,939,824,951	-	2,441,855,722.	30,381,680,674.
	.75		63	38
	-	-	-	-
	-	-	-	-
	-	-	-	-
	27,939,824,951	-	2,441,855,722.	30,381,680,674.
	.75		63	38
-	-6,870,218,829	-	-304,689,948.4	-7,174,908,777.
	.39		5	84
	-	-	361,042,385.39	361,042,385.39
	-6,870,218,829	-	-665,732,333.8	-7,535,951,163.
	.39		4	23

-				
1.	12,793,247,803 .82	-	1,187,265,843. 31	13,980,513,647. 13
2.	-19,663,466,63 3.21	-	-1,852,998,177 .15	-21,516,464,810 .36
	-	-	-	-
	-	-	-	-
	21,069,606,122 .36	-	2,137,165,774. 18	23,206,771,896. 54
	2023 1 1 2023 6 30			
	5,903,032,727. 92	-	302,962,991.24	6,205,995,719.1 6
	-	-	-	-
	-	-	-	-
	-	-	-	-
	5,903,032,727. 92	-	302,962,991.24	6,205,995,719.1 6
	18,942,601,732 .39	-	1,507,326,769. 72	20,449,928,502. 11
	-	-	360,608,683.14	360,608,683.14
	18,942,601,732 .39	-	1,146,718,086. 58	20,089,319,818. 97
-				

1.	37,741,457,001 .55	-	2,385,476,429. 04	40,126,933,430. 59
2.	-18,798,855,26 9.16	-	-1,238,758,342 .46	-20,037,613,611 .62
-	-	-	-	-
	-	-	-	-
	24,845,634,460 .31	-	1,810,289,760. 96	26,655,924,221. 27

6.1 6.4

6.4

6.4.1

30

[2021]2402

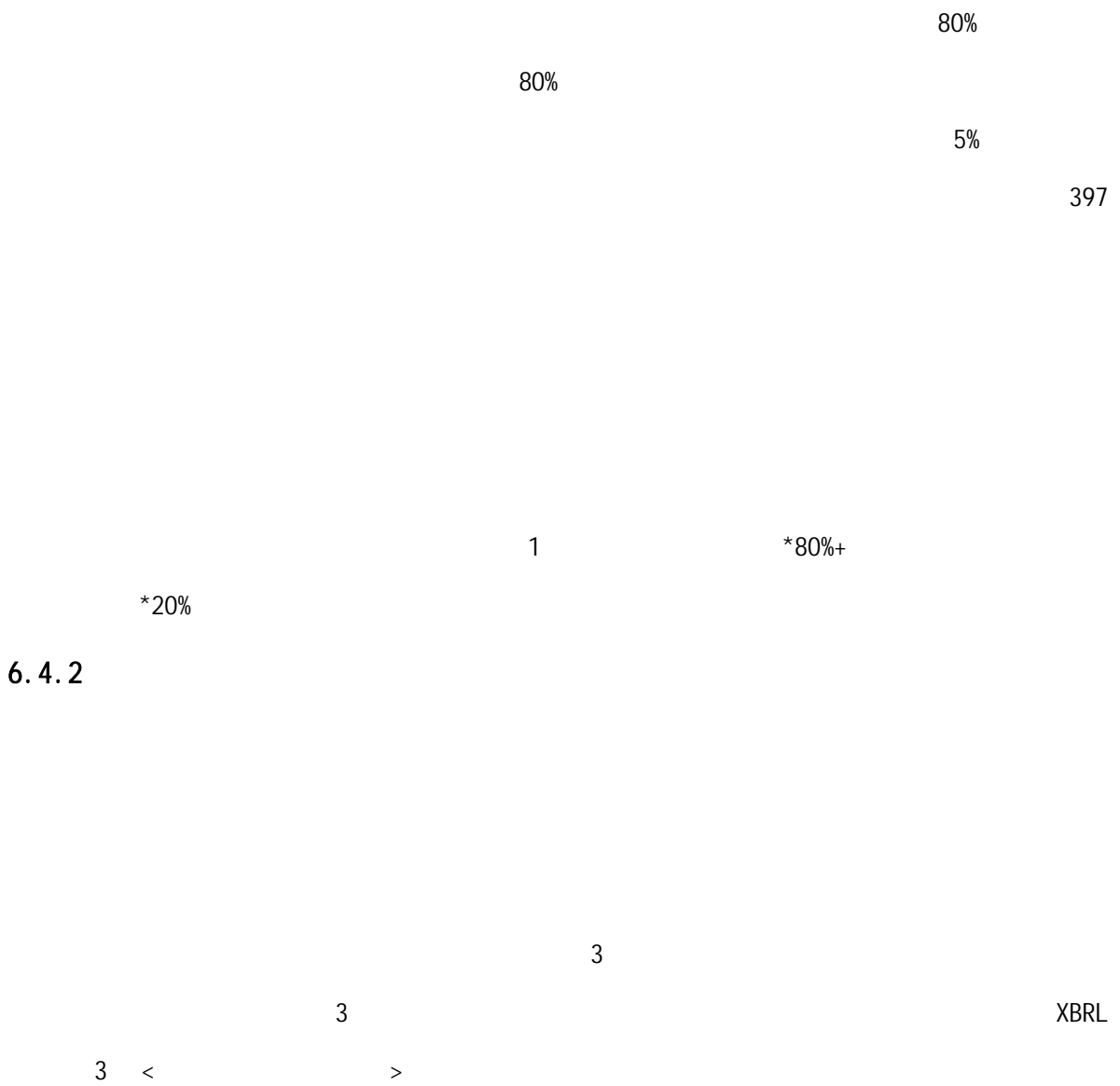
30

2021 9 9

264,136,134.26

A

C



6.4.3

2024 6 30

2024 1 1 2024 6 30

6.4.4

6.4.5

6.4.6

6.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

3%

2018 1 1

[2017]90

6.4.6.2

2011

6.4.6.3

[2004]78

2004 1 1

[2008]1

6.4.6.4

[2008]132

2008 10 9

6.4.7

6.4.7.1

	2024 6 30
	33,516,486.57
	33,514,075.60
	2,410.97
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	33,516,486.57

6.4.7.2

		2024 6 30			
		-	-	-	-
	-	-	-	-	-
		502,362,982.19	11,262,314.51	517,164,414.51	3,539,117.81
		23,667,558,266.00	318,605,933.69	24,117,153,533.69	130,989,334.00
		24,169,921,248.19	329,868,248.20	24,634,317,948.20	134,528,451.81
		-	-	-	-
		-	-	-	-
		-	-	-	-
		24,169,921,248.19	329,868,248.20	24,634,317,948.20	134,528,451.81

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

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
	-
	10.04
	-
	146,699.46
	-
	146,699.46
	-
	9,300.00
	34,809.32
	59,672.34
	250,491.16

6.4.7.10

	30	A
	2024 1 1	2024 6 30
	2,923,290,464.05	2,923,290,464.05

	18,678,492,513.70	18,678,492,513.70
--	-------------------	-------------------

6.4.7.11

6.4.7.12

	30	A	
	225,230,900.09	43,177,481.78	268,408,381.87
	-	-	-
	-	-	-
	-	-	-
	225,230,900.09	43,177,481.78	268,408,381.87
	38,982,009.92	3,322,557.46	42,304,567.38
	-46,628,469.03	-8,607,205.73	-55,235,674.76
	95,917,413.33	18,579,379.95	114,496,793.28
	-142,545,882.36	-27,186,585.68	-169,732,468.04
	-	-	-
	217,584,440.98	37,892,833.51	255,477,274.49

	30	C	
	1,805,635,586.52	367,811,754.24	2,173,447,340.76
	-	-	-
	-	-	-
	-	-	-
	1,805,635,586.52	367,811,754.24	2,173,447,340.76
	290,496,714.71	28,241,103.30	318,737,818.01
	-509,089,359.54	-101,407,299.54	-610,496,659.08
	888,243,770.47	184,525,279.56	1,072,769,050.03
	-1,397,333,130.01	-285,932,579.10	-1,683,265,709.11
	-	-	-
	1,587,042,941.69	294,645,558.00	1,881,688,499.69

6.4.7.13

	2024 1 1	2024 6 30
		38,318.52
		-
		-

	24,587.85
	740.75
	63,647.12

6.4.7.14

6.4.7.14.1

6.4.7.15

6.4.7.15.1

	2024 1 1	2024 6 30
		463,051,407.28
		-63,857,961.61
		-
		-
		399,193,445.67

6.4.7.15.2

	2024 1 1	2024 6 30
		29,071,440,067.33
		28,582,845,466.54
		552,336,399.88
		116,162.52
		-63,857,961.61

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

	2024	1	1	2024	6	30
						-1,290.57

6.4.7.19

6.4.7.20

	2024	1	1	2024	6	30
1.						31,563,660.76
						-
						31,563,660.76
						-
						-
						-
						-
2.						-
						-
3.						-
						-
						31,563,660.76

6.4.7.21

6.4.7.22

6.4.7.23

--	--

	2024	1	1	2024	6	30
						34,809.32
						59,672.34
						-
						18,600.00
						113,081.66

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

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2024	1	1	2024	6	2023	1	1	2023
			30				6	30	
				27,779,115.92					19,648,744.26
				11,921,464.88					8,141,695.71
				27,779,115.92					11,507,048.55

0.2%

H=E /

H

E

6.4.10.2.2

	2024	1	1	2024	6	2023	1	1	2023
			30				6	30	
				6,944,779.02					4,912,186.06

0.05%

H=E /

H

E

6.4.10.2.3

	2024			2024		
	1	1	6	30		
	30	A	30	C		
		-		782,614.22		782,614.22
		-		103.24		103.24

	-	50,779.39	50,779.39
	-	833,496.85	833,496.85
	2023 1 1 2023 6 30		
	30 A	30 C	
	-	858,044.03	858,044.03
	-	91.68	91.68
	-	184,271.87	184,271.87

-

6.4.10.4.2

6.4.10.5

6.4.10.5.1

6.4.10.5.2

6.4.10.6

	2024 1 1		2024 6 30		2023 1 1		2023 6 30	
	33,516,486.57		38,318.52		7,443,564.58		28,269.02	

2024 6 30

2023 6 30

6.4.10.7

6.4.10.8

1,018,463.03 (2023 6

30 1,000,591.83)

20,905,500.00 (2023

1 1 2023 6 30)

61.45 (2023

1 1 2023 6 30)

(2023 6 30

)

6.4.11

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

1, 493, 545, 482. 13



6. 4. 13. 2

	1,631,783,049.08	1,894,225,015.39
--	------------------	------------------

AA+

6.4.13.2.4

	2024 6 30	2023 12 31
AAA	3,358,479,374.63	4,711,321,536.14
AAA	1,343,445,668.80	3,412,470,858.59
	3,388,022,370.07	3,717,961,416.39
	8,089,947,413.50	11,841,753,811.12

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 30	6 6	6 -1	1-5	5		
	33,516,486.57	-	-	-	-	33,516,486.57
	1,018,463.03	-	-	-	-	1,018,463.03
	57,772.75	-	-	-	-	57,772.75
	19,546,955,712.03	3,629,761,648.92				

	482.13					2
	18,088,002,952.25	3,629,761,648.92	1,302,328,767.58	155,271,819.67	31,406,708.12	23,206,771,896.54
2023 12 31	6	6 -1	1-5	5		
	127,465,001.06	-	-	-	-	127,465,001.06
	201,765,225.58	-	-	-	-	201,765,225.58
	199,072.41	-	-	-	-	199,072.41
	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
	-	-	-	-	2,785,660.28	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	-	421,000,712.28	30,381,680,674.38

6.4.13.4.1.2

	2024 6 30		2023 12 31	
	27	-25,707,297.20	31	-42,147,476.45
	27	25,707,297.20		42,147,476.45

6.4.13.4.2

6.4.13.4.3

6.4.13.4.3.1

	2024 6 30		2023 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	24,634,317,948.20	106.15	30,371,437,425.04	99.97
	-	-	-	-
	-	-	-	-
	-	-	-	-
	24,634,317,948.20	106.15	30,371,437,425.04	99.97

6.4.13.4.3.2

7.5

			%
1		-	-
2		-	-
3		1,917,862,792.99	8.26
		1,202,203,606.56	5.18
4		528,611,895.17	2.28
5		13,997,470,731.52	60.32
6		6,558,589,479.44	28.26
7		-	-
8		1,631,783,049.08	7.03
9		-	-
10		24,634,317,948.20	106.15

7.6

					%
1	230211	23 11	6,200,000	629,912,885.25	2.71
2	112408188	²⁴ CD188	4,000,000	392,544,170.96	1.69
3	012480533	²⁴ SCP001	3,000,000	302,599,475.41	1.30
4	112403141	²⁴ CD141	3,000,000	296,074,443.96	1.28
5	230411	23 11	2,800,000	285,203,868.85	1.23

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2023 11 16

2023 15

2710.9738

570.9738

2140

7.11.2

7.11.3

1		57,772.75
2		92,381,639.34
3		-
4		-
5		23,460,168.97
6		-
7		-
8		-
9		115,899,581.06

7.11.4

7.11.5

7.11.6

8

8.1

				%		%
30 A	43,003	55,603.41	0.00	0.00	2,391,113,608.66	100.00
30 C	630,462	29,626.67	0.00	0.00	18,678,492,513.70	100.00
	673,465	31,285.38	0.00	0.00	21,069,606,122.36	100.00

8.2

			%
30	A	87,762.92	0.00
30	C	140,982.15	0.00
		228,745.07	0.00

8.3

30	A	0
30	C	0
		0

	30	A	0-10
	30	C	0
			0-10

9

	30	A	30	C
--	----	---	----	---

10.6.2

10.7

10.7.1

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

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	99,819,440.00	42.21	-	-	-	-

	136,656,400.00	57.79	-	-	-	-
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10.8

1			2024-1-19
2	30 2023 4		2024-1-22
3		2023	2024-1-22
4			2024-2-6
5			2024-3-6
6	30 2023		2024-3-29
7		2023	2024-3-29
8			2024-4-1
9	30 2024 1		2024-4-22
10		2024	2024-4-22
11			2024-6-15
12			2024-6-15
13			2024-6-20

14			2024-6-24
15			2024-6-25
16			2024-6-26
17	30		2024-6-28

11

11.1

20%

20%

11.2

12

12.1

1

2 30

3 30

4 30

5

6

12.2

12.3

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2024 8 30