

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	.....	.....	6
2.4	.....	.....	6
2.5	.....	.....	6
	.....	.....	6
3.1	.....	.....	6
3.2	.....	.....	7
	.....	.....	9
4.1	.....	.....	9
4.2		.....	11
4.3		.....	12
4.4		.....	12
4.5		.....	12
4.6		.....	13
4.7		.....	13
4.8		.....	13
	.....	.....	13
5.1		.....	13
5.2		.....	13
5.3		.....	14
	.....	.....	14
6.1	.....	.....	14
6.2	.....	.....	15
6.3	.....	.....	16
6.4	.....	.....	18
	.....	.....	37
7.1	.....	.....	37
7.2		.....	38
7.3		.....	38
7.4	.....	.....	38
7.5	.....	.....	38
7.6		.....	38

7.7	.....	39
7.8	.....	39
7.9	.....	39
7.10	.....	39
7.11	.....	39
7.12	.....	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	.....	42
10.7	.....	43
10.8	.....	44
	.....	46
11.1	20%	46
11.2	.....	46
	.....	47
12.1	.....	47
12.2	.....	47
12.3	.....	47

2

2.1

	519963	
	2015 6 9	
	310,997,515.70	
	A	C
	A	C
	519963	519962
	310,922,495.04	75,020.66

2.2

	1			
		M2	GDP	CPI
	2			
	1			
	2			
	3			
	3			

	4
	+3%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgxxpl@cmbc.com.cn
	4007005566	95568
	021-61009800	010-57093382
	68 37	2
	37 38	2
	200120	100031

2.4

	www.cxfund.com.cn
	68 38
	2

2.5

		17

	3,478,846.66	335,206.13
	3,952,950.70	414,694.23

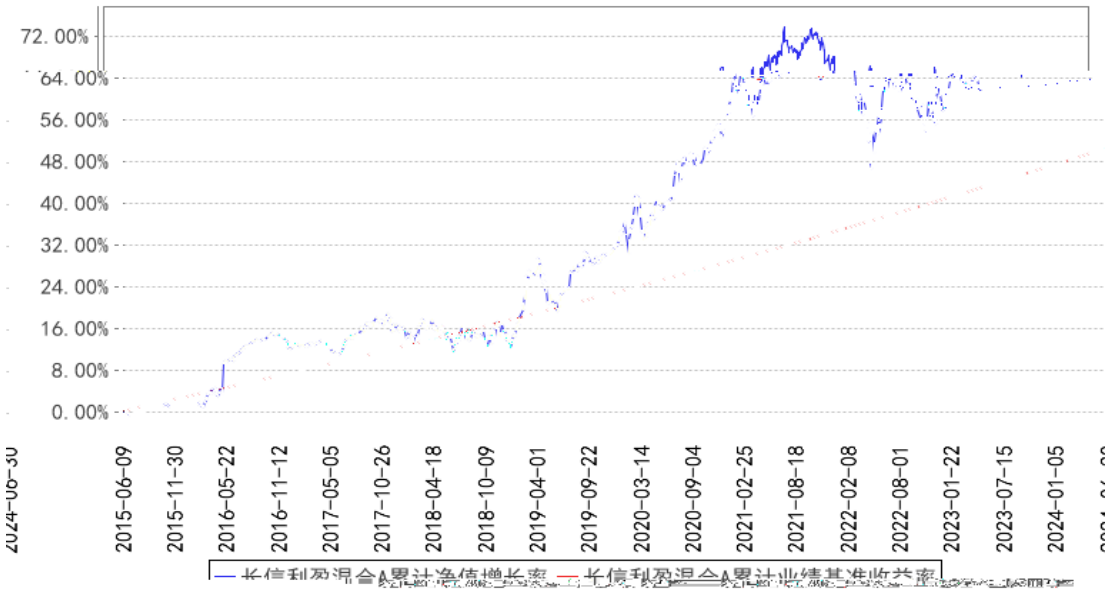
--	--	--	--	--	--	--

C

	0.11%	0.00%	0.37%	0.01%	-0.26%	-0.01%
	-0.47%	0.09%	1.13%	0.01%	-1.60%	0.08%
	-0.16%	0.07%	2.27%	0.02%	-2.43%	0.05%
	0.50%	0.05%	4.61%	0.01%	-4.11%	0.04%
	-2.52%	0.46%	14.47%	0.01%	-16.99%	0.45%
	57.57%	0.46%	47.23%	0.01%	10.34%	0.45%

3.2.2

长信利盈混合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



LOF

500

FOF

300

FOF

87

6

30

FOF

FOF

30

50

1000

90

10

47

60
120 AAA 7
180

4.1.2

					2017 5
	6	2019 6 26	-	9	6

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2024

10

30

2.4% 2.5%

4.4.2

2024 6 30

A

1.1741

1.6363

4.6

4.7

					2024	3	25	
A	10	0.480	C	10				0.830

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	2,908,314.54	6,412,286.04
		20,231,408.16	35,440,891.98
		3,948.14	7,877.02
	6.4.7.2	272,355,751.81	351,012,339.93
		-	-
		-	-
		272,355,751.81	351,012,339.93
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	70,022,617.26	260,216,644.10
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		432.09	5,000.26
		-	-
	6.4.7.8	-	-

	6.4.7.3	-	-
		-	-
		-	-
		11.79	22.35
		218,751.38	333,278.18
		36,458.57	55,546.35
		15.90	4,557.65
		-	-
		-	36,519.50
		-	-
		-	-
	6.4.7.9	123,255.46	210,107.44
		378,493.10	640,031.47
	6.4.7.10	310,997,515.70	537,907,450.22
	6.4.7.11	-	-
	6.4.7.12	54,146,463.20	114,547,557.64
		365,143,978.90	652,455,007.86
		365,522,472.00	653,095,039.33

2024 6 30

A

1.1741

C

1.1006

310,997,515.70

A

310,922,495.04

C 75,020.66

6.2

2024 1 1 2024 6 30

		2024 1 1 2024 6 30	2023 1 1 2023 6 30
		7,012,975.64	7,604,912.47
1.		1,808,167.03	686,486.52
	6.4.7.13	116,046.87	225,437.30
		-	-
		-	-
		1,692,120.16	461,049.22
		-	-
2.	-	4,648,213.72	6,080,055.18
	6.4.7.14	-	667,762.58

		-	-
	6.4.7.15	4,648,213.72	5,400,551.20
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	-	11,741.40
		-	-
		-	-
3.	6.4.7.20	553,592.14	834,709.78
4.	-	-	-
5.	6.4.7.21	3,002.75	3,660.99
		2,645,330.71	2,644,515.61
1	6.4.10.2.1	2,035,153.58	1,999,204.48
		-	-
2	6.4.10.2.2	339,192.25	333,200.68
3	6.4.10.2.3	112,193.07	155,303.30
4		-	-
5		26,556.89	32,554.79
		26,556.89	32,554.79
6	6.4.7.22	-	-
7		5,963.82	15,646.30
8	6.4.7.23	126,271.10	108,606.06
-		4,367,644.93	4,960,396.86
		-	-
-		4,367,644.93	4,960,396.86
		-	-
		4,367,644.93	4,960,396.86

6.3

2024 1 1 2024 6 30

--	--

	2024	1	1	2024	6	30

-	2,148,271,319.71	-	420,471,259.54	2,568,742,579.25
	-	-	4,960,396.86	4,960,396.86
-	2,148,271,319.71	-	770,318,080.79	2,918,589,400.50
1.	2,161,956,866.72	-	775,108,899.27	2,937,065,765.99
2.	- 13,685,547.01	-	- 4,790,818.48	- 18,476,365.49
-	-	-	- 354,807,218.11	- 354,807,218.11
	-	-	-	-
	2,193,078,198.94	-	435,558,294.93	2,628,636,493.87

6.1 6.4

6.4

6.4.1

()

() (

) [2015]919

270,946,626.82 (

) 1500367 2015

6.4.6

			[2008]1		
	2008	9	18		
			[2012]85		
			2019	78	
				[2015]101	
				[2016]36	
			[2016]46		
	[2016]140				[2017]2
				[2017]56	
			[2017]90		
[2023]39					
(1)	()	
	2018	1	1		
				3%	
(2)					
(3)					
			1	(1)	
		1	1	(1)	50%
1					20%
(4)	A		0.10%	()	
	2023	8	28	0.05%	()
(5)					

6.4.7

6.4.7.1

	2024 6 30
--	-----------

	2,908,314.54
	2,908,041.23
	273.31
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	2,908,314.54

6.4.7.2

	2024 6 30			
	-	-	-	-
-	-	-	-	-
	-	-	-	-
	268,840,153.83	2,649,751.81	272,355,751.81	865,846.17
	268,840,153.83	2,649,751.81	272,355,751.81	865,846.17
	-	-	-	-
	-	-	-	-
	-	-	-	-
	268,840,153.83	2,649,751.81	272,355,751.81	865,846.17

6.4.7.3

/

6.4.7.3.1

/

/

6.4.7.4

6.4.7.4.1

	2024 6 30	

	-	-
	70,022,617.26	-
	70,022,617.26	-

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
	-
	-
	-
	19,473.80
	-
	19,473.80
	-
	9,300.00
	34,809.32
	59,672.34
	123,255.46

6.4.7.10

A

	2024 1 1	2024 6 30

	517,008,793.24	517,008,793.24
	7,080,560.63	7,080,560.63
-	-213,166,858.83	-213,166,858.83
/	-	-
/	-	-
	-	-
-	-	-
	310,922,495.04	310,922,495.04

C

	2024 1 1		2024 6 30	
	20,898,656.98		20,898,656.98	
	185,719,263.24		185,719,263.24	
-	-206,542,899.56		-206,542,899.56	
/	-		-	
/	-		-	
	-		-	
-	-		-	
	75,020.66		75,020.66	

()

()

6.4.7.11

6.4.7.12

A

	26,806,299.11	83,873,896.54	110,680,195.65
	-	-	-
	-	-	-
	-	-	-
	26,806,299.11	83,873,896.54	110,680,195.65
	3,478,846.66	474,104.04	3,952,950.70
	-2,075,734.61	-33,602,743.67	-35,678,478.28
	58,730.98	1,150,302.47	1,209,033.45
	-2,134,465.59	-34,753,046.14	-36,887,511.73
	-24,815,749.94	-	-24,815,749.94
	3,393,661.22	50,745,256.91	54,138,918.13

C

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	1,743,696.99	2,123,665.00	3,867,361.99
	-	-	-
	-	-	-
	-	-	-
	1,743,696.99	2,123,665.00	3,867,361.99
	335,206.13	79,488.10	414,694.23
	15,019,916.46	-2,195,504.14	12,824,412.32
	15,828,061.97	19,055,821.78	34,883,883.75
	-808,145.51	-21,251,325.92	-22,059,471.43
	-17,098,923.47	-	-17,098,923.47
	-103.89	7,648.96	7,545.07

6.4.7.13

	2024 1 1	2024 6 30
		31,016.92
		-
		-
		78,990.95
		6,039.00
		116,046.87

6.4.7.14**6.4.7.14.1****6.4.7.15****6.4.7.15.1**

	2024 1 1	2024 6 30
		6,564,684.46
		-1,916,470.74
		-
		-
		4,648,213.72

6.4.7.15.2

	2024 1 1	2024 6 30
		2,775,927,687.71
		2,763,589,982.38
		14,236,526.07
		17,650.00
		-1,916,470.74

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

6.4.7.19

6.4.7.20

	2024 1 1	2024 6 30
1.		553,592.14
		-
		553,592.14
		-
		-
		-
		-

2.	-
	-
3.	-
	-
	553,592.14

6.4.7.21

	2024 1 1	2024 6 30
		3,002.75
		3,002.75

30

30	3	75%	3
	6	50%	6
		25%	

6.4.7.22**6.4.7.23**

	2024 1 1	2024 6 30
		34,809.32
		59,672.34
		-
		18,600.00
		13,189.44
		126,271.10

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

	2024 1 1 2024		2023 1 1 2023 6 30	
	6 30	%		%
	-	-	40,731,392.18	54.84

6.4.10.1.2

	2024 1 1 2024 6		2023 1 1 2023 6 30	
	30	%		%
	50,026,500.00	100.00	114,900,749.11	95.74

6.4.10.1.3

	2024 1 1 2024 6 30			2023 1 1 2023 6 30		
		%			%	
	680,000,000.00	100.00	499,365,000.00		100.00	

6.4.10.1.4

6.4.10.1.5

	2024 1 1 2024 6 30			
		%		%
-	-	-	-	-
	2023 1 1 2023 6 30			
		%		%
	37,934.19	54.84	10,811.05	54.62

1

2

6.4.10.2

6.4.10.2.1

	2024 1 1 2024 6 30	2023 1 1 2023 6 30
	2,035,153.58	1,999,204.48
	2,612.65	88,567.52
	2,032,540.93	1,910,636.96

0.60%

=

0.60%/

6.4.10.2.2

	2024 1 1 2024 6 30	2023 1 1 2023 6 30
	339,192.25	333,200.68

0.10%

=

0.10%/

6.4.10.2.3

	2024 1 1 2024 6 30		
	A	C	
	-	111,996.35	111,996.35
	-	111,996.35	111,996.35
	2023 1 1 2023 6 30		
	A	C	
	-	29,511.53	29,511.53
	-	29,511.53	29,511.53

A

C

0.25%

=

/

6.4.10.3

()

()

6.4.10.4

6.4.10.4.1

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	
	2,908,314.54		31,016.92		2,440,516.94		48,516.36	

2024 6 30

2023 6 30

6.4.10.7

6.4.10.8

18,689.26)
 1 1 6 30)
 1 1 6 30)
)

19,028.91 (2023 6 30
 (2023
 (2023
 (2023 6 30

6.4.11

A								
				10				
1	2024 3 25	-	2024 3 25	0.480	21,620,064.66	3,195,685.28	24,815,749.94	-
	-	-	-	0.480	21,620,064.66	3,195,685.28	24,815,749.94	-
C								
				10				
1	2024 3	-	2024 3	0.830	17,096,27	2,648.51	17,098,92	-

	25		25		4.96		3.47	
	-	-	-	0.830	17,096,27 4.96	2,648.51	17,098,92 3.47	-

6.4.12 **2024 6 30**

6.4.12.1 **/**

/

6.4.12.2

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.2

10%

10%

6.4.13.2.1

	2024 6 30	2023 12 31
A 1	-	-
A 1	-	-
	201,999,103.45	231,052,663.39
	201,999,103.45	231,052,663.39

6.4.13.2.2

6.4.13.2.3

	2024 6 30	2023 12 31
A 1	-	-
A 1	-	-
	49,690,851.64	99,869,064.52
	49,690,851.64	99,869,064.52

AAA	-	-
	-	-
	20,665,796.72	20,090,612.02

6.4.13.4.1.1

2024	6	30	6	6	-1
------	---	----	---	---	----

	-	-	-	-	4,557.65	4,557.65
	-	-	-	-	36,519.50	36,519.50
	-	-	-	-	210,107.44	210,107.44
	-	-	-	-	640,031.47	640,031.47
	532,551,913.39	100,447,513.66	20,090,612.02	-	635,031.21	652,455,007.86

6.4.13.4.1.2

		2024 6 30	31	2023 12
	27	- 443,742.36		- 435,230.05
	27	443,742.36		435,230.05

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2024 6 30		2023 12 31	
		%		%

	-	-	-	-
	-	-	-	-
	272,355,751.81	74.59	351,012,339.93	53.80
	-	-	-	-
	-	-	-	-
	-	-	-	-
	272,355,751.81	74.59	351,012,339.93	53.80

6.4.13.4.3.2

6.4.14

6.4.14.1

--

6.4.14.2

6.4.14.2.1

	2024 6 30	2023 12 31
	-	-
	272,355,751.81	351,012,339.93
	-	-
	272,355,751.81	351,012,339.93

6.4.14.2.2

)	(
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6.4.14.3

--

6.4.14.4

--

6.4.15

7

7.1

			%
1		-	-
		-	-
2		-	-
3		272,355,751.81	74.51
		272,355,751.81	74.51
		-	-
4		-	-
5		-	-
6		70,022,617.26	19.16
		-	-
7		23,139,722.70	6.33
8		4,380.23	0.00
9		365,522,472.00	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		100,341,863.01	27.48
2		-	-
3		122,323,037.16	33.50
		101,657,240.44	27.84
4		-	-
5		-	-
6		-	-
7		-	-
8		49,690,851.64	13.61
9		-	-
10		272,355,751.81	74.59

7.6

		01			
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7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

2024 2 1

2024 3

EAST

EAST

EAST

EAST

330

2023 9 13

2023 33

2023 11 27
(2023 16)

EAST

395

7.12.2

7.12.3

1		3,948.14
2		-
3		-
4		-
5		432.09
6		-
7		-
8		-
9		4,380.23

7.12.4

7.12.5

9

	A	C
2015 6 9	270,946,626.82	-
	517,008,793.24	20,898,656.98
	7,080,560.63	185,719,263.24
	213,166,858.83	206,542,899.56
	-	-
	310,922,495.04	75,020.66

10.7

10.7.1

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

1

2

1998 29

2007 48

1

1

2

3

4

2

7			2024 3-18
8			2024 3-22
9			2024 3-26
10	2023		2024 3-29
11	2023		2024 3-29
12			2024 4-1
13	2024 1		2024 4-22
14	2024		2024 4-22
15			2024 6-15
16			2024 6-15
17			2024 6-20
18			2024 6-24
19			2024 6-25

20			2024 6- 26
21			2024 6- 28

11

11.1

20%

	20%						%
1	2024 6 18 2024 6 30	66,491,23 9.07	2,728,31 2.09	0.00	69,219,551.16	22.26	
2	2024 3 1 2024 4 18	0.00	185,126, 439.49	185,126,4 39.49	0.00	0.00	
3	2024 1 1 2024 6 30	156,661,4 44.59	0.00	0.00	156,661,444.5 9	50.37	
4	2024 1 1 2024 6 30	293,117,5 97.68	0.00	213,000,0 00.00	80,117,597.68	25.76	
1							
2							
3							

11.2

12

12.1

1

2

3

4

5

6

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