

长信利众债券型证券投资基金（LOF）

更新的招募说明书摘要

2017 年第【2】号

基金管理人：长信基金管理有限责任公司

基金托管人：上海浦东发展银行股份有限公司

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重要提示

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	021-61009800

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		751	4.55%
		749	4.54%
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400-700-5566	www.cxfund.com.cn
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95599	www.abchina.com
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0571-85108195			0571-85106576	
96523 400-8888-508			www.hzbank.com.cn	
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95511-3			bank.pingan.com	
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95595			cebbank.com	
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4008-001-001			www.essence.com.cn	
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0411-39673202			0411-39673219	
4008-169-169			www.daton.com.cn	

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021-68761616	021-68767032	
400-8888-128	www.tebon.com.cn	
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0755-23838751	0755-25831754	
95358	www.firstcapital.com.cn	
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0512-62938521	0512-65588021	
400 860 1555	www.dwzq.com.cn	
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021-22169999	021-22169134	
95525	www.ebscn.com	
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020-88836999	020-88836654	
020-961303	www.gzs.com.cn	
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0591-87383623	0591-87383610	
96326	0591	www.hfzq.com.cn

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020-87555888	020-87557985
95575	www.gf.com.cn
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010-84183389	010-84183311-3389
400-818-8118	www.guodu.com
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028-86690057 028-86690058	028-86690126
95310	www.gjq.com.cn
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0510-82831662	0510-82830162
95570	www.glsc.com.cn
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0791-86283080	0791-86288690
4008-222-111	www.gsstock.com
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0755-82130833	0755-82133952
95536	www.guosen.com
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05551-2615542	0551-2634906
955784008-888-777	www.gyzq.com.cn
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021-23219000	021-23219100
400-8888-001 95553	www.htsec.com
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0551-5161666	0551-5161600
96518 400-80-96518	www.hazq.com
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021-68777222	021-68777822
400-820-9898	www.cnhbstock.com
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0931-4890208	0931-4890628
4006898888	www.hlzqgs.com.cn

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0451-82336863	0451-82287211
400-666-2288	www.jhzq.com.cn
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0791-86768681	0791-86770178
400-8866-567	www.avicsec.com
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0755-22626391	0755-82400862
95511 8	www.stock.pingan.com
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0531-68889155	0531-68889752
95538	www.qlzq.com.cn
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021-53519888	021-53519888
4008918918 021-962518	www.962518.com
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021-33389888	021-33388224
95523 4008895523	www.swhysc.com

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027-87618882	027-87618863
028-86711410	www.tfzq.com
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010-66045529	010-66045518
010-66045678	www.txsec.com
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021-36533017	021-36533017
400-8811-177	www.xzsec.com
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010-83991743	010-66412537
010-83991888	www.rxzq.com.cn
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021-38565785	
400-8888-123	www.xyzq.com.cn
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0755-82960223	0755-82943121
95565 400-8888-111	www.newone.com.cn

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010-66568292		010-66568990		
4008-888-888		www.chinastock.com.cn		
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010-85130588		010-65182261		
400-8888-108		www.csc108.com		
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010-60838888		010-60833739		
95558		www.citics.com		
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0532-85022326		0532-85022605		
95548		www.citicssd.com		
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0755-83734659		0755-82960582		
95329		www.zszq.com.cn		
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010-63081000		010-63080978		
95321		www.cindasc.com		

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023-63786633	023-63786212
4008096096	www.swsc.com.cn
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0571-81137494	4000-766-123
4000-766-123	www.fund123.cn
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021-20691832	021-20691861
400-820-2899	www.erichfund.com
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021-38602377	021-38509777
400-821-5399	www.noah-fund.com
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021-54509998	021-64385308
400-1818-188	fund.eastmoney.com
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010-52855713	010-85894285
4006099400	www.yixinfund.com
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0571-88911818	0571-86800423
4008-773-772	www.5ifund.com
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021-33323999-5611	021-33323830
4008202819	www.chinapnr.com
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021-20665952	021-22066653
4008219031	www.lufunds.com
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021-22267943	021-22268089
400-928-2266	www.dtfortune.com
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277 3 310	
518 8 3	
021-52822063	021-52975270
400-046-6788	www.66zichan.com
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021-80133597	021-80133413
4008081016	www.fundhaiyin.com
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765 602-115	
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021-80365020	021-63332523
4006433389	www.vstonewealth.com
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91 61 10 12	
86-021-50583533	86-021-50583633
400-921-7755	http://a.leadfund.com.cn/
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020-89629012	020-89629011
020-89629066	www.yingmi.cn
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010-88066632	010-88066552
4008175666	www.amcfortune.com
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http://www.szse.cn	

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t NVt t Fat t A

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t A A

1 t 1.00 t A

t A

$$NAV_{at} = 1.00 \times \left(1 + \frac{r}{A} \times t_a \right)$$

t A

$$F_{at} \times 1.00 \times \frac{r}{A} \times t_a$$

A t A

2) t 1.00 t A

t A

$$NAV_{at} = \frac{NV_t}{F_{at}}$$

2 B

NAV_{bt} t B F_{bt} t B

B

$$NAV_{bt} = \frac{NV_t - NAV_{at} \times F_{at}}{F_{bt}}$$

A B 4

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t A B t+1

A B

1 A

A B

T Ta A T A

T NVT T FaT

T A NAV_{aT} T A r A

T A

A

1 T 1.00 T A
T A

$$NAV_{aT} = 1.00 \times \left(1 + \frac{r}{T} \times T_a \right)$$

T A
T A $F_{aT} \times 1.00 \times \frac{r}{T} \times T_a$ A T A

2) T 1.00 T A
T A

$$NAV_{aT} = \frac{NV_T}{F_{aT}}$$

2 B
NAV_{bT} T B F_{bT} T B
B

$$NAV_{bT} = \frac{NV_T - NAV_{aT} \times F_{aT}}{F_{bT}}$$

A B 8

9

A B 3 A

A B A A

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LOF A B B

A B A

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B A B A

LOF B

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B LOF

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80%

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2017 6 30

2017 2

			%
1		-	-
		-	-
2		-	-
3		1,611,377,116.62	97.38
		1,611,377,116.62	97.38
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,305,997.47	0.38
8		37,047,725.04	2.24
9		1,654,730,839.13	100.00

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			%
1		-	-
2		-	-
3		158,517,000.00	12.32
		158,517,000.00	12.32
4		1,334,841,561.82	103.73
5		40,107,000.00	3.12
6		77,789,000.00	6.04
7		122,554.80	0.01
8		-	-
9		-	-
10		1,611,377,116.62	125.21

					%

1	170210	17 10	1,000,000	98,750,000.00	7.67
2	1580025	15	500,000	51,195,000.00	3.98
3	1380388	13	600,000	50,832,000.00	3.95
4	170401	17 01	500,000	49,810,000.00	3.87
5	1580329	15	500,000	48,450,000.00	3.76

1

2

1

2

3

1

2

3

1		21,515.69
2		-
3		-
4		36,313,656.17
5		712,553.18
6		-
7		-
8		-
9		37,047,725.04

4

			()	%
1	113008		122,554.80	0.01

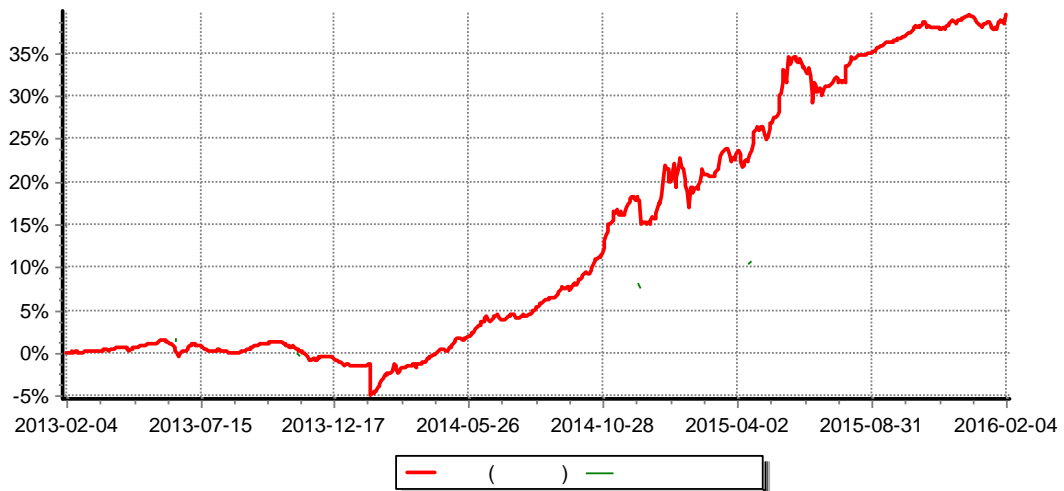
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2013 2 4						
2013 12 31	-1.40%	0.11%	-4.19%	0.09%	2.79%	0.02%
2014 1 1 -2014 12 31	19.95%	0.36%	6.54%	0.11%	13.41%	0.25%
2015 1 1 -2015 1 31	17.66%	0.48%	4.19%	0.08%	13.47%	0.40%
2016 1 1 -2016 2 4	-1.57%	0.32%	-0.07%	0.10%	-1.50%	0.22%

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2013 2 4

2013 2 4

2016 2 4

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LOF A

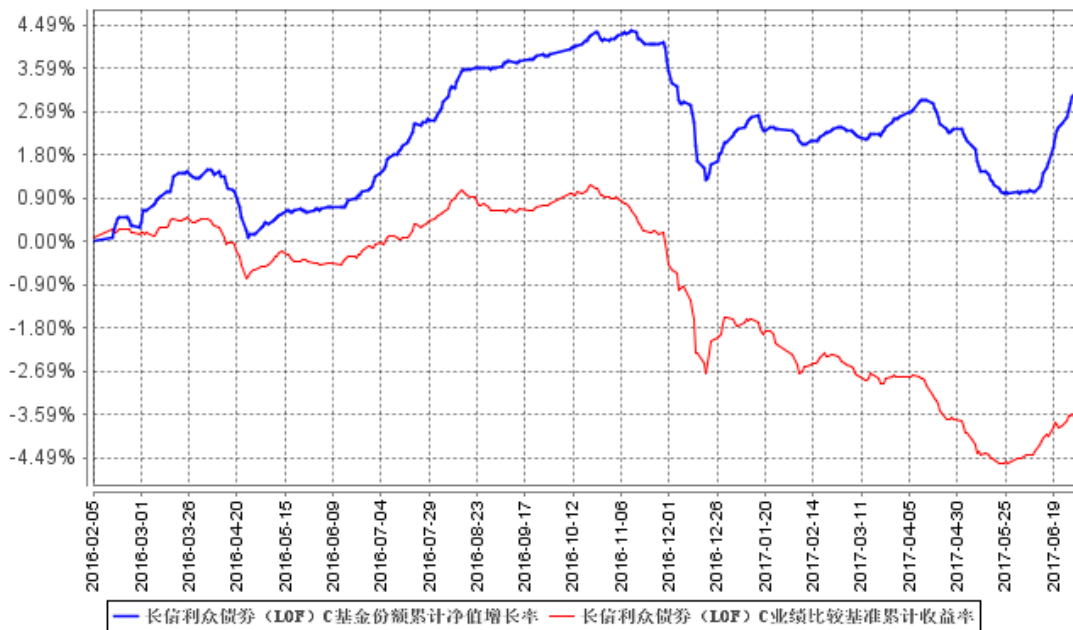
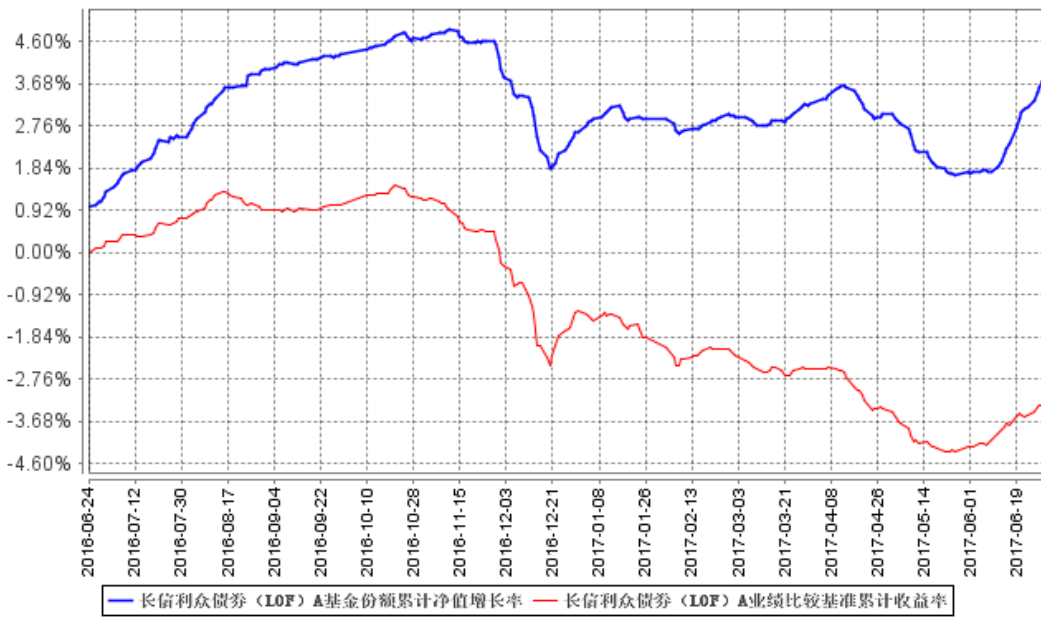
2016 6 24						
2016 12 31	2.63%	0.10%	-1.24%	0.11%	3.87%	-0.01%
2017 1 1						
-2017 3 31	0.60%	0.05%	-1.24%	0.07%	1.84%	-0.02%
2017 4 1						
-2017 6 30	0.56%	0.10%	-0.88%	0.08%	1.44%	0.02%

LOF C

2016 2 5						
2016 12 31	2.06%	0.09%	-1.57%	0.11%	3.63%	-0.02%
2017 1 1						
-2017 3 31	0.52%	0.05%	-1.24%	0.07%	1.76%	-0.02%
2017 4 1						
-2017 6 30	0.46%	0.10%	-0.88%	0.08%	1.34%	0.02%

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1 2016 6 24 LOF
C A

2 2016 2 5 LOF A 2016

6 24 2017 6 30 LOF C 2016

2 5 2017 6 30

3 6

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LOF A

LOF C

0.35%

LOF C

LOF C

0.35%

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LOF

LOF

A

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LOF A

LOF C

5%

1 LOF A

LOF

LOF A

A

M		
M 100		0.8%
100 M 500		0.5%
M 500		1000

M

B

Y		
Y 3		0.3%
3 Y<6		0.15%
6 Y 1		0.1%
Y 1		0

2 LOF C

A

LOF

LOF C

0.10%

B

LOF

LOF C

90		0.10%
90	90	0

A

B

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A B A 519999 B 519998

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