

(LOF)

2020 3

2020 9 30

2020 10 28

§1

2020 10 26

2020 7 1 2020 9 30

§2

	(LOF)	
	163005	
	2016 2 5	
	1,994,066,567.07	
	LOF A	LOF C
	-	
	163007	163005
	1,978,417,901.39	15,648,665.68

2013 2 4
3

2016 2 4

A

B LOF

§3

3.1

	2020 7 1	2020 9 30
	LOF A	LOF C
1	4,352,319.76	52,922.15
2	1,607,737.84	29,996.00
3	0.0011	0.0012
4	1,689,269,913.71	13,462,814.87
5	0.8538	0.8603

1

2

3.2

3.2.1

LOF A

	0.14%	0.03%	-1.48%	0.08%	1.62%	-0.05%
	0.28%	0.17%	-2.50%	0.10%	2.78%	0.07%
	5.59%	0.36%	-0.09%	0.09%	5.68%	0.27%
	19.35%	0.26%	4.21%	0.07%	15.14%	0.19%
	25.20%	0.22%	0.54%	0.08%	24.66%	0.14%

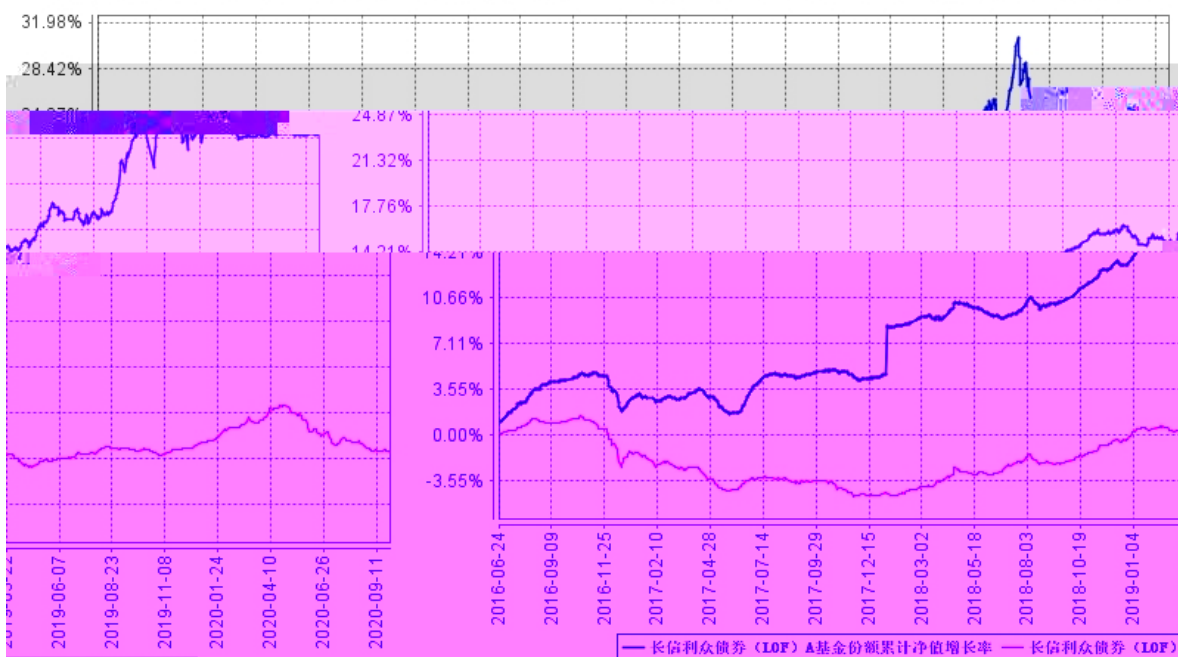
LOF C

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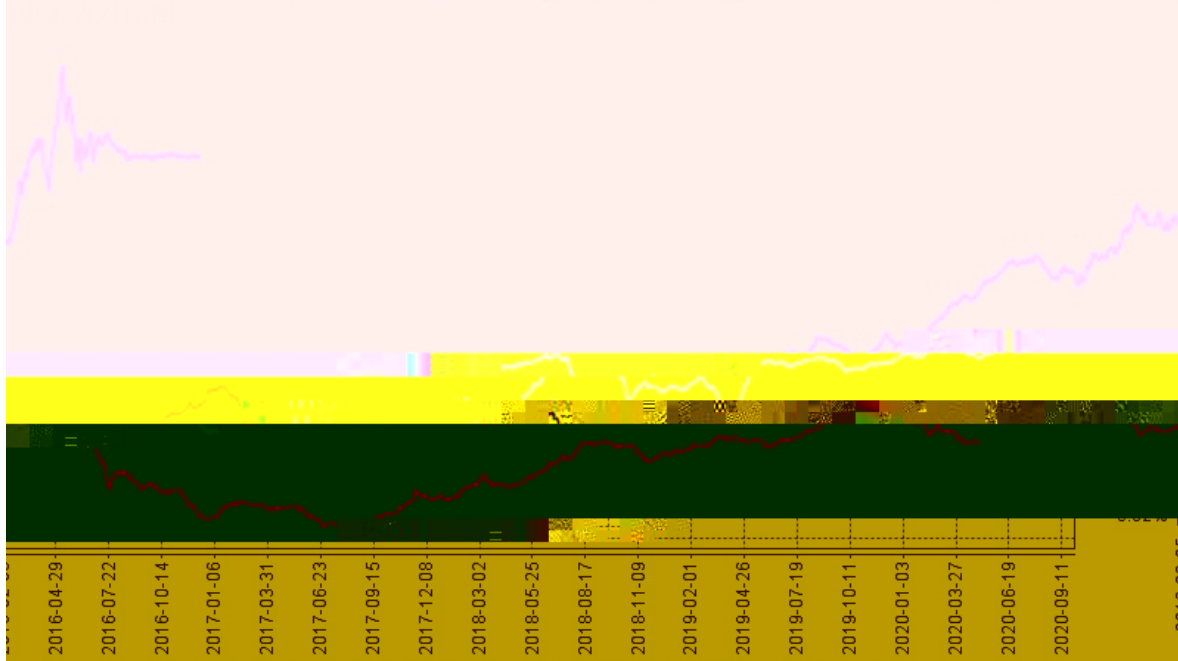
	-0.02%	0.03%	-1.48%	0.08%	1.46%	-0.05%
	0.04%	0.17%	-2.50%	0.10%	2.54%	0.07%
	5.16%	0.36%	-0.09%	0.09%	5.25%	0.27%
	13.84%	0.22%	4.21%	0.07%	9.63%	0.15%
	18.44%	0.18%	0.26%	0.08%	18.18%	0.10%

3.2.2

长信利众债券（LOF）A基金份额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



长信利众债券（LOF）C



1 2016 6 24 LOF
C A
2 2016 2 5 LOF A 2016 6 24
2020 9 30 LOF C 2016 2 5 2020
9 30
3 6
2013 2 4 2016 2 5

§4

4.1

	50 (LOF)	2020 5 15	-	5	2019 7 50 (LOF)
		2020 7 9	-	7	2016 5

	(LOF)				(LOF)
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1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

2020

		9				13.5%	M2						
				7					2.3%				60BP
						9	30	1	3		5		10
	6	30		47BP	54BP	50BP	33BP	1	AA	3	AA	5	AA
6	30		28BP	31BP	22P			7					
	9	30		6	30		4.58%						

" + "

4.5

			LOF A		0.8538		1.1978
			0.14%			LOF C	
0.8603			1.1543			-0.02%	
		-1.48%					

4.6

§5

5.1

			%
1		-	-
		-	-
2		-	-
3		1,941,203,200.85	98.77
		1,941,203,200.85	98.77
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,595,175.69	0.08
8		22,545,819.31	1.15
9		1,965,344,195.85	100.00

5.2

5.2.1

5.2.2

5.3

5.4

1		102,994,800.00	6.05
2		-	-
3		527,310,000.00	30.97
		417,000,000.00	24.49
4		122,436,573.40	7.19

5		915,205,000.00	53.75
6		199,306,000.00	11.71
7		34,194,827.45	2.01
8		39,756,000.00	2.33
9		-	-
10		1,941,203,200.85	114.01

5.5

1	200201	20 01	1,000,000	99,940,000.00	5.87
2	012002727	20 SCP008	800,000	79,920,000.00	4.69
3	136057	15 01	700,000	70,196,000.00	4.12
4	012002515	20 SCP027	700,000	70,049,000.00	4.11
4	160206	16 06	700,000	70,049,000.00	4.11
5	1520067	15	600,000	60,630,000.00	3.56

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.10****5.10.1**

5.10.2**5.10.3****5.11****5.11.1****5.11.2****5.11.3**

1		17,428.84
2		-
3		-
4		22,528,148.66
5		241.81
6		-
7		-
8		-
9		22,545,819.31

5.11.4

			()	
1	132018	G EB1	3,718,400.00	0.22
2	128096		2,936,252.08	0.17
3	110066		2,454,200.00	0.14
4	128083		2,448,901.60	0.14
5	128022		2,326,600.00	0.14
6	123043		2,313,400.00	0.14
7	127014		1,849,062.38	0.11
8	123039		1,599,992.70	0.09
9	110067		1,235,600.00	0.07
10	113524		1,052,493.20	0.06
11	127012		814,796.29	0.05
12	113569		396,552.20	0.02

5.11.5

5.11.6

§6

	LOF A	LOF C
	936,146,543.59	267,882,854.00
	1,056,559,509.22	101,984.02
:	14,288,151.42	252,336,172.34
"_"	-	-
	1,978,417,901.39	15,648,665.68

§7

7.1

7.2

§8

8.1

20%

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		20%					
1	2020 7 1 2020 7 1	249,321,175.12	0.00	249,321,175.12	0.00	0.00%	
2	2020 7 1 2020 8 6	253,320,524.40	0.00	0.00	253,320,524.40	12.70%	
3	2020 7 1 2020 9 30	427,349,358.97	0.00	0.00	427,349,358.97	21.43%	
4	2020 7 8 2020 8 6	0.00	282,725,914.86	12,880,570.00	269,845,344.86	13.53%	
5	2020 9 14 2020 9 30	0.00	585,861,925.47	0.00	585,861,925.47	29.38%	

	-	-	-	-	-	-	-	-
1								
2								
3								

8.2

§9

9.1

- 1
- 2 LOF
- 3 LOF
- 4 LOF
- 5
- 6

9.2

9.3

<http://www.cxfund.com.cn>

2020 10 28