

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1 2021 9 30

§2

	519989		
	2008 12 29		
	907,117,084.47		
	20%		
	× 90%+	800	× 10%
	C	E	A
	LFC	-	-
	519989	004651	005991

	708,540,639.47	28,512,348.36	170,064,096.64

§3

3.1

	2021 7 1	2021 9 30	
	C	E	A
1	47,444,150.00	1,576,071.87	15,678,730.45
2	18,251,209.10	604,686.35	12,654,280.32
3	0.0235	0.0203	0.0393
4	1,054,759,451.21	36,503,076.48	214,602,181.72
5	1.489	1.280	1.262

1

2

3.2

3.2.1

C

	1.64%	0.37%	1.26%	0.13%	0.38%	0.24%
	3.09%	0.34%	2.95%	0.11%	0.14%	0.23%
	7.12%	0.37%	5.97%	0.13%	1.15%	0.24%
	22.56%	0.40%	19.19%	0.14%	3.37%	0.26%
	20.75%	0.40%	22.76%	0.13%	-2.01%	0.27%
	156.82%	0.45%	80.68%	0.17%	76.14%	0.28%

E

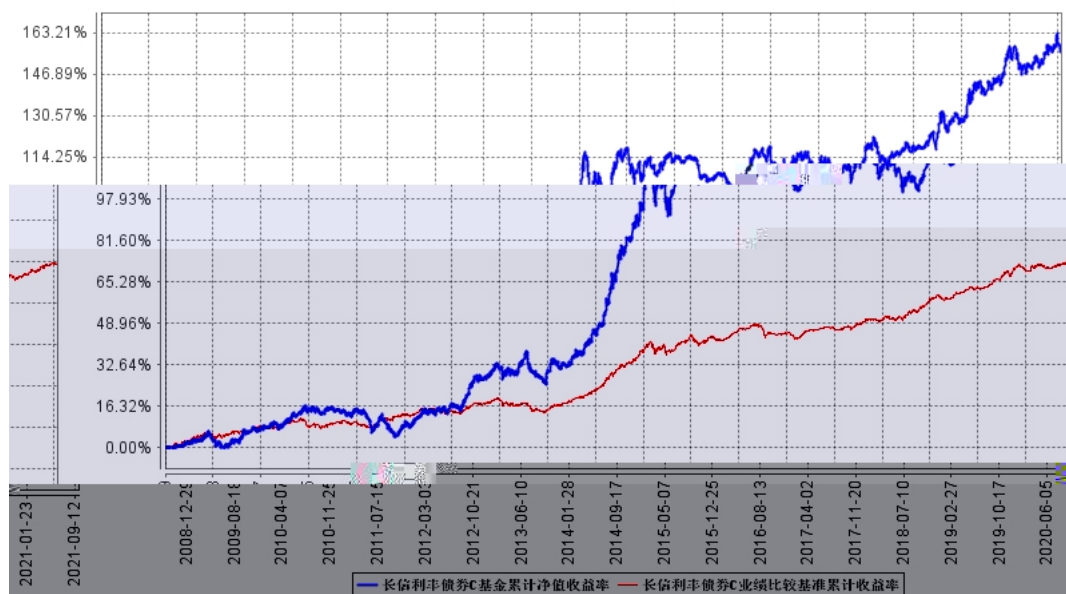
	1.59%	0.37%	1.26%	0.13%	0.33%	0.24%
	3.09%	0.34%	2.95%	0.11%	0.14%	0.23%
	7.51%	0.37%	5.97%	0.13%	1.54%	0.24%
	23.03%	0.41%	19.19%	0.14%	3.84%	0.27%
	27.19%	0.42%	26.30%	0.13%	0.89%	0.29%

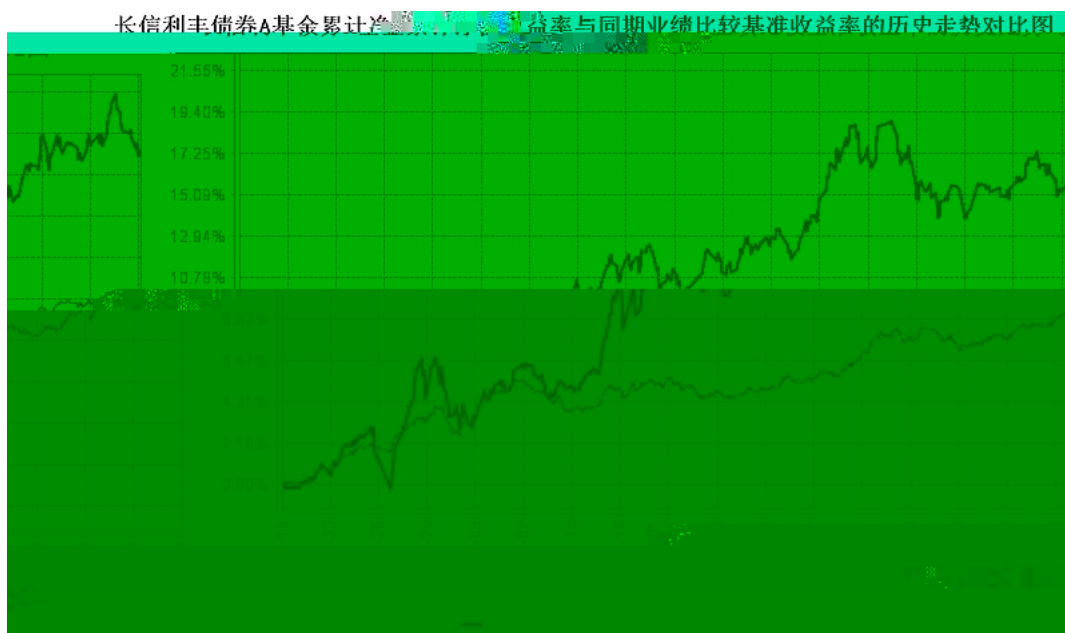
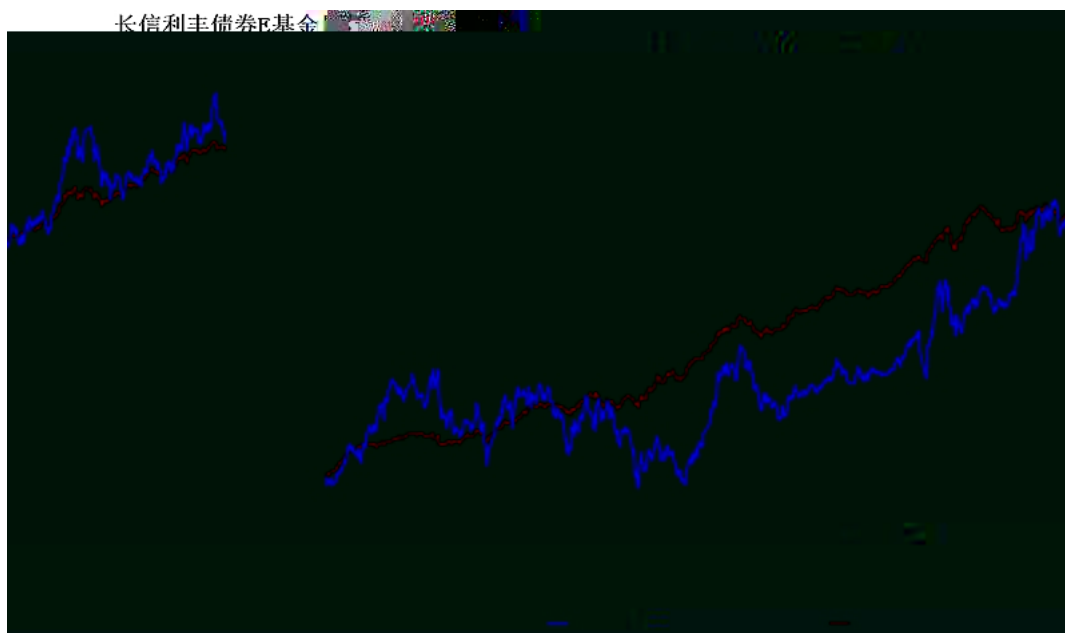
A

	1.69%	0.37%	1.26%	0.13%	0.43%	0.24%
	3.28%	0.34%	2.95%	0.11%	0.33%	0.23%
	7.54%	0.37%	5.97%	0.13%	1.57%	0.24%
	18.59%	0.40%	10.79%	0.13%	7.80%	0.27%

3.2.2

长信利丰债券C基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图





1		2017	5	19				
	C		E		2019	11	19	
	A							
2		A		2019	11	19		2021
	C		2008	12	29	2021	9	30
								E
2017	5	19			2021	9	30	
3							6	

§4

4.1

		2018 12 5	-	22	2018 7 50
	6				6
		2019 6 26	-	6	2017 5

	6				6
--	---	--	--	--	---

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

0.64%

5.62%

6.69%

7

10

20BP

2.88%

2.8-2.9%

taper

4.5

2021	9	30	C	1.489	2.186
			C	1.64%	E
				1.280	
				1.677	E
				1.59%	A
				1.262	1.579
					A
					1.69%
					1.26%

4.6**§5****5.1**

			%
1		242,969,326.39	17.27
		242,969,326.39	17.27
2		-	-
3		1,131,302,182.10	80.43
		1,131,302,182.10	80.43
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		13,186,490.96	0.94
8		19,171,792.33	1.36
9		1,406,629,791.78	100.00

5.2

5.2.1

			(%)
A		-	-
B		23,729,432.96	1.82
C		161,795,018.48	12.39
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		22,301,577.35	1.71
J		35,143,297.60	2.69
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		242,969,326.39	18.61

5.2.2

5.3

5.3.1

1	300054		1,726,100	32,675,073.00	2.50
2	002415		469,200	25,806,000.00	1.98
3	601688		938,200	15,940,018.00	1.22
4	002236		634,357	15,046,948.04	1.15

5	300059		408,380	14,036,020.60	1.07
6	300253		929,495	13,505,562.35	1.03
7	603993		1,862,200	11,247,688.00	0.86
8	000733		97,000	9,721,340.00	0.74
9	002466		90,000	9,142,200.00	0.70
10	600588		265,500	8,796,015.00	0.67

5.3.2

5.4

1			194,755,732.70	14.91
2			-	-
3			160,420,000.00	12.28
			130,445,000.00	9.99
4			429,423,000.00	32.88
5			50,260,000.00	3.85
6			233,456,000.00	17.88
7			62,987,449.40	4.82
8			-	-
9			-	-
10			1,131,302,182.10	86.63

5.5

1	019649	21 01	1,063,770	106,462,101.60	8.15
2	210202	21 02	700,000	70,392,000.00	5.39
3	102100183	21 MTN001	500,000	51,090,000.00	3.91
4	101900336	19 MTN001	500,000	50,535,000.00	3.87
5	042100078	21 CP001	500,000	50,260,000.00	3.85

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.9.3

5.10

5.10.1

2020 12 25

2020 67

:

“ ”

4880

5.10.2**5.10.3**

1		241,872.92
2		906,880.00
3		-
4		17,992,059.63
5		30,979.78
6		-
7		-
8		19,171,792.33

5.10.4

			()	
1	113013		11,906,000.00	0.91
2	132018	G EB1	6,542,000.00	0.50
3	110053		5,838,000.00	0.45
4	110073		5,752,500.00	0.44
5	127022		3,703,500.00	0.28
6	127020		3,592,800.00	0.28

7	128121		3,572,100.00	0.27
8	110047		2,987,843.20	0.23
9	113602	20	2,346,011.00	0.18
10	128109		2,009,100.00	0.15

5.10.5**5.10.6****§6**

	C	E	A
	959,550,826.35	30,716,577.58	459,446,438.32
	111,881,441.98	62,652.23	50,114,216.77
:	362,891,628.86	2,266,881.45	339,496,558.45
"_"	-	-	-
	708,540,639.47	28,512,348.36	170,064,096.64

§7**7.1****7.2**

§8

8.1

20%

		20%					
	1	2021 7 7 2021 8 11	263,123,978.14	0.00	263,123,978.14	0.00	0.00%
	-	-	-	-	-	-	-
1							
2							
3							

8.2

§9

9.1

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

9.2

9.3

2021 10 27