

2022

2022 6 30

2022 8 31

§ 1

1.1

2022 8 29

2022 1 1 2022 6 30

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	9
4.1	.....	9
4.2	.....	11
4.3	.....	11
4.4	.....	12
4.5	.....	12
4.6	.....	12
4.7	.....	13
4.8	.....	13
§ 5	.....	13
5.1	.....	13
5.2	.....	13
5.3	.....	13
§ 6	.....	13
6.1	.....	13
6.2	.....	15
6.3	.....	16
6.4	.....	19
§ 7	.....	39
7.1	.....	39
7.2	.....	40
7.3	.....	40
7.4	.....	40
7.5	.....	40
7.6	.....	41

7.7	.....	41
7.8	.....	41
7.9	.....	41
7.10	.....	41
7.11	.....	41
§ 8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	44
§ 9	.....	44
§ 10	.....	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
§ 11	.....	50
11.1	20%	50
11.2	.....	51
§ 12	.....	51
12.1	.....	51
12.2	.....	51
12.3	.....	51

§ 2

2.1

	519973	
	2013 11 29	
	303,953,342.16	
	A	C
	CX A	CX C
	519973	519972
	293,840,480.07	10,112,862.09

2.2

								×
	1.3+1.1%							
		1		2		3		
		4	5	6		7		
		(
								× 1.3+1.1%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
		55
	68 9	
		55
	9	68
	200120	100140

--	--	--

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		17

§ 3

3.1

3.1.1	(2022 01 01 -2022 06 30)	
	A	C
	5,908,402.25	225,689.66
	7,054,888.14	248,274.48
	0.0258	0.0237
	2.47%	2.27%
	2.49%	2.29%
3.1.2	(2022 6 30)	
	5,396,863.33	170,877.75
	0.0184	0.0169
	306,892,182.22	10,548,247.54
	1.0444	1.0431
3.1.3	(2022 6 30)	
	73.42%	67.46%

1

2

3

3.2

3.2.1

A

	0.51%	0.03%	0.25%	0.01%	0.26%	0.02%
	1.55%	0.03%	0.76%	0.01%	0.79%	0.02%
	2.49%	0.04%	1.52%	0.01%	0.97%	0.03%
	5.34%	0.05%	3.10%	0.01%	2.24%	0.04%
	15.54%	0.07%	9.59%	0.01%	5.95%	0.06%
	73.42%	0.10%	33.76%	0.01%	39.66%	0.09%

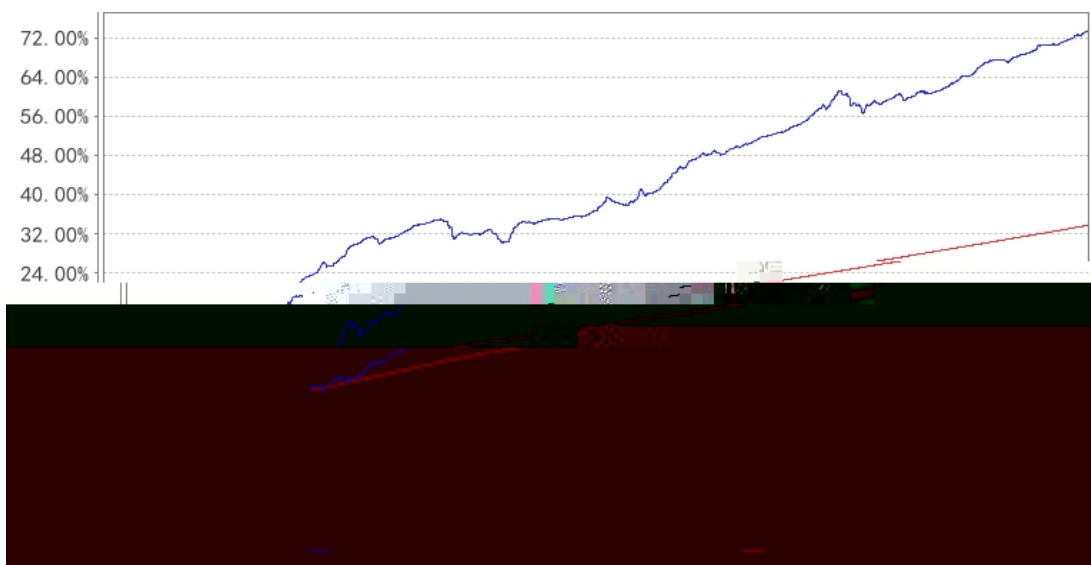
C

	0.48%	0.03%	0.25%	0.01%	0.23%	0.02%
	1.46%	0.03%	0.76%	0.01%	0.70%	0.02%
	2.29%	0.04%	1.52%	0.01%	0.77%	0.03%
	4.92%	0.05%	3.10%	0.01%	1.82%	0.04%

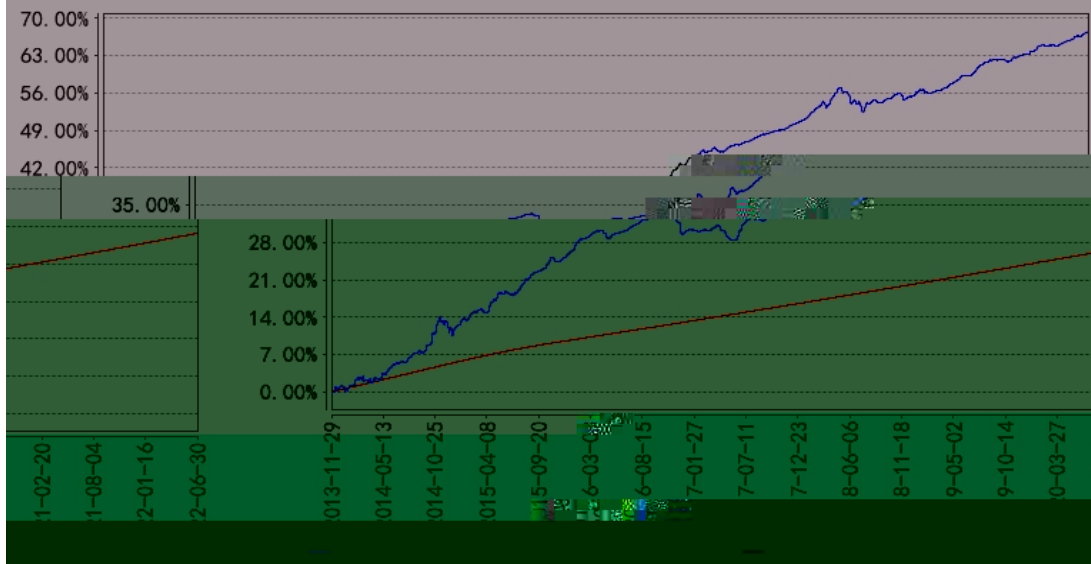
	14.18%	0.07%	9.59%	0.01%	4.59%	0.06%
	67.46%	0.10%	33.76%	0.01%	33.70%	0.09%

3.2.2

长信纯债一年定开债券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



长信纯债一年定开债券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 2013 11 29 2022 6 30

2 6

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 6 30

81

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

4.1.2

		2020			2019	7
		5 15 -		14		

	(LOF)	2020 7 9	-	9	2016 5 (LOF)

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

GDP

4.4.2

2022 6 30 , A 1.0444 ,
1.5832 , A 2.49%
C 1.0431 , 1.5449 , C
2.29%, 1.52%

4.5

4.6

4.7

2022 2 21

A 10 0.570 C 10

0.480

4.8

§ 5

5.1

5.2

5.3

2022

§ 6

6.1

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	914,016.40	434,726.17

		1,432,813.57	536,770.38
		10,470.75	-
	6.4.7.2	402,814,644.89	344,770,500.00
		-	-
		-	-
		402,814,644.89	344,770,500.00
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		-	-
	6.4.7.8	-	5,701,407.63
		405,171,945.61	351,443,404.18
		2022 6 30	2021 12 31
		-	-
		-	-
	6.4.7.3	-	-
		87,434,200.76	89,975,341.03
		55,276.36	15,628.59
		-	-
		78,030.47	132,661.09
		26,010.17	22,110.18
		3,457.72	4,083.87
		-	-
		41,305.02	28,606.51
		-	-
		-	-
	6.4.7.9	93,235.35	212,541.49
		87,731,515.85	90,390,972.76
	6.4.7.10	303,953,342.16	242,780,815.40
	6.4.7.11	-	-

	6.4.7.12	13,487,087.60	18,271,616.02
		317,440,429.76	261,052,431.42
		405,171,945.61	351,443,404.18

1	2022 6 30	A	1.0444
	C 1.0431	303,953,342.16	
	A 293,840,480.07	C 10,112,862.09	
2		XBRL	3 <
>	2021	"	" "
"	" "	2022	" " "
"	2021	"	" " "
"	"	2022	" " "

6.2

2022 1 1 2022 6 30

		2022 1 1 2022 6 30	2021 1 1 2021 6 30
		9,340,089.24	7,908,157.93
1.		27,833.30	6,739,648.79
	6.4.7.13	19,074.70	19,927.73
		-	6,650,574.32
		-	-
		8,758.60	69,146.74
		-	-
		-	-
2.	" -"	8,142,704.61	-2,219,289.03
	6.4.7.14	-	-
		-	-
	6.4.7.15	8,142,704.61	-2,219,289.03
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-

	6.4.7.19	-	-
		-	-
		-	-
3.	6.4.7.20	1,169,070.71	3,384,953.49
4.	" -"	-	-
5.	6.4.7.21	480.62	2,844.68
		2,036,926.62	1,867,922.04
1	6.4.10.2.1	656,647.57	792,119.04
2	6.4.10.2.2	146,560.41	132,019.86
3	6.4.10.2.3	21,787.85	30,414.91
4		-	-
5		1,085,642.13	779,014.36
		1,085,642.13	779,014.36
6	6.4.7.22	-	-
7		22,463.50	20,570.67
8	6.4.7.23	103,825.16	113,783.20
" -"		7,303,162.62	6,040,235.89
		-	-
" -"		7,303,162.62	6,040,235.89
		-	-
		7,303,162.62	6,040,235.89

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

	2022 1 1 2022 6 30			

	242,780,815.40	-	18,271,616.02	261,052,431.42
	-	-	-	-
	-	-	-	-
	-	-	-	-
	242,780,815.40	-	18,271,616.02	261,052,431.42
" _"	61,172,526.76	-	-4,784,528.42	56,387,998.34
	-	-	7,303,162.62	7,303,162.62
" _"	61,172,526.76	-	1,649,194.84	62,821,721.60
1.	66,432,488.76	-	1,791,152.08	68,223,640.84
2.	-5,259,962.00	-	-141,957.24	-5,401,919.24
" _"	-	-	-13,736,885.88	-13,736,885.88
	-	-	-	-
	303,953,342.16	-	13,487,087.60	317,440,429.76
	2021 1 1 2021 6 30			
	286,812,656.83	-	20,442,210.27	307,254,867.10
	-	-	-	-
	-	-	-	-

	-	-	-	-
	286,812,656.83	-	20,442,210.27	307,254,867.10
" -"	-44,031,841.43	-	-9,221,138.31	-53,252,979.74
	-	-	6,040,235.89	6,040,235.89
" -"	-44,031,841.43	-	-920,741.08	-44,952,582.51
1.	1,759,821.28	-	33,607.39	1,793,428.67
2.	-45,791,662.71	-	-954,348.47	-46,746,011.18
" -"	-	-	-14,340,633.12	-14,340,633.12
	-	-	-	-
	242,780,815.40	-	11,221,071.96	254,001,887.36

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(" ") [2013]911
303,045,141.71
() 1300470
2013 11 29

()

80%

5%

() × 1.3 + 1.1%

6.4.2

(" ")

6.4.3

2022 6 30 2022 1 1
2022 6 30

6.4.4

6.4.4.1

(1)

(2)

6.4.4.2

6.4.4.3 /

(1)

(2) /

(3)

(4)

(5)

6.4.5**6.4.5.1**

	201	22	—	
23	—	24	—	37
—	("	")
	2020	12	30	
		2022	1	1
				2021
				0.00
				434,726.17
				536,770.38
0	5,701,407.63	89,975,341.03	35,581.35	-
				-
				-
		22	51	

	913,877.02
	139.38
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	914,016.40

6.4.7.2

		2022 6 30			
		-	-	-	-
	-	-	-	-	-
		128,545,160.27	3,341,679.47	131,626,879.47	-259,960.27
		263,317,686.07	5,063,265.42	271,187,765.42	2,806,813.93
		391,862,846.34	8,404,944.89	402,814,644.89	2,546,853.66
		-	-	-	-
		-	-	-	-
		-	-	-	-
		391,862,846.34	8,404,944.89	402,814,644.89	2,546,853.66

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

	2022 6 30
	-
	-
	-
	4,592.19
	-
	4,592.19
	-
	9,300.00
	19,835.79
	59,507.37
	93,235.35

6.4.7.10

A

	2022 1 1	2022 6 30
	231,489,629.64	231,489,629.64
	65,543,632.47	65,543,632.47
" -"	-3,192,782.04	-3,192,782.04

/	-	-
/	-	-
	-	-
" -"	-	-
	293,840,480.07	293,840,480.07

C

	2022 1 1		2022 6 30	
	11,291,185.76		11,291,185.76	
	888,856.29		888,856.29	
" -"	-2,067,179.96		-2,067,179.96	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	10,112,862.09		10,112,862.09	

6.4.7.11

6.4.7.12

A

	12,146,621.19	5,363,726.18	17,510,347.37
	5,908,402.25	1,146,485.89	7,054,888.14
	536,748.88	1,144,626.75	1,681,375.63
	563,325.85	1,204,060.97	1,767,386.82
	-26,576.97	-59,434.22	-86,011.19
	-13,194,908.99	-	-13,194,908.99
	5,396,863.33	7,654,838.82	13,051,702.15

C

	498,371.56	262,897.09	761,268.65
	225,689.66	22,584.82	248,274.48
	-11,206.58	-20,974.21	-32,180.79
	5,659.61	18,105.65	23,765.26
	-16,866.19	-39,079.86	-55,946.05
	-541,976.89	-	-541,976.89

	170,877.75	264,507.70	435,385.45
--	------------	------------	------------

6.4.7.13

	2022 1 1	2022 6 30
		7,392.75
		-
		-
		8,529.10
		3,152.85
		19,074.70

6.4.7.14

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		7,123,974.83
---		1,018,729.78
---		-
---		-
		8,142,704.61

6.4.7.15.2

	2022 1 1	2022 6 30
		321,975,659.86
		314,599,946.16
		6,351,675.10
		5,308.82
		1,018,729.78

6.4.7.15.3

6. 4. 7. 15. 4 —

6. 4. 7. 16

6. 4. 7. 17

6. 4. 7. 18

6. 4. 7. 18. 1 —

6. 4. 7. 18. 2 —

6. 4. 7. 19

6. 4. 7. 20

	2022 1 1	2022 6 30
1.		1,169,070.71
		-
		1,169,070.71
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		1,169,070.71

6. 4. 7. 21

	2022 1 1	2022 6 30
		480.62
		480.62

25%

6.4.7.22

6.4.7.23

	2022	1	1	2022	6	30
						19,835.79
						59,507.37
						-
						18,600.00
						5,882.00
						103,825.16

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

	2022	1	1	2022	6	2021	1	1	2021
	30			6			6	30	
				656,647.57			792,119.04		
				30,286.92			65,895.95		

1 2022 4 5

0.60%

= × 0.60%/

2

2022 4 6

0.60%

0.30%

6. 4. 10. 2. 2

	2022	1	1	2022	6	2021	1	1	2021
	30			6			6	30	
				146,560.41			132,019.86		

0.10%

= × 0.10%/

6. 4. 10. 2. 3

	2022			2022		
	1	1	6	6	30	
	A		C			

	-	12.33	12.33
	-	12,734.32	12,734.32
	-	12,746.65	12,746.65
	2021 1 1 2021 6 30		
	A	C	
	-	1,279.07	1,279.07
	-	15,707.83	15,707.83
	-	16,986.90	16,986.90

A

C

× 0.40%

C

=

C

× 0.40%÷

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

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	914,016.40		7,392.75		466,054.38		13,239.75	

2022 6 30

"

"

2021 6 30

6.4.10.7

6.4.10.8

6.4.11

A								
				10				
1	2022 2 21	-	2022 2 21	0.570	12,810,4 83.95	384,425.04	13,194,9 08.99	-
	-	-	-	0.570	12,810,4 83.95	384,425.04	13,194,9 08.99	-
C								
				10				
1	2022 2 21	-	2022 2 21	0.480	238,865. 34	303,111.55	541,976. 89	-
	-	-	-	0.480	238,865. 34	303,111.55	541,976. 89	-

6.4.12 (2022 6 30)

6.4.12.1 /

/

6.4.12.2

6. 4. 12. 3

6. 4. 12. 3. 1

2022 6 30

21,434,200.76

102002037	20 MTN002	2022 7 1	104.26	110,000	11,468,356.50
042280037	22 CP001	2022 7 4	101.54	122,000	12,387,922.11
				232,000	23,856,278.61

6. 4. 12. 3. 2

2022 6 30

66,000,000.00 2022 7 14

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2022 6 30	2021 12 31
A-1	10,179,904.11	-
A-1	-	-
	71,292,682.74	10,071,000.00
	81,472,586.85	10,071,000.00

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

	2022 6 30	2021 12 31
AAA	149,644,896.74	113,074,500.00
AAA	136,432,588.70	145,373,000.00
	35,264,572.60	76,252,000.00
	321,342,058.04	334,699,500.00

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

2022	6	30	6	6	-1	1-5	5		
------	---	----	---	---	----	-----	---	--	--

	914,016.40	-	-	-	-	914,016.40
	1,432,813.57	-	-	-	-	1,432,813.57
	10,470.75	-	-	-	-	10,470.75
	92,084,690.42	64,791,320.83	245,938,633.64	-	-	402,814,644.89
	94,441,991.14	64,791,320.83	245,938,633.64	-	-	405,171,945.61
	-	-	-	-	78,030.47	78,030.47
	-	-	-	-	26,010.17	26,010.17
	-	-	-	-	55,276.36	55,276.36
	87,434,200.76	-	-	-	-	87,434,200.76
	-	-	-	-	3,457.72	3,457.72
	-	-	-	-	41,305.02	41,305.02
	-	-	-	-	93,235.35	93,235.35
	87,434,200.76	-	-	-	297,315.09	87,731,515.85
	7,007,790.38	64,791,320.83	245,938,633.64	-	-297,315.09	317,440,429.76
2021 12 31	6	6 -1	1-5	5		
	434,726.17	-	-	-	-	434,726.17
	536,770.38	-	-	-	-	536,770.38
	30,272,000.00	38,854,500.00	199,392,000.00	76,252,000.00	-	344,770,500.00
	-	-	-	-	5,701,407.63	5,701,407.63
	31,243,496.55	38,854,500.00	199,392,000.00	76,252,000.00	5,701,407.63	351,443,404.18
	89,975,341.03	-	-	-	-	89,975,341.03
	-	-	-	-	15,628.59	15,628.59
	-	-	-	-	132,661.09	132,661.09
	-	-	-	-	22,110.18	22,110.18

	-	-	-	-	4,083.87	4,083.87
	-	-	-	-	28,606.51	28,606.51
	-	-	-	-	212,541.49	212,541.49
	89,975,341.03	-	-	-	415,631.73	90,390,972.76
	-58,731,844.48	38,854,500.00	199,392,000.00	76,252,000.00	5,285,775.90	261,052,431.42

6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	1,319,500.53	2,609,647.78
	27	-1,319,500.53	-2,609,647.78

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2022 6 30	2021 12 31
--	-----------	------------

		%		%
	-	-	-	-
	-	-	-	-
	402,814,644.89	126.89	344,770,500.00	132.07
	-	-	-	-
	-	-	-	-
	-	-	-	-
	402,814,644.89	126.89	344,770,500.00	132.07

6.4.13.4.3.2

6.4.14

6.4.14.1

--

6.4.14.2

6.4.14.2.1

	2022 6 30	2021 12 31
	-	-
	402,814,644.89	344,770,500.00
	-	-
	402,814,644.89	344,770,500.00

6.4.14.2.2

)	(
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6.4.14.3

2022 6 30	(2021 12 31)
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6.4.14.4

--

6.4.15

§7

7.1

		%
1	-	-
	-	-
2	-	-
3	402,814,644.89	99.42
	402,814,644.89	99.42
	-	-
4	-	-
5	-	-
6	-	-
	-	-
7	2,346,829.97	0.58
8	10,470.75	0.00
9	405,171,945.61	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		-	-
2		-	-
3		35,264,572.60	11.11
		35,264,572.60	11.11
4		167,491,021.60	52.76
5		81,472,586.85	25.67
6		87,810,156.99	27.66
7		-	-
8		-	-
9		30,776,306.85	9.70
10		402,814,644.89	126.89

7.6

					%
1	220305	22 05	300,000	29,987,506.85	9.45
2	102001870	20 MTN001	200,000	20,777,660.27	6.55
3	2128033	21 03	200,000	20,623,271.23	6.50

4	155680	G19 3	200,000	20,488,121.64	6.45
5	042280037	²² CP001	200,000	20,308,069.04	6.40

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2022 3 21

2022 9

EAST

EAST

90

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

420

2021 7 13

2021 31

7.11.2

7.11.3

1		10,470.75
2		-
3		-
4		-
5		-
6		-
7		-
8		-
9		10,470.75

7.11.4

7.11.5

7.11.6

§ 8

8.1

				%		%
A	312	941,796.41	279,621,336.60	95.16	14,219,143.47	4.84
	228	44,354.66	0.00	0.00	10,112,862.09	100.00

C						
	540	562,876.56	279,621,336.60	91.99	24,332,005.56	8.01

8.2

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2013 11 29	205,068,134.62	97,977,007.09
	231,489,629.64	11,291,185.76
	65,543,632.47	888,856.29
	3,192,782.04	2,067,179.96
	-	-
	293,840,480.07	10,112,862.09

§ 10

10.1

10.2

10.2.1

2022 2 21

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

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

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

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

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	241,108,549.00	100.00	1,274,000,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1			2022 1 13
2	2021 4		2022 1 24
3	2021		2022 1 24
4			2022 1 26
5			2022 2 8
6	" "		2022 2 16
7	" "	" "	2022 2 16
8			2022 2 18

9			2022 2 23
10			2022 2 23
11	" "		2022 2 23
12			2022 3 3
13			2022 3 17
14	2021		2022 3 31
15	2021		2022 3 31
16			2022 3 31
17			2022 3 31
18			2022 3 31
19			2022 3 31
20			2022 3 31
21	2022 1		2022 4 22
22	2022		2022 4 22

23			2022 4 25
24			2022 5 7
25			2022 5 11
26			2022 5 25
27			2022 5 26
28			2022 6 8
29			2022 6 13
30			2022 6 15
31			2022 6 15

32		2022 6 30
----	--	-----------

§ 11

11.1

20%

		20%					%
1	2022 1 1 2022 3 2	48,722,704.47	0.00	973,521.00	47,749,183.47	15.71	
2	2022 1 1 2022 3 2	49,700,795.23	0.00	0.00	49,700,795.23	16.35	
3	2022 1 1 2022 6 30	99,761,858.67	0.00	0.00	99,761,858.67	32.82	
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

2022 8 31