

87

2023

2023 6 30

2023 8 31

1

1.1

2023 8 29

2023 1 1 2023 6 30

1.2

	.....	.....	2
1.1	.....	.....	2
1.2	.....	.....	3
	.....	.....	5
2.1	.....	.....	5
2.2	.....	.....	5
2.3	.....	.....	5
2.4	.....	.....	6
2.5	.....	.....	6
	.....	.....	6
3.1	.....	.....	6
3.2	.....	.....	6
	.....	.....	7
4.1	.....	.....	7
4.2		.....	9
4.3		.....	10
4.4		.....	10
4.5		.....	11
4.6		.....	11
4.7		.....	12
4.8		.....	12
	.....	.....	12
5.1		.....	12
5.2		.....	12
5.3		.....	12
	.....	.....	12
6.1	.....	.....	12
6.2	.....	.....	14
6.3	.....	.....	15
6.4	.....	.....	17
	.....	.....	33
7.1	.....	.....	33
7.2		.....	33
7.3		.....	34
7.4	.....	.....	34
7.5	.....	.....	34
7.6		.....	34

7.7	.....	34
7.8	.....	35
7.9	.....	35
7.10	.....	.. 35
7.11	.....	35
	.....	36
8.1	.....	36
8.2	.....	... 36
8.3	.....	36
	.....	36
	.....	36
10.1	.....	36
10.2	.....	36
10.3	.....	37
10.4	.....	37
10.5	.....	37
10.6	.....	37
10.7	.....	37
10.8	.....	39
	.....	40
11.1	20%	40
11.2	.....	40
	.....	40
12.1	.....	40
12.2	.....	.. 41
12.3	.....	.. 41

2

2.1

	87
	87
	009699
	009699
	2020 8 10
	8,000,030,678.90

2.2

	+1%

2.3

	021-61009999	021-31888888
	zhouyg@cxfund.com.cn	zhup02@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540
	68 9	12

	68 9	1388	A
	200120	200126	

2.4

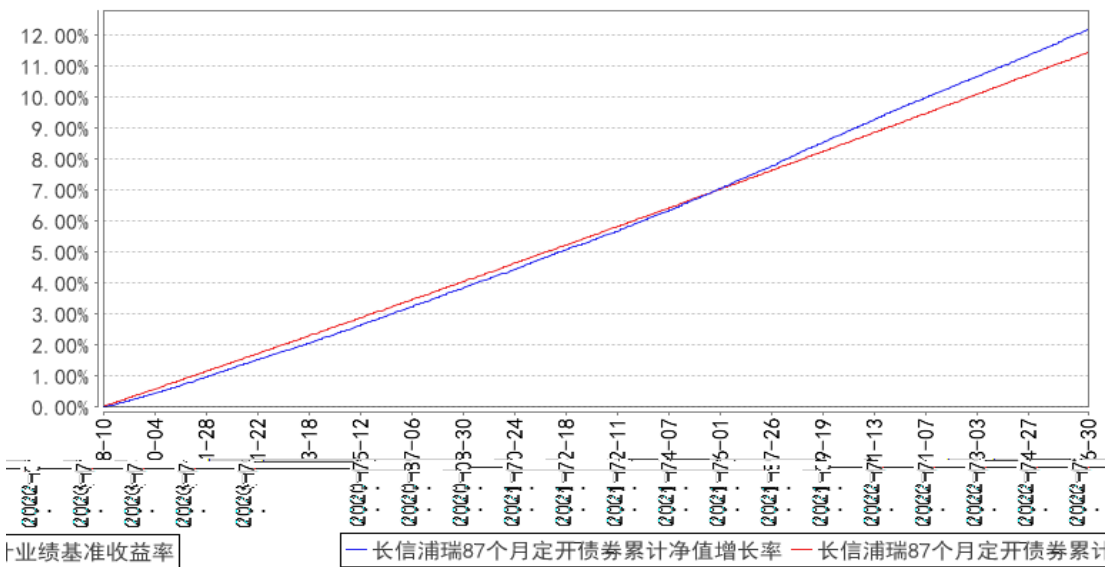
	www.cxfund.com.cn

68 9

	0.35%	0.01%	0.31%	0.01%	0.04%	0.00%
	1.06%	0.01%	0.94%	0.01%	0.12%	0.00%
	2.08%	0.01%	1.88%	0.01%	0.20%	0.00%
	4.42%	0.01%	3.82%	0.01%	0.60%	0.00%
	12.18%	0.01%	11.45%	0.01%	0.73%	0.00%

3.2.2

长信浦瑞87个月定开债券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 2020 8 10 2023 6 30

2 6

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2023 6 30

86

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

8 41

6

30

FOF

FOF

30

50

1000

4.1.2

2

4.2

4.3

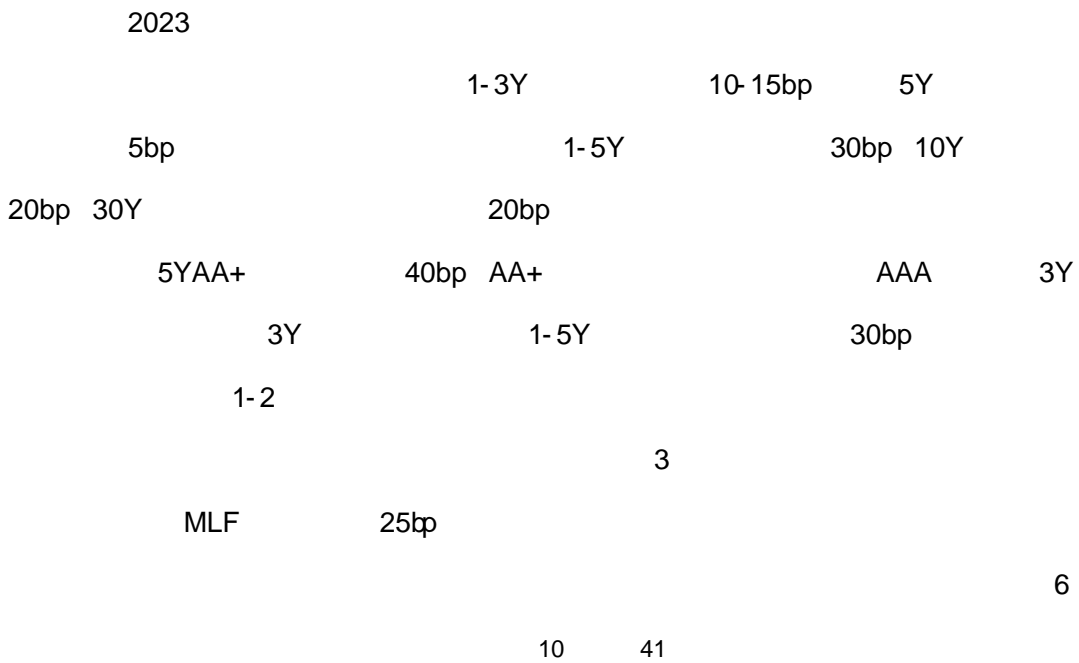
4.3.1

4.3.2

5%

4.4

4.4.1



10bp MLF LPR

20bp

4.4.2

2023	6	30	87	1.0146
1.1158			87	2.08%
1.88%				

4.5

4.6

4.7

2023 3 13

10

0.090

4.8

5

5.1

87

5.2

87

5.3

6

6.1

87

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	950,102.16	1,550,628.23
		103,449,287.04	67,064,167.65
		-	-

	6.4.7.2	-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	14,381,893,303.04	14,285,551,421.82
		14,381,893,303.04	14,285,551,421.82
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		24,350,737.77	672,381.03
		-	-
		-	-
		-	-
	6.4.7.8	-	-
		14,510,643,430.01	14,354,838,598.73
		2023 6 30	2022 12 31
		-	-
		-	-
	6.4.7.3	-	-
		6,369,329,874.77	6,329,918,343.94
		22,782,976.32	258,741.24
		-	-
		998,965.40	1,025,456.24
		332,988.44	341,818.72
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	231,597.60	312,428.93
		6,393,676,402.53	6,331,856,789.07
	6.4.7.10	8,000,030,678.90	8,000,030,678.90
	6.4.7.11	-	-
	6.4.7.12	116,936,348.58	22,951,130.76
		8,116,967,027.48	8,022,981,809.66

		14,510,643,430.01	14,354,838,598.73
2023	6 30	1.0146	8,000,030,678.90

6.2

87

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		242,829,451.23	

3		-	-
4		-	-
5		68,712,972.38	66,440,196.19
		68,712,972.38	66,440,196.19
6	6.4.7.22	-	-
7		-	-
8	6.4.7.23	136,048.11	132,731.20
		165,985,493.95	167,845,829.06
-		-	-
		165,985,493.95	167,845,829.06
		-	-
		165,985,493.95	167,845,829.06

6.3

87

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			

-				
1.	-	-	-	-
2.	-	-	-	-
-	-	-	-72,000,276.1 3	-72,000,276.13
	-	-	-	-
	8,000,030,678.90	-	116,936,348.5 8	8,116,967,027.48
	2022 1 1 2022 6 30			
	8,000,030,678.90	-	21,451,035.76	8,021,481,714.66
	-	-	-	-
	-	-	-	-
	-	-	-	-
	8,000,030,678.90	-	21,451,035.76	8,021,481,714.66
-	-	-	11,045,226.70	11,045,226.70
	-	-	167,845,829.0 6	167,845,829.06
	-	-	-	-
-				
1.	-	-	-	-
2.	-	-	-	-

-	-	-	- 156,800,602. 36	- 156,800,602.36
	-	-	-	-
	8,000,030,678.90	-	32,496,262.46	8,032,526,941.36

6.1 6.4

6.4

6.4.1

87

[2020]948

87

2020 8 10

8,000,030,678.90

AA

80%

AA 30% AA+ 6
 65% 6

5%

+1%

6.4.2

3

3

XBRL

3 <

>

6.4.3

2023 6 30

2023

2023 1 1

2023 6 30

6.4.4

6.4.5

6.4.6

6.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

3%

2018 1 1

[2017]90

6.4.6.2

2011

6.4.6.3

[2004]78

2004 1 1

[2008]1

6.4.6.4

[2008]132

2008 10 9

6.4.7

6.4.7.1

	2023 6 30
	950,102.16
	950,031.10
	71.06
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	950,102.16

6.4.7.2

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

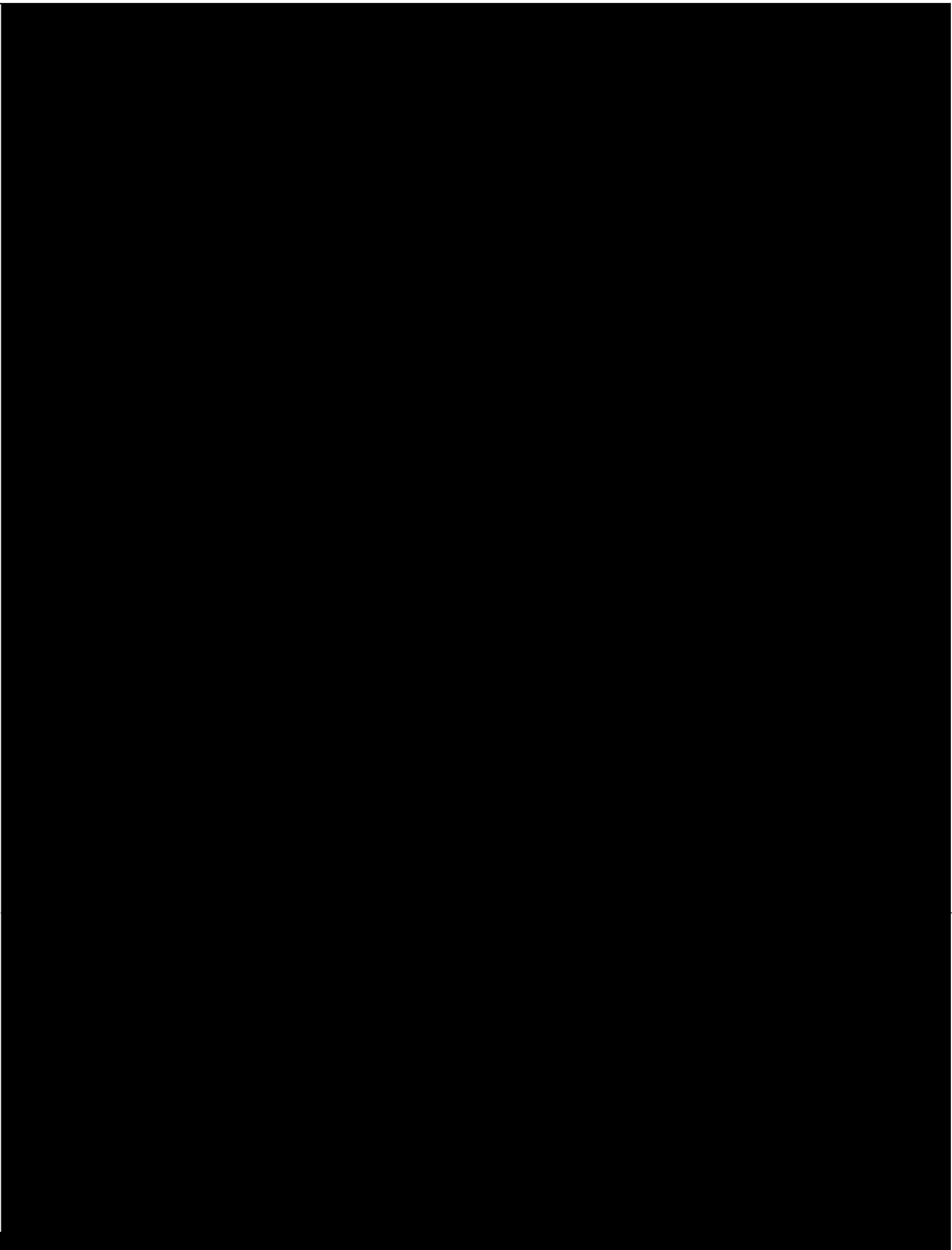
6.4.7.4.2

6.4.7.5**6.4.7.5.1**

		2023 6 30			
		3,750,231,00	- 1,691,503.	97,247,315.2	- 3,845,786,811
		0.00	57	0	.63
		10,400,000,0	- 65,357,182	201,463,673.	- 10,536,106,49
		00.00	.15	56	1.41
		14,150,231,0	- 67,048,685	298,710,988.	- 14,381,893,30
		00.00	.72	76	3.04
		-	-	-	-
		-	-	-	-
		14,150,231,0	- 67,048,685	298,710,988.	- 14,381,893,30
		00.00	.72	76	3.04

6.4.7.5.2**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**

		2023 6 30	
			-
			-
			-
			128,078.05
			-
			128,078.05
			-
			9,300.00



6.4.7.14

6.4.7.14.1

6.4.7.15

6.4.7.15.1

6.4.7.15.2

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

6.4.7.21

6.4.7.22**6.4.7.23**

	2023 1 1	2023 6 30
		34,712.18
		59,507.37
		-
		18,600.00
		23,228.56
		136,048.11

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**6.4.11****6.4.11.1****6.4.11.1.1****6.4.11.1.2**

6.4.11.1.3

	2023 1 1		2023 6 30		2022 1 1		2022 6 30	
				%				%
	82,737,880,000.00		61.14		78,720,112,000.00		59.91	

6.4.11.1.4

6.4.11.1.5

6.4.11.2

6.4.11.2.1

	2023 1 1		2023 6 30		2022 1 1		2022 6 30	
			5,996,202.60		5,992,333.93			
			247,335.72		247,175.58			

0.15%

H=E /

H

E

6.4.11.2.2

	2023 1 1		2023 6 30		2022 1 1		2022 6 30	
			1,998,734.19		1,997,444.65			

0.05%

H=E /

H

E

6.4.11.3

()

2023 1 1 2023 6 30						
	-	-	-	-	500,000,00 0.00	21,328.90
2022 1 1 2022 6 30						

2023 6 30	2022 1 1	2022 6 30
2,050.25	1,807,486.54	3,295.61

2023 6 30

2022 6 30

10				
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170415	17 15	2023 7 3	106.92	5,978,000	639,189,254.02
200209	20 09	2023 7 3	102.84	18,789,000	1,932,249,841.40
092018002	20 02	2023 7 4	97.85	2,745,000	268,594,509.32
				32,512,000	3,373,738,239.35

6.4.13.3.2

2023 6 30

3,360,549,914.02

2023 7 3

2023 7 4

2023 7 7

2023 7 13

2023 7 14

2023 7 17

2023 7 18

6.4.13.4**6.4.14****6.4.14.1**

6.4.14.2

10%

10%

6.4.14.2.1**6.4.14.2.2****6.4.14.2.3****6.4.14.2.4**

	2023 6 30	2022 12 31
AAA	-	-
AAA	-	-
	14,381,893,303.04	14,285,551,421.82
	14,381,893,303.04	14,285,551,421.82

6.4.14.2.5**6.4.14.2.6****6.4.14.3**

6.4.14.3.1

6.4.14.4.1.2

		2023 6 30		2022 12 31
		27	- 143,025,533.94	- 158,834,375.47
27	143,025,533.94	158,834,375.47		

6.4.14.4.2**6.4.14.4.3****6.4.14.4.3.1****6.4.14.4.3.2****6.4.15****6.4.15.1**

--

6.4.15.2**6.4.15.2.1****6.4.15.2.2**

--

6.4.15.3

--

6.4.15.4

		14,381,893,303.04
14,859,745,364.36		
14,285,551,421.82		14,670,680,442.01

6.4.16**6.4. 16.1****6.4. 16.2****7****7.1**

			%
1		-	-
		-	-
2		-	-
3		14,381,893,303.04	99.11
		14,381,893,303.04	99.11
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		104,399,389.20	0.72
8		24,350,737.77	0.17
9		14,510,643,430.01	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		144,047,985.24	1.77
2		-	-
3		14,237,845,317.80	175.41
		14,237,845,317.80	175.41
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9			

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

1		-
2		24,350,737.77
3		-
4		-
5		-
6		-
7		-
8		-
9		24,350,737.77

7.11.4

7.11.5

7.11.6

8 c

8.1

			%		%
261	30,651,458.54	7,999,993,000.00	100.00	37,678.90	0.00

8.2

		%
	0.00	0.00

8.3

	0
	0

10.2.2

10.3

10.4

10.5

10.6

10.6.1

10.6.2

10.7

10.7.1

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

	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	82,737,880,0 00.00	61.14	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	52,595,991,0	38.86	-	-

			00.00			
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11	87 1	2023	2023 5 31

11

11.1

20%

	20%						%
		20%					
1	2023 1 1 2023 6 30	1,999,999,000.00	0.00	0.00	1,999,999,000.00	25.00	
2	2023 1 1 2023 6 30	2,499,999,000.00	0.00	0.00	2,499,999,000.00	31.25	

1

2

3

11.2

12

12.1

1

2 87

3 87

4 87

5

6

12.2

12.3

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

2023 8 31