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021-61618888	021-63604199
95528	www.spdb.com.cn
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010-65558888	
95558	bank.ecitic.com

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027-65799999	027-85481900
95579 4008-888-999	www.95579.com
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129 39	
0411-39673202	0411-39673219
4008-169-169	www.daton.com.cn
13	
510 9	
500 26	
021-68761616	021-68767032
400-8888-128	www.tebon.com.cn
14	
115 20	
115 18	
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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1508	
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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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157 7 8	
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0591-87383623	0591-87383610
96326 0591	www.hfzq.com.cn
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183 43	
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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.gjzq.com.cn
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168	
8 702	
0510-82831662	0510-82830162
95570	www.glsc.com.cn

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0791-86283080 0791-86288690

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100 57	
100 57	
021-68777222	021-68777822
400-820-9898	www.cnhbstock.com
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638 21	
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0931-4890208	0931-4890628
4006898888	www.hlzqgs.com.cn
31	
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0451-82336863	0451-82287211
400-666-2288	www.jhzq.com.cn
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021-53519888	021-53519888
4008918918 021-962518	www.962518.com
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989 45	
989 40	
021-33389888	021-33388224
95523 4008895523	www.swhysc.com
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027-87618882	027-87618863
028-86711410	www.tfzq.com
38	
19 B 701	
28 C 5	
010-66045529	010-66045518
010-66045678	www.txsec.com
39	
101	
118 24	
021-36533017	021-36533017
400-8811-177	www.xzsec.com
40	
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010-83991743	010-66412537
010-83991888	www.rxzq.com.cn

41	
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021-38565785	
400-8888-123	www.xyzq.com.cn
42	
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0755-82960223	0755-82943121
95565 400-8888-111	www.newone.com.cn
43	
35 2-6	
35 C	
010-66568292	010-66568990
4008-888-888	www.chinastock.com.cn
44	
66 4	
: 188	
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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222 1 20 266061)	
222 1 20 266061	
0532-85022326	0532-85022605
95548	www.citicssd.com

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6009 29	
6009 29	
0755-83734659	0755-82960582
95329	www.zszq.com.cn
48	
9 1	
9 1	
010-63081000	010-63080978
95321	www.cindasc.com
49	
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8	
023-63786633	023-63786212
4008096096	www.swsc.com.cn

685 37 4 449	
1118 903-906	
021-58870011	021-68596916
4007009665	www.ehowbuy.com
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22 10	
22 10	
021-68419822	021-20835779
400-920-0022	www.licaike.com
55	
190 2 2	
195 3C 7	
021-54509998	021-64385308
400-1818-188	fund.eastmoney.com
56	
88 9 15 1809	
88 SOHO C 1809	
010-52855713	010-85894285
4006099400	www.yixinfund.com
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1 903	
7 2 2	
0571-88911818	0571-86800423
4008-773-772	www.5ifund.com
58	
100 19	
100 19	
021-33323999-5611	021-33323830
4008202819	www.chinapnr.com
59	

1333 14 09	
1333 14	
021-20665952	021-22066653
4008219031	www.lufunds.com
60	
359 B 4 A506	
1386 15	
021-22267943	021-22268089
400-928-2266	www.dtfortune.com
61	
277 3 310	
518 8 3	
021-52822063	021-52975270
400-046-6788	www.66zichan.com
62	
1217 16 B	
1217 6	
021-80133597	021-80133413
4008081016	www.fundhaiyin.com
63	
765 602-115	
1 4	
021-80365020	021-63332523
4006433389	www.vstonewealth.com
64	
5475 1033	
91 61 10 12	
86-021-50583533	86-021-50583633
400-921-7755	http://a.leadfund.com.cn/

6 105 -3491	
1 12 B1201-1203	
020-89629012	020-89629011
020-89629066	www.yingmi.cn
66	
11 11 1108	
11 11 1108	
010-56282140	010-62680827
400-619-9059	www.hcjijin.com
67	
687 1 2 268	
33 B 8	
010-88066632	010-88066552
4008175666	www.amcfortune.com
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http://www.szse.cn	

	17	256 1405	1 2 8
	17	256 1405	1266 50
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	010-59378856	021-51150298	021-22122888
	010-59378907	021-51150398	021-62881889

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1 A B

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1 A

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5% 1 2.5% 1-5% =2.375%

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A

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T T /T

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4 5

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A B

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A A

1 A

3 A t ta

A t A

t NVt t Fat t A

NAVa t A r A

t A A

1 t 1.00 t A

t A

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

t A

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

t A

A t A

2) t 1.00 t A

t A

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

2 B

NAVbt t B Fbt t B

B

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

A B 4

5

t A B t+1

A B

1 A

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T Ta A T A

T NVT T FaT

T A NAVaT T A r A

T A

A

1 T 1.00 T A

T A

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

T A

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

A T A

2) T 1.00 T A

T A

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

2 B

NAVbT T B FbT T B

B

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

A B 8

9

A B

3 A

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B

B 3 A B

2012 12 19

2012 1708

A 2013 1 28 2013 1 29 B

2013 1 21 2013 1 25

1.00

695,708,650.10 A 487,013,434.87

B 208,695,215.23 6,745

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T+1 A

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A 0

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A C 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

2 A B LOF

C A B LOF C

0.10%

25%

2

3

1 LOF A

LOF A LOF A

= / 1

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2 LOF C LOF C =

LOF A C

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T T T

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LOF 163005 2016 3 11

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LOF A B

LOF 2016 6 24

LOF C A

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LOF A

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LOF

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LOF

A B A

B /1.0000

A B LOF

A B A

B

A B

LOF B

LOF

A B A

B LOF

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A B LOF 45

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1 3 30

2 3

LOF

3 A B

3 LOF

3 A B

A

80% 20%

5%

A B

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4

10%

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A B

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2

10%

3 10%

4

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0.5% 3%

10%

6

40%

1

7

10%

8 20%

9 ( )

10%

10

10%

11 BBB (BBB)

3

12

13 10%

14

15

1

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4

2017 6 30 2017 2

			%
1		-	-
		-	-
2		-	-
3		1,611,377,116.62	97.38
		1,611,377,116.62	97.38
		-	-
4		[redacted]	

2

			%
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

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1

2

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1

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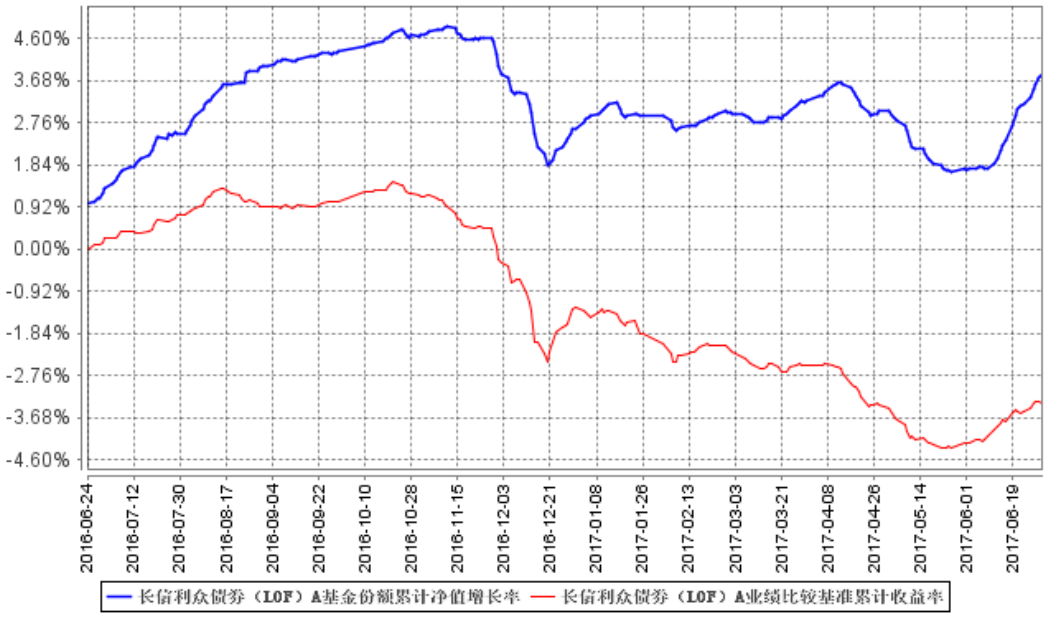
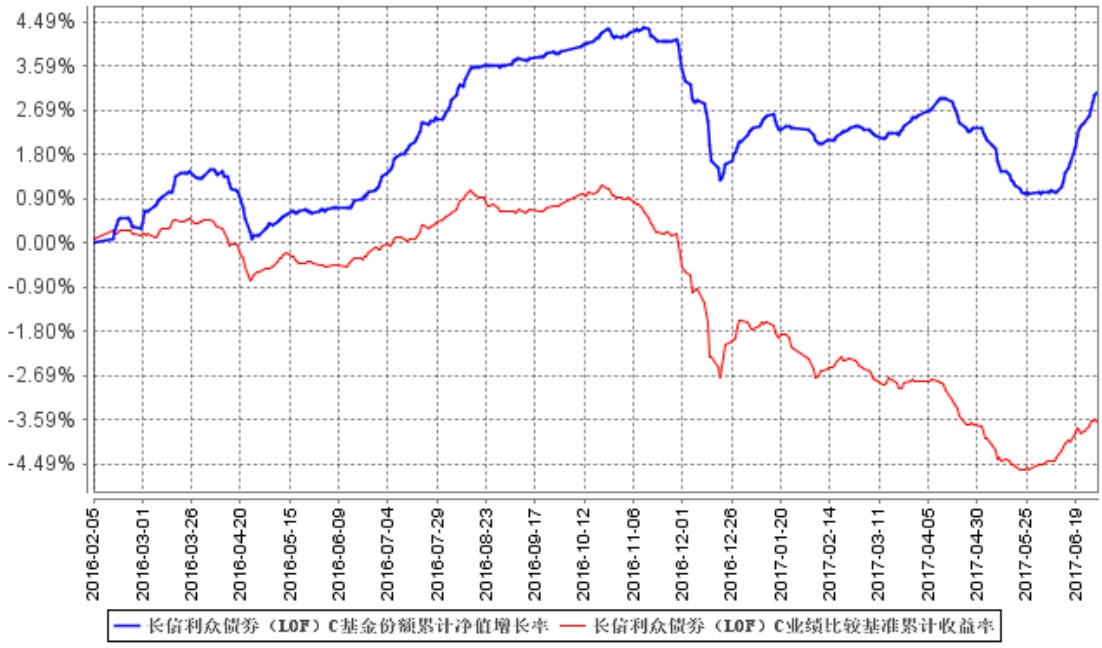
2013 2 4 2013 12 31	-1.40%	0.11%	-4.19%	0.09%	2.79%	0.02%
2014 1 1 -2014 12 31	19.95%	0.36%	6.54%	0.11%	13.41%	0.25%
2015 1 1 -2015 1 31	17.66%	0.48%	4.19%	0.08%	13.47%	0.40%
2016 1 1 -2016 2 4	-1.57%	0.32%	-0.07%	0.10%	-1.50%	0.22%

2

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%

2 /




4.49%
3.59%
2.69%
1.80%
0.90%
0.00%
-0.90%
-1.80%
-2.69%
-3.59%
-4.49%
2016-02-05
2016-03-01
2016-03-26
2016-04-20
2016-05-15
2016-06-09
2016-07-04
2016-07-29
2016-08-23
2016-09-17
2016-10-12
2016-11-06
2016-12-01
2016-12-26
2017-01-20
2017-02-14
2017-03-11
2017-04-05
2017-04-30
2017-05-25
2017-06-19
长信利众债券（LOF）C基金份额累计净值增长率
长信利众债券（LOF）C业绩比较基准累计收益率

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LOF A LOF C

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A LOF

A LOF

2 B

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A 1

A A

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3 A

B B B

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B B

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A B 7 3 A

B 7 3

B A

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长信基金
Chang Xin Asset Management

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1			2017/2/8
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5	LOF 2017 1		2017/3/20
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8 (LOF) 2016

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