

LOF

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1      2021 9 30

§2

	LOF	
	163003	
	2016 6 25	
	511,984,721.35	
	(LOF)A	(LOF)C
	-	LOF
	163008	163003
	497,375,821.86	14,608,899.49

5

A

2016 6 24

B LOF

2 2021 8 23 C

" LOF"

**§3**

**3.1**

	2021 7 1	2021 9 30
	(LOF)A	(LOF)C
1	3,429,661.60	51,726.30
2	3,932,889.33	73,208.60
3	0.0044	0.0051
4	307,732,563.81	9,030,219.56
5	0.6187	0.6181

1

2

**3.2**

**3.2.1**

(LOF)A

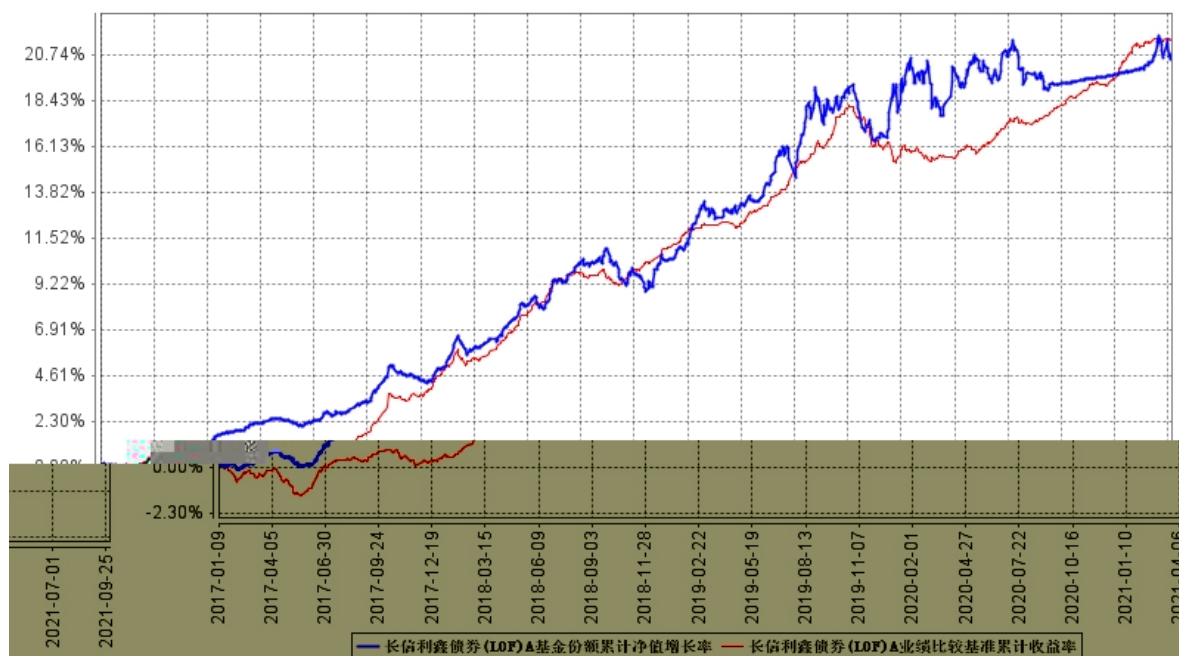
	0.95%	0.14%	1.65%	0.06%	-0.70%	0.08%
	1.34%	0.10%	2.90%	0.05%	-1.56%	0.05%
	2.21%	0.15%	5.13%	0.05%	-2.92%	0.10%
	13.51%	0.18%	14.81%	0.07%	-1.30%	0.11%
	20.85%	0.15%	21.51%	0.07%	-0.66%	0.08%

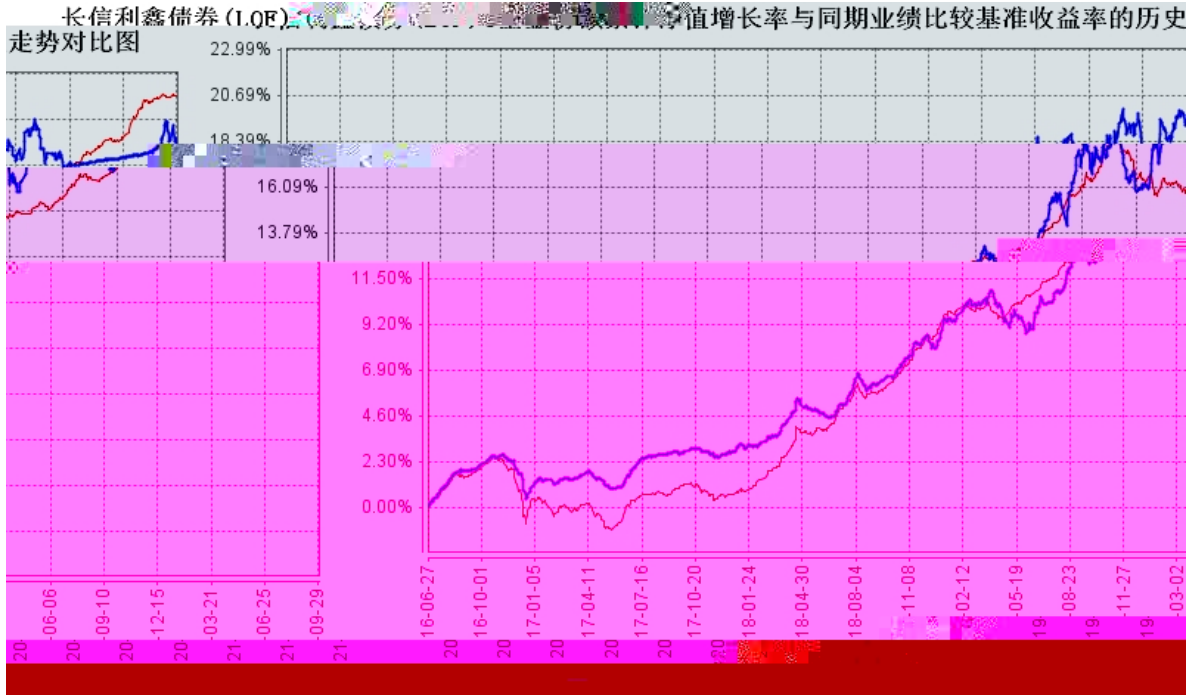
(LOF)C

	0.85%	0.14%	1.65%	0.06%	-0.80%	0.08%
	1.17%	0.10%	2.90%	0.05%	-1.73%	0.05%
	1.87%	0.15%	5.13%	0.05%	-3.26%	0.10%
	12.37%	0.18%	14.81%	0.07%	-2.44%	0.11%
	17.27%	0.14%	19.53%	0.07%	-2.26%	0.07%
	19.77%	0.14%	21.88%	0.07%	-2.11%	0.07%

### 3.2.2

长信利鑫债券 (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





1 2017 1 9 LOF  
 C A  
 2 2016 6 25 LOF A 2017 1  
 9 2021 9 30 LOF C 2016 6 25  
 2021 9 30  
 3 6  
 2011 6 24 2016 6 25

§4

4.1

		2011 6 24	-	27	EMBA

	(LOF)				9	2004	(LOF)
--	-------	--	--	--	---	------	-------

1

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

10Y 2.8-2.9%

+

MLF

CPI

" "

MLF

PPI

**4.5**

2021 9 30

(LOF)A

0.6187

1.1407

(LOF)A

0.95%

(LOF)C

0.6181

1.1241

(LOF)C

0.85%

1.65%

**4.6****§5****5.1**

			%
1		-	-
		-	-
2		-	-
3		302,599,345.39	95.30
		302,599,345.39	95.30
		-	-
4		-	-
5		-	-
6		9,000,000.00	2.83
		-	-
7		673,458.56	0.21
8		5,262,148.45	1.66
9		317,534,952.40	100.00

**5.2****5.2.1****5.2.2**

**5.3****5.3.1****5.3.2****5.4**

1		-	-
2		-	-
3		220,550,000.00	69.63
		220,550,000.00	69.63
4		5,966,000.00	1.88
5		-	-
6		-	-
7		76,083,345.39	24.02
8		-	-
9		-	-
10		302,599,345.39	95.53

**5.5**

1	190202	19 02	1,000,000	100,230,000.00	31.64
2	170403	17 03	800,000	80,296,000.00	25.35
3	210201	21 01	400,000	40,024,000.00	12.64
4	110076		164,240	17,662,369.60	5.58
5	113044		130,000	13,717,600.00	4.33

**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		13,858.54
2		-
3		-
4		5,232,855.87
5		15,434.04
6		-
7		-
8		5,262,148.45

**5.10.4**

			( )	
1	110076		17,662,369.60	5.58
2	113044		13,717,600.00	4.33
3	128121		12,144,306.51	3.83
4	127025		8,983,552.68	2.84
5	110060		8,836,331.70	2.79
6	113024		6,705,941.60	2.12
7	110047		4,263,113.30	1.35
8	118000		3,770,130.00	1.19

**5.10.5**

5.10.6

§6

	(LOF)A	(LOF)C
	1,648,863,401.29	14,414,482.12
	497,386,177.13	2,230,319.46
:	1,648,873,756.56	2,035,902.09
"_"	-	-
	497,375,821.86	14,608,899.49

§7

7.1

7.2

§8

8.1

20%

	20%						

	1	2021 7 1 2021 8 1	428,386,405.83	0.00	428,386,405.83	0.00	0.00%
	2	2021 8 2 2021 9 30	0.00	162,997,555.01	0.00	162,997,555.01	31.84%
	3	2021 8 2 2021 9 30	0.00	162,997,555.01	0.00	162,997,555.01	31.84%
	-	-	-	-	-	-	-
1							
2							
3							

8.2

**§9**

**9.1**

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

**9.2**

**9.3**

2021 10 27