

LOF

2022 3

2022 9 30

2022 10 26

§ 1

2022 10 24

2022 7 1 2022 9 30

§ 2

| | | |
|--|----------------|--------|
| | LOF | |
| | 163003 | |
| | | |
| | 2016 6 25 | |
| | 418,859,075.05 | |
| | | |
| | | |
| | | |
| | | |
| | (LOF)A | (LOF)C |
| | - | LOF |
| | 163008 | 163003 |

| | | |
|--|----------------|---------------|
| | 405,784,730.98 | 13,074,344.07 |
|--|----------------|---------------|

2011 6 24

5

2016 6 24

A

B

LOF

§ 3

3.1

| | 2022 7 1 | -2022 9 30 |
|----|----------------|--------------|
| | (LOF)A | (LOF)C |
| 1. | 231,576.43 | 301.97 |
| 2. | -2,232,931.94 | -80,224.47 |
| 3. | -0.0055 | -0.0061 |
| 4. | 249,379,484.77 | 7,999,238.78 |
| 5. | 0.6146 | 0.6118 |

1

2

3.2

3.2.1

(LOF)A

| | -0.89% | 0.19% | 1.47% | 0.05% | -2.36% | 0.14% |
|--|--------|-------|--------|-------|--------|-------|
| | 0.85% | 0.26% | 2.54% | 0.04% | -1.69% | 0.22% |
| | -0.66% | 0.37% | 4.59% | 0.05% | -5.25% | 0.32% |
| | 6.64% | 0.27% | 13.29% | 0.07% | -6.65% | 0.20% |

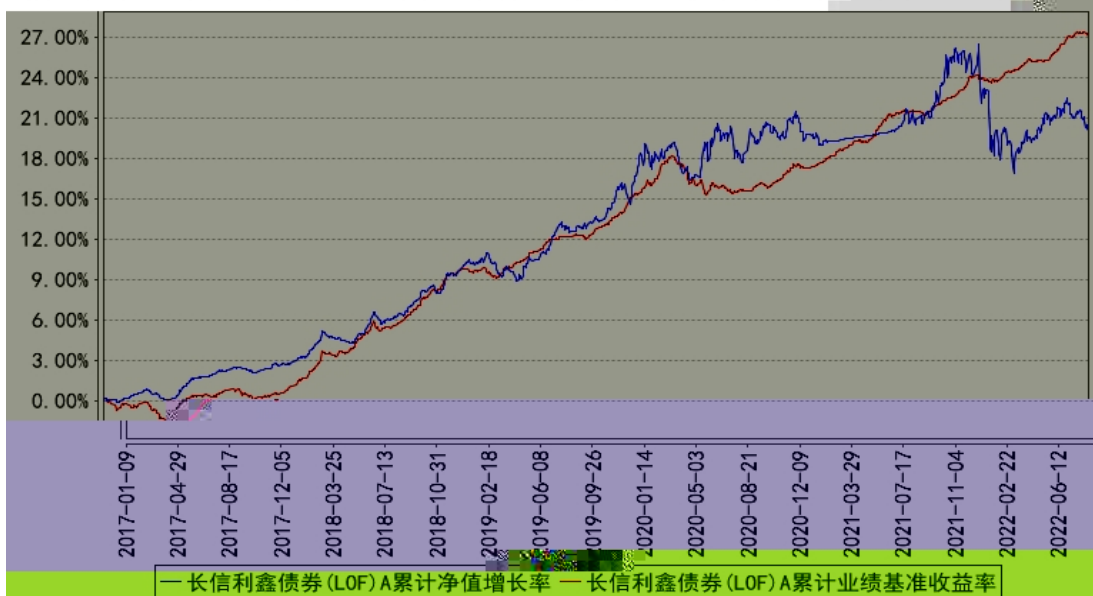
| | | | | | | |
|--|--------|-------|--------|-------|--------|-------|
| | 17.35% | 0.22% | 26.03% | 0.07% | -8.68% | 0.15% |
| | 20.05% | 0.20% | 27.09% | 0.07% | -7.04% | 0.13% |

(LOF)C

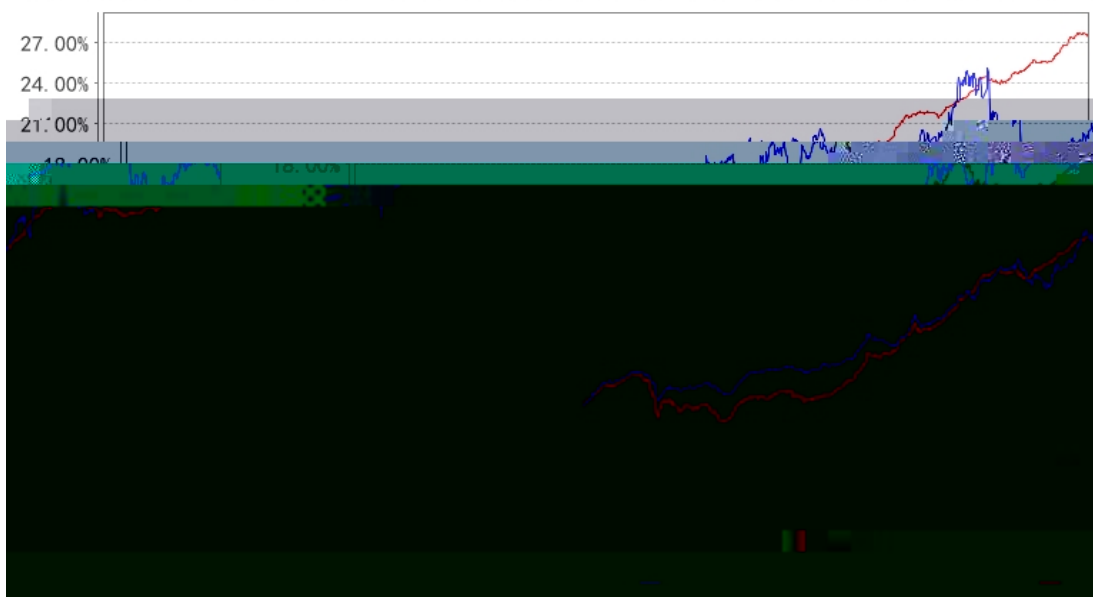
| | | | | | | |
|--|--------|-------|--------|-------|---------|-------|
| | | | | | | |
| | -0.97% | 0.19% | 1.47% | 0.05% | -2.44% | 0.14% |
| | 0.67% | 0.26% | 2.54% | 0.04% | -1.87% | 0.22% |
| | -1.02% | 0.37% | 4.59% | 0.05% | -5.61% | 0.32% |
| | 5.53% | 0.27% | 13.29% | 0.07% | -7.76% | 0.20% |
| | 15.33% | 0.22% | 26.03% | 0.07% | -10.70% | 0.15% |
| | 18.55% | 0.19% | 27.47% | 0.07% | -8.92% | 0.12% |

3.2.2

长信利鑫债券 (LOF) 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



长信利鑫债券(LOF)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 | 2017 | 1 | 9 | LOF |
| | C | A | | |
| 2 | 2016 | 6 | 25 | LOF A |
| 9 | 2022 | 9 | 30 | LOF C |
| | 2017 | 1 | | |
| | 2022 | 9 | 30 | |
| 3 | | | 6 | 2011 |
| 6 | 24 | 2016 | 6 | 25 |

§ 4

4.1

| | | | | | |
|--|-------|--------------|---|----|--------|
| | | | | | |
| | | | | | EMBA |
| | (LOF) | 2011 6 24 | - | 28 | 2004 9 |

| | | | | | |
|--|--|--|--|--|-------|
| | | | | | (LOF) |
|--|--|--|--|--|-------|

1

2

4.2

4.3

4.3.1

4.3.2

4.4

7

" " " "

4.5

2022 9 30 , (LOF)A 0.6146 ,
 1.1366 , (LOF)A -0.89% (LOF)C
 0.6118 , 1.1178 , (LOF)C -
 0.97%, 1.47%

4.6

§ 5

5.1

| | | | % |
|---|--|---|---|
| 1 | | - | - |
| | | - | - |

| | | | |
|---|--|----------------|--------|
| 2 | | - | - |
| 3 | | 212,157,894.72 | 82.21 |
| | | 212,157,894.72 | 82.21 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | 38,003,438.75 | 14.73 |
| | | - | - |
| 7 | | 7,920,701.69 | 3.07 |
| 8 | | 1,615.18 | 0.00 |
| 9 | | 258,083,650.34 | 100.00 |

5.2

5.2.1

5.2.2

5.3

5.3.1

5.4

| | | | % |
|----|--|----------------|-------|
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 102,043,347.95 | 39.65 |
| | | 102,043,347.95 | 39.65 |
| 4 | | 4,107,068.49 | 1.60 |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | 106,007,478.28 | 41.19 |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 212,157,894.72 | 82.43 |

5.5

| | | | | | | % |
|---|--------|----|----|---------|---------------|-------|
| 1 | 210411 | 21 | 11 | 800,000 | 81,695,123.29 | 31.74 |
| 2 | 210308 | 21 | 08 | 200,000 | 20,348,224.66 | 7.91 |
| 3 | 110076 | | | 164,240 | 18,095,130.75 | 7.03 |
| 4 | 127025 | | | 138,538 | 15,100,547.11 | 5.87 |
| 5 | 113044 | | | 130,000 | 14,422,057.53 | 5.60 |

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.9.3

5.10

5.10.1

2022 3 21

2022 10

EAST

EAST

90

EAST

EAST

| | | |
|---|--|----------|
| | | |
| 1 | | 1,083.18 |
| 2 | | - |
| 3 | | - |
| 4 | | - |
| 5 | | 532.00 |
| 6 | | - |
| 7 | | - |
| 8 | | 1,615.18 |

5.10.4

| | | | | % |
|----|--------|--|---------------|------|
| 1 | 110076 | | 18,095,130.75 | 7.03 |
| 2 | 127025 | | 15,100,547.11 | 5.87 |
| 3 | 113044 | | 14,422,057.53 | 5.60 |
| 4 | 113024 | | 14,057,151.45 | 5.46 |
| 5 | 128121 | | 13,428,049.09 | 5.22 |
| 6 | 110060 | | 8,765,630.54 | 3.41 |
| 7 | 127044 | | 7,928,560.00 | 3.08 |
| 8 | 123115 | | 7,256,318.09 | 2.82 |
| 9 | 110047 | | 4,047,498.70 | 1.57 |
| 10 | 123107 | | 2,627,488.01 | 1.02 |

5.10.5

5.10.6

§ 6

| | (LOF)A | (LOF)C |
|------|----------------|---------------|
| | 406,109,206.62 | 13,049,118.61 |
| | 92,166.65 | 712,945.45 |
| : | 416,642.29 | 687,719.99 |
| " -" | - | - |
| | 405,784,730.98 | 13,074,344.07 |

§ 7

7.1

7.2

§ 8

8.1

20%

| | | 20% | | | | | % |
|---|-----------------------------|----------------|------|------|----------------|--|-------|
| 1 | 2022 7 1 2022 9 30 | 162,997,555.01 | 0.00 | 0.00 | 162,997,555.01 | | 38.91 |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |

8.2

§ 9

9.1

1

2

(LOF)

3

(LOF)

4

(LOF)

5

6

9.2

9.3

2022 10 26