

2023 1

2023 3 31

2023 4 21

§ 1

2023 4 20

2023 1 1 2023 3 31

§ 2

	519999
	2004 3 19
	52,486,667,207.11
	1
	2
	3
	4

	A	B
	A	B
	519999	519998
	52,093,410,648.68	393,256,558.43

### § 3

#### 3.1

	2023 1 1	-2023 3 31
	A	B
1.	216,243,631.26	3,337,829.46
2.	216,243,631.26	3,337,829.46
3.	52,093,410,648.68	393,256,558.43

1

2

#### 3.2

##### 3.2.1

A

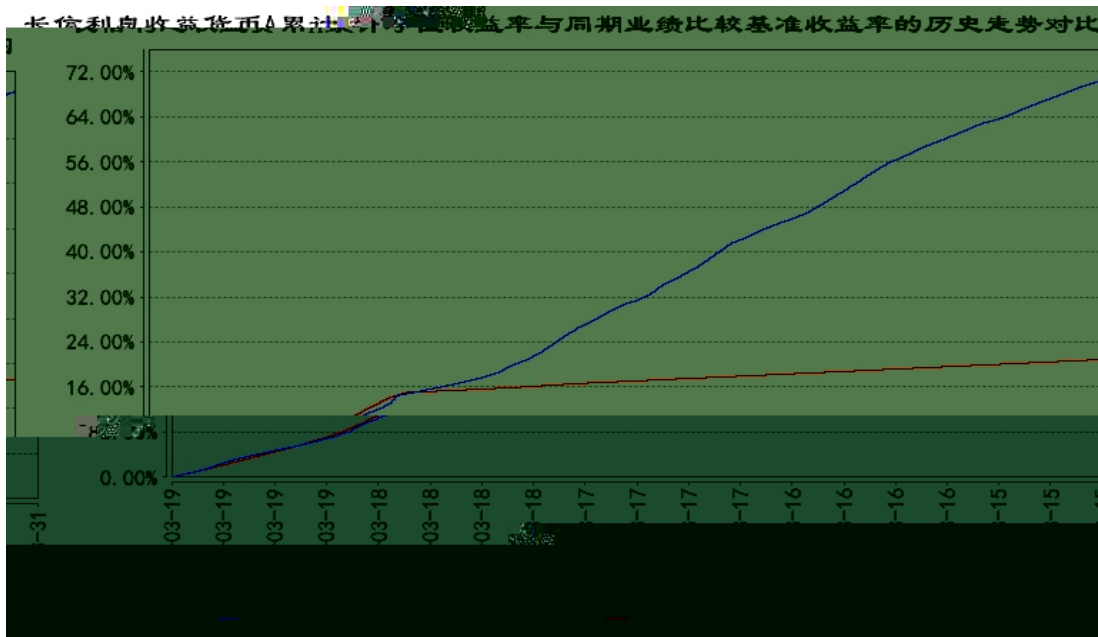
	0.4549%	0.0010%	0.0875%	0.0000%	0.3674%	0.0010%
	0.8452%	0.0009%	0.1771%	0.0000%	0.6681%	0.0009%
	1.7063%	0.0008%	0.3555%	0.0000%	1.3508%	0.0008%
	5.9537%	0.0010%	1.0703%	0.0000%	4.8834%	0.0010%
	11.5773%	0.0016%	1.7911%	0.0000%	9.7862%	0.0016%

	72.2519%	0.0075%	21.1530%	0.0031%	51.0989%	0.0044%
--	----------	---------	----------	---------	----------	---------

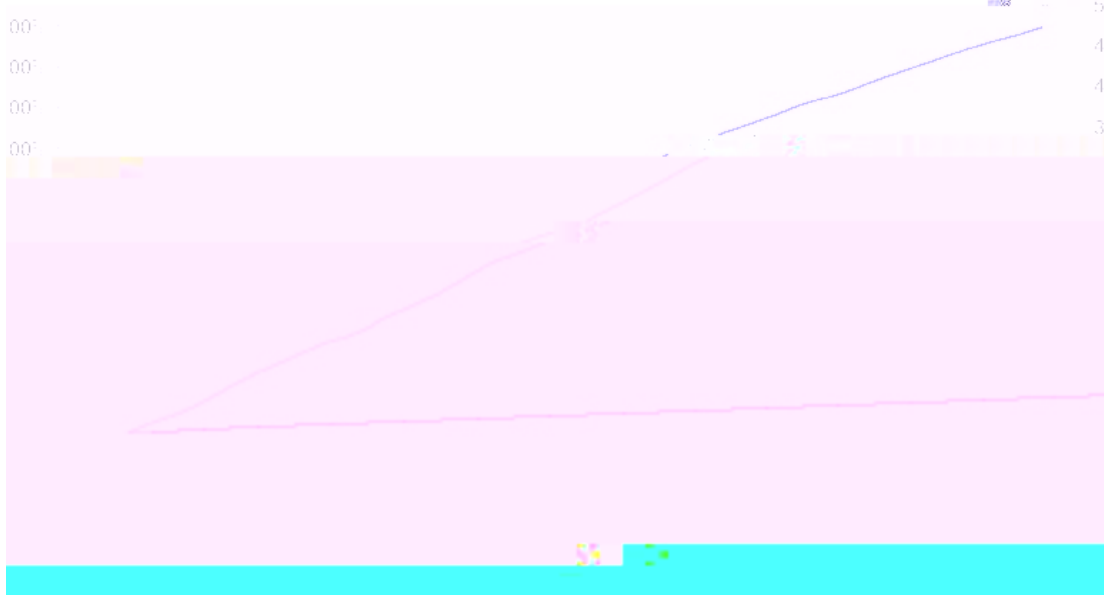
B

	0.5142%	0.0010%	0.0875%	0.0000%	0.4267%	0.0010%
	0.9657%	0.0009%	0.1771%	0.0000%	0.7886%	0.0009%
	1.9504%	0.0008%	0.3555%	0.0000%	1.5949%	0.0008%
	6.7180%	0.0010%	1.0703%	0.0000%	5.6477%	0.0010%
	12.8570%	0.0016%	1.7911%	0.0000%	11.0659%	0.0016%
	49.8404%	0.0037%	4.6833%	0.0001%	45.1571%	0.0036%

### 3.2.2



长信利息收益货币B累计净值收益率与同期业绩比较基准收益率的历史走势对比图



1 A 2004 3 19 2023 3 31  
 B 2010 11 25 ( 2023 3 31  
 2 3

S 4

4.1

					2010 7
		2016 12 30	-	13	1-3
87					87

		2021 10 28	-	8	2021 7

1

2

4.2

4.3

4.3.1

4.3.2

4.4

PMI 3 2 2017 1

4.93 2

2 12.18% 2022

11 11.65% 0.53% 2

8.1% 2022 11 9.3% 1.2% 2

3.5% CPI 1 2.1% 1 PPI

2022

40bp 7D 30bp 2

3 0.25% MLF

3A 1 2.55% 3 2.78%

2.65%

2-3

4.5

2023 3 31 A 0.4549%

B 0.5142% 0.0875%

4.6

§ 5

5.1

			%
1		15,552,708,837.23	23.67

		15,552,708,837.23	23.67
		-	-
2		8,898,759,045.47	13.54
		-	-
3		41,257,322,009.36	62.79
4		364,589.44	0.00
5		65,709,154,481.50	100.00

## 5.2

			%
1		-	5.26
		-	-
2		5,192,152,574.27	9.89
		-	-

20%

20%

## 5.3

## 5.3.1

		83
		99
		73

120

120

## 5.3.2

			%	%
1	30		51.02	25.13
		397	-	-
2	30	-60	12.78	-
		397	-	-

3	60	—90	18.65	-
		397	-	-
4	90	—120	13.18	-
		397	-	-
5	120	—397	29.18	-
		397	-	-
			124.82	25.13

#### 5.4 240

240

#### 5.5

			%
1		-	-
2		-	-
3		928,195,973.56	1.77
		92,620,961.35	0.18
4		142,734,124.16	0.27
5		120,277,153.03	0.23
6		-	-
7		14,156,031,226.62	26.97
8		205,470,359.86	0.39
9		15,552,708,837.23	29.63
10	397	-	-

#### 5.6

				%	
1	2028019	20 01	6,000,000	610,375,381.70	1.16
2	112213156	22 CD156	5,500,000	546,904,224.46	1.04
3	112391893	23 CD003	5,000,000	498,778,566.89	0.95
4	112317057	23 CD057	5,000,000	498,294,823.06	0.95
5	112393343	23 CD021	5,000,000	498,143,252.88	0.95
6	112393313	23 CD014	5,000,000	495,135,915.87	0.94
7	112304002	23	5,000,000	493,141,990.33	0.94

		CD002			
8	112321115	23 CD115	5,000,000	490,246,461.29	0.93
9	112302009	23 CD009	4,000,000	394,448,070.54	0.75
10	112298850	22 CD008	3,000,000	299,189,293.66	0.57

5.7 " " " "

	0.25	-0.5%	-
			0.0108%
			-0.0242%
			0.0113%

0.25%

0.25%

0.5%

0.5%

5.8

5.9

5.9.1

5.9.2

2022 5 24

2022 31

400

2022 6 3

2022 31

1

2023 2 16

2023 5

1600

1680 ,

3280

2023 2 16

2023 8

430

1230

1660

,

2023 2 17

2023 21

860

## 5.9.3

1		364,589.44
2		-
3		-
4		-
5		-
6		-
7		364,589.44

## 5.9.4

## §6

	A	B
	40,790,970,972.33	1,305,456,556.47
	129,443,201,997.75	13,403,203.70
	118,140,762,321.40	925,603,201.74
	52,093,410,648.68	393,256,558.43

## §7

			( )	( )	(%)
1		2023-01-03	55,634.27	55,634.27	0
2		2023-01-04	14,122.33	14,122.33	0
3		2023-01-05	14,264.25	14,264.25	0
4		2023-01-06	15,055.66	15,055.66	0
5		2023-01-09	41,167.14	41,167.14	0
6		2023-01-10	14,513.55	14,513.55	0
7		2023-01-11	16,886.17	16,886.17	0

8		2023-01-12	13,612.82	13,612.82	0
9		2023-01-13	13,654.60	13,654.60	0
10		2023-01-16	41,219.77	41,219.77	0
11		2023-01-17	14,189.49	14,189.49	0
12		2023-01-18	15,143.13	15,143.13	0
13		2023-01-19	15,885.39	15,885.39	0
14		2023-01-20	13,687.48	13,687.48	0
15		2023-01-30	134,192.59	134,192.59	0
16		2023-01-31	25,217.73	25,217.73	0
17		2023-02-01	15,079.88	15,079.88	0
18		2023-02-02	16,388.26	16,388.26	0
19		2023-02-03	26,799.08	26,799.08	0
20		2023-02-06	40,502.13	40,502.13	0
21		2023-02-07	13,210.41	13,210.41	0
22		2023-02-08	13,593.98	13,593.98	0
23		2023-02-09	13,375.46	13,375.46	0
24		2023-02-10	18,631.99	18,631.99	0
25		2023-02-13	42,551.05	42,551.05	0
26		2023-02-14	13,488.88	13,488.88	0
27		2023-02-15	13,389.17	13,389.17	0
28		2023-02-16	13,300.40	13,300.40	0
29		2023-02-17	29,872.88	29,872.88	0
30		2023-02-20	42,642.30	42,642.30	0
31		2023-02-21	20,424.01	20,424.01	0
32		2023-02-22	14,418.03	14,418.03	0
33		2023-02-23	13,992.60	13,992.60	0
34		2023-02-24	18,890.14	18,890.14	0
35		2023-02-27	43,352.59	43,352.59	0

36		2023-02-28	14,266.32	14,266.32	0
37		2023-03-01	14,430.56	14,430.56	0
38		2023-03-02	13,923.59	13,923.59	0
39		2023-03-03	15,682.11	15,682.11	0
40		2023-03-06	43,441.06	43,441.06	0
41		2023-03-07	14,799.43	14,799.43	0
42		2023-03-08	13,957.04	13,957.04	0
43		2023-03-09	13,522.67	13,522.67	0
44		2023-03-10	16,160.75	16,160.75	0
45		2023-03-13	42,550.62	42,550.62	0
46		2023-03-14	13,481.38	13,481.38	0
47		2023-03-15	13,475.25	13,475.25	0
48		2023-03-16	13,701.55	13,701.55	0
49		2023-03-17	15,900.60	15,900.60	0
50		2023-03-20	44,134.35	44,134.35	0
51		2023-03-21	13,977.10	13,977.10	0
52		2023-03-22	13,979.35	13,979.35	0
53		2023-03-23	14,096.32	14,096.32	0
54		2023-03-24	14,090.56	14,090.56	0
55		2023-03-27	43,150.48	43,150.48	0
56		2023-03-28	14,784.06	14,784.06	0
57		2023-03-29	14,350.85	14,350.85	0
58		2023-03-30	14,589.77	14,589.77	0
59		2023-03-31	14,688.79	14,688.79	0
			1,343,484.17	1,343,484.17	

## § 8

8.1

20%

20%

8.2

§ 9

9.1

1

2

3

4

5

6

9.2

9.3

2023 4 21