

6

2023

1

2023 3 31

2023 4 21

## § 1

2023 4 20

2023 1 1 2023 3 31

## § 2

	6	
	011105	
	2021 3 30	
	183,499,011.84	
	*85%+	300 *10%+
		*5%
	6	6
	A	C
	011105	011106

	143,899,626.01	39,599,385.83
--	----------------	---------------

### § 3

#### 3.1

	2023 1 1	-2023 3 31
	6 A	6 C
1.	-344,767.24	-145,100.29
2.	3,492,106.14	810,312.89
3.	0.0225	0.0197
4.	144,386,931.39	39,335,808.12
5.	1.0034	0.9933

1

2

#### 3.2

##### 3.2.1

	6 A					
	2.00%	0.30%	0.80%	0.14%	1.20%	0.16%
	4.80%	0.48%	1.21%	0.19%	3.59%	0.29%
	1.56%	0.52%	0.50%	0.18%	1.06%	0.34%
	0.34%	0.45%	-0.78%	0.18%	1.12%	0.27%

6

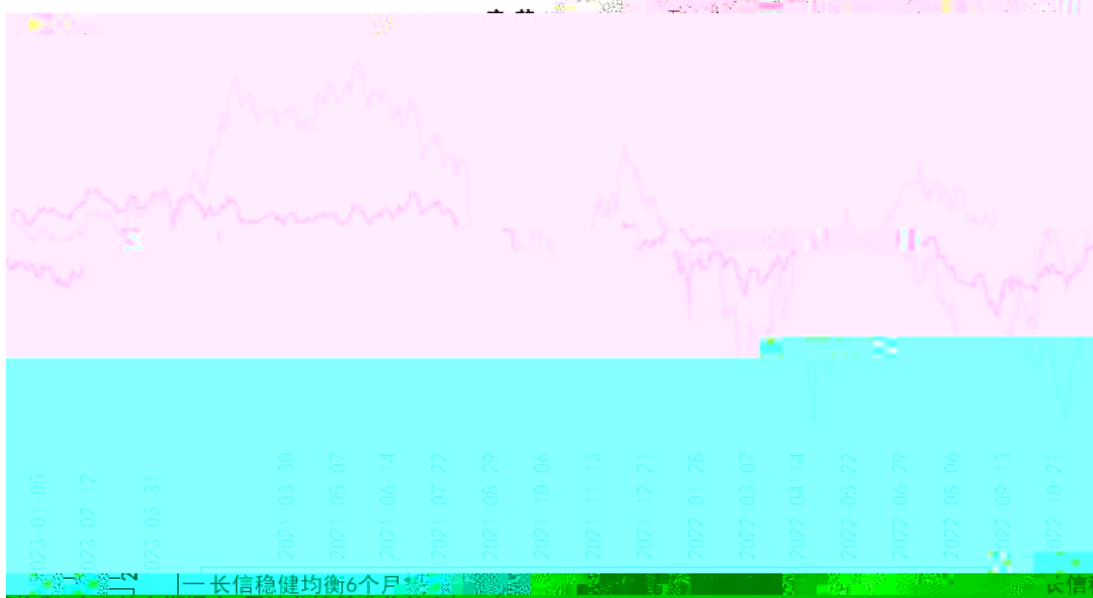
C

--	--	--	--	--	--	--

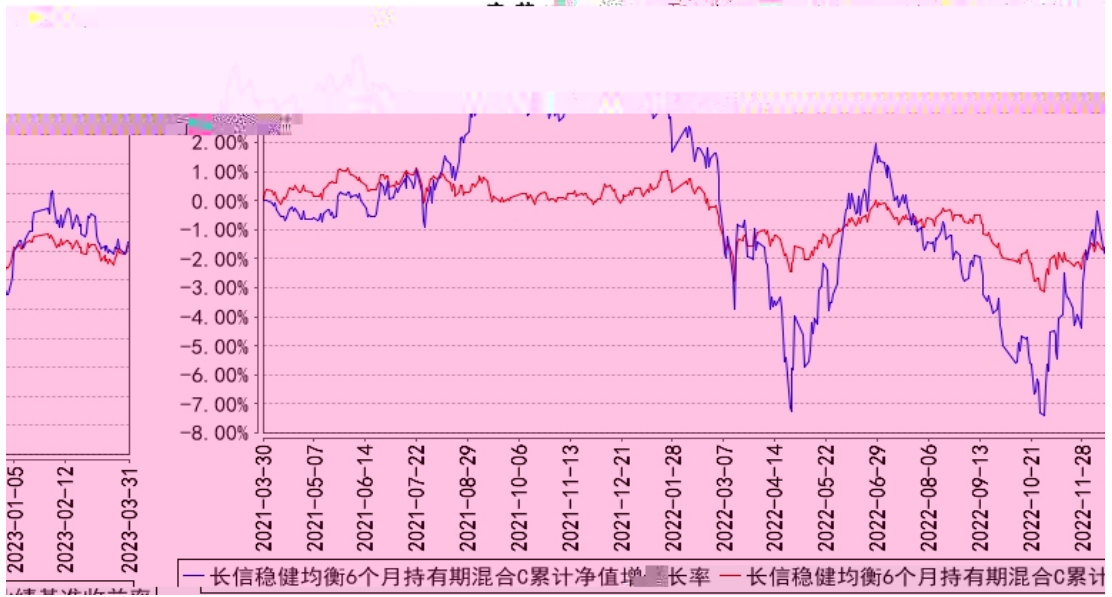
	1.88%	0.30%	0.80%	0.14%	1.08%	0.16%
	4.54%	0.48%	1.21%	0.19%	3.33%	0.29%
	1.05%	0.52%	0.50%	0.18%	0.55%	0.34%
	-0.67%	0.45%	-0.78%	0.18%	0.11%	0.27%

### 3.2.2

长信稳健均衡6个月持有期混合A累计净值增长率与同期业绩比较基准收益率的对比



长信稳健均衡6个月持有期混合C累计净值增长率与同期业绩比较基准收益率的历年



1 2021 3 30 2023 3 31

2 6

### S 4

#### 4.1

		2021 3 30	-	8	2017 5
	6				

					6
					2018 7
					50
		2021 3 30	-	24	
	6				
					6

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

3

27

0.25

10

TMT

AI

TMT

PMI

4

AI

## 4.5

2023 3 31 , 6 A 1.0034 ,  
 1.0034 , 6 A 2.00%  
 6 C 0.9933 , 0.9933 ,  
 6 C 1.88%, 0.80%

## 4.6

## § 5

## 5.1

			%
1		54,668,124.52	28.32
		54,668,124.52	28.32
2		-	-
3		120,241,285.43	62.29
		120,241,285.43	62.29
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		17,688,924.48	9.16

8		424,750.56	0.22
9		193,023,084.99	100.00

26,440,008.24

14.39%

## 5.2

### 5.2.1

			%
A		-	-
B		-	-
C		17,731,412.82	9.65
D		6,619.60	0.00
E		-	-
F		1,042,083.00	0.57
G		2,322,060.86	1.26
H		-	-
I		2,270,172.00	1.24
J		3,755,916.00	2.04
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		1,099,852.00	0.60
S		-	-
		28,228,116.28	15.36

### 5.2.2

		%
	2,475,239.28	1.35
	2,818,969.02	1.53
	820,644.35	0.45
	-	-
	2,529,987.42	1.38
	5,458,028.15	2.97
	-	-
	1,076,386.63	0.59

	9,848,244.33	5.36
	901,322.14	0.49
	511,186.92	0.28
	26,440,008.24	14.39

### 5.3

#### 5.3.1

					%
1	00700		14,200	4,795,811.13	2.61
2	00762		540,000	2,666,148.70	1.45
3	00388		8,300	2,529,987.42	1.38
4	01378		376,000	2,475,239.28	1.35
5	00013		133,500	2,413,308.40	1.31
6	000333		37,000	1,990,970.00	1.08
7	300054		80,400	1,969,800.00	1.07
8	09922		116,000	1,896,908.42	1.03
9	000776		119,600	1,886,092.00	1.03
10	000568		7,400	1,885,446.00	1.03

### 5.4

				%
1			14,475,853.26	7.88
2			-	-
3			20,497,947.95	11.16
			10,314,646.58	5.61
4			30,493,095.90	16.60
5			10,049,742.08	5.47
6			25,384,596.78	13.82
7			19,340,049.46	10.53
8			-	-
9			-	-
10			120,241,285.43	65.45

### 5.5

					%
1	018008	1802	100,000	10,314,646.58	5.61
2	155563	19 06	100,000	10,282,845.48	5.60
3	143563	18 01	100,000	10,274,113.43	5.59
4	2120086	21 01	100,000	10,183,301.37	5.54
5	102101733	21 MTN004	100,000	10,130,395.07	5.51

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.10

5.10.1

5.10.2

5.10.3

5.11

5.11.1

5.11.2

## 5.11.3

1		-
2		361,421.63
3		-
4		-
5		63,328.93
6		-
7		-
8		424,750.56

## 5.11.4

				%
1	113060	22	2,889,499.33	1.57
2	127063		1,983,430.47	1.08
3	127056		1,964,138.98	1.07
4	123107		1,881,560.79	1.02
5	127012		1,838,115.90	1.00
6	127018		1,802,960.96	0.98
7	127006		1,748,627.33	0.95
8	127019		1,598,878.93	0.87
9	113044		923,658.71	0.50
10	127073		843,869.12	0.46

## 5.11.5

## 5.11.6

## § 6

	6 A	6 C
	168,958,237.92	43,121,599.93
	5,051,645.88	9,784.94
:	30,110,257.79	3,531,999.04
" -"	-	-
	143,899,626.01	39,599,385.83

§ 7

7.1

7.2

§ 8

8.1

20%

20%

8.2

§ 9

9.1

1

2

6

3

6

4

6

5

6

9.2

9.3

2023 4 21