

2023 2

2023 6 30

2023 7 21

§ 1

2023 7 19

2023 4 1 2023 6 30

§ 2

	519949		
	2016 11 10		
	18,232,832.82		
	CPI	M2	GDP
	300	*50%+	*50%
	A	C	E
	CXLXA	-	-
	519949	007293	007294

	624,167.17	316,764.46	17,291,901.19
--	------------	------------	---------------

§ 3

3.1

	2023	4 1 -2023	6 30
	A	C	E
1.	-22,848.26	-14,922.40	-815,239.59
2.	-31,675.53	-23,232.76	-1,106,018.92
3.	-0.0515	-0.0586	-0.0498
4.	783,703.29	389,765.44	21,501,495.66
5.	1.256	1.230	1.243

1

2

3.2

3.2.1

A

	-3.90%	0.70%	-1.69%	0.41%	-2.21%	0.29%
	-2.79%	0.72%	1.08%	0.42%	-3.87%	0.30%
	-10.60%	0.76%	-5.21%	0.49%	-5.39%	0.27%
	5.55%	0.63%	3.20%	0.60%	2.35%	0.03%
	27.00%	0.58%	20.02%	0.63%	6.98%	-0.05%
	33.08%	0.52%	24.73%	0.59%	8.35%	-0.07%

C

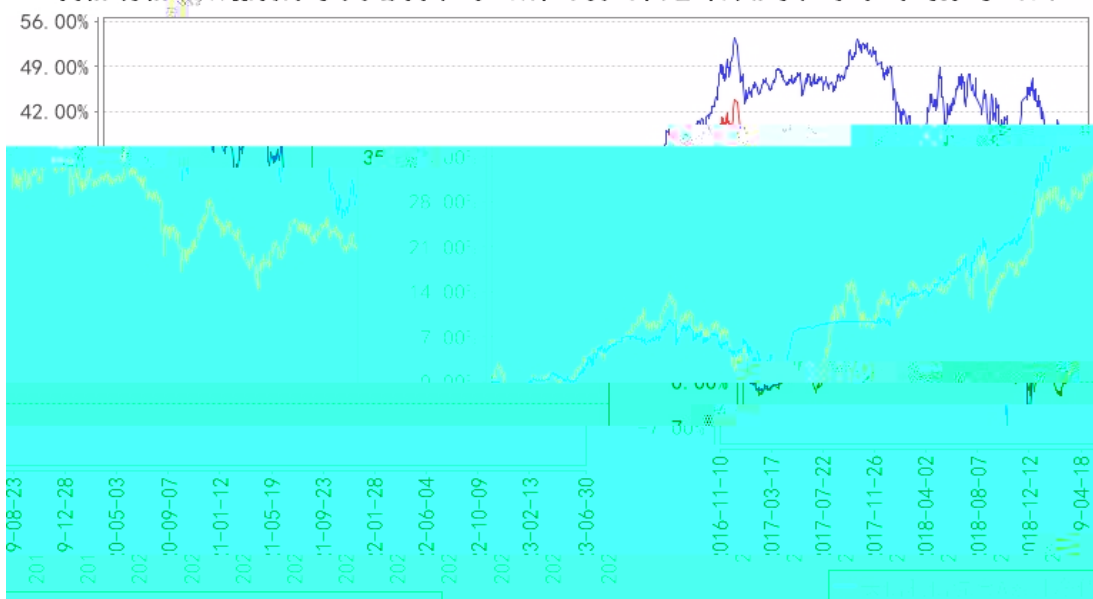
	-4.06%	0.71%	-1.69%	0.41%	-2.37%	0.30%
	-3.23%	0.72%	1.08%	0.42%	-4.31%	0.30%
	-11.06%	0.76%	-5.21%	0.49%	-5.85%	0.27%
	4.50%	0.63%	3.20%	0.60%	1.30%	0.03%
	19.19%	0.56%	8.89%	0.61%	10.30%	-0.05%

E

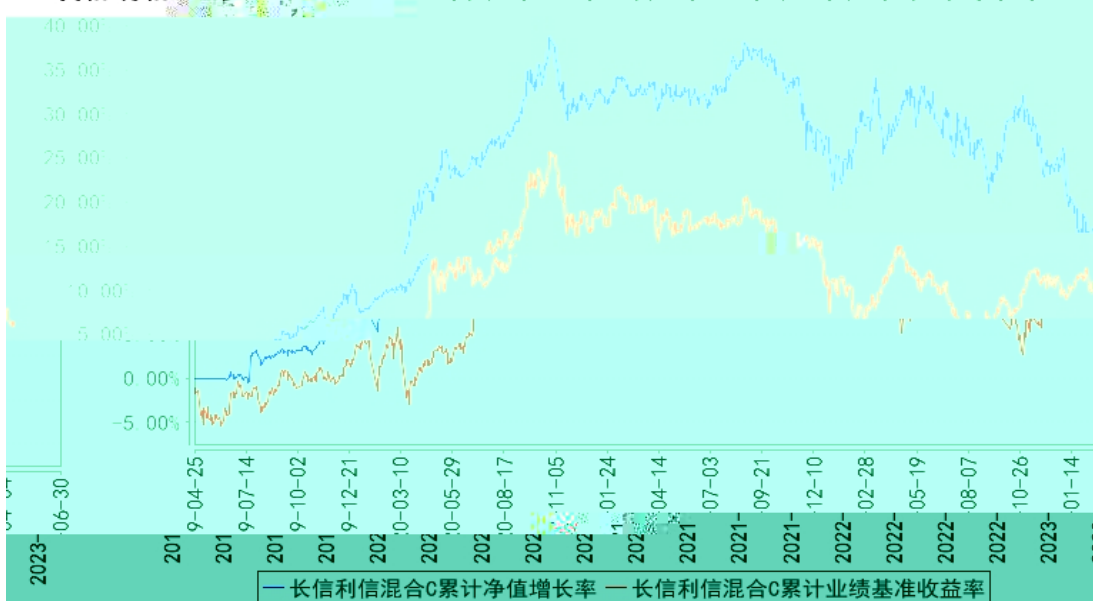
	-4.02%	0.70%	-1.69%	0.41%	-2.33%	0.29%
	-2.89%	0.72%	1.08%	0.42%	-3.97%	0.30%
	-10.70%	0.77%	-5.21%	0.49%	-5.49%	0.28%
	5.43%	0.64%	3.20%	0.60%	2.23%	0.04%
	20.45%	0.56%	8.89%	0.61%	11.56%	-0.05%

3.2.2

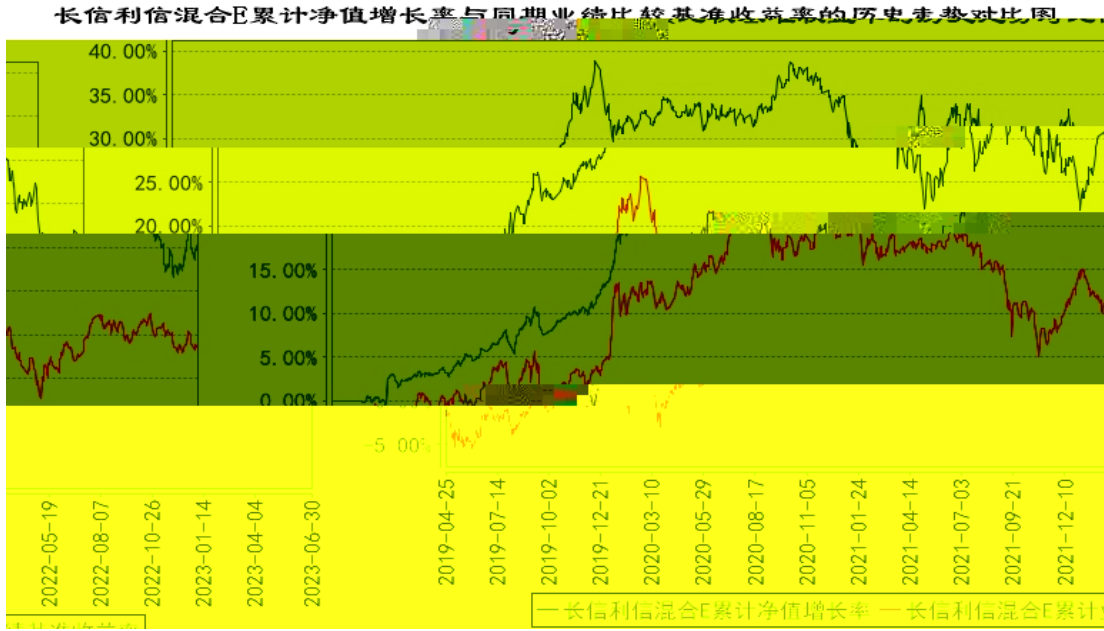
长信利信混合A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信利信混合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



— 长信利信混合C累计净值增长率 — 长信利信混合C累计业绩基准收益率



1 2019 4 25
 A C E
 2 A 2016 11 10 2023 6 30 C
 2019 4 25 2023 6 30 E 2019
 4 25 2023 6 30
 3 6

§ 4

4.1

		2021 9 7	-	9	7
		2022 9 9	-	8	

					2015 4
--	--	--	--	--	--------

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

AI

alpha

AI

4.5

2023	6	30	A	1.256	1.316
			A	-3.90%	C
		1.230			1.230
			C	-4.06%	E
		1.243	1.243		E
-4.02%			-1.69%		

4.6

2023 3 16 2023 6 30

§ 5

5.1

			%
1		15,845,052.40	69.29
		15,845,052.40	69.29
2		-	-
3		5,584,286.44	24.42
		5,584,286.44	24.42
		-	-
4		-	-
5		-	-
6		-370.69	-0.00
		-	-

7		641,568.62	2.81
8		795,977.68	3.48
9		22,866,514.45	100.00

5.2

5.2.1

			%
A		900,501.00	3.97
B		451,464.00	1.99
C		9,288,162.68	40.96
D		-	-
E		365,638.00	1.61
F		-	-
G		2,478,856.00	10.93
H		-	-
I		1,236,189.72	5.45
J		666,533.00	2.94
K		457,708.00	2.02
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		15,845,052.40	69.88

5.2.2

5.3

5.3.1

					%
1	600026		87,300	1,103,472.00	4.87
2	000921		33,900	913,605.00	4.03
3	000858		5,200	850,564.00	3.75

4	603517		22,000	817,300.00	3.60
5	600150		21,900	720,729.00	3.18
6	002475		21,400	694,430.00	3.06
7	688121		17,548	656,295.20	2.89
8	688279		4,400	580,800.00	2.56
9	002468		50,000	541,000.00	2.39
10	002138		19,700	471,027.00	2.08

5.4

					%
1			1,526,968.36		6.73
2			-		-
3			4,057,318.08		17.89
			4,057,318.08		17.89
4			-		-
5			-		-
6			-		-
7			-		-
8			-		-
9			-		-
10			5,584,286.44		24.63

5.5

						%
1	018003	1401	34,450	4,057,318.08		17.89
2	019679	22 14	15,000	1,526,968.36		6.73

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		22,297.52
2		773,580.16
3		-
4		-
5		100.00
6		-
7		-
8		795,977.68

5.11.4

5.11.5

5.11.6

§ 6

	A	C	E
	631,035.19	369,201.98	34,100,294.89
	16,909.01	66,945.22	11,698.33
:	23,777.03	119,382.74	16,820,092.03
" -"	-	-	-
	624,167.17	316,764.46	17,291,901.19

§ 7

7.1

7.2

§ 8

8.1

20%

20%

8.2

§ 9

9.1

1

2

3

4

5

6

9.2

9.3

2023 7 21