

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1 2021 9 30

§2

	519977
	2012 3 30
	895,100,262.68
	<div style="display: flex; justify-content: space-between; align-items: center;"> × 20%+ 300 × 70%+ *10% </div>
	A
	C

	CX A	CX C
	519977	519976
	500,320,734.32	394,779,528.36

§3

3.1

	2021 7 1	2021 9 30
	A	C
1	35,757,037.47	32,965,298.92
2	45,042,410.55	50,390,045.43
3	0.0746	0.0877
4	878,418,766.80	669,466,740.24
5	1.7557	1.6958

1

2

3.2

3.2.1

A

	3.82%	0.83%	4.38%	0.54%	-0.56%	0.29%
	6.89%	0.71%	8.51%	0.44%	-1.62%	0.27%
	7.27%	0.84%	11.99%	0.47%	-4.72%	0.37%
	41.74%	0.85%	40.72%	0.58%	1.02%	0.27%
	42.53%	0.83%	38.42%	0.53%	4.11%	0.30%
	239.77%	1.16%	66.80%	0.95%	172.97%	0.21%

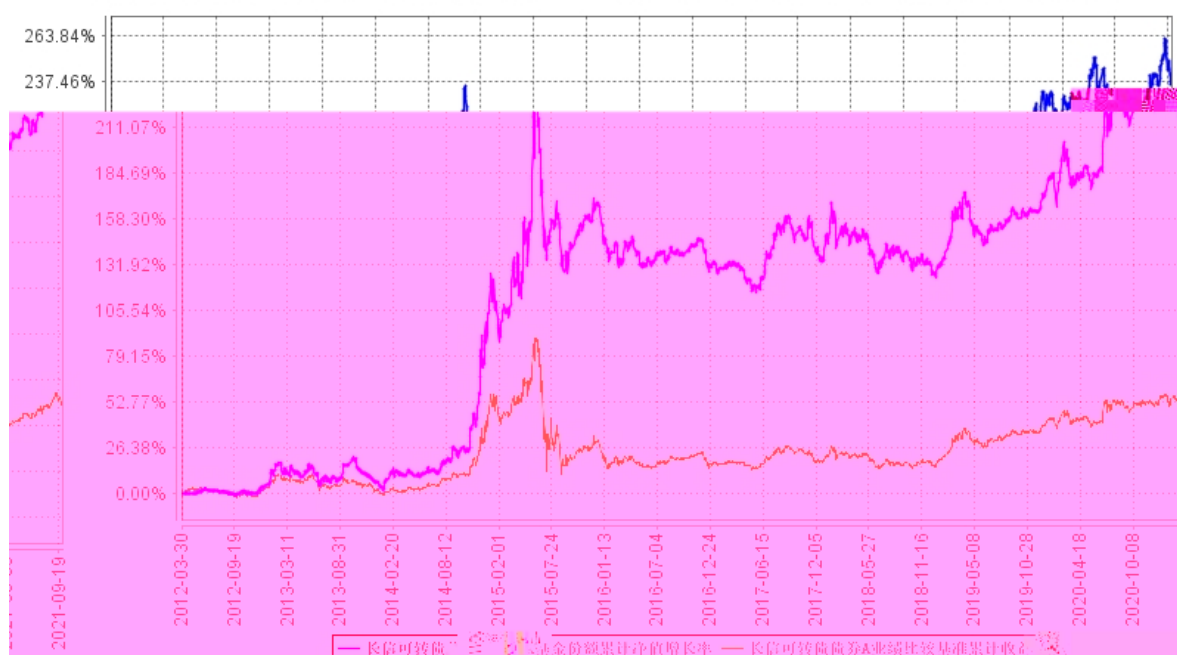
C

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

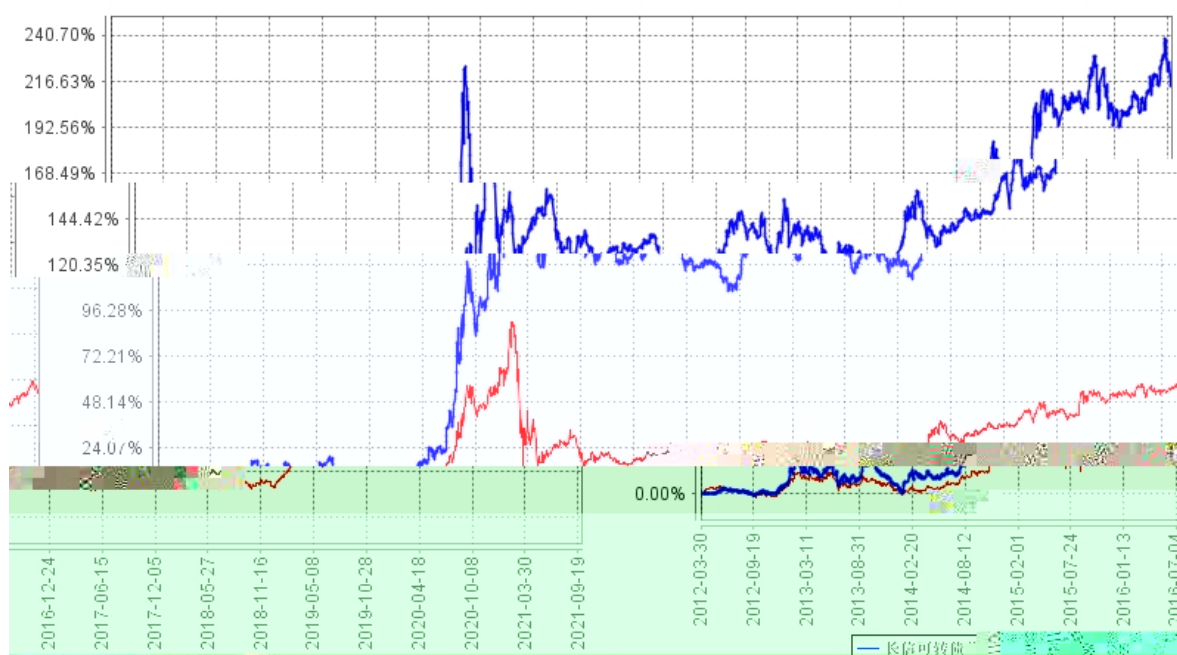
	3.72%	0.83%	4.38%	0.54%	-0.66%	0.29%
	6.69%	0.71%	8.51%	0.44%	-1.82%	0.27%
	6.90%	0.84%	11.99%	0.47%	-5.09%	0.37%
	39.96%	0.85%	40.72%	0.58%	-0.76%	0.27%
	39.53%	0.82%	38.42%	0.53%	1.11%	0.29%
	218.00%	1.16%	66.80%	0.95%	151.20%	0.21%

3.2.2

长信可转债债券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



长信可转债债券C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 2012 3 30 2021 9 30
 2 6

§4

4.1

		2018 12 8	-	22	2018 7 50
6					6
		2019 6 26	-	6	

					2017 5
	6				6
	50				2019 7
	(LOF)	2019 9 17	-	6	50 (LOF)

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

0.64%

5.62%

6.69%

6.39%

7

10

20BP 2.88%

2.8-2.9%

taper

4.5

2021	9	30	A	1.7557	2.7157
			A	3.82%	C 1.6958
		2.6028		C	3.72%
		4.38%			

4.6

§5

5.1

			%
1		300,745,091.91	17.60
		300,745,091.91	17.60
2		-	-
3		1,332,046,297.32	77.97

		1,332,046,297.32	77.97
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		67,333,107.79	3.94
8		8,213,124.05	0.48
9		1,708,337,621.07	100.00

5.2

5.2.1

			(%)
A		-	-
B		25,050,222.30	1.62
C		216,688,468.61	14.00
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		28,611,685.00	1.85
J		23,179,500.00	1.50
K		-	-
L		-	-
M		7,215,216.00	0.47
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		300,745,091.91	19.43

5.2.2

5.3

5.3.1

1	300054		2,360,700	44,688,051.00	2.89
2	002415		578,195	31,800,725.00	2.05
3	300253		1,191,400	17,311,042.00	1.12
4	300059		500,000	17,185,000.00	1.11
5	002236		691,900	16,411,868.00	1.06
6	000733		155,500	15,584,210.00	1.01
7	002466		150,100	15,247,158.00	0.99
8	603993		2,321,100	14,019,444.00	0.91
9	002241		319,900	13,787,690.00	0.89
10	600588		341,100	11,300,643.00	0.73

5.3.2

5.4

1			65,200,118.40	4.21
2			-	-
3			25,056,500.00	1.62
			25,056,500.00	1.62
4			9,677,000.00	0.63
5			-	-
6			-	-
7			1,232,112,678.92	79.60
8			-	-
9			-	-
10			1,332,046,297.32	86.06

5.5

1	110079		1,240,000	154,913,200.00	10.01

2	110081		1,078,000	140,959,280.00	9.11
3	110063	19	717,230	85,622,917.40	5.53
4	123111	3	430,764	66,777,035.28	4.31
5	110047		554,610	65,549,355.90	4.23

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.9.3****5.10****5.10.1**

300054. SZ_ 2020 11 17

2019

5 28

1 2

14 /

2020 5

30

2020

5 28

94

976.93

9,023.07

90.23% 2018 11

1.4

2018 11 16.2

2020 12.4

2021 5 18

2021 25

250

5.10.2

5.10.3

1		753,109.34
2		-
3		-
4		4,571,893.28
5		2,888,121.43
6		-
7		-
8		8,213,124.05

5.10.4

			()	
1	110063	19	85,622,917.40	5.53
2	110047		65,549,355.90	4.23
3	128083		57,534,558.51	3.72
4	113563		43,552,151.00	2.81
5	128137		35,871,601.00	2.32
6	123049		34,904,736.00	2.25
7	113011		33,933,260.00	2.19
8	128121		33,645,490.83	2.17
9	113042		31,149,000.00	2.01
10	113602	20	27,719,475.70	1.79
11	113604		24,420,674.00	1.58
12	123056		24,105,291.20	1.56
13	110076		22,623,189.80	1.46
14	128081		19,004,588.00	1.23
15	123002		18,902,247.66	1.22
16	110067		18,371,349.00	1.19
17	128123		17,542,406.25	1.13
18	110073		14,166,106.50	0.92
19	123076		13,482,811.16	0.87
20	110034		12,472,683.60	0.81
21	113013		10,715,400.00	0.69
22	123025		10,461,220.00	0.68
23	110053		9,340,800.00	0.60
24	113594		9,242,303.40	0.60
25	127017		4,511,980.71	0.29
26	127030		4,176,800.00	0.27
27	123104		4,129,279.68	0.27
28	123090		3,432,812.76	0.22
29	113025		3,289,700.00	0.21
30	113044		2,555,694.40	0.17
31	113598		2,241,400.00	0.14
32	123038		1,136,619.00	0.07

5.10.5

5.10.6**§6**

	A	C
	726,055,597.46	800,440,297.59
	103,370,099.41	265,105,132.60
:	329,104,962.55	670,765,901.83
"_"	-	-
	500,320,734.32	394,779,528.36

§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

2021 10 27