

LOF

2022 1

2022 3 31

2022 4 22

§ 1

2022 4 20

2022 1 1 2022 3 31

§ 2

	LOF	
	163003	
	2016 6 25	
	419,175,042.55	
	(LOF)A	(LOF)C
	-	LOF
	163008	163003

	405,772,125.73	13,402,916.82
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2011 6 24

5

2016 6 24

A

B

LOF

§ 3

3.1

	2022 1 1	-2022 3 31
	(LOF)A	(LOF)C
1.	366,207.15	2,510.45
2.	-13,715,029.24	-460,207.92
3.	-0.0338	-0.0297
4.	247,262,244.91	8,145,159.56
5.	0.6094	0.6077

1

2

3.2

3.2.1

(LOF)A

	-5.25%	0.57%	0.77%	0.06%	-6.02%	0.51%
	-1.50%	0.45%	2.00%	0.06%	-3.50%	0.39%

	-0.18%	0.32%	4.96%	0.05%	-5.14%	0.27%
	7.62%	0.25%	12.75%	0.07%	-5.13%	0.18%
	18.27%	0.20%	24.16%	0.07%	-5.89%	0.13%
	19.03%	0.20%	23.94%	0.07%	-4.91%	0.13%

(LOF)C

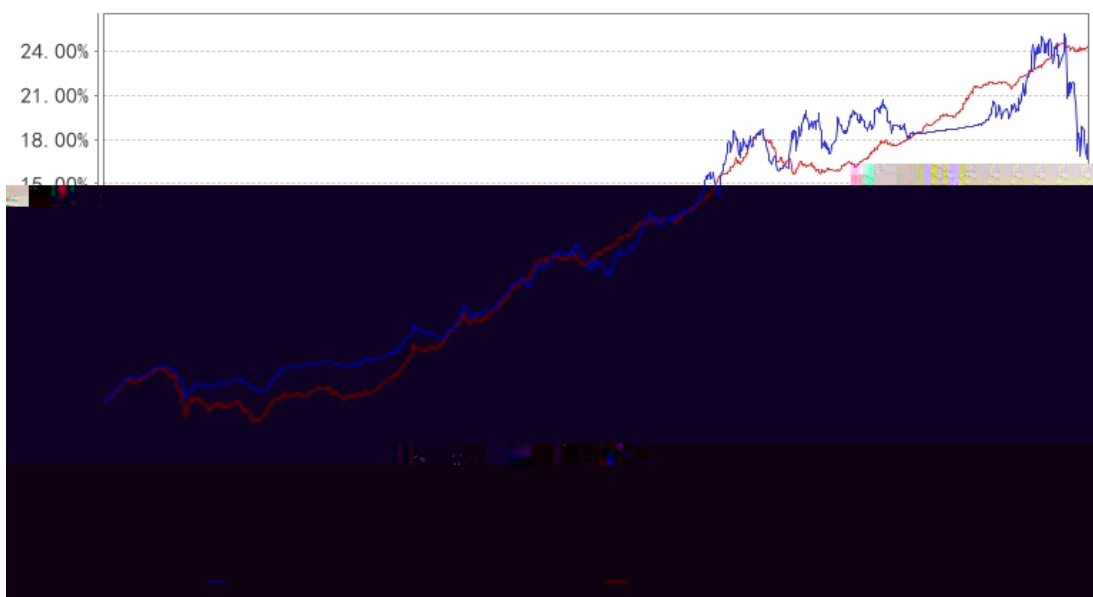
	-5.34%	0.57%	0.77%	0.06%	-6.11%	0.51%
	-1.68%	0.45%	2.00%	0.06%	-3.68%	0.39%
	-0.53%	0.32%	4.96%	0.05%	-5.49%	0.27%
	6.52%	0.25%	12.75%	0.07%	-6.23%	0.18%
	15.90%	0.20%	24.16%	0.07%	-8.26%	0.13%
	17.75%	0.19%	24.32%	0.07%	-6.57%	0.12%

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 2017 1

9 2022 3 31 LOF C 2016 6 25

2022 3 31

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

5%

4.4

			1		2.7%
2				3	
	3				
2022					
			2022		
"			" "		
	" "		" "		" "
	" "		" "		" "

10Y

4.5

2022	3	31	,	(L0F)A	0.6094	,
1.1314	,			(L0F)A	-5.25%	(L0F)C
0.6077	,			1.1137	,	(L0F)C
-5.34%	,			0.77%		

4.6

§ 5

5.1

			%
1		-	-
		-	-
2		-	-
3		228,129,087.41	89.08
		228,129,087.41	89.08
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		27,941,744.68	10.91
8		19,781.40	0.01
9		256,090,613.49	100.00

5.2

5.2.1

5.2.2

5.3

5.3.1

5.4

			%
1		-	-
2		-	-
3		100,856,323.28	39.49
		100,856,323.28	39.49
4		6,320,109.59	2.47
5		-	-
6		-	-
7		120,952,654.54	47.36
8		-	-
9		-	-
10		228,129,087.41	89.32

5.5

					%	
1	210411	21	11	800,000	80,752,657.53	31.62
2	210308	21	08	200,000	20,103,665.75	7.87
3	110076			164,240	18,190,299.96	7.12
4	127025			138,538	15,692,043.64	6.14
5	113044			130,000	14,126,886.30	5.53

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

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

480

, 2022 3 21

2022 9

EAST

EAST

90

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

10

14

1		8,984.34
2		-
3		-
4		-
5		10,797.06
6		-
7		-
8		19,781.40

5.10.4

				%
1	110076		18,190,299.96	7.12
2	127025		15,692,043.64	6.14
3	113044		14,126,886.30	5.53
4	113024		13,991,451.46	5.48
5	128121		12,035,101.35	4.71
6	127044		8,618,374.00	3.37
7	110060		8,587,496.55	3.36
8	113047		7,812,389.59	3.06
9	123115		7,601,798.94	2.98
10	110047		4,073,770.51	1.60
11	127030		3,848,963.01	1.51
12	127036		3,804,677.59	1.49
13	123107		2,569,401.64	1.01

5.10.5

5.10.6

§6

	(LOF)A	(LOF)C
	406,057,585.25	25,370,141.59
	6,528,552.89	4,487,481.95
:	6,814,012.41	16,454,706.72
	-	-

" -"		
	405,772,125.73	13,402,916.82

§ 7

7.1

7.2

§ 8

8.1

20%

							%
		20%					
	1	2022 1 1 2022 3 31	162,997,555.01	0.00	0.00	162,997,555.01	38.89
1							
2							
3							

8.2

§ 9

9.1

1

2

(LOF)

3

(LOF)

4

(LOF)

5

6

9.2

9.3

2022 4 22