

2022 3

2022 9 30

2022 10 26

§ 1

2022 10 24

2022 7 1 2022 9 30

§ 2

	519993
	519993
	519992
	2006 11 9
	382,379,504.07
	3
	20%
	80%
	300 × 70% × 30%

## § 3

## 3.1

	2022 7 1 -2022 9 30
1.	46,807.13
2.	-40,194,510.07
3.	-0.1044
4.	355,551,408.99
5.	0.9298

1

2

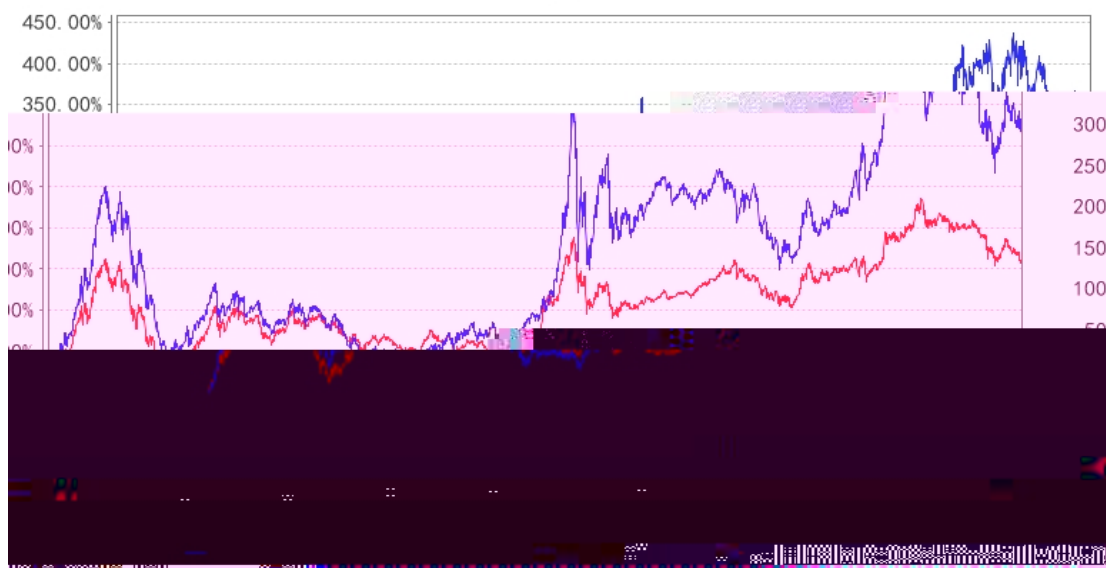
## 3.2

## 3.2.1

	-10.09%	1.15%	-10.50%	0.62%	0.41%	0.53%
	-1.72%	1.43%	-6.22%	0.83%	4.50%	0.60%
	-12.35%	1.42%	-14.44%	0.82%	2.09%	0.60%
	30.64%	1.49%	4.77%	0.88%	25.87%	0.61%
	14.75%	1.39%	8.09%	0.89%	6.66%	0.50%
	314.76%	1.63%	156.75%	13.55%	158.01%	-11.92%

## 3.2.2

长信增利动态策略混合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 2006 11 9 2022 9 30

2 6

### § 4

#### 4.1

		2021 1 18	-	8	2016

1

2

#### 4.2

4.3

4.3.1

4.3.2

5%

4.4

EPS PE

## 4.5

2022 9 30

0.9298

2.9076

-10.09%

-10.50%

## 4.6

## § 5

## 5.1

			%
1		313,082,905.29	87.57
		313,082,905.29	87.57
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		42,204,975.99	11.81
8		2,226,690.52	0.62
9		357,514,571.80	100.00

## 5.2

## 5.2.1

			%
A		-	-
B		-	-
C		244,257,402.14	68.70
D		-	-
E		-	-
F		14,845.38	0.00

G		24,362,378.44	6.85
H		12,698,452.00	3.57
I		262,549.67	0.07
J		-	-
K		31,269,899.00	8.79
L		9,354.50	0.00
M		156,591.60	0.04
N		18,705.04	0.01
O		-	-
P		-	-
Q		32,727.52	0.01
R		-	-
S		-	-
		313,082,905.29	88.06

## 5.2.2

## 5.3

### 5.3.1

					%
1	600519		9,800	18,350,500.00	5.16
2	002049		118,195	17,020,080.00	4.79
3	605123		118,200	15,673,320.00	4.41
4	601111		1,399,452	14,652,262.44	4.12
5	300604		195,300	11,136,006.00	3.13
6	000915		264,600	10,951,794.00	3.08
7	600754		185,600	10,699,840.00	3.01
8	688008		192,147	10,055,052.51	2.83
9	688037		42,178	9,196,491.12	2.59
10	603008		282,700	9,125,556.00	2.57

## 5.4

## 5.5

## 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

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1		252,889.06
2		1,971,219.60
3		-
4		-
5		2,581.86
6		-
7		-
8		2,226,690.52

5.11.4

5.11.5

5.11.6

## § 6

	388,742,410.33
	895,216.99
	7,258,123.25
" -"	-
	382,379,504.07

## § 7

7.1

	460,529.66
/	0.00
/	0.00
	460,529.66
%	0.12

7.2

§ 8

8.1

20%

20%

8.2

§ 9

9.1

1

2

3

4

5

6

9.2

9.3

2022 10 26