

2022 4

2022 12 31

2023 1 20

## § 1

2023 1 18

2022 10 1 2022 12 31

## § 2

	519949		
	2016 11 10		
	39,500,392.34		
	CPI	M2	GDP
	300	*50%+	*50%
	A	C	E
	CXLXA	-	-
	519949	007293	007294

	661,777.34	2,308,314.14	36,530,300.86
--	------------	--------------	---------------

### § 3

#### 3.1

	2022	10 1	-2022	12 31
	A		C	E
1.	-28,362.79		-112,668.19	-1,611,315.66
2.	-41,052.75		-159,255.55	-2,365,111.30
3.	-0.0631		-0.0638	-0.0647
4.	855,109.96		2,932,807.41	46,754,191.16
5.	1.292		1.271	1.280

1

2

#### 3.2

##### 3.2.1

A

	-4.86%	0.85%	0.98%	0.64%	-5.84%	0.21%
	-8.04%	0.80%	-6.22%	0.55%	-1.82%	0.25%
	-10.09%	0.79%	-9.56%	0.64%	-0.53%	0.15%
	16.40%	0.58%	4.50%	0.65%	11.90%	-0.07%
	28.17%	0.55%	13.26%	0.64%	14.91%	-0.09%
	36.89%	0.51%	23.39%	0.60%	13.50%	-0.09%

C

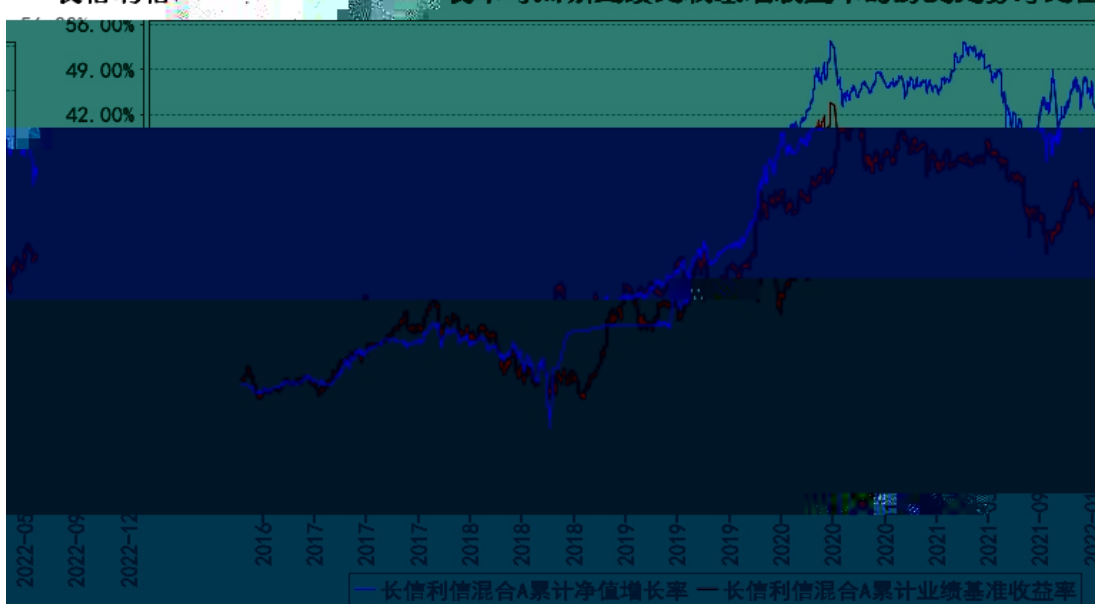
	-4.87%	0.85%	0.98%	0.64%	-5.85%	0.21%
	-8.10%	0.80%	-6.22%	0.55%	-1.88%	0.25%
	-10.18%	0.79%	-9.56%	0.64%	-0.62%	0.15%
	15.76%	0.58%	4.50%	0.65%	11.26%	-0.07%
	23.16%	0.54%	7.72%	0.63%	15.44%	-0.09%

E

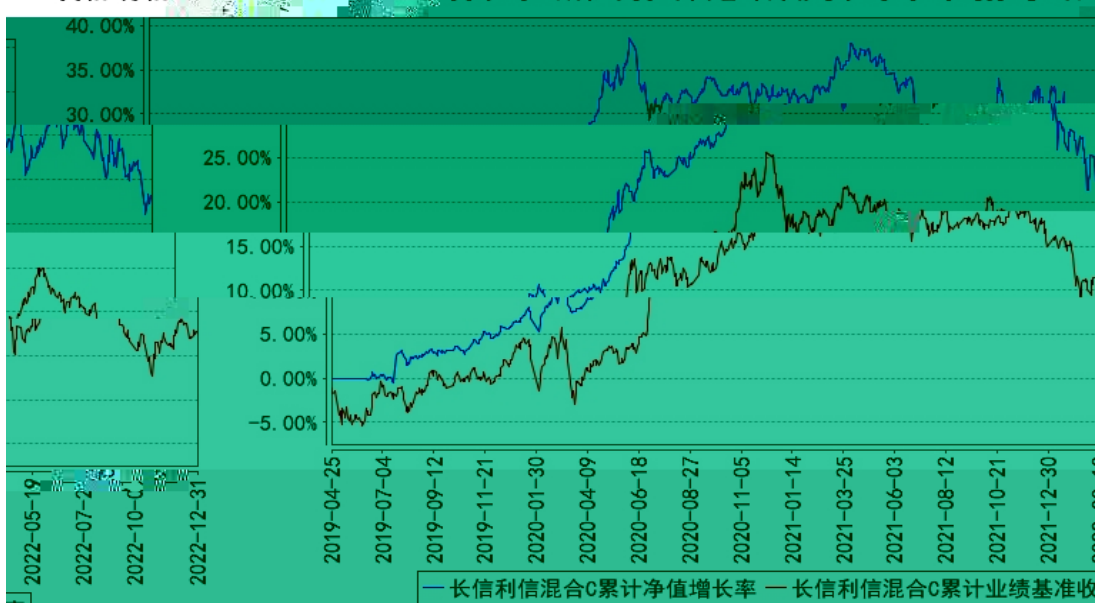
	-4.83%	0.86%	0.98%	0.64%	-5.81%	0.22%
	-8.05%	0.80%	-6.22%	0.55%	-1.83%	0.25%
	-9.99%	0.79%	-9.56%	0.64%	-0.43%	0.15%
	16.47%	0.58%	4.50%	0.65%	11.97%	-0.07%
	24.03%	0.54%	7.72%	0.63%	16.31%	-0.09%

## 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E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 2019 4 25  
 A C E  
 2 A 2016 11 10 2022 12 31 C  
 2019 4 25 2022 12 31 E  
 2019 4 25 2022 12 31  
 3 6

§ 4

4.1

		2021 7 6	-	15	2007 7

		2021 9 7	-	8	2016 7
		2022 9 9	-	7	2015 4

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

1

3

2

FCF

3

4.5

2022 12 31 , A 1.292 , 1.352  
 , A -4.86% C 1.271 ,  
 1.271 , C -4.87% E  
 1.280 , 1.280 , E  
 -4.83%, 0.98%

4.6

§ 5

5.1

			%
1		32,628,204.26	64.17
		32,628,204.26	64.17
2		-	-
3		14,254,508.97	28.03
		14,254,508.97	28.03
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,907,382.32	7.68
8		57,902.59	0.11
9		50,847,998.14	100.00

5.2

5.2.1

--	--	--	--

			%
A		-	-
B		1,033,000.00	2.04
C		18,933,191.52	37.46
D		-	-
E		-	-
F		889,980.00	1.76
G		9,750,922.00	19.29
H		-	-
I		474,950.00	0.94
J		577,920.74	1.14
K		968,240.00	1.92
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		32,628,204.26	64.56

## 5.2.2

## 5.3

### 5.3.1

					%
1	603056		187,300	3,901,459.00	7.72
2	600009		50,900	2,937,439.00	5.81
3	002475		46,000	1,460,500.00	2.89
4	300286		44,200	1,314,508.00	2.60
5	603517		19,800	1,209,582.00	2.39
6	002138		45,000	1,178,100.00	2.33
7	000858		6,000	1,084,140.00	2.15
8	603128		96,600	1,037,484.00	2.05
9	601899		103,300	1,033,000.00	2.04
10	688239		12,854	998,627.26	1.98

## 5.4

			%
--	--	--	---

1		10,100,074.93	19.98
2		-	-
3		4,154,434.04	8.22
		4,154,434.04	8.22
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		14,254,508.97	28.20

### 5.5

					%
1	019666	22 01	99,000	10,100,074.93	19.98
2	018003	1401	34,450	4,154,434.04	8.22

### 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

2022 3 21

2022 8

EAST

90

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

440

5. 11. 2

5. 11. 3

1		57,902.59
2		-
3		-
4		-
5		-
6		-
7		-
8		57,902.59

5.11.4

5.11.5

5.11.6

## § 6

	A	C	E
	618,987.30	2,678,749.32	36,525,051.22
	86,044.82	3,229.50	5,264.35
:	43,254.78	373,664.68	14.71
" -"	-	-	-
	661,777.34	2,308,314.14	36,530,300.86

## § 7

7.1

7.2

## § 8

8.1

20%

		20%					%
1	2022 10 1 2022 12 31	10,525,614.04	0.00	0.00	10,525,614.04		26.65
1							
2							
3							

8.2

§ 9

9.1

- 1
- 2
- 3
- 4
- 5
- 6

9.2

9.3

2023 1 20