

2018 4

2018 12 31

2019 1 19

§ 1

2019 1 17

2018 10 1 2018 12 31

§ 2 .

	519983	
	2010 11 18	
	2, 038, 620, 474. 46	
	300 *75%+	
	*25%	
	A	C
	LHA	-
	519983	004221

	2,025,970,248.68	12,650,225.78
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### § 3

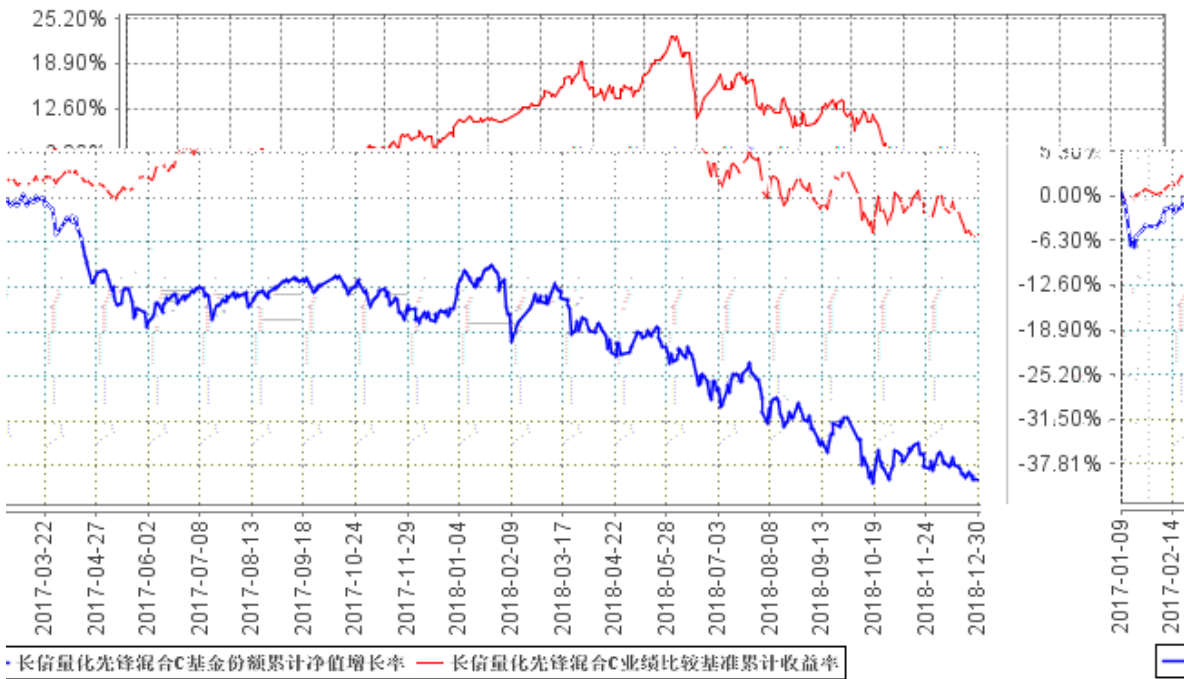
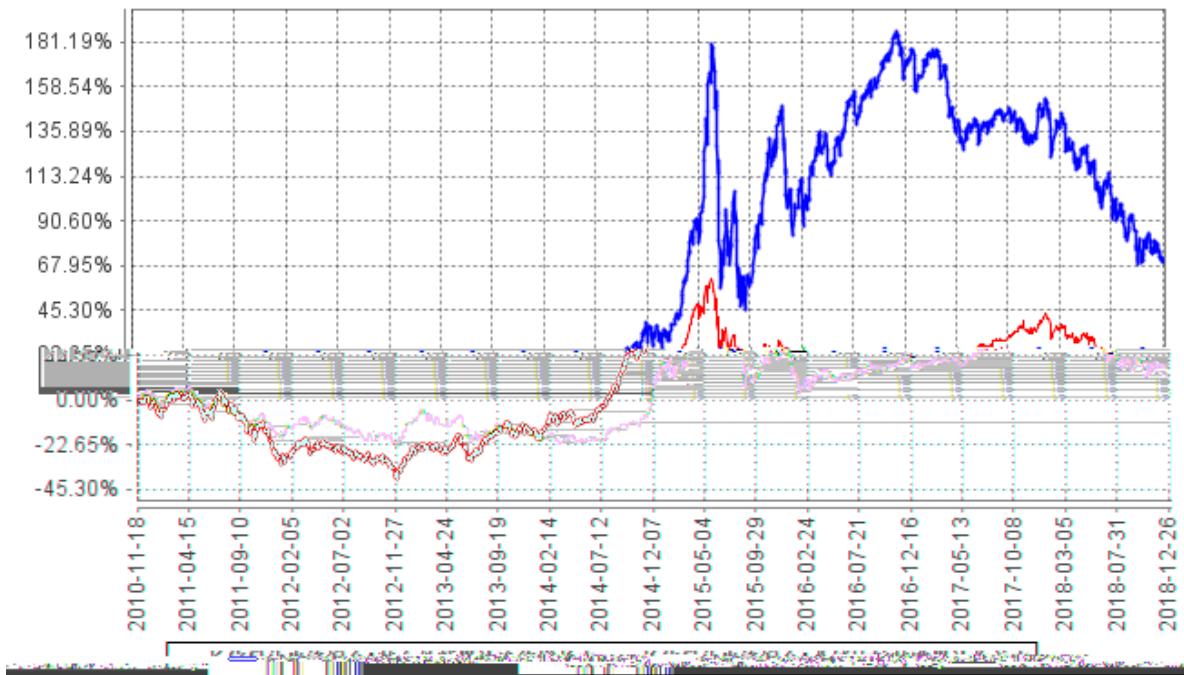
#### 3.1

	2018 10 1	2018 12 31
	A	C
1	-233,969,246.72	-1,292,553.45
2	-313,607,000.67	-1,759,470.29
3	-0.1532	-0.1457
4	2,237,914,233.28	12,888,772.37
5	1.105	1.019

1

2

3.2.2



·长信量化先锋混合C基金份额累计净值增长率 — 长信量化先锋混合C业绩比较基准累计收益率

1	A	2010	11	18	2018	12	31
C		2017	1	9	2018	12	31
2				6			

## § 4

## 4.1.

	LOF				2010
					7
					LOF
		2015 3	-	8	
		14			LOF

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1 /

2

**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

A 12%  
( )  
)  
)

## § 5

## 5.1

			%
1		2, 079, 199, 318. 70	91. 87
		2, 079, 199, 318. 70	91. 87
2		-	-
3		120, 643, 532. 60	5. 33
		120, 643, 532. 60	5. 33
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		60, 213, 604. 79	2. 66
8		3, 034, 071. 10	0. 13
9		2, 263, 090, 527. 19	100. 00

## 5.2

## 5.2.1

			(%)
A		38, 943, 955. 04	1. 73
B		47, 675, 721. 00	2. 12
C		1, 324, 672, 292. 68	58. 85
D		38, 410, 091. 72	1. 71
E		57, 172, 899. 10	2. 54
F		74, 988, 083. 91	3. 33
G		60, 043, 777. 48	2. 67
H		18, 491, 403. 30	0. 82
I		124, 041, 810. 66	5. 51
J		93, 150, 811. 62	4. 14
K		86, 638, 026. 64	3. 85
L		16, 547, 860. 10	0. 74
M		22, 652, 966. 38	1. 01
N		32, 937, 250. 88	1. 46

O		-	-
P		-	-
Q		-	-
R		42,832,368.19	1.90
S		-	-
		2,079,199,318.70	92.38

**5.2.2****5.3**

1	601877		1,409,975	34,177,794.00	1.52
2	600031		3,871,700	32,289,978.00	1.43
3	600585		1,063,700	31,145,136.00	1.38
4	000338		3,927,037	30,238,184.90	1.34
5	601318		533,831	29,947,919.10	1.33
6	002376		1,860,000	28,532,400.00	1.27
7	601601		947,200	26,928,896.00	1.20
8	000789		2,286,200	24,896,718.00	1.11
9	600741		1,325,591	24,390,874.40	1.08
10	600566		722,549	24,227,067.97	1.08

**5.4**

1		-	-
2		-	-
3		119,998,000.00	5.33
		119,998,000.00	5.33
4		-	-
5		-	-
6		-	-
7		645,532.60	0.03
8		-	-
9		-	-
10		120,643,532.60	5.36

**5.5**

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1	180410	18	10	1,000,000	99,910,000.00	4.44
2	018005		1701	200,000		

**5.11****5.11.1****5.11.2****5.11.3**

1		560,881.07
2		252,966.11
3		-
4		932,466.92
5		1,287,757.00
6		-
7		-
8		-
9		3,034,071.10

**5.11.4**

			( )	
1	128035		645,532.60	0.03

**5.11.5****5.11.6****§ 6**

	A	C
	2,029,885,351.24	11,524,211.70
	112,523,152.38	1,130,138.29
:	116,438,254.94	4,124.21
"_"	-	-
	2,025,970,248.68	12,650,225.78

**§ 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

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2019 1 19