2021 1

2021 3 31

2021 4 21

§1

2021 4 19

2021 1 1 2021 3 31

§2

	005399	
	2018 8 9	
	156,683,124.38	
	500 *55%+ *25%+ *20%	
	A	C
	005399	009669

	104,801,848.72	51,881,275.66

§3

3.1

	2021 1 1	2021 3 31
	A	C
1	27,211,798.32	12,574,590.13
2	-5,513,000.18	-4,339,904.05
3	-0.0411	-0.0724
4	161,161,822.07	79,514,601.41
5	1.5378	1.5326

1

2

3.2

3.2.1

A

	-5.06%	1.95%	0.03%	0.89%	-5.09%	1.06%
	10.27%	1.57%	4.93%	0.82%	5.34%	0.75%
	49.97%	1.45%	16.95%	0.89%	33.02%	0.56%
	72.95%	1.33%	22.50%	1.11%	50.45%	0.22%

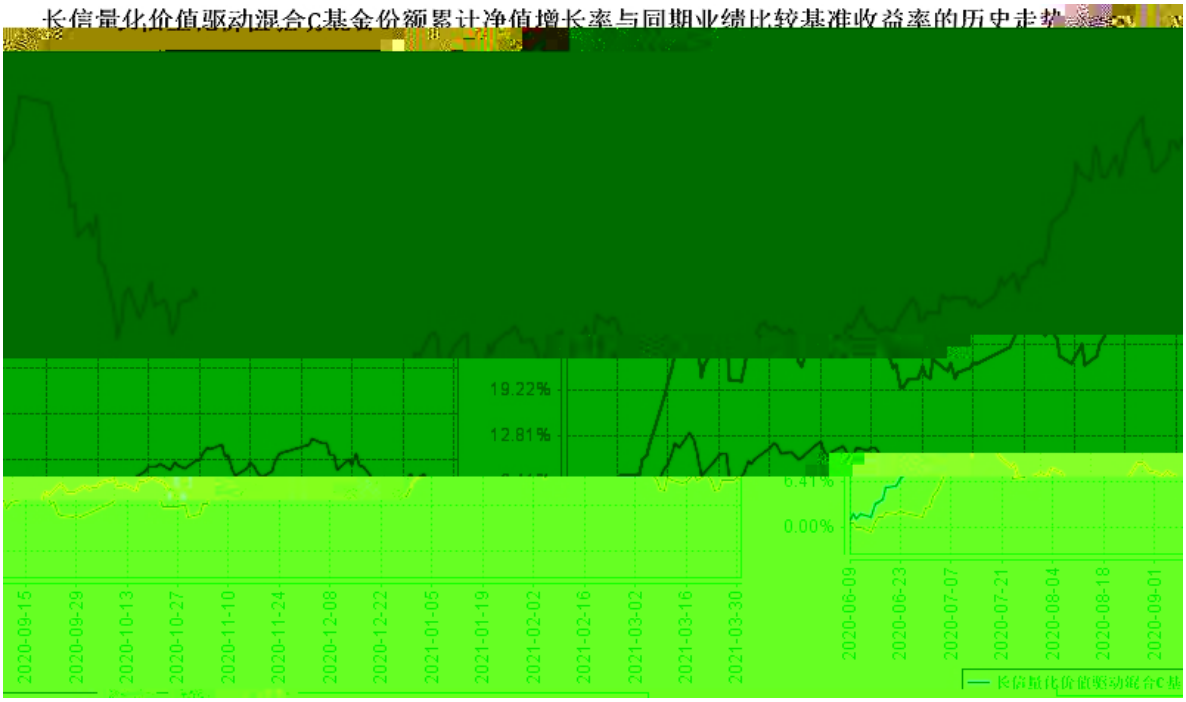
C

	-5.15%	1.95%	0.03%	0.89%	-5.18%	1.06%
	10.05%	1.57%	4.93%	0.82%	5.12%	0.75%
	35.15%	1.53%	9.83%	0.89%	25.32%	0.64%

3.2.2

长信量化价值驱动混合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

长信量化价值驱动混合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



1 2020 6 9

A C

2 A 2018 8 9 2021 3 31

C 2020 6 9 2021 3 31

3 6

§4

4.1

					2010 7
	LOF				
					100 LOF
					LOF
					LOF
		2018 8 9	-	11	
					300
					LOF

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

A

A

A

“ ” “ ”

A

4.5

2021 3 31 A 1.5378

1.6628 -5.06% C 1.5326

1.5326 -5.15% 0.03%

4.6

§5

5.1

			%
1		223,979,747.63	92.35
		223,979,747.63	92.35
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		17,964,744.16	7.41
8		594,243.04	0.25
9		242,538,734.83	100.00

5.2

5.2.1

			(%)
A		-	-
B		19,198,936.00	7.98
C		119,763,130.13	49.76
D		6,546,084.12	2.72
E		-	-
F		20,493.82	0.01
G		8,106,484.00	3.37
H		-	-
I		4,571,919.37	1.90
J		49,882,215.92	20.73
K		2,602,800.30	1.08
L		9,502,189.60	3.95
M		3,761,640.00	1.56
N		23,854.37	0.01

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		223,979,747.63	93.06

5.2.2

5.3

1	600036		286,049	14,617,103.90	6.07
2	601318		154,800	12,182,760.00	5.06
3	601166		408,601	9,843,198.09	4.09
4	600887		236,500	9,467,095.00	3.93
5	000333		85,756	7,051,715.88	2.93
6	600282		1,788,800	6,922,656.00	2.88
7	002372		258,800	6,537,288.00	2.72
8	600900		304,200	6,522,048.00	2.71
9	601225		565,500	6,254,430.00	2.60
10	600031		177,400	6,058,210.00	2.52

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

2020 8 31

2020 24

6,361,807.97

15,961,807.97

5.11.2

5.11.3

1		125,642.10
2		465,809.54
3		-
4		2,791.40
5		-
6		-
7		-
8		594,243.04

5.11.4

5.11.5

5.11.6

§6

	A	C
	163,982,712.34	58,959,321.78
	481,550.96	8,698,033.34
:	59,662,414.58	15,776,079.46
"-"	-	-
	104,801,848.72	51,881,275.66

§7

7.1

7.2

§8

8.1 **20%**

		20%					
	1	2021 1 1 2021 3 31	87,282,011.00	0.00	0.00	87,282,011.00	55.71%
	-	-	-	-	-	-	-
1 2 3							

8.2

§9

9.1

1

2

3

4

5

6

9.2

9.3

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2021 4 21