

2021 2

2021 6 30

2021 7 21

§1

2021 7 19

2021 4 1 2021 6 30

§2

	005399	
	2018 8 9	
	44,274,179.73	
	500	*55%+
	*25%+	*20%
	A	C
	005399	009669

	20,327,749.53	23,946,430.20
--	---------------	---------------

§3

3.1

	2021 4 1	2021 6 30
	A	C
1	2,988,387.35	6,310,521.13
2	6,259,200.53	8,620,009.67
3	0.1654	0.2405
4	36,148,397.14	42,394,312.63
5	1.7783	1.7704

1

2

3.2

3.2.1

A

	15.64%	1.04%	5.28%	0.50%	10.36%	0.54%
	9.79%	1.56%	5.31%	0.72%	4.48%	0.84%
	43.27%	1.46%	12.77%	0.82%	30.50%	0.64%
	100.00%	1.31%	28.97%	1.07%	71.03%	0.24%

C

	15.52%	1.04%	5.28%	0.50%	10.24%	0.54%
	9.57%	1.56%	5.31%	0.72%	4.26%	0.84%
	42.68%	1.46%	12.77%	0.82%	29.91%	0.64%

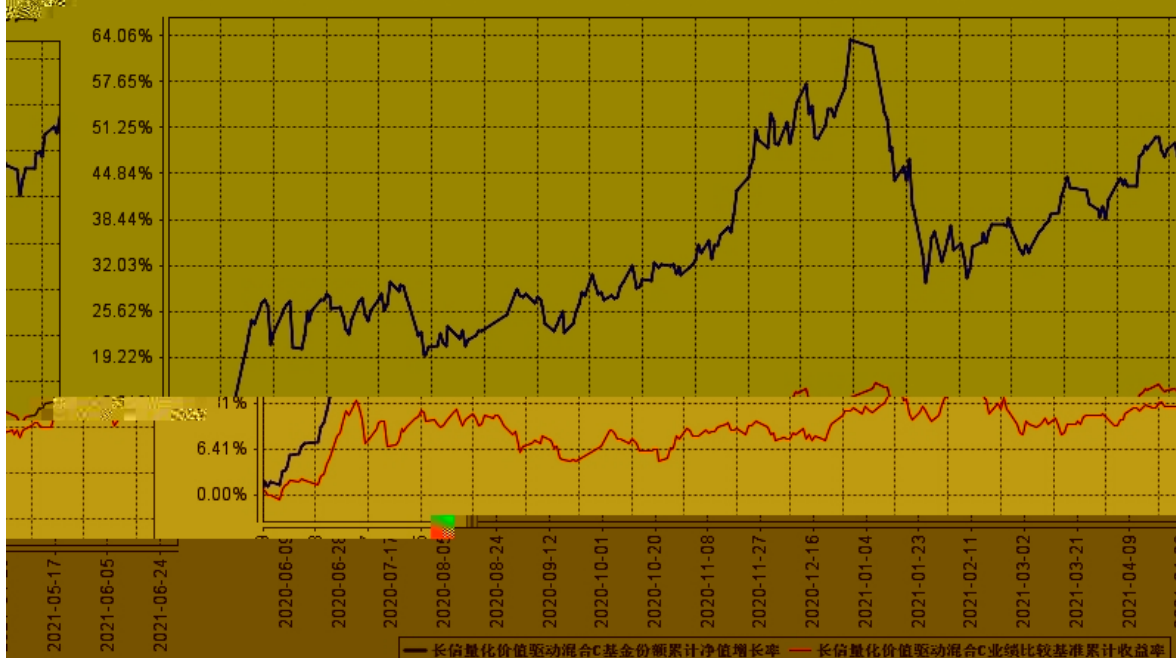
	56.12%	1.43%	15.64%	0.81%	40.48%	0.62%
--	--------	-------	--------	-------	--------	-------

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对比图



1 2020 6 9
A C

2 A 2018 8 9 2021 6 30

C 2020 6 9 2021 6 30
 3 6

§4

4.1

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

					LOF
--	--	--	--	--	-----

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

,A

A

A

A

4.5

2021 6 30	A	1.7783	
1.9033	A	15.64%	C
1.7704	1.7704		C
15.52%	5.28%		

4.6

§5

5.1

			%
1		73,190,666.60	71.17
		73,190,666.60	71.17
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		18,680,670.05	18.16
8		10,971,910.69	10.67
9		102,843,247.34	100.00

5.2

5.2.1

			(%)
A		5,850.78	0.01
B		-	-
C		39,457,251.16	50.24
D		4,662.00	0.01
E		25,371.37	0.03
F		28,465.12	0.04
G		5,047,680.00	6.43
H		-	-
I		3,507,815.84	4.47
J		18,746,929.81	23.87
K		-	-
L		1,574,067.16	2.00
M		4,769,696.40	6.07

N		22,876.96	0.03
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		73,190,666.60	93.19

5.2.2**5.3****5.3.1**

1	600036		88,849	4,814,727.31	6.13
2	601919		108,000	3,298,320.00	4.20
3	603259		18,960	2,968,946.40	3.78
4	600809		6,500	2,912,000.00	3.71
5	603486		10,800	2,463,264.00	3.14
6	300750		4,500	2,406,600.00	3.06
7	300124		30,000	2,227,800.00	2.84
8	601377		228,800	2,210,208.00	2.81
9	601211		128,800	2,207,632.00	2.81
10	300782		4,040	2,171,500.00	2.76

5.3.2**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

2021 5 17

2021 16

"

"

7170

5.11.2**5.11.3**

1		137,487.84
2		10,833,132.01
3		-
4		1,081.15
5		209.69

6		-
7		-
8		10,971,910.69

5.11.4**5.11.5****5.11.6****§6**

	A	C
	104,801,848.72	51,881,275.66
	3,102,737.52	15,909,774.75
:	87,576,836.71	43,844,620.21
"_"	-	-
	20,327,749.53	23,946,430.20

§7**7.1****7.2**

§8

8.1

20%

		20%					
1	2021 4 1 2021 4 19	87,282,011.00	0.00	87,282,011.00	0.00	0.00%	
2	2021 4 20 2021 4 22	27,111,914.11	0.00	27,111,914.11	0.00	0.00%	
3	2021 4 20 2021 6 30	29,090,776.67	0.00	8,500,000.00	20,590,776.67	46.51%	
-	-	-	-	-	-	-	
1							
2							
3							

8.2

§9

9.1

1

2

3

4

5

6

9.2

9.3

2021 7 21