

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1 2021 9 30

§2

	519965
	2015 7 14
	107,329,744.07
	300 *70%+
	*20%+
	*10%

	A	C
	A	C
	519965	004858
	72,655,364.04	34,674,380.03

§3

3.1

	2021 7 1	2021 9 30
	A	C
1	12,445,923.25	6,329,153.50
2	-8,078,283.17	-2,201,806.00
3	-0.1569	-0.0765
4	148,896,409.16	68,869,196.06
5	2.0494	1.9862

1

2

3.2

3.2.1

A

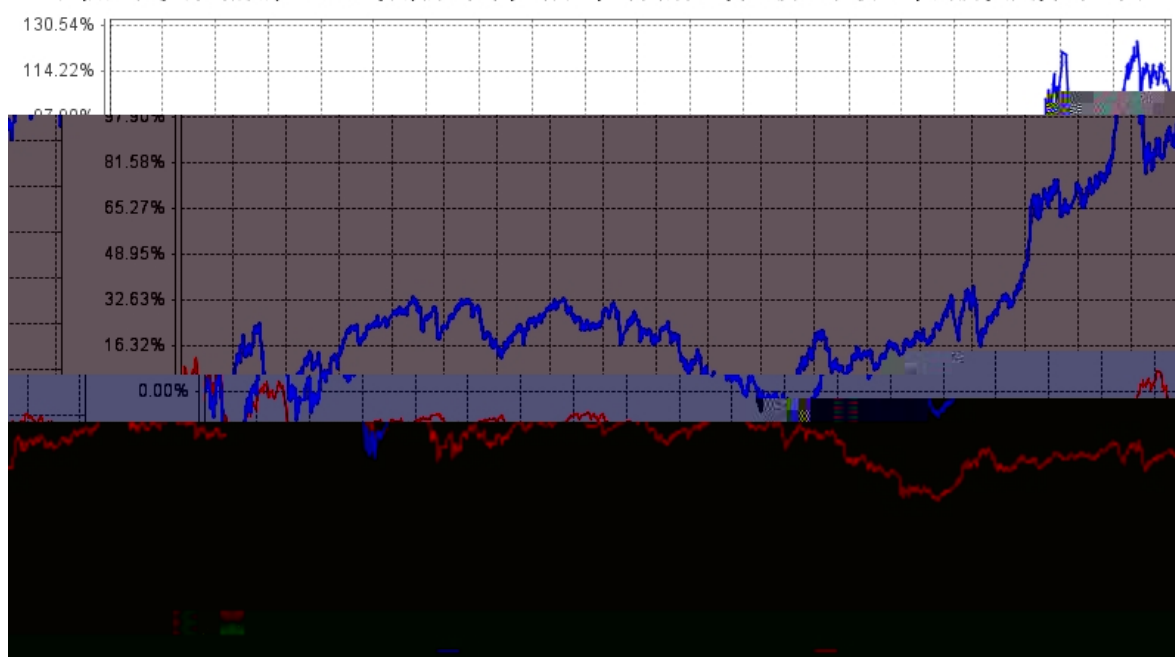
	-5.05%	1.40%	-5.91%	0.96%	0.86%	0.44%
	11.44%	1.26%	-3.24%	0.86%	14.68%	0.40%
	23.68%	1.43%	5.08%	0.96%	18.60%	0.47%
	94.81%	1.39%	29.62%	1.09%	65.19%	0.30%
	64.08%	1.29%	5.31%	1.01%	58.77%	0.28%
	104.94%	1.55%	-7.12%	1.27%	112.06%	0.28%

C

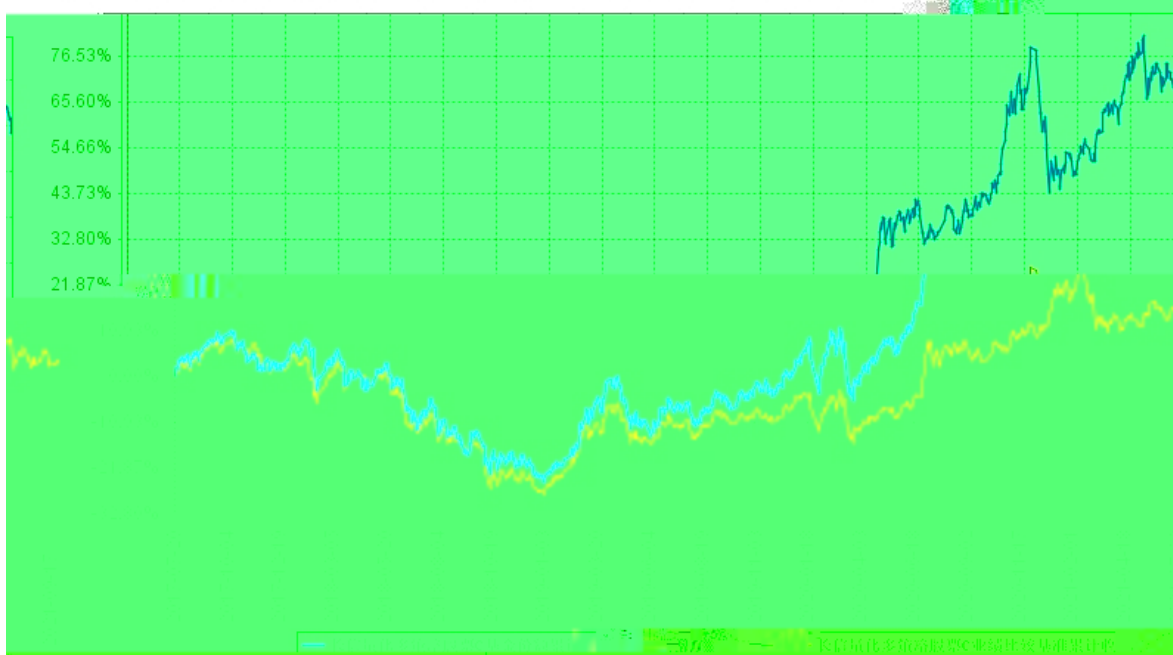
	-5.14%	1.40%	-5.91%	0.96%	0.77%	0.44%
	11.21%	1.26%	-3.24%	0.86%	14.45%	0.40%
	23.14%	1.43%	5.08%	0.96%	18.06%	0.47%
	90.61%	1.39%	29.62%	1.09%	60.99%	0.30%
	65.38%	1.32%	9.10%	1.06%	56.28%	0.26%

3.2.2

长信量化多策略股票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



长信量化多策略股票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 2017 7 20
 A C
 2 A 2015 7 14 2021 9 30
 C 2017 7 20 2021 9 30
 3 6

§4

4.1

	L0F	2018 8 31	-	11	2010 7

					100 LOF
					LOF LOF
					300
					LOF

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.5

2021	9	30	A	2.0494	
2.0494			A	-5.05%	C
1.9862		1.9862			C
		7	15		

-5.14%

-5.91%

4.6**§5****5.1**

			%
1		203,719,325.52	92.69
		203,719,325.52	92.69
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		14,929,850.93	6.79
8		1,133,053.33	0.52
9		219,782,229.78	100.00

5.2**5.2.1**

			(%)
A		11,717.16	0.01
B		8,511,328.00	3.91
C		119,198,638.08	54.74
D		1,813,448.00	0.83
E		6,689,152.00	3.07
F		2,236,689.02	1.03
G		7,997,108.80	3.67

H		-	-
I		5,569,679.45	2.56
J		48,712,118.82	22.37
K		-	-
L		-	-
M		2,954,357.60	1.36
N		21,163.37	0.01
O		-	-
P		-	-
Q		-	-
R		3,925.22	0.00
S		-	-
		203,719,325.52	93.55

5.2.2

5.3

5.3.1

1	600036		148,802	7,507,060.90	3.45
2	600809		20,801	6,562,715.50	3.01
3	300059		169,200	5,815,404.00	2.67
4	600030		208,800	5,278,464.00	2.42
5	600438		94,100	4,793,454.00	2.20
6	600690		178,800	4,675,620.00	2.15
7	000063		138,800	4,598,444.00	2.11
8	300122		28,800	4,578,912.00	2.10
9	600309		42,800	4,568,900.00	2.10
10	601857		688,800	4,139,688.00	1.90

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

2012 30

92

2013

105

137

172

2017

2021 5 17

2021 16

“

”

7170

5.11.2**5.11.3**

1		57,281.77
2		828,784.97
3		-
4		2,676.69
5		226,199.60
6		-
7		18,110.30
8		-
9		1,133,053.33

5.11.4**5.11.5****5.11.6**

§6

	A	C
	68,184,056.79	25,868,060.11
	45,124,365.54	21,012,360.53
:	40,653,058.29	12,206,040.61
"_"	-	-
	72,655,364.04	34,674,380.03

§7

7.1

7.2

§8

8.1

20%

	20%						
1	2021 7 1	27,223,589.72	0.00	27,223,589.72	0.00	0.00%	

	2021 7 29						
2	2021 7 22 2021 8 16	17,814,133.02	0.00	9,300,000.00	8,514,133.02	7.93%	
3	2021 9 22 2021 9 30	0.00	37,940,556.03	0.00	37,940,556.03	35.35%	
-	-	-	-	-	-	-	
1							
2							
3							

8.2**§9****9.1**

- 1
- 2
- 3

4

5

6

9.2

9.3

2021 10 27