

2021 4

2021 12 31

2022 1 24

§ 1

2022 1 20

2021 10 1 2021 12 31

§ 2

	005399	
	2018 8 9	
	6,446,628.15	
	500	*55%+
	*25%+	*20%
	A	C
	005399	009669

	1,060,069.93	5,386,558.22
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§3

3.1

	2021 10 1	2021 12 31
	A	C
1	59,045.59	316,235.80
2	-43,628.50	-430,781.38
3	-0.0402	-0.0532
4	1,704,719.66	8,605,225.14
5	1.6081	1.5975

1

2

3.2

3.2.1

A

	-2.17%	0.76%	1.20%	0.51%	-3.37%	0.25%
	-9.57%	1.18%	0.71%	0.67%	-10.28%	0.51%
	-0.72%	1.37%	6.06%	0.69%	-6.78%	0.68%
	89.89%	1.35%	45.32%	0.99%	44.57%	0.36%
	80.86%	1.29%	29.89%	1.02%	50.97%	0.27%

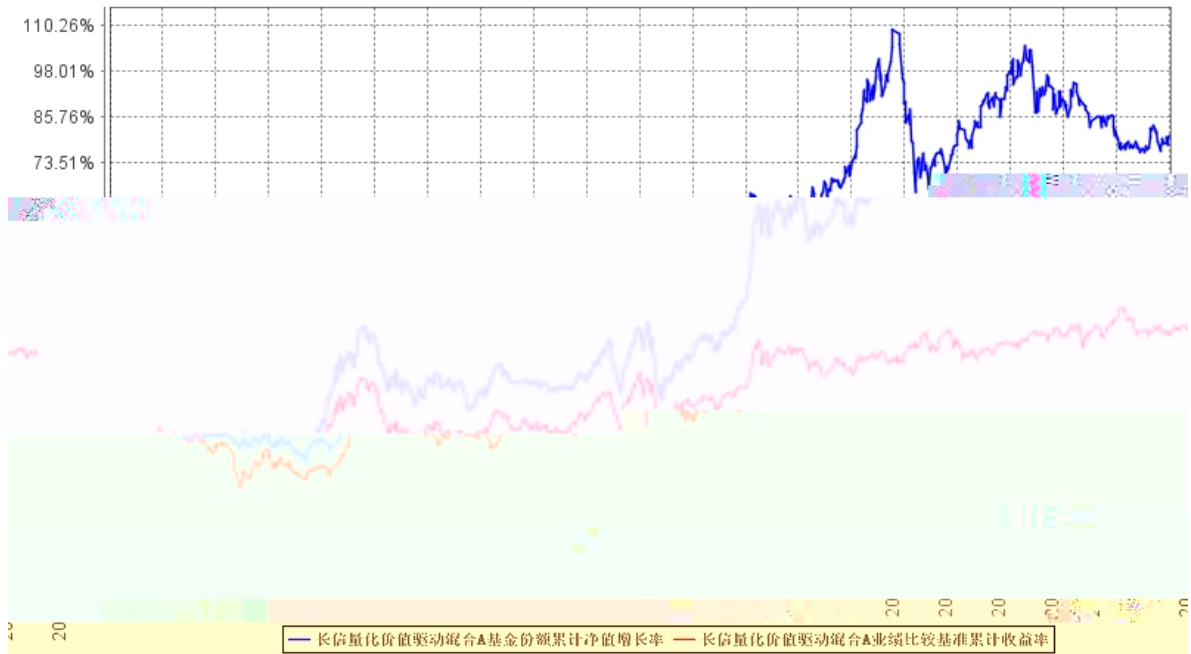
C

	-2.28%	0.76%	1.20%	0.51%	-3.48%	0.25%
	-9.77%	1.18%	0.71%	0.67%	-10.48%	0.51%
	-1.13%	1.37%	6.06%	0.69%	-7.19%	0.68%
	40.87%	1.36%	16.46%	0.77%	24.41%	0.59%

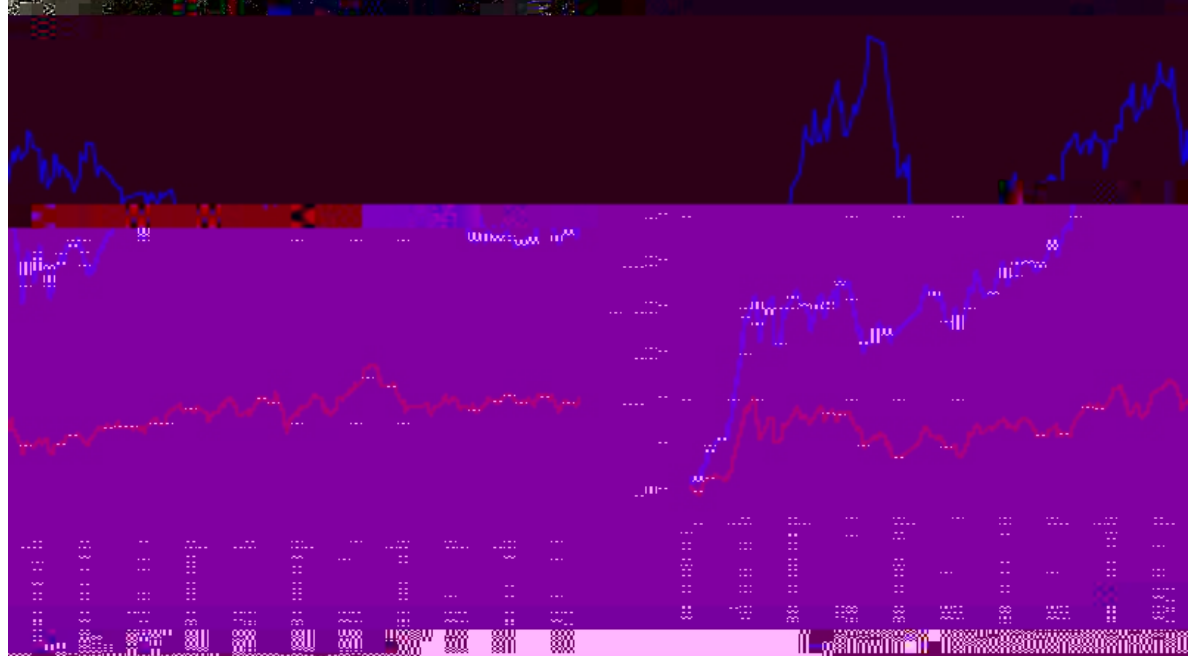
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3.2.2

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 12 31
C 2020 6 9 2021 12 31

3

6

§4

4.1

					2010 7
	LOF				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

PMI

A

4.5

	2021	12	31		A	1.6081	
1.7331					A	-2.17%	C
	1.5975			1.5975			C
-2.28%				1.20%			

4.6

2021 8 4 2021 11 1

§5

5.1

			%
1		9,470,205.39	91.02

		9,470,205.39	91.02
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		859,130.79	8.26
8		75,091.49	0.72
9		10,404,427.67	100.00

5.2

5.2.1

			(%)
A		-	-
B		216,896.00	2.10
C		6,438,775.00	62.45
D		-	-
E		186,150.00	1.81
F		-	-
G		304,527.00	2.95
H		-	-
I		130,200.00	1.26
J		2,027,517.39	19.67
K		-	-
L		-	-
M		166,140.00	1.61
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		9,470,205.39	91.86

5.2.2**5.3****5.3.1**

1	600519		200	410,000.00	3.98
2	600036		8,249	401,808.79	3.90
3	300750		600	352,800.00	3.42
4	300059		7,360	273,129.60	2.65
5	600887		6,400	265,344.00	2.57
6	600030		9,200	242,972.00	2.36
7	000568		900	228,483.00	2.22
8	000725	A	42,100	212,605.00	2.06
9	601398		44,600	206,498.00	2.00
10	000063		6,100	204,350.00	1.98

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 1 23

(2021)5

2012 30

2013

10

14

92

172

105

2017

137

2021 5 17

2021 16

"

"

7170

5.11.2**5.11.3**

1		34,470.57
2		-
3		-
4		124.55
5		40,496.37
6		-
7		-
8		75,091.49

5.11.4**5.11.5****5.11.6****§6**

	A	C
	1,163,350.86	15,591,764.57
	54,753.76	540,262.52
:	158,034.69	10,745,468.87
"_"	-	-
	1,060,069.93	5,386,558.22

§7**7.1**

7.2

§8

8.1

20%

		20%						
1	2021 1 2021 27	10 10	7,080,063.72	0.00	7,080,063.72	0.00	0.00%	
2	2021 1 2021 31	10 12	3,620,564.81	0.00	2,300,000.00	1,320,564.81	20.48%	
3	2021 28 2021 31	10 12	2,941,003.47	0.00	0.00	2,941,003.47	45.62%	
-	-		-	-	-	-	-	
1								
2								
3								

8.2

§9

9.1

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

9.2

9.3

2022 1 24