

2022 3

2022 9 30

2022 10 26

§ 3

3.1

	2022 7 1	-2022 9 30
	A	C
1.	-79,861.69	-351,386.85
2.	-688,500.99	-1,565,198.96
3.	-0.3347	-0.3039
4.	16,966,633.26	35,073,754.16
5.	1.3819	1.3688

1

2

3.2

3.2.1

A

	-12.29%	0.80%	-10.54%	0.81%	-1.75%	-0.01%
	-7.42%	1.11%	-9.34%	1.01%	1.92%	0.10%
	-15.93%	1.07%	-16.37%	0.96%	0.44%	0.11%
	35.51%	1.31%	5.03%	0.96%	30.48%	0.35%
	55.42%	1.27%	7.33%	1.03%	48.09%	0.24%

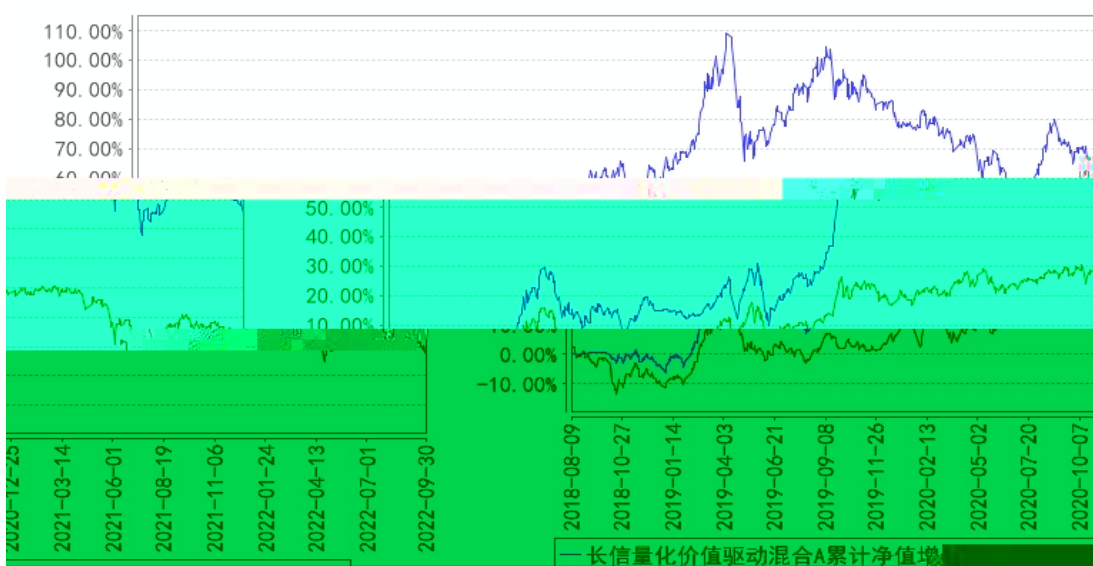
C

--	--	--	--	--	--	--

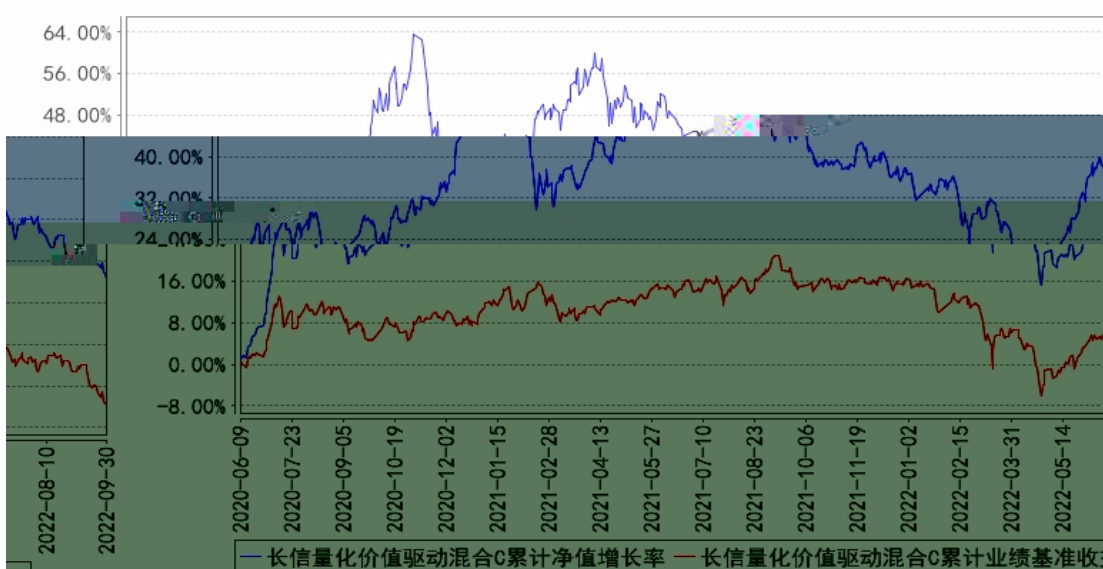
	-12.37%	0.80%	-10.54%	0.81%	-1.83%	-0.01%
	-7.60%	1.11%	-9.34%	1.01%	1.74%	0.10%
	-16.27%	1.07%	-16.37%	0.96%	0.10%	0.11%
	20.71%	1.30%	-3.77%	0.88%	24.48%	0.42%

3.2.2

长信量化价值驱动混合A累计净值增长率与同期业绩比较基准收益率的历史走势图



长信量化价值驱动混合C累计净值增长率与同期业绩比较基准收益率的历史走势图



1 2020 6 9

A C

2 A 2018 8 9 2022 9 30

C 2020 6 9 2022 9 30

3 6

§ 4

4.1

		2022 1 28	-	7	2015 7	

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

“ ”

A

4.5

2022 9 30 , A 1.3819 ,
1.5069 , A -12.29% C
1.3688 , 1.3688 , C
-12.37%, -10.54%

4.6

2022 5 30 2022 8 22
6 12

2022 9 27

§ 5

5.1

			%
1		48,939,705.85	93.82
		48,939,705.85	93.82
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,217,201.05	6.17
8		4,949.06	0.01
9		52,161,855.96	100.00

5.2

5.2.1

			%
A		1,052,163.00	2.02
B		1,371,211.00	2.63
C		26,688,817.00	51.28
D		1,906,914.00	3.66
E		1,216,274.00	2.34
F		-	-
G		1,156,175.00	2.22
H		-	-
I		2,831,357.00	5.44
J		9,299,885.85	17.87
K		1,314,459.00	2.53

L		852,475.00	1.64
M		1,154,209.00	2.22
N		-	-
O		-	-
P		-	-
Q		95,766.00	0.18
R		-	-
S		-	-
		48,939,705.85	94.04

5.2.2

5.3

5.3.1

					%
1	600519		1,300	2,434,250.00	4.68
2	300750		5,600	2,244,984.00	4.31
3	601318		47,800	1,987,524.00	3.82
4	601012		31,900	1,528,329.00	2.94
5	002594		5,300	1,335,653.00	2.57
6	000568		5,200	1,199,432.00	2.30
7	000651		35,700	1,157,751.00	2.22
8	603259		16,100	1,154,209.00	2.22
9	000002	A	61,800	1,101,894.00	2.12
10	600438		22,800	1,070,688.00	2.06

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

5.11.2

5.11.3

1		4,085.11
2		-
3		-
4		-
5		863.95

6		-
7		-
8		4,949.06

5.11.4

5.11.5

5.11.6

§ 6

	A	C
	829,406.78	773,201.39
	11,727,079.79	24,965,816.24
:	278,328.04	114,437.19
" -"	-	-
	12,278,158.53	25,624,580.44

§ 7

7.1

7.2

§ 8

8.1

20%

							%
	20%						

1	2022 7 1 2022 8 10	370,564.81	4,290,213.41	0.00	4,660,778.22	12.30
2	2022 8 15 2022 9 20	0.00	3,338,452.29	0.00	3,338,452.29	8.81
3	2022 9 26 2022 9 26	0.00	5,977,436.55	0.00	5,977,436.55	15.77
1	2022 7 1 2022 8 10	382,437.89	0.00	0.00	382,437.89	1.01
2	2022 8 11 2022 8 14	0.00	538,321.78	0.00	538,321.78	1.42
1						
2						
3						

8.2

§ 9

9.1

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

9.2

9.3

2022 10 26