

2022 4

2022 12 31

2023 1 20

§ 1

2023 1 18

2022 10 1 2022 12 31

§ 2

	519965
	2015 7 14
	103,034,444.48
	300 *70%+
	*20%+ *10%

	A	C
	A	C
	519965	004858
	100,473,562.22	2,560,882.26

§ 3

3.1

	2022 10 1	-2022 12 31
	A	C
1.	-8,573,692.70	-1,405,896.77
2.	-6,327,944.54	-1,721,839.96
3.	-0.0672	-0.1671
4.	158,008,050.26	3,883,152.86
5.	1.5726	1.5163

1

2

3.2

3.2.1

A

	-4.41%	1.24%	2.66%	1.10%	-7.07%	0.14%
	-18.56%	1.09%	-9.83%	0.93%	-8.73%	0.16%
	-21.18%	1.31%	-15.36%	1.05%	-5.82%	0.26%
	25.11%	1.38%	-1.26%	1.04%	26.37%	0.34%
	26.11%	1.34%	-9.35%	1.07%	35.46%	0.27%

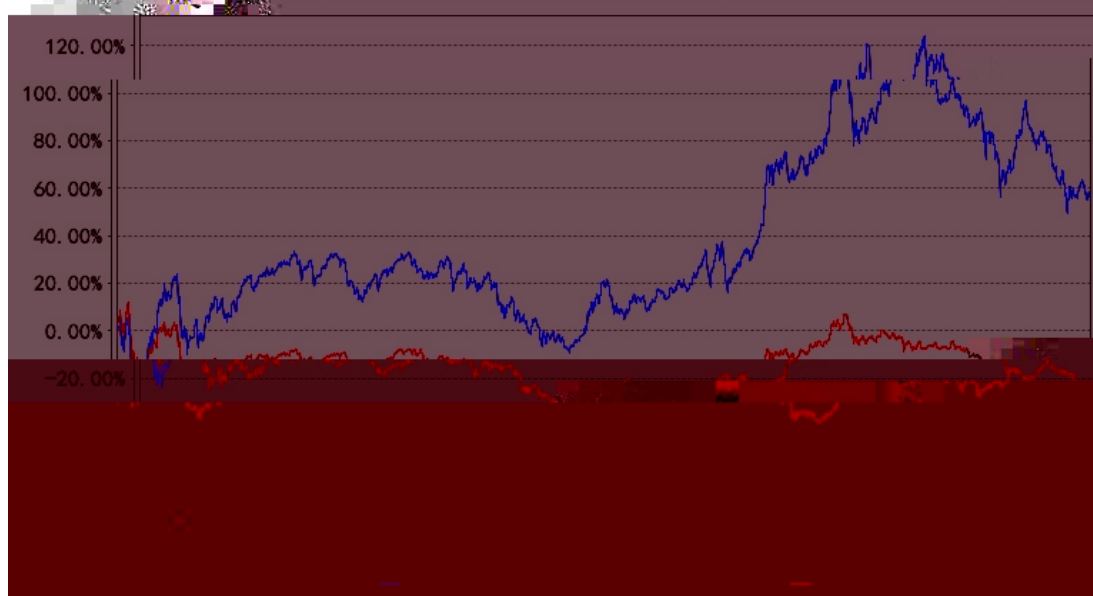
	57.26%	1.50%	-20.85%	1.23%	78.11%	0.27%
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C

	-4.51%	1.24%	2.66%	1.10%	-7.17%	0.14%
	-18.73%	1.09%	-9.83%	0.93%	-8.90%	0.16%
	-21.50%	1.31%	-15.36%	1.05%	-6.14%	0.26%
	23.48%	1.38%	-1.26%	1.04%	24.74%	0.34%
	21.79%	1.34%	-9.35%	1.07%	31.14%	0.27%
	26.25%	1.30%	-7.03%	1.04%	33.28%	0.26%

3.2.2

长信量化多策略股票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对比图



	50				300
					LOF
					50

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

A

2023

A

alpha

4.5

2022 12 31 , A 1.5726 ,
 1.5726 , A -4.41% C
 1.5163 , 1.5163 , C
 -4.51%, 2.66%

4.6

§ 5

5.1

			%
1		151,986,825.81	92.59
		151,986,825.81	92.59
2		-	-
3		8,345,314.44	5.08
		8,345,314.44	5.08

		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,784,063.95	2.31
8		32,406.49	0.02
9		164,148,610.69	100.00

5.2

5.2.1

			%
A		6,598,319.00	4.08
B		14,936,958.00	9.23
C		80,062,934.93	49.45
D		-	-
E		4,248,879.00	2.62
F		-	-
G		528,906.00	0.33
H		-	-
I		3,146,937.88	1.94
J		34,645,393.00	21.40
K		1,070,160.00	0.66
L		-	-
M		6,145,218.00	3.80
N		-	-
O		-	-
P		-	-
Q		603,120.00	0.37
R		-	-
S		-	-
		151,986,825.81	93.88

5.2.2

5.3

5.3.1

					%
1	600519		5,305	9,161,735.00	5.66
2	300750		21,100	8,301,162.00	5.13
3	601318		138,822	6,524,634.00	4.03
4	000568		26,800	6,010,704.00	3.71
5	002594		21,859	5,617,107.23	3.47
6	603259		68,800	5,572,800.00	3.44
7	600036		137,300	5,115,798.00	3.16
8	601012		118,800	5,020,488.00	3.10
9	600919		618,800	4,511,052.00	2.79
10	000001		340,000	4,474,400.00	2.76

5.4

				%
1			8,345,314.44	5.15
2			-	-
3			-	-
			-	-
4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			8,345,314.44	5.15

5.5

					%
1	019666	22 01	81,800	8,345,314.44	5.15

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

2022 3 21

2022 21

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

EAST

300

2022 9 9

2022 48

“ ”

460

2022 12 5

2022 114

175)

(175)

(177)

(175)

177)

5.11.2

5.11.3

1		28,939.90
2		-
3		-
4		-
5		3,466.59
6		-

7		-
8		32,406.49

5.11.4

5.11.5

5.11.6

§ 6

	A	C
	90,108,833.41	23,204,442.39
	10,875,955.94	30,031.44
:	511,227.13	20,673,591.57
" -"	-	-
	100,473,562.22	2,560,882.26

§ 7

7.1

	A	C
	134,623.08	-
/	0.00	-
/	0.00	-
	134,623.08	-
%	0.13	-

7.2

§ 8

8.1

20%

		20%					%
1	2022 10 1 2022 12 31	44,777,593.07	10,616,433.95	0.00	55,394,027.02		53.76
1							
2							
3							

8.2

§ 9

9.1

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

9.2

9.3

2023 1 20