

2024 1

2024 3 31

2024 4 22



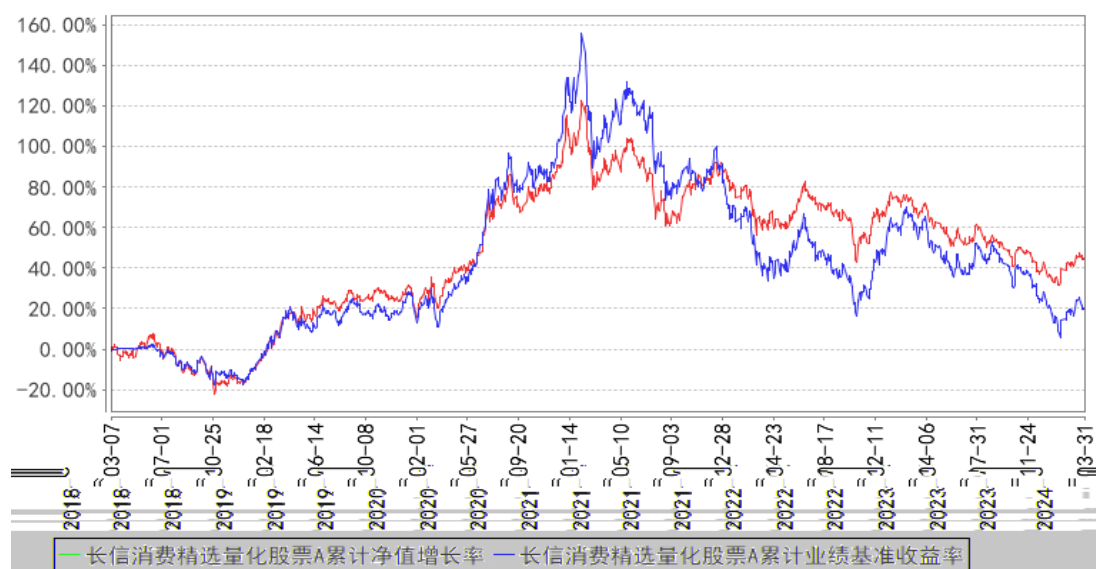
**§3****3.1**

	2024 1 1	-2024 3 31
	A	C
1.	-2,119,040.00	-876,153.83
2.	-978,193.85	-597,231.21
3.	-	

	-6.72%	1.64%	1.45%	1.03%	-8.17%	0.61%
	-15.64%	1.38%	-3.16%	0.93%	-12.48%	0.45%
	-27.16%	1.34%	-15.37%	0.89%	-11.79%	0.45%
	-37.83%	1.62%	-17.46%	1.10%	-20.37%	0.52%

### 3.2.2

长信消费精选量化股票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





	LOF 50				
--	-----------	--	--	--	--

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

3

PMI

50.1

2

ROE

## 4.5

2024 3 31 , A 1.2003 ,  
 1.2003 , A -6.64% C  
 1.1874 , 1.1874 , C  
 -6.72%, 1.45%

## 4.6

2023 4 7 2024 3 31

**\$5**

## 5.1

			%
1		16,381,623.07	93.46
		16,381,623.07	93.46
2		-	-
3		606,720.82	3.46
		606,720.82	3.46
		-	-
4		-	-
5		-	-
6		-	-
		-	-

7		430,182.63	2.45
8		108,840.53	0.62
9		17,527,367.05	100.00

## 5.2

## 5.2.1

			%
A		105,866.00	0.61
B		-	-
C		16,255,782.87	93.35
D		2,754.20	0.02
E		-	-
F		5,673.00	0.03
G		-	-
H		-	-
I		10,243.00	0.06
J		-	-
K		-	-
L		1,304.00	0.01
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		16,381,623.07	94.07

## 5.2.2

## 5.3

## 5.3.1

					%
1	000858		9,300	1,427,643.00	8.20
2	000568		7,670	1,415,805.30	8.13

3	600197		63,900	1,358,514.00	7.80
4	603198		20,500	1,341,520.00	7.70
5	002304		13,000	1,269,450.00	7.29
6	600559		67,600	1,241,136.00	7.13
7	603919		61,100	1,218,334.00	7.00
8	000860		68,200	1,212,596.00	6.96
9	600779		24,700	1,183,130.00	6.79
10	600519		600	1,021,740.00	5.87

## 5.4

				%
1			606,720.82	3.48
2			-	-
3			-	-
			-	-
4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			606,720.82	3.48

## 5.5

					%	
1	019709	23	16	6,000	606,720.82	3.48

## 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		6, 997. 90
2		83, 114. 02
3		-
4		-
5		18, 728. 61
6		-
7		-
8		108, 840. 53

5. 11. 4

5. 11. 5

5.11.6

**§6**

	A	C
	11,284,224.04	5,711,344.16
	352,523.25	831,608.93
:	711,148.17	2,921,698.39
" -"	-	-
	10,925,599.12	3,621,254.70

**§7**

7.1

7.2

**§8**

8.1

20%

20%

8.2

**§9**

9.1

1

2

3

4

5

6

9.2

9.3

<https://www.cxfund.com.cn>

2024 4 22