

2020 3

2020 9 30

2020 10 28

§ 1

2020 10 26

2020 7 1 2020 9 30

§ 2

	005399	
	2018 8 9	
	277,534,159.01	
	500	*55%+
	*25%+	*20%
	A	C
	005399	009669

	164,976,352.01	112,557,807.00
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§3

3.1

	2020 7 1	2020 9 30
	A	C
1	20,036,134.70	6,225,757.07
2	24,338,619.75	-4,168,116.35
3	0.1407	-0.0568
4	230,076,244.06	156,758,424.63
5	1.3946	1.3927

1

2

3.2

3.2.1

A

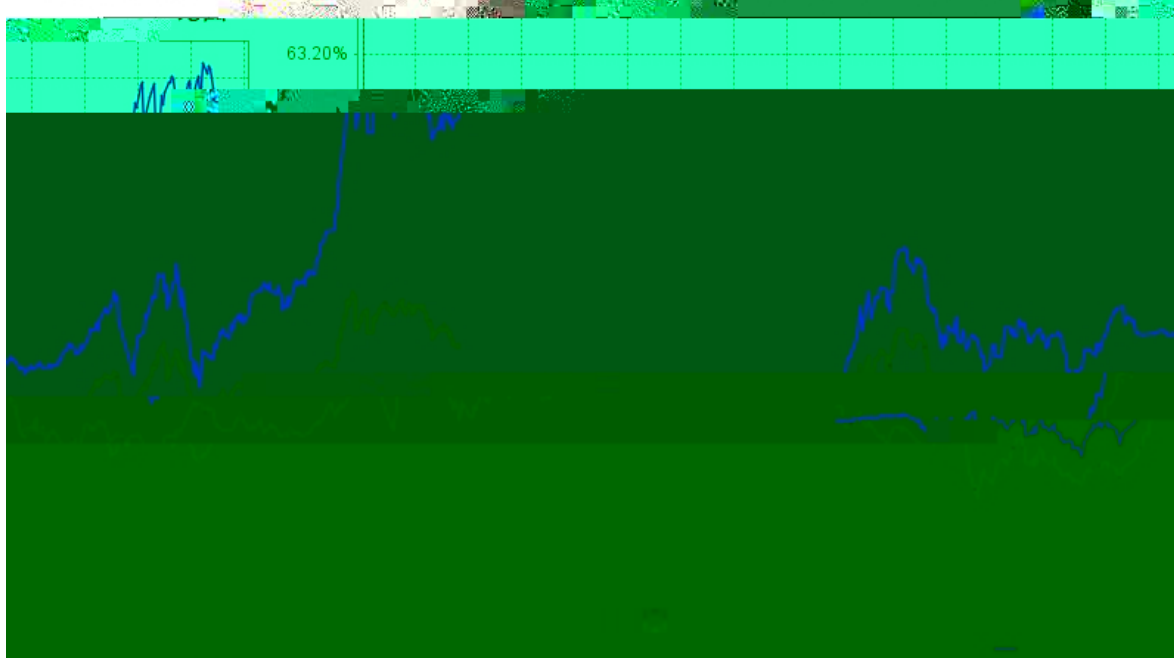
	12.36%	1.59%	2.08%	1.05%	10.28%	0.54%
	36.01%	1.33%	11.46%	0.96%	24.55%	0.37%
	36.75%	1.39%	14.25%	1.12%	22.50%	0.27%
	56.84%	1.27%	16.75%	1.17%	40.09%	0.10%

C

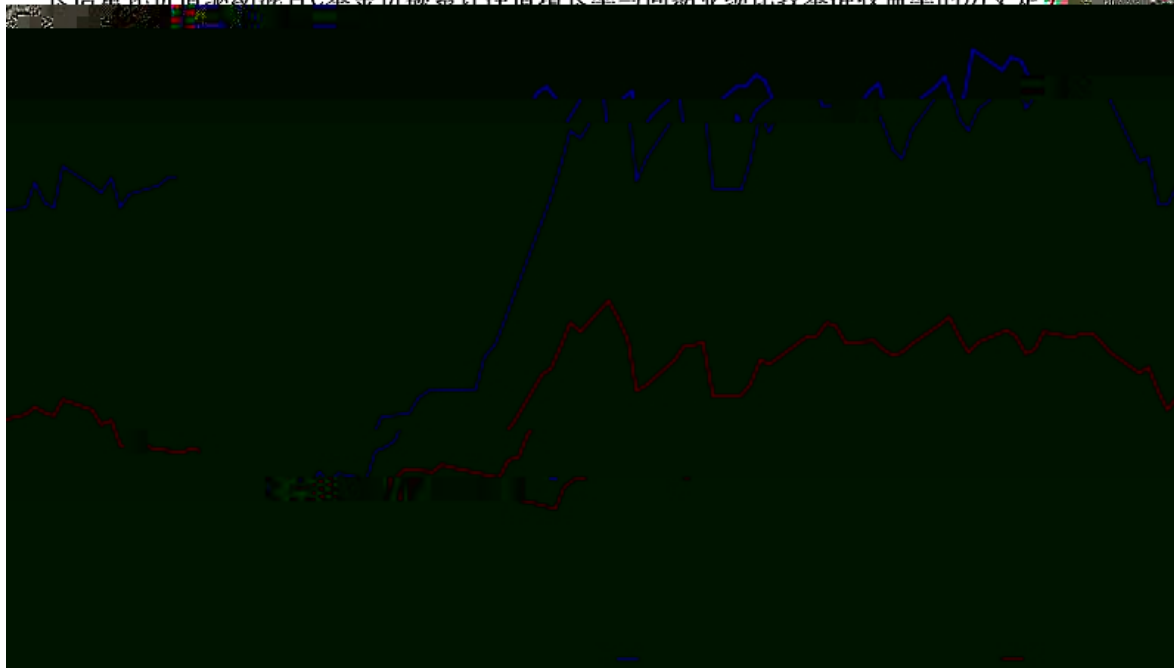
	12.24%	1.59%	2.08%	1.05%	10.16%	0.54%
	22.81%	1.48%	4.68%	0.98%	18.13%	0.50%

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 2020 9 30
C 2020 6 9 2020 9 30

3

6

§4

4.1

					2010
	LOF				7
					100
					LOF
		2018	8		LOF
		9		-	LOF
				10	
					300

					LOF
--	--	--	--	--	-----

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

300 10.17% 50 9.87%

A

A

A

A

4.5

2020	9	30	A	1.3946
1.5196		12.36%	C	1.3927
	1.3927			2.08%
		12.24%		

4.6

§5

5.1

			%
1		358,184,050.86	92.32
		358,184,050.86	92.32
2		-	-
3		158,000.00	0.04
		158,000.00	0.04
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		29,337,764.44	7.56
8		299,866.51	0.08
9		387,979,681.81	100.00

5.2

5.2.1

			(%)
A		-	-
B		-	-
C		186,644,626.80	48.25
D		-	-
E		13,029.12	0.00
F		28,264.03	0.01
G		6,101,957.74	1.58
H		-	-
I		30,673,183.52	7.93

J		108,012,939.05	27.92
K		3,722,226.16	0.96
L		13,828,745.26	3.57
M		6,693,975.40	1.73
N		40,318.60	0.01
O		-	-
P		-	-
Q		2,409,030.00	0.62
R		15,755.18	0.00
S		-	-
		358,184,050.86	92.59

5.2.2

5.3

1	600519		11,000	18,353,500.00	4.74
2	601888		62,029	13,828,745.26	3.57
3	002475		239,736	13,696,117.68	3.54
4	601318		166,200	12,674,412.00	3.28
5	300059		444,327	10,659,404.73	2.76
6	300124		159,800	9,252,420.00	2.39
7	600036		256,049	9,217,764.00	2.38
8	601988		2,810,100	8,992,320.00	2.32
9	002142		281,434	8,859,542.32	2.29
10	600030		292,500	8,783,775.00	2.27

5.4

1		-	-
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		158,000.00	0.04
8		-	-
9		-	-
10		158,000.00	0.04

5.5

1	113603		1,580	158,000.00	0.04

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**

2019 67

40

5.11.2**5.11.3**

1		133,784.63
2		157,317.23
3		-
4		8,564.95
5		199.70
6		-
7		-
8		-
9		299,866.51

5.11.4**5.11.5****5.11.6****§6**

	A	C
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	153,585,793.05	436.00
	50,316,631.67	112,557,371.00
:	38,926,072.71	-
"_"	-	-
	164,976,352.01	112,557,807.00

§7

7.1

7.2

§8

8.1

20%

		20%					
	1	2020 7 1 2020 9 30	87,282,011.00	0.00	0.00	87,282,011.00	31.45%
	-	-	-	-	-	-	-
1							
2							

3

8.2

§9

9.1

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

9.2

9.3

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