

2020 4

2020 12 31

2021 1 22

§1

2021 1 20

2020 10 1      2020 12 31

§2

	002983	
	2017 1 5	
	691,792,828.96	
		× 60%+
		× 40%
	A	C

	002983	008960
	441,774,132.32	250,018,696.64

### §3

#### 3.1

	2020 10 1	2020 12 31
	A	C
1	86,246,328.27	39,833,825.19
2	84,085,549.62	49,993,829.61
3	0.1462	0.1889
4	679,379,618.71	383,290,190.11
5	1.5378	1.5330

1

2

#### 3.2

##### 3.2.1

A

	13.42%	1.55%	9.41%	1.10%	4.01%	0.45%
	53.95%	2.13%	28.71%	1.48%	25.24%	0.65%
	95.90%	2.01%	35.21%	1.37%	60.69%	0.64%
	84.57%	1.79%	33.88%	1.18%	50.69%	0.61%
	53.78%	1.62%	18.10%	1.11%	35.68%	0.51%

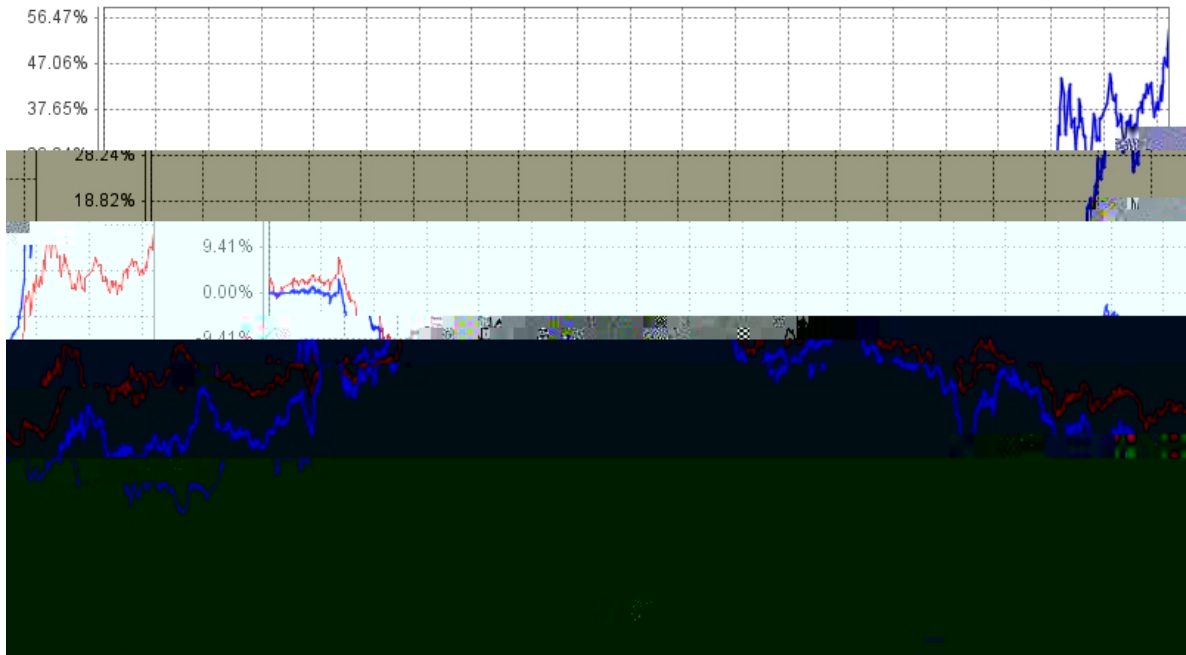
C

	13.30%	1.55%	9.41%	1.10%	3.89%	0.45%

	53.67%	2.13%	28.71%	1.48%	24.96%	0.65%
	63.33%	1.96%	26.17%	1.35%	37.16%	0.61%

### 3.2.2

长信国防军工量化混合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



长信国防军工量化混合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 2 21

A C

2 A 2017 1 5 2020 12 31

C 2020 2 21 2020 12 31  
 3 6

**§4**

**4.1**

	500				2016
		2018	2		9
	300	13		-	6
					LOF
	LOF				500
					300
					LOF

1

2

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

A

A

Al pha

Al pha

A

**4.5**

		A	1.5378	1.5378
	13.42%		9.41%	C
1.5330		1.5330	13.30%	
9.41%				

**4.6****§5****5.1**

			%
1		1,000,936,185.44	92.52
		1,000,936,185.44	92.52
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		75,977,604.72	7.02
8		4,986,046.67	0.46
9		1,081,899,836.83	100.00

## 5.2

### 5.2.1

			(%)
A		-	-
B		-	-
C		997,823,896.59	93.90
D		-	-
E		-	-
F		16,322.72	0.00
G		19,998.88	0.00
H		-	-
I		939,243.09	0.09
J		1,714,383.21	0.16
K		8,975.14	0.00
L		-	-
M		15,649.20	0.00
N		349,455.34	0.03
O		-	-
P		-	-
Q		-	-
R		48,261.27	0.00
S		-	-
		1,000,936,185.44	94.19

### 5.2.2

## 5.3

1	002179		1,302,502	101,972,881.58	9.60
2	000733		1,417,050	83,393,392.50	7.85
3	600038		1,210,273	75,896,219.83	7.14
4	600372		3,690,925	72,526,676.25	6.82
5	300699		780,452	69,499,250.60	6.54
6	002829		1,530,667	66,094,201.06	6.22
7	300474		865,200	60,486,132.00	5.69
8	002465		5,420,778	58,707,025.74	5.52
9	300696		1,062,975	58,091,583.75	5.47
10	300762		1,333,572	57,743,667.60	5.43

**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		341,786.19
2		785,401.84
3		-
4		10,468.19
5		3,848,390.45
6		-
7		-
8		4,986,046.67

**5.11.4****5.11.5****5.11.6****§6**

	A	C
	613,852,875.81	237,839,718.18
	287,496,889.62	233,577,002.50
:	459,575,633.11	221,398,024.04
"_"	-	-
	441,774,132.32	250,018,696.64

**§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**

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

2021 1 22