

2022 2

2022 6 30

2022 7 21

	004805	013152
	8,439,653.71	333,795.01

§ 3

3.1

	2022 4 1	-2022 6 30
	A	C
1.	-611,625.19	-28,055.44
2.	2,204,328.95	77,472.59
3.	0.2780	0.2297
4.	14,072,269.30	554,506.93
5.	1.6674	1.6612

1

2

3.2

3.2.1

A

	19.39%	2.05%	11.53%	1.23%	7.86%	0.82%
	-8.44%	2.04%	-3.47%	1.33%	-4.97%	0.71%
	-24.54%	1.93%	-6.04%	1.37%	-18.50%	0.56%
	42.39%	1.72%	48.72%	1.33%	-6.33%	0.39%
	66.74%	1.60%	81.20%	1.39%	-14.46%	0.21%

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C

	19.27%	2.05%	11.53%	1.23%	7.74%	0.82%
	-8.65%	2.04%	-3.47%	1.33%	-5.18%	0.71%
	-13.03%	1.89%	3.15%	1.32%	-16.18%	0.57%

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



2

4.2

4.3

4.3.1

4.3.2

5%

4.4

3

6

6 13

alpha

4.5

2022 6 30 , A 1.6674 ,
 1.6674 , A 19.39% C
 1.6612 , 1.6612 , C
 19.27%, 11.53%

4.6

2019 3 25 2019 6 19

§ 5

5.1

			%
1		13,644,409.40	90.76
		13,644,409.40	90.76
2		-	-
3		-	-
		-	-
		-	-
4		-	-

5		-	-
6		-	-
		-	-
7		1,377,325.40	9.16
8		12,493.60	0.08
9		15,034,228.40	100.00

5.2

5.2.1

			%
A		-	-
B		-	-
C		13,109,900.80	89.63
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		534,508.60	3.65
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		13,644,409.40	93.28

5.2.2

5.3

5.3.1

					%
1	600702		5,700	1,162,743.00	7.95
2	000596		4,600	1,148,436.00	7.85
3	600809		3,520	1,143,296.00	7.82
4	000799		6,000	1,114,860.00	7.62
5	600779		12,000	1,110,480.00	7.59
6	002304		5,800	1,062,270.00	7.26
7	000568		4,270	1,052,725.80	7.20
8	603198		15,800	1,029,212.00	7.04
9	600519		500	1,022,500.00	6.99
10	603369		19,900	1,014,900.00	6.94

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

2021 8 6

16.2

16.3

16.4

2 —

5.11.2**5.11.3**

1		1,194.74
2		-
3		-
4		-
5		11,298.86
6		-
7		-
8		12,493.60

5.11.4**5.11.5****5.11.6**

§ 6

	A	C
	7,856,404.89	49,812.11
	1,727,363.80	555,799.54
:	1,144,114.98	271,816.64
" -"	-	-
	8,439,653.71	333,795.01

§ 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

2022 7 21