

2022 3

2022 9 30

2022 10 26

## § 1

2022 10 24

2022 7 1 2022 9 30

## § 2

	CXLH
	519975
	519975
	2015 2 4
	563,056,674.53
	700 × 75% × 25%

## § 3

## 3.1

	2022 7 1 -2022 9 30
1.	36,902,271.87
2.	-118,825,285.50
3.	-0.2397
4.	815,883,101.90
5.	1.449

1

2

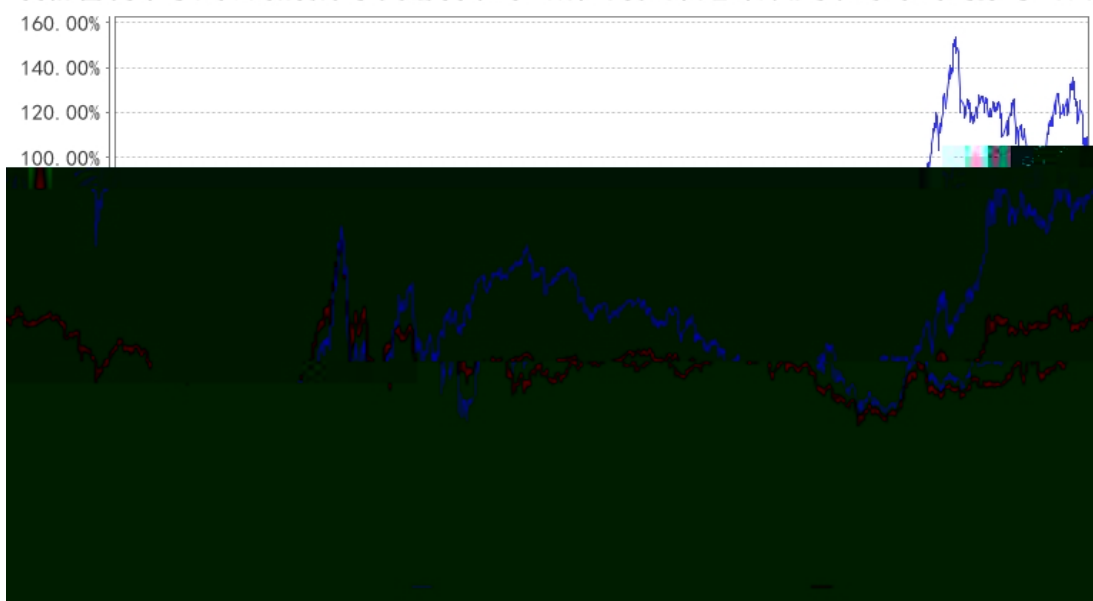
## 3.2

## 3.2.1

	-11.00%	1.44%	-9.82%	0.78%	-1.18%	0.66%
	-4.98%	1.67%	-6.96%	1.03%	1.98%	0.64%
	-11.86%	1.49%	-15.44%	0.95%	3.58%	0.54%
	85.53%	1.51%	17.47%	1.01%	68.06%	0.50%
	47.41%	1.48%	2.13%	1.04%	45.28%	0.44%
	98.97%	1.70%	15.37%	1.24%	83.60%	0.46%

## 3.2.2

长信量化中小盘股票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 2015 2 4 2022 9 30

2 6

### § 4

#### 4.1

	L0F	2015 3 14	-	12	2010 7  L0F 100  L0F L0F

					300	LOF
--	--	--	--	--	-----	-----

1

2

4.2

4.3

4.3.1

4.3.2

5%

## 4.4

A

alpha

## 4.5

2022 9 30

1.449

1.849

-11.00%

-9.82%

## 4.6

## § 5

## 5.1

			%
1		764,584,501.84	93.24
		764,584,501.84	93.24
2		-	-
3		46,593,523.70	5.68
		46,593,523.70	5.68
		-	-
4		-	-
5		-	-
6		-	-
		-	-

7		6,868,867.37	0.84
8		2,004,293.67	0.24
9		820,051,186.58	100.00

## 5.2

### 5.2.1

			%
A		-	-
B		22,518,088.00	2.76
C		668,449,734.55	81.93
D		-	-
E		16,237,536.00	1.99
F		-	-
G		27,703,080.00	3.40
H		-	-
I		17,048,116.80	2.09
J		12,331,083.35	1.51
K		-	-
L		-	-
M		239,255.20	0.03
N		26,293.44	0.00
O		-	-
P		-	-
Q		31,314.50	0.00
R		-	-
S		-	-
		764,584,501.84	93.71

### 5.2.2

## 5.3

### 5.3.1

					%
1	600256		1,688,800	20,738,464.00	2.54
2	688063		46,800	18,720,000.00	2.29

3	603876		298,800	16,756,704.00	2.05
4	605117		39,800	16,724,358.00	2.05
5	603668		888,800	16,487,240.00	2.02
6	600039		1,588,800	16,237,536.00	1.99
7	603908		178,800	16,056,240.00	1.97
8	603456		398,800	15,624,984.00	1.92
9	300666		168,800	15,559,984.00	1.91
10	300861		268,800	15,235,584.00	1.87

## 5.4

				%
1			46,593,523.70	5.71
2			-	-
3			-	-
			-	-
4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			46,593,523.70	5.71

## 5.5

					%
1	019666	22 01	458,500	46,593,523.70	5.71

## 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 4 21  
2022 3  
2007 ( 40 )  
2 —  
— 2017  
3 — 2017  
2018  
2019 2019 2020  
2020 3 1  
2005  
2005  
2005

## 5.11.2

## 5.11.3

1		219,437.19
2		-
3		-
4		-
5		1,784,856.48
6		-
7		-
8		2,004,293.67

## 5.11.4

## 5.11.5

## 5.11.6

## § 6

	360,476,367.32
	297,584,595.69
	95,004,288.48
" - "	-
	563,056,674.53

## § 7

### 7.1

	378,464.99
/	0.00
/	0.00
	378,464.99
%	0.07

### 7.2

## § 8

### 8.1

20%

20%

### 8.2

## § 9

### 9.1

1

2

3

4

5

6

### 9.2

### 9.3

2022 10 26