

2023 1

2023 3 31

2023 4 21

§ 1

2023 4 20

2023 1 1 2023 3 31

§ 2

	519965
	2015 7 14
	83,935,958.54
	300 *70%+ *20%+ *10%
	A C

	A	C
	519965	004858
	81,217,849.95	2,718,108.59

### § 3

#### 3.1

	2023 1 1	-2023 3 31
	A	C
1.	-1,486,450.28	-59,011.52
2.	4,788,778.43	102,182.77
3.	0.0494	0.0389
4.	131,487,234.40	4,238,773.03
5.	1.6189	1.5595

1

2

#### 3.2

##### 3.2.1

A

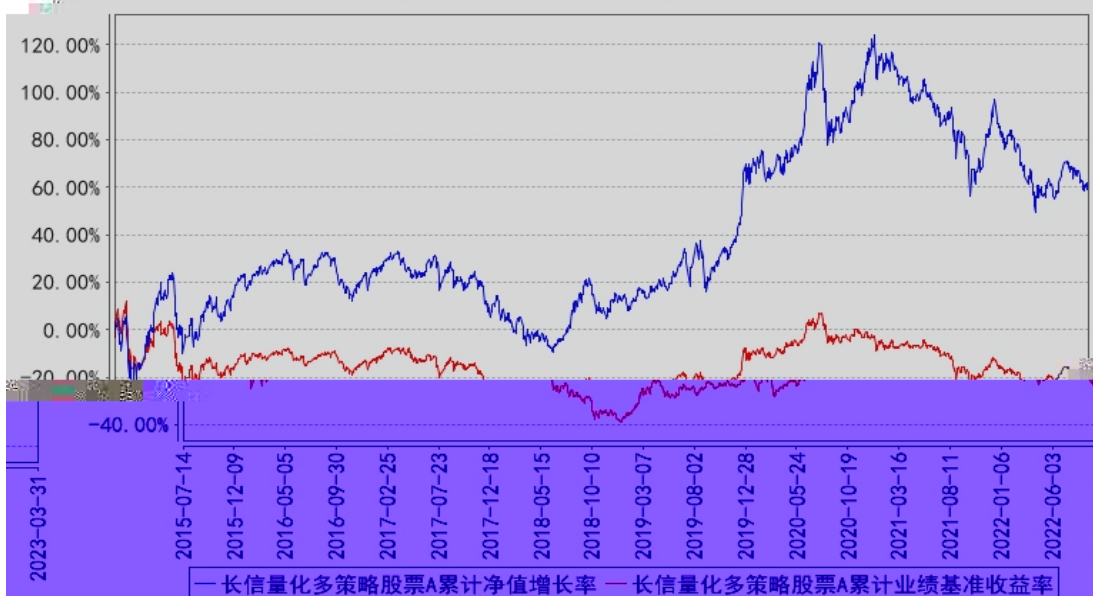
	2.94%	0.81%	3.59%	0.70%	-0.65%	0.11%
	-1.59%	1.05%	6.35%	0.92%	-7.94%	0.13%
	-10.76%	1.18%	-1.76%	0.93%	-9.00%	0.25%
	32.91%	1.28%	10.52%	0.97%	22.39%	0.31%
	32.59%	1.32%	-4.92%	1.04%	37.51%	0.28%
	61.89%	1.48%	-18.00%	1.22%	79.89%	0.26%

C

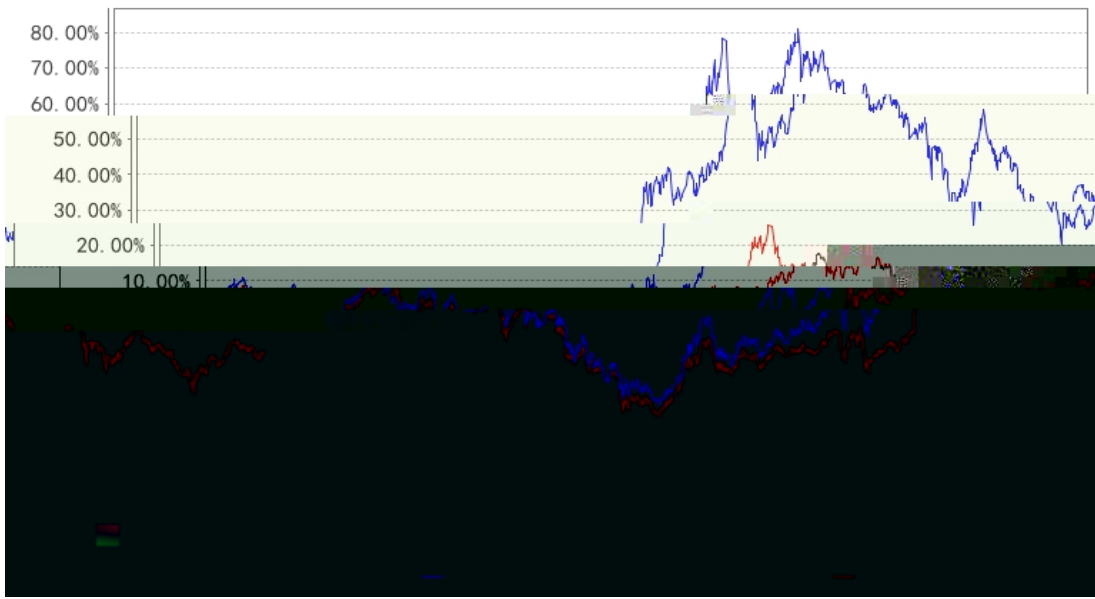
	2.85%	0.81%	3.59%	0.70%	-0.74%	0.11%
	-1.79%	1.05%	6.35%	0.92%	-8.14%	0.13%
	-11.12%	1.18%	-1.76%	0.93%	-9.36%	0.25%
	31.38%	1.28%	10.52%	0.97%	20.86%	0.31%
	28.35%	1.32%	-4.92%	1.04%	33.27%	0.28%
	29.85%	1.29%	-3.69%	1.03%	33.54%	0.26%

### 3.2.2

长信量化多策略股票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



长信量化多策略股票C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		2017	7	20				
	A			C				
2		A	2015	7	14	2023	3	31
	C	2017	7	20		2023	3	31
3					6			

### § 4

#### 4.1

	LOF	2018 8 31	-	13	2010 7 LOF 100 LOF LOF

	50				300
					LOF
					50

1

2

4.2

4.3

4.3.1

### 4.3.2

5%

### 4.4

A

A

1

TMT

2

ChatGPT

AI

A

A

alpha

### 4.5

2023 3 31 ,

A

1.6189 ,

1.6189 ,

A

2.94%

C

1.5595 ,

1.5595 ,

C

2.85%,

3.59%

### 4.6

## § 5

## 5.1

			%
1		127,675,063.22	93.71
		127,675,063.22	93.71
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		8,526,087.38	6.26
8		39,504.73	0.03
9		136,240,655.33	100.00

## 5.2

## 5.2.1

			%
A		3,572,100.00	2.63
B		7,998,214.00	5.89
C		79,210,454.44	58.36
D		607,099.60	0.45
E		6,212,620.00	4.58
F		1,025,950.00	0.76
G		371,526.86	0.27
H		-	-
I		2,548,896.12	1.88
J		24,189,512.20	17.82
K		682,590.00	0.50
L		-	-
M		1,256,100.00	0.93
N		-	-

O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		127,675,063.22	94.07

## 5.2.2

## 5.3

### 5.3.1

					%
1	600519		4,505	8,199,100.00	6.04
2	300750		15,800	6,415,590.00	4.73
3	600036		161,500	5,534,605.00	4.08
4	601318		105,322	4,802,683.20	3.54
5	600809		15,000	4,086,000.00	3.01
6	002594		15,859	4,060,221.18	2.99
7	601012		98,800	3,992,508.00	2.94
8	300760		11,800	3,678,178.00	2.71
9	002714		72,900	3,572,100.00	2.63
10	002475		116,000	3,515,960.00	2.59

## 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

2022 9 9

2022 48

“ ”

460

## 5.11.2

## 5.11.3

1		31,940.96
2		-
3		-
4		-
5		7,563.77
6		-
7		-
8		39,504.73

## 5.11.4

## 5.11.5

## 5.11.6

## § 6

	A	C
	100,473,562.22	2,560,882.26
	446,560.09	177,106.53
:	19,702,272.36	19,880.20
" -"	-	-
	81,217,849.95	2,718,108.59

## § 7

## 7.1

	A	C
	134,623.08	-

/	-	-
/	-	-
	134,623.08	-
%	0.16	-

## 7.2

## § 8

## 8.1

20%

		20%					%
1	2023 1 1 2023 3 31	55,394,027.02	0.00	18,800,000.00	36,594,027.02		43.60
1							
2							
3							

## 8.2

## § 9

## 9.1

1

2

3

4

5

6

9.2

9.3

2023 4 21