

2023 2

2023 6 30

2023 7 21

§ 1

2023 7 19

2023 4 1 2023 6 30

§ 2

	CXLH
	519975
	519975
	2015 2 4
	465,237,345.26
	700 × 75% × 25%

§ 3

3.1

	2023 4 1 -2023 6 30
1.	-765,312.30
2.	24,198,453.43
3.	0.0495
4.	665,732,111.78
5.	1.431

1

2

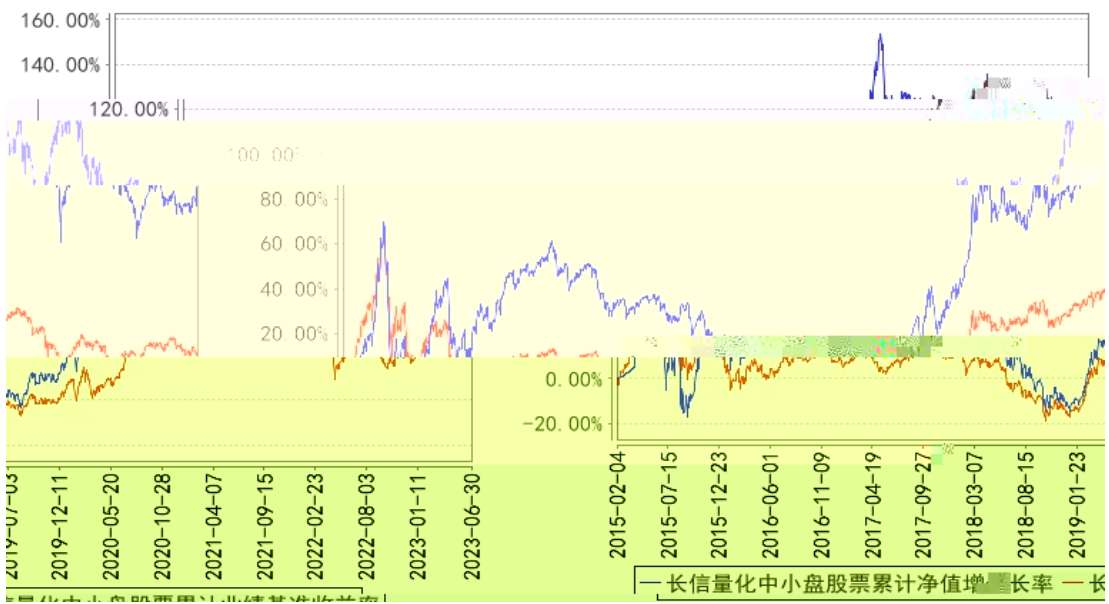
3.2

3.2.1

	3.92%	0.84%	-3.17%	0.66%	7.09%	0.18%
	10.16%	0.85%	3.16%	0.63%	7.00%	0.22%
	-12.10%	1.16%	-5.15%	0.72%	-6.95%	0.44%
	25.09%	1.38%	5.67%	0.91%	19.42%	0.47%
	80.45%	1.46%	23.98%	1.01%	56.47%	0.45%
	96.50%	1.65%	21.35%	1.20%	75.15%	0.45%

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 2023 6 30
2 6

§ 4

4.1

	LOF	2015 14	3	-	13
					2010 7
					LOF 100
					LOF
					LOF

	50				
		1000			300
					LOF
					50
					1000

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

AI

" "

AI

alpha

4.5

2023 6 30

1.431

1.831

3.92%

-3.17%

4.6

§ 5

5.1

			%
1		624,242,639.84	93.17
		624,242,639.84	93.17
2		-	-
3		33,167,117.37	4.95
		33,167,117.37	4.95
		-	-
4		-	-
5		-	-
6		-	-

		-	-
7		10,250,404.11	1.53
8		2,312,176.95	0.35
9		669,972,338.27	100.00

5.2

5.2.1

			%
A		9,252,440.00	1.39
B		-	-
C		505,878,653.62	75.99
D		8,658,743.47	1.30
E		16,783,784.00	2.52
F		9,289,199.80	1.40
G		-	-
H		-	-
I		20,595,872.38	3.09
J		-	-
K		-	-
L		-	-
M		-	-
N		18,780,378.57	2.82
O		-	-
P		7,474,592.00	1.12
Q		-	-
R		27,528,976.00	4.14
S		-	-
		624,242,639.84	93.77

5.2.2

5.3

5.3.1

					%
1	002139		888,800	11,598,840.00	1.74

2	300515		688,800	11,103,456.00	1.67
3	300389		538,800	10,975,356.00	1.65
4	300842		118,800	10,863,072.00	1.63
5	300532		518,872	10,668,008.32	1.60
6	300667		538,800	10,608,972.00	1.59
7	600066		718,800	10,595,112.00	1.59
8	688569		251,800	10,593,226.00	1.59
9	603878		1,244,320	10,514,504.00	1.58
10	000928		1,088,800	10,506,920.00	1.58

5.4

					%
1			33,167,117.37		4.98
2			-		-
3			-		-
			-		-
4			-		-
5			-		-
6			-		-
7			-		-
8			-		-
9			-		-
10			33,167,117.37		4.98

5.5

						%
1	019688	22	23	328,000	33,167,117.37	4.98

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		335,944.53
2		1,920,132.62
3		-
4		-
5		56,099.80
6		-
7		-
8		2,312,176.95

5.11.4

5.11.5

5.11.6

§ 6

	539,406,890.41
	3,566,444.79
	77,735,989.94
" - "	-
	465,237,345.26

§ 7

7.1

	378,464.99
/	-
/	-
	378,464.99
%	0.08

7.2

§ 8

8.1

20%

		20%					%
1	2023 4 1 2023 6		130,035,361.45	0.00	0.00	130,035,361.45	27.95

		30					
1							
2							
3							

8.2

§ 9

9.1

1

2

3

4

5

6

9.2

9.3