

2023 2

2023 6 30

2023 7 21

§ 1

2023 7 19

2023 4 1 2023 6 30

§ 2

	519965
	2015 7 14
	81,092,533.47
	300 *70%+
	*20%+ *10%
	A C

	A	C
	519965	004858
	80,901,737.90	190,795.57

§ 3

3.1

	2023 4 1	-2023 6 30
	A	C
1.	-797,548.94	-2,606.63
2.	-1,031,808.30	-13,359.42
3.	-0.0127	-0.0251
4.	129,945,251.29	294,269.05
5.	1.6062	1.5423

1

2

3.2

3.2.1

A

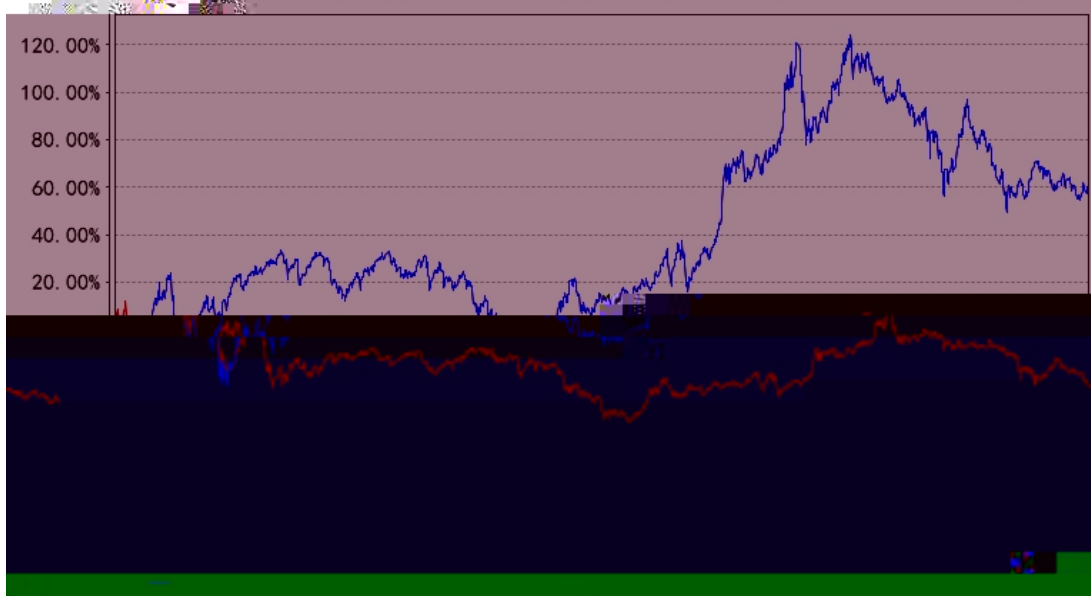
	-0.78%	0.76%	-3.47%	0.67%	2.69%	0.09%
	2.14%	0.79%	0.00%	0.68%	2.14%	0.11%
	-16.82%	0.96%	-9.83%	0.82%	-6.99%	0.14%
	9.34%	1.27%	-3.21%	0.96%	12.55%	0.31%
	45.09%	1.30%	3.70%	1.03%	41.39%	0.27%
	60.62%	1.47%	-20.85%	1.20%	81.47%	0.27%

C

	-1.10%	0.76%	-3.47%	0.67%	2.37%	0.09%
	1.71%	0.79%	0.00%	0.68%	1.71%	0.11%
	-17.34%	0.96%	-9.83%	0.82%	-7.51%	0.14%
	7.78%	1.27%	-3.21%	0.96%	10.99%	0.31%
	40.34%	1.30%	3.70%	1.03%	36.64%	0.27%
	28.42%	1.27%	-7.03%	1.02%	35.45%	0.25%

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



					300
					LOF
		50			50
	1000				1000

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

AI

" "

AI

alpha

4.5

2023	6	30	A	1.6062	
1.6062			A	-0.78%	C
	1.5423		1.5423		C

-1.10%

-3.47%

4.6

§ 5

5.1

			%
1		121,204,447.62	90.78
		121,204,447.62	90.78
2		-	-
3		6,369,907.56	4.77
		6,369,907.56	4.77
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,289,758.66	1.71
8		3,650,243.02	2.73
9		133,514,356.86	100.00

5.2

5.2.1

			%
A		-	-
B		6,314,184.00	4.85
C		72,853,082.07	55.94
D		3,657,548.00	2.81
E		2,659,916.00	2.04
F		2,047,206.00	1.57
G		2,995,570.00	2.30
H		-	-
I		2,801,607.35	2.15

J		27,875,334.20	21.40
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		121,204,447.62	93.06

5.2.2

5.3

5.3.1

					%
1	600519		3,605	6,096,055.00	4.68
2	300750		25,140	5,751,780.60	4.42
3	601318		122,522	5,685,020.80	4.37
4	000858		27,800	4,547,246.00	3.49
5	000333		74,100	4,365,972.00	3.35
6	000063		86,900	3,957,426.00	3.04
7	601916		1,473,360	3,889,670.40	2.99
8	600900		165,800	3,657,548.00	2.81
9	300760		11,300	3,387,740.00	2.60
10	601336		88,800	3,265,176.00	2.51

5.4

				%
1		6,369,907.56		4.89
2		-		-
3		-		-
		-		-
4		-		-
5		-		-
6		-		-
7		-		-
8		-		-
9		-		-
10		6,369,907.56		4.89

5.5

						%
1	019694	23	01	63,000	6,369,907.56	4.89

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		28,578.60
2		3,615,235.46
3		-
4		-
5		6,428.96
6		-
7		-
8		3,650,243.02

5.11.4

5.11.5

				%	
1	601916		621,878.40	0.48	

5.11.6

§6

	A	C
	81,217,849.95	2,718,108.59
	210,467.51	4,843.33
:	526,579.56	2,532,156.35
" -"	-	-
	80,901,737.90	190,795.57

§7

7.1

	A	C
	134,623.08	-
/	-	-
/	-	-
	134,623.08	-
%	0.17	-

7.2

§ 8

8.1

20%

		20%					%
	1	2023 4 1 2023 6 30	36,594,027.02	0.00	0.00	36,594,027.02	45.13
1							
2							
3							

8.2

§ 9

9.1

1

2

3

4

5

6

9.2

9.3

2023 7 21