

2023 3

2023 9 30

2023 10 25

**§1**

2023 10 23

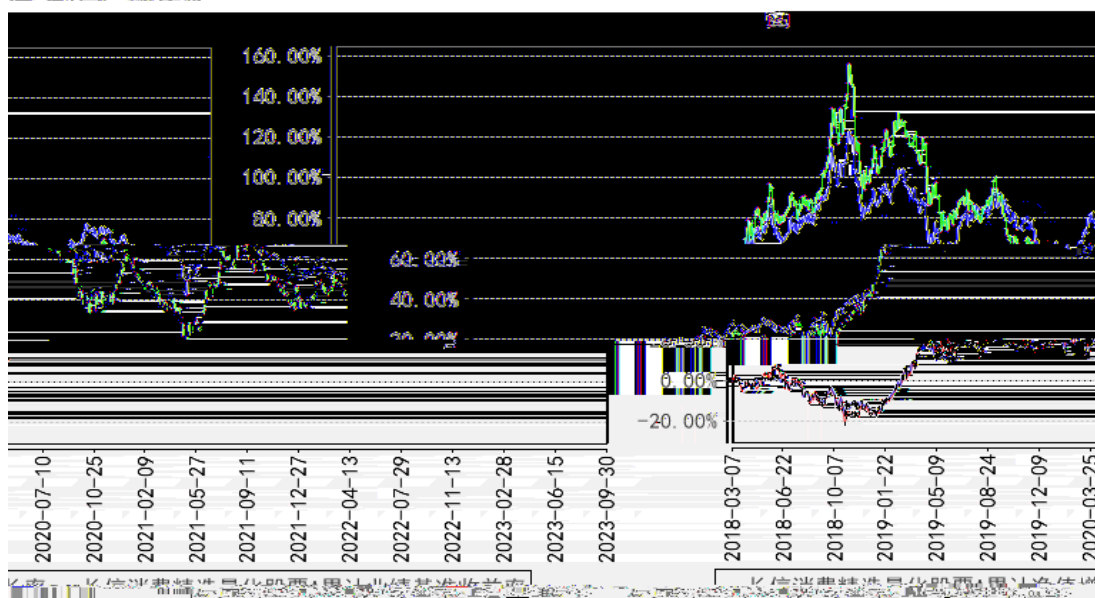
**§3****3.1**

	2023 7 1	-2023 9 30
	A	C
1.	-404,978.72	-220,693.96

	3.68%	1.27%	-1.31%	0.86%	4.99%	0.41%
	-13.66%	1.31%	-12.61%	0.85%	-1.05%	0.46%
	0.52%	1.55%	-10.58%	1.04%	11.10%	0.51%
	-26.31%	1.67%	-14.76%	1.14%	-11.55%	0.53%

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





	LOF				
	50				

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

GDP

PMI

"

"

"

"

6

12

7-8

PMI

4.5

	2023 9 30	A	1.4200	
	1.4200	A	3.79%	
C	1.4075	1.4075		C
	3.68%	-1.31%		

4.6

2023 4 7      2023 9 30

**§5**

5.1

			%
1		24,089,904.15	92.87
		24,089,904.15	92.87
2		-	-
3		499,586.99	1.93
		499,586.99	1.93
		-	-
4		-	-
5		-	-
6		-	-
		-	-

7		1,295,801.75	5.00
8		54,592.76	0.21
9		25,939,885.65	100.00

## 5.2

### 5.2.1

			%
A		-	-
B		-	-
C		23,128,878.30	89.83
D		3,973.85	0.02
E		-	-
F		754,200.00	2.93
G		-	-
H		-	-
I		202,852.00	0.79
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		24,089,904.15	93.57

### 5.2.2

## 5.3

### 5.3.1

					%
1	600809		8,620	2,064,490.00	8.02

2	000596		7,300	1,984,140.00	7.71
3	000568		8,770	1,900,020.50	7.38
4	002646		132,400	1,890,672.00	7.34
5	603198		25,300	1,860,815.00	7.23
6	002304		14,100	1,824,540.00	7.09
7	603589		34,700	1,795,725.00	6.97
8	600199		67,000	1,575,840.00	6.12
9	600779		25,400	1,532,128.00	5.95
10	603369		23,600	1,384,612.00	5.38

## 5.4

				%
1			499,586.99	1.94
2			-	-
3			-	-
			-	-
4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			499,586.99	1.94

## 5.5

					%
1	019709	23 16	5,000	499,586.99	1.94

## 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		9,092.29
2		-
3		-
4		-
5		45,500.47
6		-
7		-
8		54,592.76

5. 11. 4

5. 11. 5

5.11.6

**§6**

	A	C
	10,912,026.96	6,271,015.34
	1,739,603.79	5,518,779.46
:	1,191,840.34	5,058,864.36
" -"	-	-
	11,459,790.41	6,730,930.44

**§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

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2023 10 25