1.2

.... 2

1.1 2
1.2 3

.... 5

2.1 5
2.2 5
2.3 6
2.4 6
2.5 6

.... 6

3.1 6
3.2 7

.... 9

4.1 9
4.2 12
4.3 12
4.4 12
4.5 13
4.6 13
4.7 14
4.8 14

.... 14

5.1 14
5.2 14
5.3 14

.... 14

6.1 14
6.2 16
6.3 17
6.4 19

.... 38

7.1 38
7.2 38
7.3 39
7.4 40
7.5 43
7.6 43

7.7 43
7.8 43
7.9 43
7.10 43
7.11 43
7.12 43
.... 44
8.1 44
8.2 45
8.3 45
.... 45
.... 46
10.1 46
10.2 46
10.3 46
10.4 46
10.5 46
10.6 46
10.7 46
10.8 48
.... 50
11.1 20% 50
11.2 50
.... 50
12.1 50
12.2 50
12.3 50

2.3

		021-61009999	95559
		zhouyg@cxfund.com.cn	fangy_20@bankcomm.com
		4007005566	95559
		021-61009800	021-62701216
		68 37	188
		68 9 37 38	18
		200120	200336

2.4

	www.cxfund.com.cn
	68 38 18

2.5

	A C	A 17 C 68 9 37 38

3

3.1

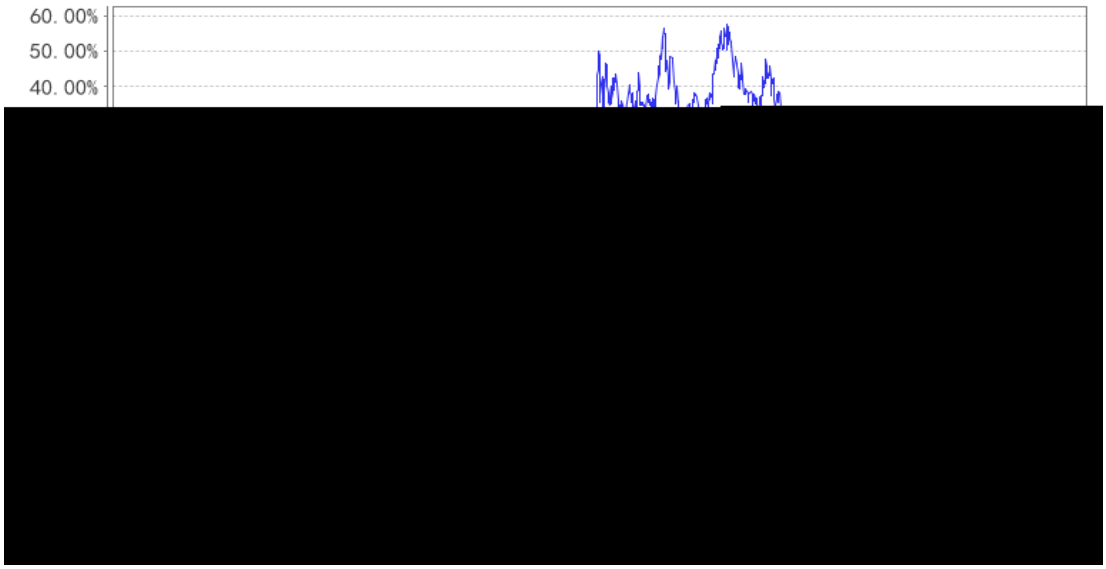
3.1.1	(2024 1 1 - 2024 6 30)	
	A	C
	-9,711,582.62	-407,916.01
	-7,309,711.70	-345,949.85
	-0.0930	-0.1130
	-11.98%	-14.71%
	-10.17%	-10.38%
3.1.2	(2024 6 30)	
	-15,738,793.67	-558,179.08

	-0.2052	-0.2142
	60,943,601.85	2,047,293.91
	0.795	0.786
3.1.3	(2024 6 30)	
	-20.50%	-48.05%

	-23.62%	1.59%	-11.20%	0.98%	-12.42%	0.61%
	-48.05%	1.74%	-14.96%	0.97%	-33.09%	0.77%

3.2.2

长信电子信息量化混合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



1 2021 8 12

A C

2 A 2016 7 27 2024 6 30

C 2021 8 12 2024 6 30

3 6

4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2024 6 30 88

100 (LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF

FOF

30

50 1000

90

60

120 AAA 7

180

4.1.2

		2016 7 27	-	14	2010 7 100 LOF

	50 1000				LOF LOF 300 LOF 50 1000
	500 300	2023 1 30	-	10	2016 9 LOF LOF 500 300

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

TMT AI

AI

AI Copilot+PC

Apple Intelligence AI PC AI AI

0.786

4.4.2

2024 6 30 , A 0.795 0.786

0.795 , A -1.26% C

0.786

4.7

4.8

5

5.1

5.2

5.3

6

6.1

2024 6 30

		2024 6 30	2023 12 31
	6.4.7.1	3,907,547.55	2,270,100.06
		176,365.68	250,572.00
		25,536.88	19,342.13
	6.4.7.2	59,297,663.72	72,125,524.48

		59,297,663.72	69,678,894.78
		-	-
		-	2,446,629.70
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	3,491,601.11
		-	-
		19,267.35	19,345.25
		-	-
	6.4.7.8	-	-
		63,426,381.18	78,176,485.03
		2024 6 30	**2023 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		-	3,624,404.16
		51,706.91	47,379.16
		61,476.82	75,494.05
		10,246.14	12,582.37
		708.00	1,032.07
		-	-
		-	-
		-	-

2024 6 30 A 0.795

C 0.786 79,287,868.51

A 76,682,395.52 C 2,605,472.99

6.2

2024 1 1 2024 6 30

		2024 1 1 2024 6 30	2023 1 1 2023 6 30
		-7,136,142.47	17,064,085.77
1.		16,511.21	25,638.35
	6.4.7.13	16,511.21	25,638.35
		-	-
		-	-
		-	-
		-	-
2. -		-9,624,786.53	1,879,496.38
	6.4.7.14	-10,041,678.81	1,497,274.95

		-	-
2	6.4.10.2.2	62,832. 84	112,664.07
3	6.4.10.2.3	4,664.19	9,237.07
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		-	-
8	6.4.7.23	75,025.10	75,381.70
-		-7,655,661.55	16,190,818.42
		-	-
-		-7,655,661.55	16,190,818.42
		-	-
		-7,655,661.55	16,190,818.42

6.3

2024 1 1 2024 6 30

	2024 1 1 2024 6 30			
	83,693,711.22	-	-9,662,081.71	74,031,629.51
	-	-	-	-
	-	-	-	-
	-	-	-	-
	83,693,711.22	-	-9,662,081.71	74,031,629.51
-	-4,405,842.71	-	-6,634,891.04	-11,040,733.75
	-	-	-7,655,661.55	-7,655,661.55
	-4,405,842.71	-	1,020,770.51	-3,385,072.20

-				
1.	4,957,464.76	-	-1,125,015.72	3,832,449.04
2.	-9,363,307.47	-	2,145,786.23	-7,217,521.24
-	-	-	-	-
	-	-	-	-
	79,287,868.51	-	-16,296,972.75	62,990,895.76

-	-	-	-	-
	-	-	-	-
	88,015,484.03	-	3,180,517.50	91,196,001.53

6.1 6.4

6.4

6.4.1

( )

( )

( ) [2016]1196

891,999,358.96

( ) 2016 7 27

2021 8 10

C 2021 8 12

C (

(

) (

) (

)

( )

0%95% 80%

3%

5% (

) TMT

60%+ 40%

6.4.2

(

)

6.4.3

2024 6 30 2024 1 1

2024 6 30

6.4.4

6.4.5

6.4.6

[2008]1

2008 9 18

[2012]85

2019 78

20 50

[2015]101

[2016]36

[2016]46

[2016]140 [2017]2

[2017]56

[2017]90

[2023]39

(1) ( )

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ( )

2023 8 28 0.05% ( )

(5)

6.4.7

6.4.7.1

	2024 6 30
	3,907,547.55
	3,906,805.72
	741.83
	-
	-
	-
	-

	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	3,907,547.55

6.4.7.2

		2024 6 30			
		58,130,543.20	-	59,297,663.72	1,167,120.52
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		58,130,543.20	-	59,297,663.72	1,167,120.52

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

	2024 6 30
	-
	70.09
	-
	247,277.36
	247,277.36
	-
	-
	9,300.00
	14,918.54
	39,781.56
	311,347.55

6.4.7.10

A

	2024 1 1 2024 6 30	
	80,201,605.32	80,201,605.32
	4,039,248.71	4,039,248.71
-	-7,558,458.51	-7,558,458.51
/	-	-
/	-	-
	-	-
-	-	-
	76,682,395.52	76,682,395.52

C

	2024 1 1 2024 6 30	
	3,492,105.90	3,492,105.90
	918,216.05	918,216.05
-	-1,804,848.96	-1,804,848.96
/	-	-
/	-	-
	-	-
-	-	-
	2,605,472.99	2,605,472.99

( ) ( )

6.4.7.11

6.4.7.12

A

	10,186,194.20	-19,417,357.03	-9,231,162.83
	-	-	-
	-	-	-
	-	-	-
	10,186,194.20	-19,417,357.03	-9,231,162.83
	-9,711,582.62	2,401,870.92	-7,309,711.70
	-107,346.80	909,427.66	802,080.86
	102,513.34	-1,020,911.39	-918,398.05
	-209,860.14	1,930,339.05	1,720,478.91
	-	-	-
	367,264.78	-16,106,058.45	-15,738,793.67

C

	268,424.98	-699,343.86	-430,918.88
	-	-	-
	-	-	-
	-	-	-
	268,424.98	-699,343.86	-430,918.88
	-407,916.01	61,966.16	-345,949.85
	20,506.22	198,183.43	218,689.65
	-23,414.54	-183,203.13	-206,617.67
	43,920.76	381,386.56	425,307.32

	-	-	-
	-118,984.81	-439,194.27	-558,179.08

6.4.7.13

	2024 1 1 2024 6 30
	14,252.91
	-
	-
	2,033.24
	225.06
	16,511.21

6.4.7.14

6.4.7.14.1

	2024 1 1 2024 6 30
	165,958,184.78

	48,240.00
	-
	-4,360.00

6.4.7.15.3

6.4.7.15.4

6.4.7.16

6.4.7.16.1

6.4.7.17

6.4.7.17.1

6.4.7.18

6.4.7.18.1

6.4.7.18.2

6.4.7.19

	2024 1 1 2024 6 30
	419,401.98
	-

	-
2.	-
	-
3.	-
	-
	2,463,837.08

6.4.7.21

	2024 1 1 2024 6 30
	8,005.47
	290.30
	8,295.77

30

30 3

	A	C	
-	-	25.81	25.81
	-	25.81	25.81
	2023 1 1 2023 6 30		
	A	C	
	-	32.73	32.73
	-	32.73	32.73

A

C 0.40%

C

= C 0.40%

6.4.10.3 ( )

( )

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

6.4.10.5.1

	2024 1 1 2024 6 30	
	A	C

2016 7 27	-	-
	125,699.73	-
/	0.00	-
	0.00	-
/	0.00	-
	125,699.73	-
	0.16%	-
	2023 1 1 2023 6 30	
	A	C
2016 7 27	-	-
	125,699.73	-
/	0.00	-
	0.00	-
/	0.00	-
	125,699.73	-
	0.14%	-

6.4.10.5.2

6.4.10.6

	2024 1 1 2024 6 30		2023 1 1 2023 6 30	
	3,907,547.55	14,252.91	5,593,476.94	23,422.11

2024 6 30

2023 6 30

6.4.10.7

6.4.10.8

6.4.11

6.4.12 2024 6 30

6.4.12.1 /

/

6.4.12.2

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.1

6.4.13.2

10%

10%

6.4.13.2.1

	2024 6 30	2023 12 31
A 1	-	-
A 1	-	-
	-	2,446,629.70
	-	2,446,629.70

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

6.4.13.2.5

6.4.13.2.6

6.4.13.3

6.4.13.3.1

6.4.13.4

6.4.13.4.1

6.4.13.4.1.1

2024 6 30	6	6 -1	1-5	5		
	3,907,547.55	-	-	-	-	3,907,547.55
	176,365.68	-	-	-	-	176,365.68

	25,536.88	-	-	-	-	25,536.88
	-	-	-	-	59,297,663.72	59,297,663.72
	-	-	-	-	19,267.35	19,267.35
	4,109,450.11	-	-	-	59,316,931.07	63,426,381.18
	-	-	-	-	51,706.91	51,706.91
	-	-	-	-	61,476.82	61,476.82
	-	-	-	-	10,246.14	10,246.14
	-	-	-	-	708.00	708.00
	-	-	-	-	311,347.55	311,347.55
	-	-	-	-	435,485.42	435,485.42
	4,109,450.11	-	-	-	58,881,445.65	62,990,895.76
2023 12 31	6	6 -1	1-5	5		
	2,270,100.06	-	-	-	-	2,270,100. 06
	250,572.00	-	-	-	-	250,572.00
	19,342.13	-	-	-	-	19,342.13
	2,446,629.70	-	-	-	69,678,894.78	72,125,524.48
	-	-	-	-	19,345.25	19,345.25
	-	-	-	-	3,491,601.11	3,491,601.11
	4,986,643.89	-	-	-	73,189,841.14	78,176,485.03
	-	-	-	-	47,379.16	47,379.16
	-	-	-	-	75,494.05	75,494.05
	-	-	-	-	12,582.37	12,582.37
	-	-	-	-	3,624,404.16	3,624,404.16
	-	-	-	-	1,032.07	1,032.07
	-	-	-	-	383,963.71	383,963.71
	-	-	-	-	4,144,855.52	4,144,855.52
	4,986,643.89	-	-	-	69,044,985.62	74,031,629.51

6.4.13.4.1.2

		2024 6 30	2023 12 31
	27	-	-271.50

	27	-	271.50

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2024 6 30		2023 12 31	
		%		%
	59,297,663.72	94.14	69,678,894.78	94.12
	-	-	-	-
	-	-	2,446,629.70	3.30
	-	-	-	-
	-	-	-	-
	-	-	-	-
	59,297,663.72	94.14	72,125,524.48	97.43

6.4.13.4.3.2

	95%		
		2024 6 30	2023 12

6.4.14.4

6.4.15

7

7.1

			%
1		59,297,663.72	93.49
		59,297,663.72	93.49
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,083,913.23	6.44
8		44,804.23	0.07
9		63,426,381.18	100.00

7.2

7.2.1

			%
A		-	-
B		-	-
C		37,522,347.18	59.57
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-

I		21,775,316.54	34.57
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R			

25	300207		32,600	494,542.00	0.79
26	300842		12,600	488,880.00	0.78
27	688234		7,700	361,284.00	0.57
28	688037		71	6,319.00	0.01
29	688072		27	3,242.97	0.01
30	688589		86	2,168.06	0.00
31	688206		96	1,425.60	0.00
32	688126		77	1,063.37	0.00
33	688475		28	955.08	0.00
34	688369		40	629.20	0.00
35	688158		40	409.20	0. 00
36	688227		16	193.76	0.00

7.4

7.4.1 2% 20

				(%)
1	688095		5,779,297.85	7.81
2	002371		4,038,432.00	5.46
3	002558		3,411,205.00	4.61
4	601900		3,243,269.00	4.38
5	688601		3,213,346.55	4.34
6	002745		3,210,590.00	4.34
7	300951		3,191,780.00	4.31
8	603629		3,150,706.00	4.26
9	002602		3,136,704.00	4.24
10	002152		3,129,030.00	4.23
11	000050	A	3,123,165.00	4.22
12	688008		3,106,622.59	4.20
13	002387		3,104,149.00	4.19
14	601019		3,100,444.00	4.19
15	000725	A	3,086,428.00	4.17
16	002380		3,085,826.00	4.17
17	688279		3,064,790.11	4.14
18	300709		3,051,338.00	4.12
19	002139		3,043,007.00	4.11
20	002185		3,014,866.00	4.07
21	688352		3,003,268.33	4.06
22	002241		2,985,677.00	4.03
23	688233		2,982,809.60	4.03
24	300115		2,966,033.00	4.01
25	002351		2,955,823.00	3.99
26	688018		2,933,642.76	3.96
27	688478		2,931,091.17	3.96

28	600183		2,923,570.00	3.95
29	002970		2,916,413.00	3.94
30	300054		2,906,879.00	3.93

31

14	002351		3,250,085.00	4.39
15	600637		3,206,352.00	4.33
16	688209		3,166,613.87	4.28
17	300102		3,146,647.00	4.25
18	688279		3,122,087.91	4.22
19	300115		3,078,924.00	4.16
20	601728		2,981,837.00	4.03
21	601900		2,964,166.00	4.00

7.5

7.6

7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

2023 7

24

0382023069

2024 4 1

2024 48

2018- 2022

2020 - 2021

2024

	80,201,605.32	3,492,105.90
	4,039,248.71	918,216.05
	7,558,4 58.51	1,804,848.96
	-	-
	76,682,395.52	2,605,472.99

10

10.1

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.6.1

10.6.2

10.7

10.7.1

			(%)		(%)	

	1	154,137,955.46	46.88	99,559.89	40.26	-
	1	121,346,562.63	36.91	102,646.76	41.51	-
	1	53,281,244.27	16.21	45,070.71	18.23	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

2	2023 4		2024-1-22
3	2023		2024-1-22
4			2024-2-6
5			2024-3-6
6	2023		2024-3-29
7	2023		2024-3-29
8			2024-4-1
9	2024 1		2024-4-22
10	2024		2024-4-22
11			2024-6-15
12			2024-6-15
13			2024-6-20
14			2024-6-24

15			2024-6-25
16			2024-6-26
17	2024 1		2024-6-28

11

11.1 **20%**

20%

11.2

12

12.1

1

2

3

4

5

6

12.2

12.3

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2024 8 30