

2024 3

2024 9 30

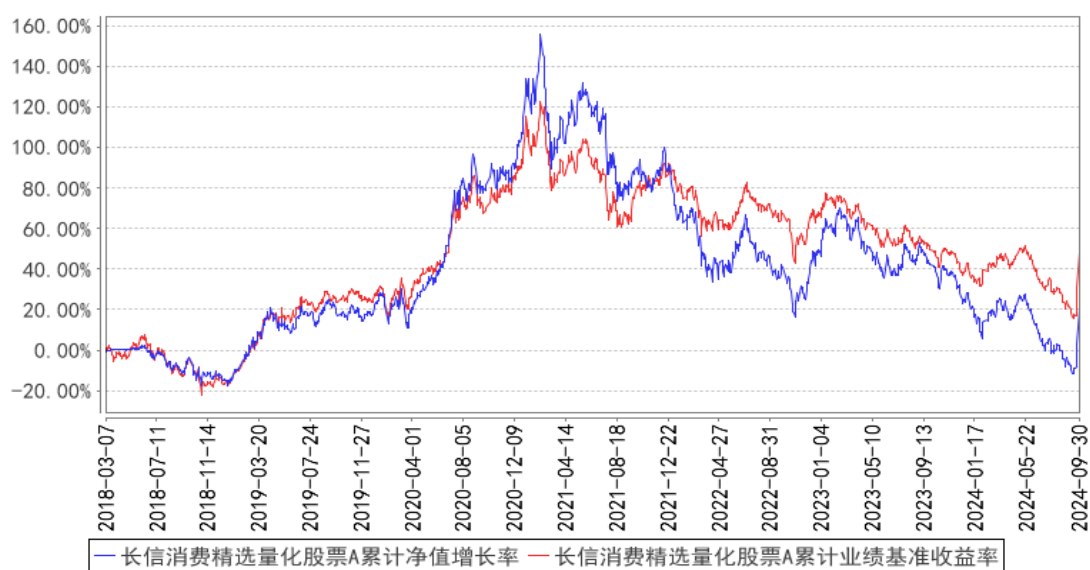
2024 10 25

§1

	15.27%	2.38%	11.85%	1.80%	3.42%	0.58%
	0.11%	1.95%	2.46%	1.42%	-2.35%	0.53%
	-15.55%	1.69%	-0.78%	1.20%	-14.77%	0.49%
	-36.95%	1.66%	-15.56%	1.13%	-21.39%	0.53%
	-37.76%	1.68%	-15.43%	1.16%	-22.33%	0.52%

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图



	50				
--	----	--	--	--	--

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

5

9

"

"

6

12

A

alpha

4.5

2024 9 30 , A 1.2040 ,
 1.2040 , A 15.38% C
 1.1887 , 1.1887 , C
 15.27%, 11.85%

4.6

2023 4 7 2024 9 30

§5

5.1

			%
1		17,743,299.89	87.92
		17,743,299.89	87.92
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-

7		1,148,241.45	5.69
8		1,290,038.02	6.39
9		20,181,579.36	100.00

5.2

5.2.1

			%
A		368,010.00	1.85
B		-	-
C		17,374,897.19	87.33
D		392.70	0.00
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		17,743,299.89	89.18

5.2.2

5.3

5.3.1

					%
1	000568		10,270	1,537,419.00	7.73
2	000858		9,300	1,511,343.00	7.60

3	603369		28,500	1,468,890.00	7.38
4	600779		31,800	1,460,574.00	7.34
5	603198		19,900	1,451,108.00	7.29
6	603919		65,100	1,430,898.00	7.19
7	600559		61,400	1,425,708.00	7.17
8	603589		29,600	1,419,320.00	7.13
9	000596		6,600	1,339,932.00	6.73
10	600519		500	874,000.00	4.39

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

5. 11. 2

:	1,278,911.01	894,408.90
" -"	-	-
	10,432,266.98	6,170,470.33

§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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2024 10 25