

1000

2024 3

2024 9 30

2024 10 25

§1

2024 10 23

2024 7 1 2024 9 30

§2

	1000
	018013
	2023 4 20
	109,309,373.46
	8% 0.5%
	1000 95%+
	() 5%

	1000	A	1000	C
	018013		018014	
	50,451,622.29		58,857,751.17	

§3

3.1

	2024 7 1		-2024 9 30	
	1000	A	1000	C
1.	-4,833,474.81		-4,969,166.85	
2.	3,883,709.64		5,041,061.91	
3.	0.0759		0.0935	
4.	48,101,122.18		55,796,047.60	
5.	0.9534		0.9480	

1

2

3.2

3.2.1

1000 A

	8.84%	1.95%	15.79%	2.00%	-6.95%	-0.05%
	5.86%	1.66%	4.77%	1.75%	1.09%	-0.09%
	-0.15%	1.69%	-5.60%	1.73%	5.45%	-0.04%
	-4.66%	1.47%	-17.03%	1.52%	12.37%	-0.05%

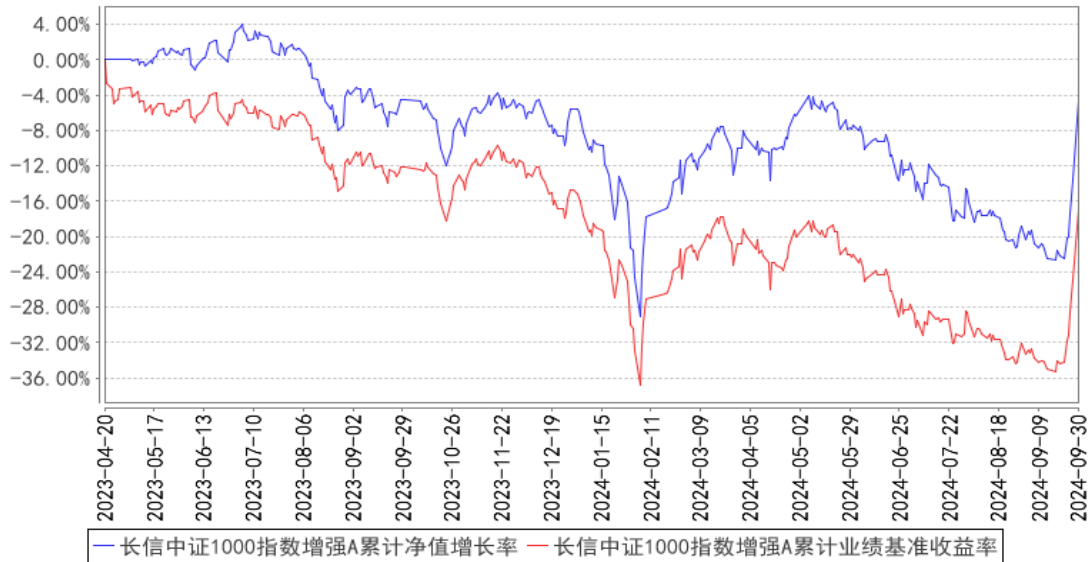
1000 C

--	--	--	--	--	--	--

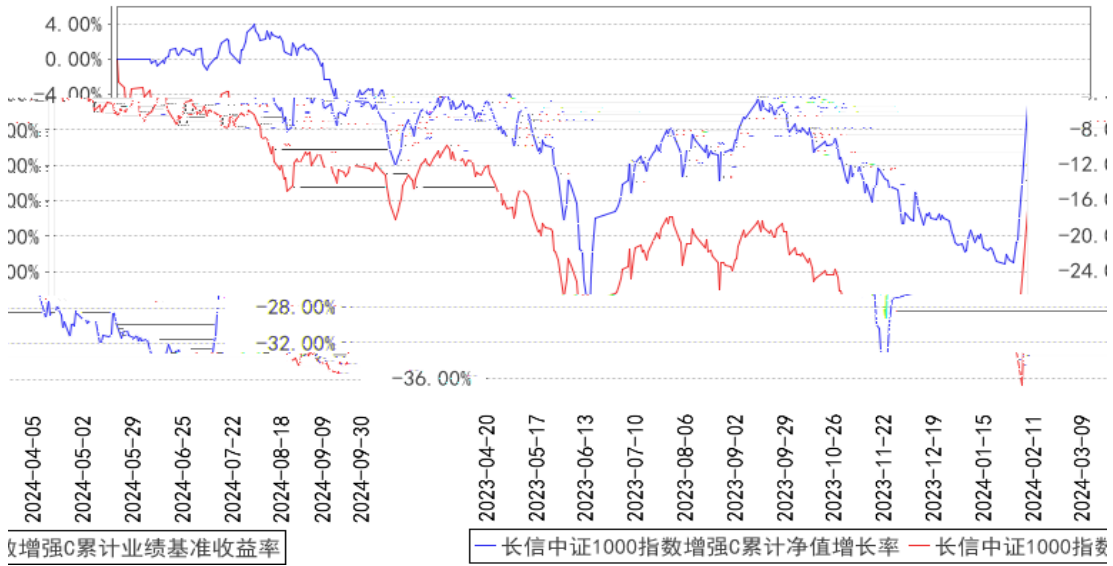
	8.73%	1.95%	15.79%	2.00%	-7.06%	-0.05%
	5.66%	1.66%	4.77%	1.75%	0.89%	-0.09%
	-0.55%	1.69%	-5.60%	1.73%	5.05%	-0.04%
	-5.20%	1.47%	-17.03%	1.52%	11.83%	-0.05%

3.2.2

长信中证1000指数增强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



长信中证1000指数增强C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 2023 4 20 2024 9 30

2 6

§4

	50					
	1000					
					300	
					LOF	
						50
					1000	

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

9

alpha

4.5

2024	9	30	1000	A	0.9534	
0.9534			1000	A	8.84%	1000
C		0.9480		0.9480		1000
C	8.73%			15.79%		

4.6

\$5

5.1

			%
1		98,589,304.61	93.69
		98,589,304.61	93.69
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,616,383.28	6.29
8		23,780.00	0.02
9		105,229,467.89	100.00

5.2

5.2.1

			(%)
A		-	-
B		1,685,567.00	1.62
C		56,248,893.50	54.14
D		4,554.00	0.00
E		2,579,471.00	2.48
F		2,226,776.00	2.14
G		2,553,880.00	2.46
H		-	-
I		13,280,691.22	12.78
J		-	-
K		373,550.00	0.36
L		748,206.00	0.72
M		809,580.00	0.78

	1000	2024	3
N		-	-
O		-	-
P		-	-
Q		-	-
R		2,261,985.00	2.18
S		-	-
		82,773,153.72	79.67

5.2.2

			(%)
A		-	-
B		891,526.00	0.86
C		12,732,753.89	12.26

5.10

5.10.1

5.10.2

5.10.3

5.11

5.11.1

5.11.2

5.11.3

1		-
2		-
3		-
4		-
5		23,780.00
6		-
7		-
8		23,780.00

5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

§6

	1000	A	1000	C
	49,871,119.96		72,104,980.15	
	7,277,435.51		13,096,974.28	
:	6,696,933.18		26,344,203.26	
-		-		-
	50,451,622.29		58,857,751.17	

§7

7.1

7.2

§8

8.1

20%

20%

8.2

§9

9.1

1

2 1000

3 1000

4 1000

5

6

9.2

9.3

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