

300
2022 4

2022 12 31

2023 1 20

§ 1

2023 1 18

2022 10 1 2022 12 31

§ 2

	300		
	005137		
	2019 5 16		
	214,391,256.77		
	7.75%	0.5%	
		80%	80%
	300	*95%+	() *5%

	300 A	300 C
	005137	007448
	106,522,318.30	107,868,938.47

§ 3

3.1

	2022 10 1	-2022 12 31
	300 A	300 C
1.	-8,080,938.41	-9,830,253.50
2.	-2,940,343.96	-3,664,145.24
3.	-0.0291	-0.0324
4.	113,292,154.67	112,878,901.05
5.	1.0636	1.0464

1

2

3.2

3.2.1

300 A

	-2.81%	1.14%	1.69%	1.23%	-4.50%	-0.09%
	-14.60%	1.03%	-13.00%	1.05%	-1.60%	-0.02%
	-20.64%	1.22%	-20.58%	1.22%	-0.06%	0.00%

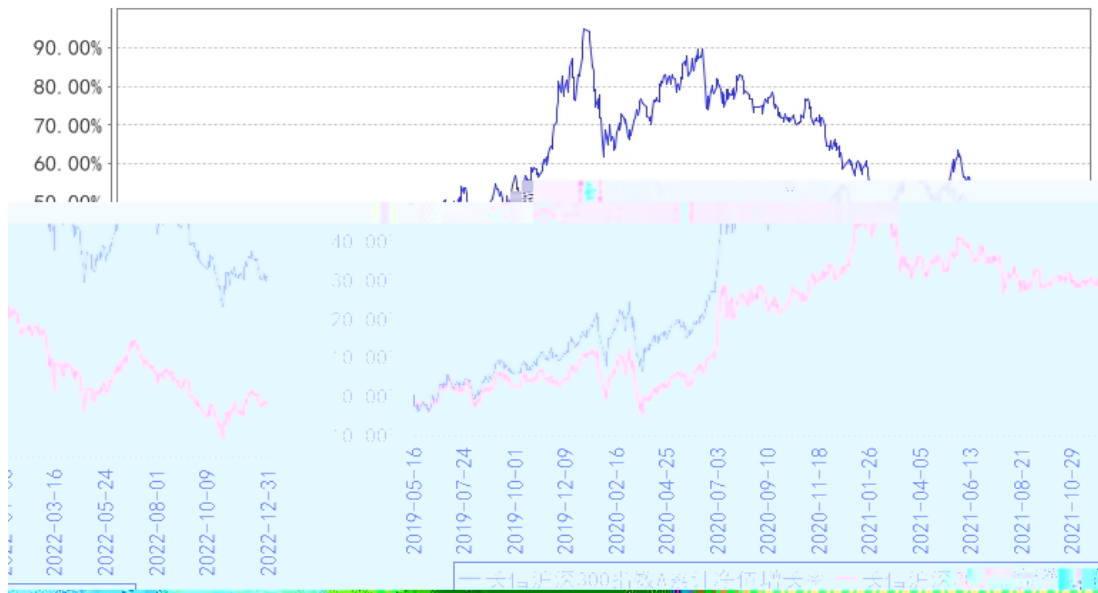
	17.97%	1.27%	-4.89%	1.24%	22.86%	0.03%
	36.34%	1.21%	4.09%	1.18%	32.25%	0.03%

300 C

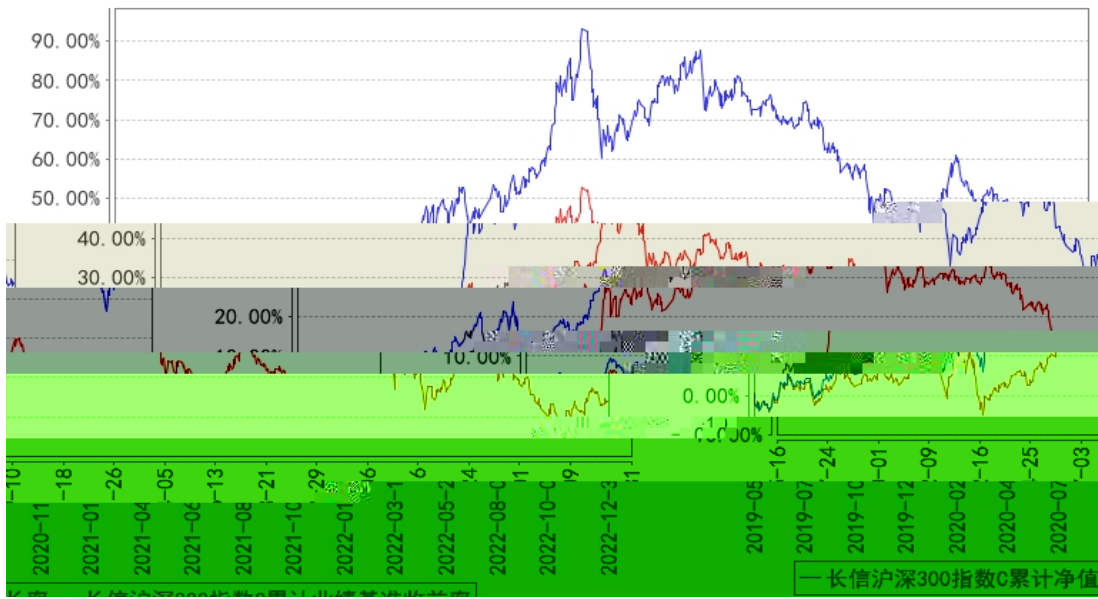
	-2.92%	1.14%	1.69%	1.23%	-4.61%	-0.09%
	-14.77%	1.03%	-13.00%	1.05%	-1.77%	-0.02%
	-20.97%	1.22%	-20.58%	1.22%	-0.39%	0.00%
	16.55%	1.27%	-4.89%	1.24%	21.44%	0.03%
	34.13%	1.21%	4.09%	1.18%	30.04%	0.03%

3.2.2

长信沪深300指数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



长信沪深300指数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 2019 5 16 2022 12 31

2 6

§ 4

4.1

	500				2016 9
	300	2019 5 16	-	8	LOF
					LOF
					500

					300
--	--	--	--	--	-----

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

Al pha

Al pha

4.5

2022 12 31 , 300 A 1.0636 ,
 1.3442 , 300 A -2.81% 300 C
 1.0464 , 1.3236 , 300 C
 -2.92%, 1.69%

4.6

§ 5

5.1

			%
1		211,016,942.45	93.02
		211,016,942.45	93.02
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		15,691,538.51	6.92
8		142,647.02	0.06
9		226,851,127.98	100.00

5.2

5.2.1

			(%)
A		8,394,074.00	3.71
B		1,321,417.00	0.58
C		121,570,191.25	53.75
D		1,059,426.00	0.47
E		5,739,242.40	2.54
F		23,400.00	0.01
G		8,900.00	0.00
H		-	-
I		6,546,420.00	2.89
J		41,828,691.53	18.49
K		6,103,973.00	2.70
L		-	-
M		7,511,940.00	3.32
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		200,107,675.18	88.48

5.2.2

			(%)
A		-	-
B		-	-
C		5,402,687.44	2.39
D		1,396.00	0.00
E		-	-
F		-	-
G		2,790,780.00	1.23
H		-	-
I		195,064.64	0.09
J		-	-
K		-	-
L		-	-
M		2,478,058.80	1.10
N		18,216.31	0.01

O		-	-
P		-	-
Q		23,064.08	0.01
R		-	-
S		-	-
		10,909,267.27	4.82

5.2.3

5.3

5.3.1

					%
1	000568		37,613	8,435,843.64	3.73
2	601012		188,000	7,944,880.00	3.51
3	603259		92,740	7,511,940.00	3.32
4	000651		222,300	7,184,736.00	3.18
5	002304		44,600	7,158,300.00	3.16
6	600519		4,100	7,080,700.00	3.13
7	600050		1,433,200	6,420,736.00	2.84
8	600031		405,800	6,411,640.00	2.83
9	300498		324,800	6,375,824.00	2.82
10	000725	A	1,876,900	6,343,922.00	2.80

5.3.2

					%
1	688298		36,400	2,806,804.00	1.24
2	600026		231,600	2,790,780.00	1.23
3	301047		24,800	2,471,568.00	1.09
4	300442		32,200	1,363,992.00	0.60
5	688063		1,048	330,801.20	0.15

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

5.11.3

1		-
2		-
3		-
4		-
5		142,647.02
6		-
7		-
8		142,647.02

5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

§6

	300 A	300 C
	96,554,501.42	121,307,166.80
	13,905,611.82	6,566,987.21
:	3,937,794.94	20,005,215.54
" -"	-	-
	106,522,318.30	107,868,938.47

§7

7.1

	300 A	300 C
--	-------	-------

	52,162.71	56,812.64
/	0.00	0.00
/	0.00	0.00
	52,162.71	56,812.64
%	0.02	0.03

7.2

§ 8

8.1

20%

20%

8.2

§ 9

9.1

1

2 300

3 300

4 300

5

6

9.2

9.3

2023 1 20