

500
2023 1

2023 3 31

2023 4 21

§ 1

2023 4 20

2023 1 1 2023 3 31

§ 2

	500
	004945
	2017 8 30
	144,601,850.83
	0.5%
	7.75%
	80%
	5%
	80%

	500	*95%+	() *5%
	500	A	500 C
	004945		013881
	140,783,289.23		3,818,561.60

§ 3

3.1

	2023 1 1	-2023 3 31
	500 A	500 C
1.	10,164,890.26	2,431,445.86
2.	7,186,099.31	5,899,929.58
3.	0.0500	0.1523
4.	205,968,460.01	5,551,726.07
5.	1.4630	1.4539

1

2

3.2

3.2.1

500 A

	3.38%	0.74%	7.70%	0.70%	-4.32%	0.04%
	1.42%	0.89%	10.41%	0.85%	-8.99%	0.04%
	-6.67%	1.14%	0.33%	1.16%	-7.00%	-0.02%

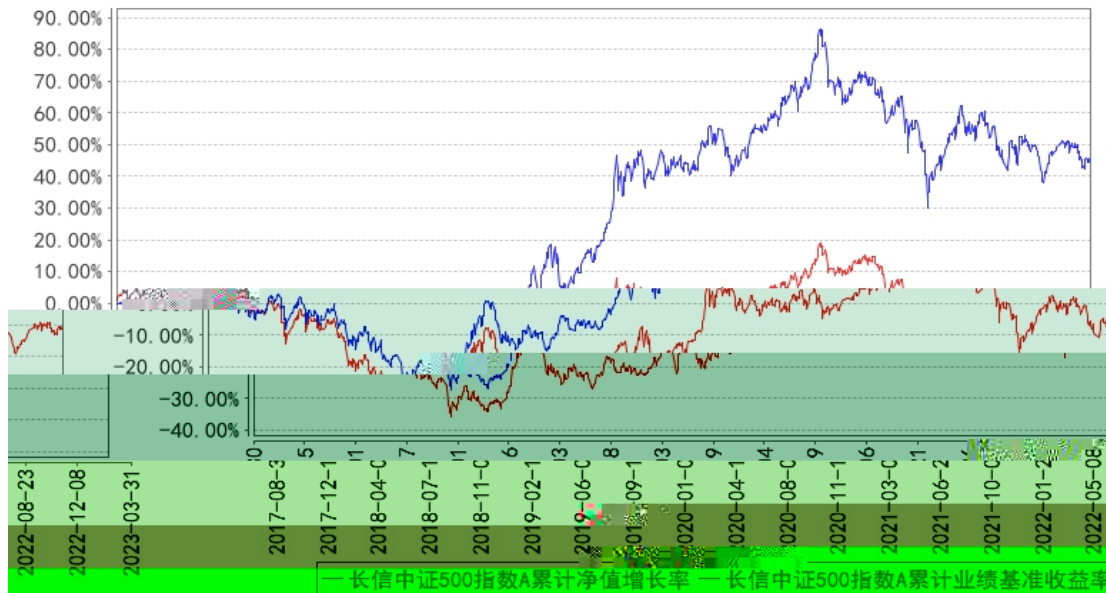
	40.93%	1.16%	24.70%	1.15%	16.23%	0.01%
	49.58%	1.29%	4.16%	1.31%	45.42%	-0.02%
	46.30%	1.27%	-0.31%	1.29%	46.61%	-0.02%

500 C

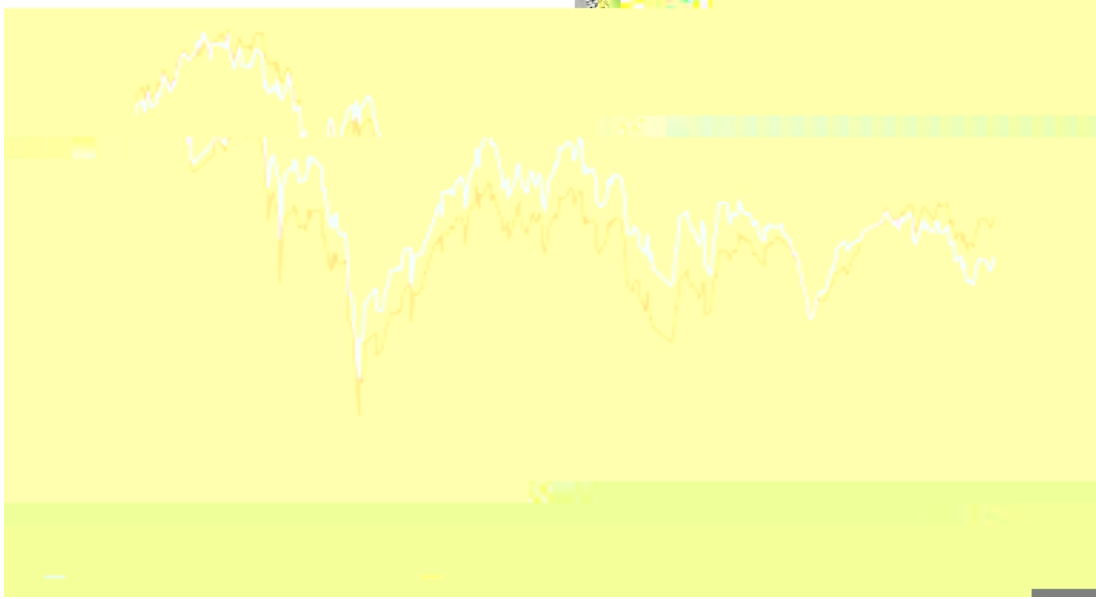
	3.21%	0.74%	7.70%	0.70%	-4.49%	0.04%
	1.15%	0.89%	10.41%	0.85%	-9.26%	0.04%
	-7.10%	1.14%	0.33%	1.16%	-7.43%	-0.02%
	-12.47%	1.14%	-9.44%	1.16%	-3.03%	-0.02%

3.2.2

长信中证500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



长信中证500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 2021 10 28 500
 A C
 2 500 A 2017 8 30 2023 3 31
 500 C 2021 10 28 2023 3 31
 3 6

§ 4

4.1

	500						2016
		2018 2 13	-	9	9		
	300						LOF

					LOF	500	300
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1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

2023

TMT

2

ChatGPT

AI

AI pha

AI pha

+

AI

AI

4.5

2023	3	31	500	A	1.4630
1.4630			500	A	3.38%
			500	C	
1.4539			1.4539		500
3.21%			7.70%		

4.6

§ 5

5.1

			%
1		198,679,049.26	93.52
		198,679,049.26	93.52
2		-	-

3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		13,530,550.66	6.37
8		230,589.63	0.11
9		212,440,189.55	100.00

5.2

5.2.1

			(%)
A		3,759,526.00	1.78
B		9,416,969.00	4.45
C		95,222,723.40	45.02
D		6,632,318.00	3.14
E		3,747,198.00	1.77
F		9,573,872.35	4.53
G		6,228,259.00	2.94
H		-	-
I		13,197,604.60	6.24
J		9,840,804.00	4.65
K		3,567,585.00	1.69
L		578.00	0.00
M		2,837,912.00	1.34
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		164,025,349.35	77.55

5.2.2

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

A		-	-
B		-	-
C		21,671,432.96	10.25
D		2,394,842.80	1.13
E		4,473,616.00	2.11
F		37,167.48	0.02
G		-	-
H		-	-
I		4,216,060.71	1.99
J		1,617,408.00	0.76
K		-	-
L		-	-
M		174,277.36	0.08
N		65,504.60	0.03
O		-	-
P		-	-
Q		-	-
R		3,390.00	0.00
S		-	-
		34,653,699.91	16.38

5.2.3

5.3

5.3.1

					%
1	600699		253,800	3,865,374.00	1.83
2	601717		272,900	3,836,974.00	1.81
3	600521		189,400	3,820,198.00	1.81
4	601231		215,000	3,803,350.00	1.80
5	603355		129,500	3,789,170.00	1.79
6	002299		152,400	3,758,184.00	1.78
7	600901		637,300	3,753,697.00	1.77
8	000012	A	558,500	3,747,535.00	1.77
9	600170		1,372,600	3,747,198.00	1.77
10	002056		181,400	3,729,584.00	1.76

5.3.2

					%
1	688556		36,400	2,590,224.00	1.22
2	300532		139,600	2,567,244.00	1.21
3	300207		121,200	2,443,392.00	1.16
4	000090		454,100	2,433,976.00	1.15
5	603612		95,700	2,211,627.00	1.05

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		87,650.04
2		-
3		-
4		-
5		142,939.59
6		-
7		-
8		230,589.63

5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

§ 6

	500 A	500 C
	147,025,757.48	68,216,262.45
	9,579,335.75	350,599.82
:	15,821,804.00	64,748,300.67
" - "	-	-
	140,783,289.23	3,818,561.60

§ 7

7.1

	500 A	500 C
	204,288.75	-
/	-	-
/	-	-
	204,288.75	-
%	0.14	-

7.2

§ 8

8.1

20%

		20%					%
1	2023 1 1 2023 2 21	64,553,148.76	0.00	64,553,148.76	0.00	0.00	0.00

	2	2023 2 22 2023 3 31	38,825,988.39	0.00	0.00	38,825,988.39	26.85
1							
2							
3							

8.2

§ 9

9.1

1

2 500

3 500

4 500

5

6

9.2

9.3