

1000
2024

1

2024 3 31

2024 4 22

§ 1

2024 4 18

2024 1 1 2024 3 31

§ 2

	1000
	018013
	2023 4 20
	75,429,086.51
	8% 0.5%
	1000 × 95%+ () × 5%

	1000 A	1000 C
	018013	018014
	41,930,151.54	33,498,934.97

§ 3

3.1

	2024 1 1	-2024 3 31
	1000 A	1000 C
1.	-2,091,435.30	-1,910,000.93
2.	-1,976,630.92	-2,003,552.29
3.	-0.0494	-0.0559
4.	37,761,095.57	30,056,037.49
5.	0.9006	0.8972

1

2

3.2

3.2.1

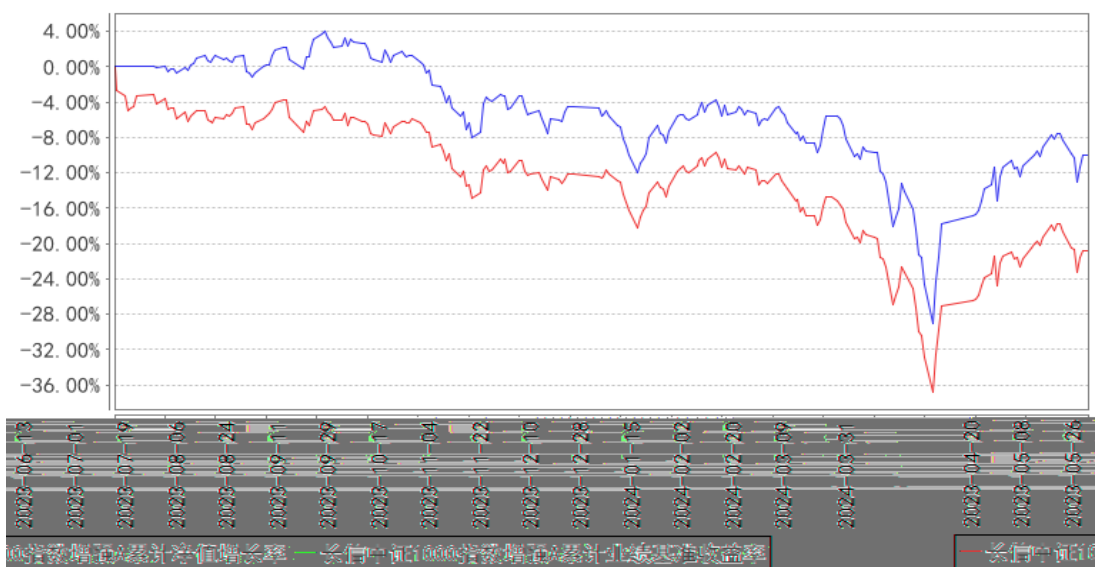
1000 A

--	--	--	--

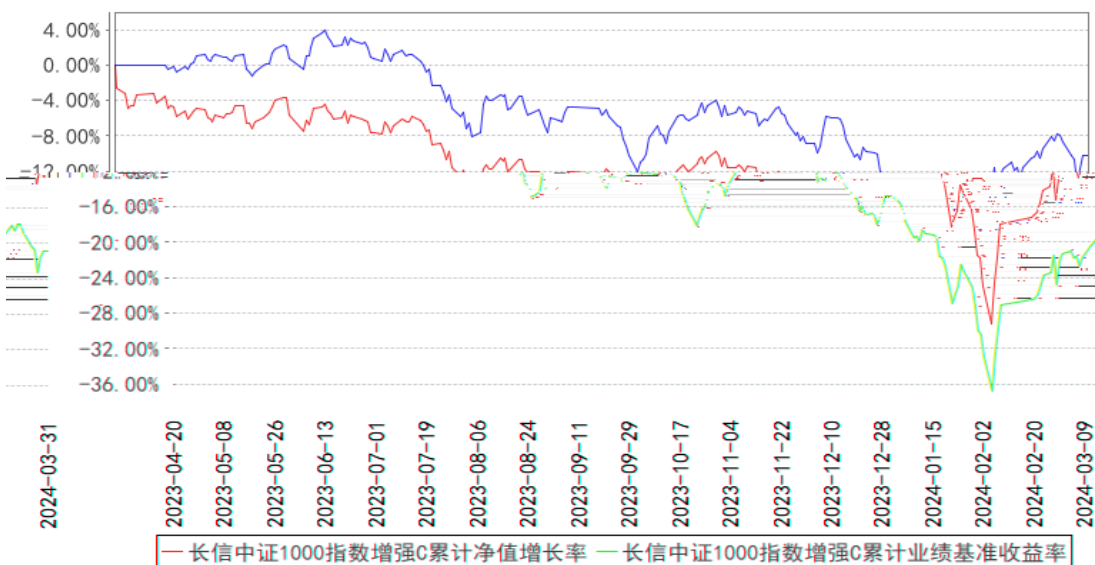
	-4.67%	2.25%	-7.13%	2.26%	2.46%	-0.01%
	-5.87%	1.72%	-9.90%	1.72%	4.03%	0.00%
	-10.28%	1.35%	-20.81%	1.39%	10.53%	-0.04%

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



2023 4 20 2024 3 31
2 6

§ 4

4.1

					2010 7
					100
					LOF
					LOF
		2023 4 20	-	14	LOF
	50				
	1000				
					300
					LOF

A

3 PMI

alpha

4.5

2024	3	31	1000	A	0.9006
0.9006			1000	A	-4.58%
C		0.8972		0.8972	1000
C		-4.67%		-7.13%	

4.6

§ 5

5.1

			%
1		63,606,077.53	93.46
		63,606,077.53	93.46
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-

7		3,666,518.69	5.39
8		782,580.48	1.15
9		68,055,176.70	100.00

5.2

5.2.1

			(%)
A		-	-
B		2,015,594.00	2.97
C		36,051,725.27	53.16
D		709,251.00	1.05
E		1,110,133.00	1.64
F		1,584,924.00	2.34
G		523,346.00	0.77
H		-	-
I		7,566,583.78	11.16
J		-	-
K		646,080.00	0.95
L		-	-
M		1,539.00	0.00
N		183,057.00	0.27
O		-	-
P		-	-
Q		-	-
R		2,256,662.00	3.33
S		-	-
		52,648,895.05	77.63

5.2.2

			(%)
A		-	-
B		251,136.00	0.37
C		9,213,891.58	13.59
D		-	-
E		-	-
F		281,070.00	0.41
G		-	-

H		-	-
I		931,196.90	1.37
J		-	-
K		-	-
L		-	-
M		279,888.00	0.41
N		-	-
O		-	-
P			

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		782,580.48
6		-
7		-
8		782,580.48

5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

§ 6

	1000 A	1000 C
	42,627,925.93	39,760,565.80
	12,126,031.22	1,197,458.94
:	12,823,805.61	7,459,089.77
" -"	-	-
	41,930,151.54	33,498,934.97

§ 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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2024 4 22