

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 |
|  | 7.75% 0.5%     |
|  | 80% 80% 5%     |

|  |                |       |              |
|--|----------------|-------|--------------|
|  | 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% |

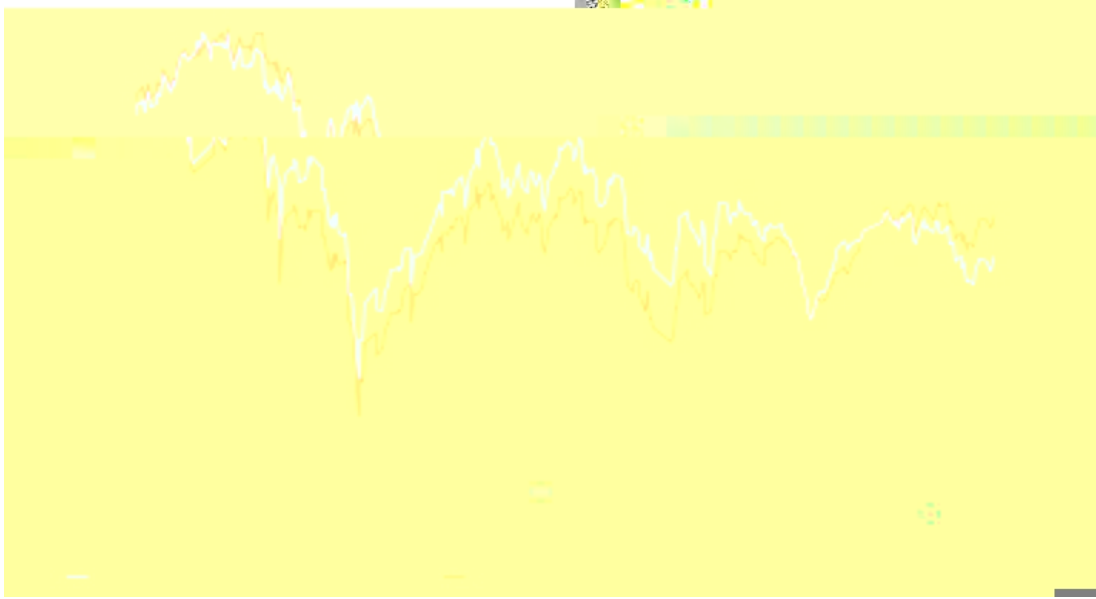
500 C

|  |         |       |        |       |        |        |
|--|---------|-------|--------|-------|--------|--------|
|  |         |       |        |       |        |        |
|  |         |       |        |       |        |        |
|  | 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 | - | 9 | 9 |  |      |
|  | 300 | 13     |   |   |   |  | LOF  |

|  |  |  |  |  |     |     |     |
|--|--|--|--|--|-----|-----|-----|
|  |  |  |  |  | LOF | 500 | 300 |
|--|--|--|--|--|-----|-----|-----|

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<br>1<br>2023 2<br>21 | 64,553,148.76 | 0.00 | 64,553,148.76 | 0.00 | 0.00 | 0.00 |

|   |   |                              |               |      |      |               |       |
|---|---|------------------------------|---------------|------|------|---------------|-------|
|   | 2 | 2023 2<br>22<br>2023 3<br>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