

300  
2023 1

2023 3 31

2023 4 21

§ 1

2023 4 20

2023 1 1 2023 3 31

§ 2

|  |                |       |         |
|--|----------------|-------|---------|
|  | 300            |       |         |
|  | 005137         |       |         |
|  |                |       |         |
|  | 2019 5 16      |       |         |
|  | 217,529,929.22 |       |         |
|  | 7.75%          | 0.5%  |         |
|  |                | 80%   | 80%     |
|  | 300            | *95%+ | ( ) *5% |

|  |                |                |
|--|----------------|----------------|
|  |                |                |
|  |                |                |
|  |                |                |
|  | 300 A          | 300 C          |
|  | 005137         | 007448         |
|  | 115,172,610.36 | 102,357,318.86 |

### § 3

#### 3.1

|    | 2023 1 1       | -2023 3 31     |
|----|----------------|----------------|
|    | 300 A          | 300 C          |
| 1. | 3,039,397.99   | 2,623,330.72   |
| 2. | 8,551,975.72   | 8,086,187.57   |
| 3. | 0.0792         | 0.0778         |
| 4. | 131,593,259.49 | 114,956,709.46 |
| 5. | 1.1426         | 1.1231         |

1

2

#### 3.2

##### 3.2.1

300 A

|  | 7.43%  | 0.84% | 4.41%  | 0.81% | 3.02%  | 0.03%  |
|--|--------|-------|--------|-------|--------|--------|
|  | 4.40%  | 1.00% | 6.18%  | 1.04% | -1.78% | -0.04% |
|  | -4.49% | 1.10% | -3.78% | 1.09% | -0.71% | 0.01%  |

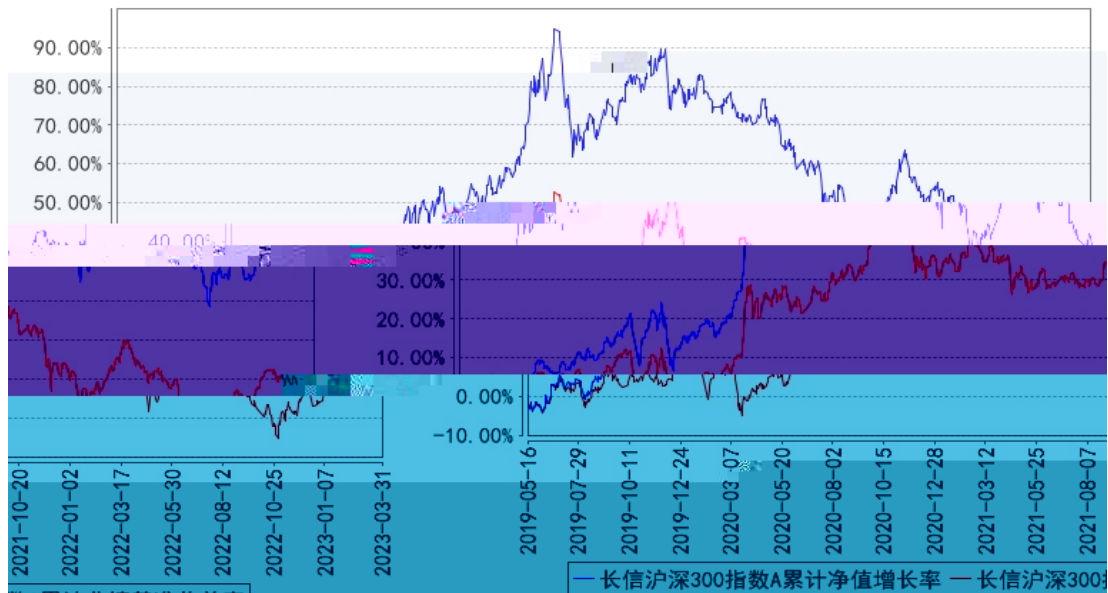
|  |        |       |       |       |        |       |
|--|--------|-------|-------|-------|--------|-------|
|  | 30.17% | 1.18% | 9.71% | 1.14% | 20.46% | 0.04% |
|  | 46.46% | 1.19% | 8.68% | 1.16% | 37.78% | 0.03% |

300 C

|  |        |       |        |       |        |        |
|--|--------|-------|--------|-------|--------|--------|
|  |        |       |        |       |        |        |
|  | 7.33%  | 0.84% | 4.41%  | 0.81% | 2.92%  | 0.03%  |
|  | 4.19%  | 1.00% | 6.18%  | 1.04% | -1.99% | -0.04% |
|  | -4.87% | 1.10% | -3.78% | 1.09% | -1.09% | 0.01%  |
|  | 28.62% | 1.18% | 9.71%  | 1.14% | 18.91% | 0.04%  |
|  | 43.96% | 1.19% | 8.68%  | 1.16% | 35.28% | 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





|  |  |  |  |  |     |
|--|--|--|--|--|-----|
|  |  |  |  |  | 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 , 300 A 1.1426 ,  
 1.4232 , 300 A 7.43% 300 C  
 1.1231 , 1.4003 , 300 C  
 7.33%, 4.41%

### 4.6

## § 5

### 5.1

|   |  |                | %     |
|---|--|----------------|-------|
| 1 |  | 229,033,964.73 | 92.72 |
|   |  | 229,033,964.73 | 92.72 |
| 2 |  | -              | -     |
| 3 |  | -              | -     |
|   |  | -              | -     |

|   |  |                |        |
|---|--|----------------|--------|
|   |  | -              | -      |
| 4 |  | -              | -      |
| 5 |  | -              | -      |
| 6 |  | -              | -      |
|   |  | -              | -      |
| 7 |  | 17,849,420.45  | 7.23   |
| 8 |  | 130,756.71     | 0.05   |
| 9 |  | 247,014,141.89 | 100.00 |

## 5.2

### 5.2.1

|   |  |                | (%)   |
|---|--|----------------|-------|
| A |  | 6,697,668.00   | 2.72  |
| B |  | 5,429,984.00   | 2.20  |
| C |  | 122,582,882.24 | 49.72 |
| D |  | 2,185,120.00   | 0.89  |
| E |  | 4,706,584.00   | 1.91  |
| F |  | -              | -     |
| G |  | 412,894.00     | 0.17  |
| H |  | -              | -     |
| I |  | 8,553,518.00   | 3.47  |
| J |  | 36,566,641.64  | 14.83 |
| K |  | 2,767,584.00   | 1.12  |
| L |  | 2,061.00       | 0.00  |
| M |  | 6,617,580.00   | 2.68  |
| N |  | -              | -     |
| O |  | -              | -     |
| P |  | -              | -     |
| Q |  | -              | -     |
| R |  | -              | -     |
| S |  | -              | -     |
|   |  | 196,522,516.88 | 79.71 |

### 5.2.2

|   |  |   | (%) |
|---|--|---|-----|
| A |  | - | -   |
| B |  | - | -   |

|   |  |               |       |
|---|--|---------------|-------|
| C |  | 12,767,904.77 | 5.18  |
| D |  | 3,433,894.80  | 1.39  |
| E |  | 2,609,627.00  | 1.06  |
| F |  | 2,163,269.76  | 0.88  |
| G |  | -             | -     |
| H |  | -             | -     |
| I |  | 476,672.23    | 0.19  |
| J |  | 4,302,305.00  | 1.75  |
| K |  | -             | -     |
| L |  | -             | -     |
| M |  | 4,137,777.00  | 1.68  |
| N |  | 70,717.29     | 0.03  |
| O |  | -             | -     |
| P |  | -             | -     |
| Q |  | -             | -     |
| R |  | 2,549,280.00  | 1.03  |
| S |  | -             | -     |
|   |  | 32,511,447.85 | 13.19 |

### 5.2.3

### 5.3

#### 5.3.1

|    |        |  |           |               | %    |
|----|--------|--|-----------|---------------|------|
| 1  | 600519 |  | 9,800     | 17,836,000.00 | 7.23 |
| 2  | 601138 |  | 568,500   | 9,789,570.00  | 3.97 |
| 3  | 601318 |  | 187,286   | 8,540,241.60  | 3.46 |
| 4  | 688012 |  | 54,263    | 8,004,335.13  | 3.25 |
| 5  | 000568 |  | 30,113    | 7,672,491.27  | 3.11 |
| 6  | 002594 |  | 29,400    | 7,526,988.00  | 3.05 |
| 7  | 601288 |  | 2,181,600 | 6,784,776.00  | 2.75 |
| 8  | 002714 |  | 136,520   | 6,689,480.00  | 2.71 |
| 9  | 603259 |  | 83,240    | 6,617,580.00  | 2.68 |
| 10 | 601012 |  | 163,000   | 6,586,830.00  | 2.67 |

#### 5.3.2

|   |        |  |             |                 | %     |
|---|--------|--|-------------|-----------------|-------|
| 1 | 601077 |  | 1, 172, 100 | 4, 301, 607. 00 | 1. 74 |
| 2 | 603466 |  | 150, 400    | 2, 549, 280. 00 | 1. 03 |
| 3 | 002015 |  | 196, 000    | 2, 236, 360. 00 | 0. 91 |
| 4 | 300384 |  | 121, 100    | 2, 231, 873. 00 | 0. 91 |
| 5 | 600153 |  | 176, 100    | 2, 125, 527. 00 | 0. 86 |

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

30

2022 9

2022 52

150

## 5.11.2

## 5.11.3

| 1 |  | -          |
|---|--|------------|
| 2 |  | -          |
| 3 |  | -          |
| 4 |  | -          |
| 5 |  | 130,756.71 |
| 6 |  | -          |
| 7 |  | -          |
| 8 |  | 130,756.71 |

## 5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

## § 6

|      | 300 A          | 300 C          |
|------|----------------|----------------|
|      | 106,522,318.30 | 107,868,938.47 |
|      | 17,774,341.16  | 4,698,470.48   |
| :    | 9,124,049.10   | 10,210,090.09  |
| " -" | -              | -              |
|      | 115,172,610.36 | 102,357,318.86 |

## § 7

7.1

|   | 300 A     | 300 C     |
|---|-----------|-----------|
|   | 52,162.71 | 56,812.64 |
| / | -         | -         |
| / | -         | -         |
|   | 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 4 21