

50

2023 2

2023 6 30

2023 7 21

§ 1

2023 7 19

2023 4 1 2023 6 30

§ 2

	50
	016729
	2022 12 13
	54,125,551.72
	8% 0.5%
	50 × 95%+ () × 5%

	50 A	50 C
	016729	016730
	43,526,878.37	10,598,673.35

§ 3

3.1

	2023 4 1	-2023 6 30
	50 A	50 C
1.	-1,947,593.31	-393,686.76
2.	-1,651,163.06	-313,044.45
3.	-0.0366	-0.0329
4.	41,798,893.24	10,153,825.34
5.	0.9603	0.9580

1

2

3.2

3.2.1

50 A						
	-3.69%	1.17%	-7.74%	1.11%	4.05%	0.06%
	-4.93%	1.03%	-5.80%	1.03%	0.87%	0.00%
	-3.97%	0.98%	-7.94%	1.03%	3.97%	-0.05%
50 C						

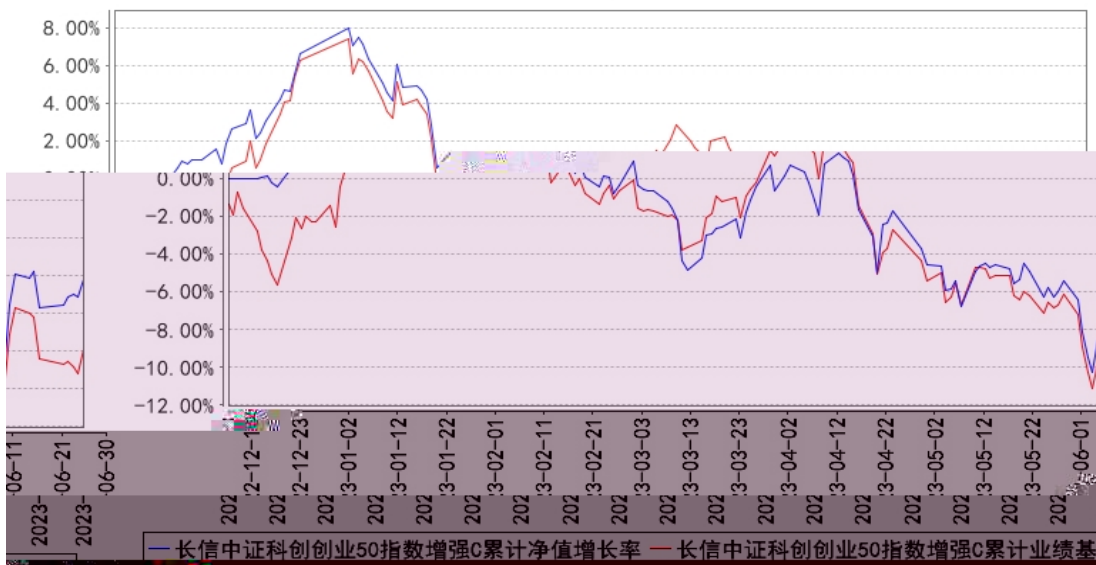
	-3.79%	1.17%	-7.74%	1.11%	3.95%	0.06%
	-5.14%	1.03%	-5.80%	1.03%	0.66%	0.00%
	-4.20%	0.98%	-7.94%	1.03%	3.74%	-0.05%

3.2.2

长信中证科创创业50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



长信中证科创创业50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



1 2022 12 13
 2022 12 13 2023 6 30
 2 6

§ 4

4.1

	LOF				2010 7
					100 LOF
					LOF
		2022 12 13	-	13	LOF
	50				300
	1000				LOF

					50 1000
	LOF 50	2023 1 31	-	8	2015 7 LOF 50

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

CP0 ChatGPT TMT
4-5
5 6

AI + AI
AI

4.5

2023	6	30	50	A	0.9603
0.9603			50	A	-3.69%
50		C	0.9580		0.9580
50		C	-3.79%		-7.74%

4.6

§ 5

5.1

			%
1		49,072,453.68	94.18
		49,072,453.68	94.18
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,979,679.43	5.72
8		54,896.07	0.11
9		52,107,029.18	100.00

5.2

5.2.1

			(%)
A		-	-
B		-	-
C		35,986,762.93	69.27
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		4,423,569.86	8.51
J		-	-
K		-	-
L		-	-
M		96,810.00	0.19
N		-	-
O		-	-
P		-	-
Q		-	-

R		-	-
S		-	-
		40,507,142.79	77.97

5.2.2

			(%)
A		-	-
B		-	-
C		7,559,412.89	14.55
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		1,005,898.00	1.94
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		8,565,310.89	16.49

5.2.3

5.3

5.3.1

					%
1	300750		17,920	4,099,916.80	7.89
2	300760		13,300	3,987,340.00	7.67
3	300124		60,200	3,865,442.00	7.44
4	300014		51,100	3,091,550.00	5.95
5	688111		6,100	2,880,542.00	5.54
6	300274		23,900	2,787,457.00	5.37

7	688012		16,700	2,612,715.00	5.03
8	300316		30,000	2,127,000.00	4.09
9	688599		49,600	2,113,456.00	4.07
10	300122		42,682	1,886,544.40	3.63

5.3.2

					%
1	002056		54,100	985,161.00	1.90
2	002049		10,479	977,166.75	1.88
3	300842		10,500	960,120.00	1.85
4	601717		76,700	954,915.00	1.84
5	002371		2,900	921,185.00	1.77

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		54,896.07
6		-
7		-
8		54,896.07

5.11.4

5.11.5

5.11.5.1

5.11.5.2

5.11.6

§ 6

	50 A	50 C
	46,689,462.92	9,362,705.25
	7,985,253.68	3,734,740.60
:	11,147,838.23	2,498,772.50
" -"	-	-
	43,526,878.37	10,598,673.35

§ 7

7.1

7.2

§ 8

8.1

20%

20%

8.2

§ 9

9.1

1

2

50

3

50

4

50

5

6

9.2

9.3

2023 7 21