

2020

2020 6 30

2020 8 29

**§1**

**1.1**

2020 8 27

2020 1 1      2020 6 30

---

<b>1.2</b>		
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	021-61009800	010-66105798
	68 9	55
	68 9	55
	200120	100140

## 2.4

	www.cxfund.com.cn
	68 9
	55

## 2.5

		17

### §3

#### 3.1

	A	C
3.1.1	(2020 1 1 - 2020 6 30 )	(2020 1 1 - 2020 6 30 )
	203,566.44	179,938.05
	323,691.40	273,893.94
	0.0220	0.0181
	2.07%	1.71%
	1.24%	1.03%
3.1.2	( 2020 6 30 )	
	193,823.33	211,022.27
	0.0210	0.0200
	9,586,452.33	10,940,868.72
	1.0404	1.0393
3.1.3	( 2020 6 30 )	
	17.26%	15.17%

1

2

3

#### 3.2

##### 3.2.1

A

	-0.43%	0.06%	-0.74%	0.11%	0.31%	-0.05%
	-0.59%	0.12%	-0.26%	0.11%	-0.33%	0.01%
	1.24%	0.10%	2.32%	0.11%	-1.08%	-0.01%
	3.46%	0.08%	5.00%	0.08%	-1.54%	0.00%
	15.01%	0.08%	15.98%	0.06%	-0.97%	0.02%

	17.26%	0.08%	17.83%	0.07%	-0.57%	0.01%
--	--------	-------	--------	-------	--------	-------

C

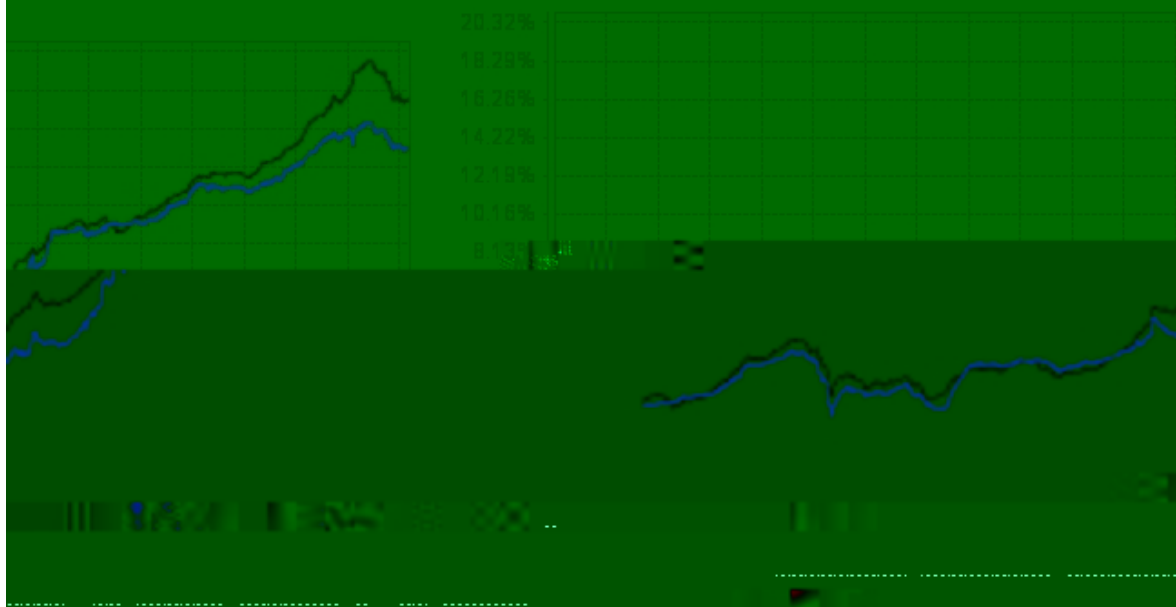
	-0.47%	0.06%	-0.74%	0.11%	0.27%	-0.05%
	-0.68%	0.12%	-0.26%	0.11%	-0.42%	0.01%
	1.03%	0.10%	2.32%	0.11%	-1.29%	-0.01%
	3.05%	0.08%	5.00%	0.08%	-1.95%	0.00%
	13.61%	0.08%	15.98%	0.06%	-2.37%	0.02%
	15.17%	0.08%	17.83%	0.07%	-2.66%	0.01%

## 3.2.2

长信富全纯债一年定开债A基金份额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



长信富全纯债一年定开债的历史走势对比图  
长信富全纯债一年定开债的业绩走势图对比基准收益率



1 2016 3 9 2020 6 30

2 6

---

**§4**

**4.1**

**4.1.1**

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2020 6 30

68

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

50

1-3

**4.1.2**

	(LOF)	2020 2	3	-	26
					EMBA
					2004 9
					(LOF)

---

		2016 11 30	2020 3 10	9	

1

2

**4.2****4.3****4.3.1****4.3.2**

5%

#### 4.4

##### 4.4.1

2020

4

2016

5

3 4

"

"

"

"

##### 4.4.2

2020	6	30		A	1.0404
1.1668				A	1.24%
	C		1.0393	1.1478	
	C		1.03%		2.32%

#### 4.5

## 4.6

" "

1/2

## 4.7

		A	2020 4 10	2020 4 10
10	0.290		448,940.65	91,381.82
	540,322.47			
		C	2020 4 10	2020 4 10
10	0.247		203,142.83	252,476.50
	455,619.33			
1				1
	100%			
2	A		C	
3				

4

5

**4.8**

2018 3 30 2018 6 26

**§5**

**5.1**

**5.2**

---

1

995,941.80

**5.3**

2020

## §6

### 6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	62,293.04	194,403.71
		376,821.39	2,231,472.81
		2,337.43	3,325.35
	6.4.6.2	19,840,958.80	58,294,007.60
		-	-
		-	-
		19,840,958.80	58,294,007.60
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	-
	6.4.6.5	287,435.64	1,305,906.13
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		20,569,846.30	62,029,115.60
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	22,819,793.37
		-	32,014.31
		-	-
		11,788.60	23,161.93
		3,368.18	6,617.69
		3,590.70	6,575.08
	6.4.6.7	2,529.50	3,157.65
		2,303.79	4,418.03

		-	3,296.68
		-	-
		-	-
	6.4.6.8	18,944.48	29,000.00
		42,525.25	22,928,034.74
	6.4.6.9	19,741,435.59	37,077,937.69
	6.4.6.10	785,885.46	2,023,143.17
		20,527,321.05	39,101,080.86
		20,569,846.30	62,029,115.60

2020 6 30

A

1.0404

9,214,348.27

C

1.0393

10,527,087.32

19,741,435.59

## 6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		922,041.94	1,609,029.79
1.		935,864.92	1,095,491.55
	6.4.6.11	13,369.57	26,685.04
		922,370.76	1,049,583.78
		-	-
		124.59	19,222.73
		-	-
		-	-
2.	" -"	-229,793.98	1,371,515.93
	6.4.6.12	-	-
		-	-
	6.4.6.13	-229,793.98	1,413,465.93
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-41,950.00
	6.4.6.16	-	-
3.	6.4.6.17	214,080.85	-861,959.49
" -"			
4.	" -"	-	-

5.	" -"	6.4.6.18	1,890.15
			3,981.80
			324,456.60
			563,590.46
1		6.4.9.2.1	110,219.03
2		6.4.9.2.2	31,491.11
3		6.4.9.2.3	31,857.44
4		6.4.6.19	2,444.66
5			8,389.15
			116,529.06
			288,732.29
6			116,529.06
			288,732.29
6			2,620.08
			2,054.29
7		6.4.6.20	29,295.22
			31,782.62
" -"			597,585.34
			1,045,439.33
			-
			-
" -"			597,585.34
			1,045,439.33

## 6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	37,077,937.69	2,023,143.17	39,101,080.86
	-	597,585.34	597,585.34
" -"	-17,336,502.10	-838,901.25	-18,175,403.35
1.	1,007,244.52	50,062.46	1,057,306.98
2.	-18,343,746.62	-888,963.71	-19,232,710.33
	-	-995,941.80	-995,941.80

" _"			
	19,741,435.59	785,885.46	20,527,321.05
	<b>2019 1 1 2019 6 30</b>		
	44,826,851.42	3,953,758.86	48,780,610.28
	-	1,045,439.33	1,045,439.33
" _"	-7,748,913.73	-176,128.10	-7,925,041.83
1.	15,049,682.78	402,940.26	15,452,623.04
2.	-22,798,596.51	-579,068.36	-23,377,664.87
	-	-3,600,987.06	-3,600,987.06
" _"			
	37,077,937.69	1,222,083.03	38,300,020.72

6.1 6.4

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

**6.4****6.4.1**

( " " )

( " " )

( " " ) [2015]2772

A C

1,855,565,322.62

( )

1600097

2016 3 9

)

(

80%

)

(

5%

### 6.4.2

( " " )

### 6.4.3

2020 6 30

2020 1 1

2020 6 30

**6.4.4****6.4.4.1****6.4.4.2****6.4.5**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

3%

2)

**6.4.6****6.4.6.1**

	2020 6 30
	62,293.04
	-
1	-
1-3	-
3	-
	-
	62,293.04

**6.4.6.2**

		2020 6 30		
		-	-	-
-		-	-	-
		16,644,710.56	16,487,408.80	-157,301.76
		3,363,725.00	3,353,550.00	-10,175.00
		20,008,435.56	19,840,958.80	-167,476.76
		-	-	-
		-	-	-
		-	-	-
		20,008,435.56	19,840,958.80	-167,476.76

**6.4.6.3** /**6.4.6.4****6.4.6.4.1****6.4.6.4.2****6.4.6.5**

		2020 6 30
		8.45
		-
		-
		186.15
		287,240.14
		-
		-
		-
		-
		-

	0.90
	287,435.64

**6.4.6.6****6.4.6.7**

	2020 6 30
	-
	2,529.50
	2,529.50

**6.4.6.8**

	2020 6 30
	-
	-
	-
	9,000.00
	9,944.48
	-
	18,944.48

**6.4.6.9**

A			
	2020 1 1	2020 6 30	
	18,631,806.39	18,631,806.39	
	204,455.35	204,455.35	
( "-" )	-9,621,913.47	-9,621,913.47	
- /	-	-	
/	-	-	
	-	-	
( "-" )	-	-	
	9,214,348.27	9,214,348.27	

C		
	2020 1 1	2020 6 30
	18,446,131.30	18,446,131.30
	802,789.17	802,789.17
( "-" )	-8,721,833.15	-8,721,833.15
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	10,527,087.32	10,527,087.32

( )

( )

**6.4.6.10**

A			
	629,260.21	417,101.51	1,046,361.72
	203,566.44	120,124.96	323,691.40
	-98,680.85	-358,945.74	-457,626.59
	1,825.19	8,149.94	9,975.13
	-100,506.04	-367,095.68	-467,601.72
	-540,322.47	-	-540,322.47
	193,823.33	178,280.73	372,104.06

C			
	564,066.13	412,715.32	976,781.45
	179,938.05	93,955.89	273,893.94
	-77,362.58	-303,912.08	-381,274.66
	9,967.07	30,120.26	40,087.33
	-87,329.65	-334,032.34	-421,361.99
	-455,619.33	-	-455,619.33
	211,022.27	202,759.13	413,781.40

**6.4.6.11**

	2020 1 1	2020 6 30
		5,295.42
		-
		-
		8,042.18
		31.97
		13,369.57

20.29

11.68

**6.4.6.12****6.4.6.12.1**

---

**6.4.6.13****6.4.6.13.1**

	2020 1 1	2020 6 30
---		-229,793.98
---		-
---		-
		-229,793.98

**6.4.6.13.2**

---

	2020 1 1	2020 6 30
		60,277,664.57
		58,943,971.93
		1,563,486.62
		-229,793.98

6.4.6.13.3

---

---

6.4.6.13.4

---

---

6.4.6.13.5

6.4.6.14

6.4.6.14.1

6.4.6.15

6.4.6.15.1

---

6.4.6.15.2

---

6.4.6.16

6.4.6.17

	2020	1	1	2020	6	30
1.						214,080.85
---						-
---						214,080.85
---						-
---						-
---						-
2.						-
---						-
						-
3.						-
						-

	214,080.85

**6.4.6.18**

	2020 1 1	2020 6 30
		1,890.15
		1,890.15

7

7

25%

**6.4.6.19**

	2020 1 1	2020 6 30
		77.16
		2,367.50
		-
		-
		-
		-
		2,444.66

**6.4.6.20**

	2020 1 1	2020 6 30
		9,944.48
		-
		-
		1,350.74
		18,000.00
		29,295.22

**6.4.7****6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

" )	( "	
" )	( "	
" )	( "	
" )	( "	

**6.4.9****6.4.9.1****6.4.9.1.1****6.4.9.1.2****6.4.9.1.3****6.4.9.1.4**

## 6.4.9.1.5

## 6.4.9.2

## 6.4.9.2.1

	2020 1 1 30	2020 6	2019 1 1	2019 6 30
		110,219.03		149,984.46
		55,033.69		73,031.43

× 0.70%

=

× 0.70% ÷

## 6.4.9.2.2

	2020 1 1 30	2020 6	2019 1 1	2019 6 30
		31,491.11		42,852.73

× 0.20%

=

× 0.20% ÷

## 6.4.9.2.3

	2020 1 1 2020 6 30		
	A	C	
	-	24.50	24.50
	-	19,551.13	19,551.13
	-	1.82	1.82

	-	19,577.45	19,577.45
	2019 1 1 2019 6 30		
	A	C	
	-	42.53	42.53
	-	31,389.85	31,389.85
	-	1.81	1.81
	-	31,434.19	31,434.19

A

C

 $\times 0.40\%$ 

C

=

C

 $\times 0.40\% \div$ **6.4.9.3**

( )

( )

**6.4.9.4****6.4.9.4.1****6.4.9.4.2****6.4.9.5****6.4.9.5.1**

**6.4.9.5.2**

**6.4.9.6**

	2020 1 1			2020 6 30			2019 1 1			2019 6 30		
			62,293.04			5,295.42			5,455,052.35			7,136.22

"

"

2020 6 30 23,692.19 (2019 12 31  
1,881,508.73 )

**6.4.9.7**

**6.4.9.8**

353,129.20 2019 6  
30 633,172.81 0.00  
2019 1 1 2019 6 30 30,405,800.00  
0.00 2019 1 1 2019 6 30 124.33  
2019 6 30 0.00

**6.4.10**

A

			10					
1	2020 4 10	-	2020 4 10	0.290	448,940.65	91,381.82	540,322.47	
		-		0.290	448,940.65	91,381.82	540,322.47	

C

				10				
1	2020 4 10	-	2020 4 10	0.247	203,142.83	252,476.50	455,619.33	
		-	-	0.247	203,142.83	252,476.50	455,619.33	

**6.4.11 2020 6 30**

**6.4.11.1 /**

/

**6.4.11.2**

**6.4.11.3**

**6.4.11.3.1**

**6.4.11.3.2**

**6.4.11.4**

**6.4.12**

**6.4.12.1**

"

"

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2020 6 30	2019 12 31
A-1	1,496,850.00	0.00
A-1	0.00	0.00
	0.00	0.00
	1,496,850.00	0.00

**6.4.12.2.2**

**6.4.12.2.3****6.4.12.2.4**

	2020 6 30	2019 12 31
AAA	5,981,440.00	36,144,800.00
AAA	5,797,082.00	15,719,347.60
	6,565,586.80	6,429,860.00
	18,344,108.80	58,294,007.60

**6.4.12.2.5****6.4.12.2.6****6.4.12.3****6.4.12.3.1**

## 6.4.12.4

## 6.4.12.4.1

## 6.4.12.4.1.1

2020 30	6	6	-1	1-5	5		
	62,293.04		-	-	-	-	62,293.04
	376,821.39		-	-	-	-	376,821.39
	2,337.43		-	-	-	-	2,337.43
	1,016,500.00	6,350,372.00		12,474,086.80			19,840,958.80
	-	-	-	-	-	287,435.64	287,435.64
	-	-	-	-	-	-	-
	1,457,951.86	6,350,372.00		12,474,086.80		- 287,435.64	20,569,846.30
	-	-	-	-	-	11,788.60	11,788.60
	-	-	-	-	-	3,368.18	3,368.18
	-	-	-	-	-	3,590.70	3,590.70
	-	-	-	-	-	2,529.50	2,529.50
	-	-	-	-	-	2,303.79	2,303.79
	-	-	-	-	-	18,944.48	18,944.48
	-	-	-	-	-	42,525.25	42,525.25
	1,457,951.86	6,350,372.00		12,474,086.80		- 244,910.39	20,527,321.05
	6	6	-1	1-5	5		

2019 12 31						
	194,403.71	-	-	-	-	194,403.71
	2,231,472.81	-	-	-	-	2,231,472.81
	3,325.35	-	-	-	-	3,325.35
	7,552,700.00	2,012,400.00	39,296,647.60	9,432,260.00	-	58,294,007.60
	-	-	-	-	-1,305,906.13	1,305,906.13
	9,981,901.87	2,012,400.00	39,296,647.60	9,432,260.00	1,305,906.13	62,029,115.60
	22,819,793.37	-	-	-	-	22,819,793.37
	-	-	-	-	32,014.31	32,014.31
	-	-	-	-	23,161.93	23,161.93
	-	-	-	-	6,617.69	6,617.69
	-	-	-	-	6,575.08	6,575.08
	-	-	-	-	3,157.65	3,157.65
	-	-	-	-	3,296.68	3,296.68
	-	-	-	-	4,418.03	4,418.03
	-	-	-	-	29,000.00	29,000.00
	22,819,793.37	-	-	-	108,241.37	22,928,034.74
	-12,837,891.50	2,012,400.00	39,296,647.60	9,432,260.00	1,197,664.76	39,101,080.86

#### 6.4.12.4.1.2

		2020 6 30	2019 12 31
	27	77,651.33	424,880.58
	27	-77,651.33	-424,880.58

**6.4.12.4.2****6.4.12.4.3**

VaR(Value at Risk)

6 30

**6.4.12.4.3.1**

	2020 6 30		2019 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	19,840,958.80	96.66	58,294,007.60	149.09
	-	-	-	-
	-	-	-	-
	-	-	-	-
	19,840,958.80	96.66	58,294,007.60	149.09

**6.4.12.4.3.2****6.4.13**

(1)

(a)

(b)

(i)

2020 6 30

19,840,958.80

(ii)

( )

(iii)

(2)



**7.4.3****7.5**

1		5,334,084.70	25.99
2		-	-
3		1,231,502.10	6.00
		1,231,502.10	6.00
4		11,778,522.00	57.38
5		1,496,850.00	7.29
6		-	-
7		-	-
8		-	-
9		-	-
10		19,840,958.80	96.66

**7.6**

1	010303	03	29,460	3,018,177.00	14.70
2	010107	21	22,570	2,315,907.70	11.28
3	155217	19 G1	20,000	2,029,200.00	9.89
4	155219	19 G1	20,000	2,022,600.00	9.85
5	143566	18 01	19,000	1,929,640.00	9.40

**7.7****7.8****7.9**

**7.10****7.10.1****7.10.2****7.10.3****7.11****7.11.1****7.11.2****7.11.3**

1		2,337.43
2		-
3		-
4		287,435.64
5		-
6		-
7		-
8		-
9		289,773.07

**7.11.4****7.11.5**

## 7.11.6

## §8

## 8.1

	( )					
A	488	18,881.86	0.00	0.00%	9,214,348.27	100.00%
C	326	32,291.68	0.00	0.00%	10,527,087.32	100.00%
	814	24,252.38	0.00	0.00%	19,741,435.59	100.00%

## 8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

## 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## §9

	A	C
2016年3月9日	941,356,038.80	914,209,283.82
	18,631,806.39	18,446,131.30
	204,455.35	802,789.17
:	9,621,913.47	8,721,833.15
"_"	-	-
	9,214,348.27	10,527,087.32

---

**§10**
**10.1****10.2****10.3****10.4****10.5****10.6****10.7****10.7.1**

	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

**10.7.2**

	37,538,219.67	100.00%	301,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

**10.8**

1	2019 4		2020 1 17
2	2019		2020 1 17

3	2020		2020 1 31
4	1 2020		2020 2 28
5			2020 3 3
6			2020 3 4
7			2020 3 5
8			2020 3 11
9			2020 3 13
10			2020 3 13
11			2020 3 17
12	2019		2020 3 25
13			2020 4 9
14			2020 4 9
15	2020 1		2020 4 22
16	2020		2020 4 22

17	2019		2020 4 27
18	2019		2020 4 27
19			2020 5 7
20			2020 6 3
21			2020 6 3
22			2020 6 10
23			2020 6 15
24			2020 6 29

**§11**

**11.1**

**20%**

20%

**11.2**

## §12

### 12.1

- 1
- 2
- 3
- 4
- 5
- 6

### 12.2

### 12.3

<http://www.cxfund.com.cn>

2020 8 29