

2020

2020 6 30

2020 8 29

§1

1.1

2020 8 26

2020 1 1 2020 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	15
§5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	16
§6	.....	17
6.1	.....	17
6.2	.....	18
6.3	.....	19

6.4	.....	20
§7	.....	40
7.1	.....	40
7.2	.....	40
7.3	.....	40
7.4	240	41
7.5	.....	41
7.6	.....	42
7.7 " " " "	.....	42
7.8	.....	42
7.9	.....	42
§8	.....	45
8.1	.....	45
8.2	.....	45
8.3	.....	45
8.4	.....	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	48
10.8	0.5%	50
10.9	.....	50
§11	.....	53
11.1	20%	53
11.2	.....	53

§12	.....	54
12.1	.....	54
12.2	.....	54
12.3	.....	54

§2

2.1

	005134	
	2017 9 8	
	12,528,434,249.87	
	A	B
	005134	005135
	2,049,567,231.33	10,478,867,018.54

2.2

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216
	68 9	188
	9	68 18
	200120	200336

2.4

	www.cxfund.com.cn
	18 68 9

2.5

		68 9

§3

3.1

	A	B
3.1.1	(2020 1 1 - 2020 6 30)	(2020 1 1 - 2020 6 30)
	22,157,688.72	126,180,831.41
	22,157,688.72	126,180,831.41
	1.0211%	1.0915%
3.1.2	(2020 6 30)	
	2,049,567,231.33	10,478,867,018.54
	1.0000	1.0000
3.1.3	(2020 6 30)	
	9.0123%	7.9597%

1

2

3

3.2

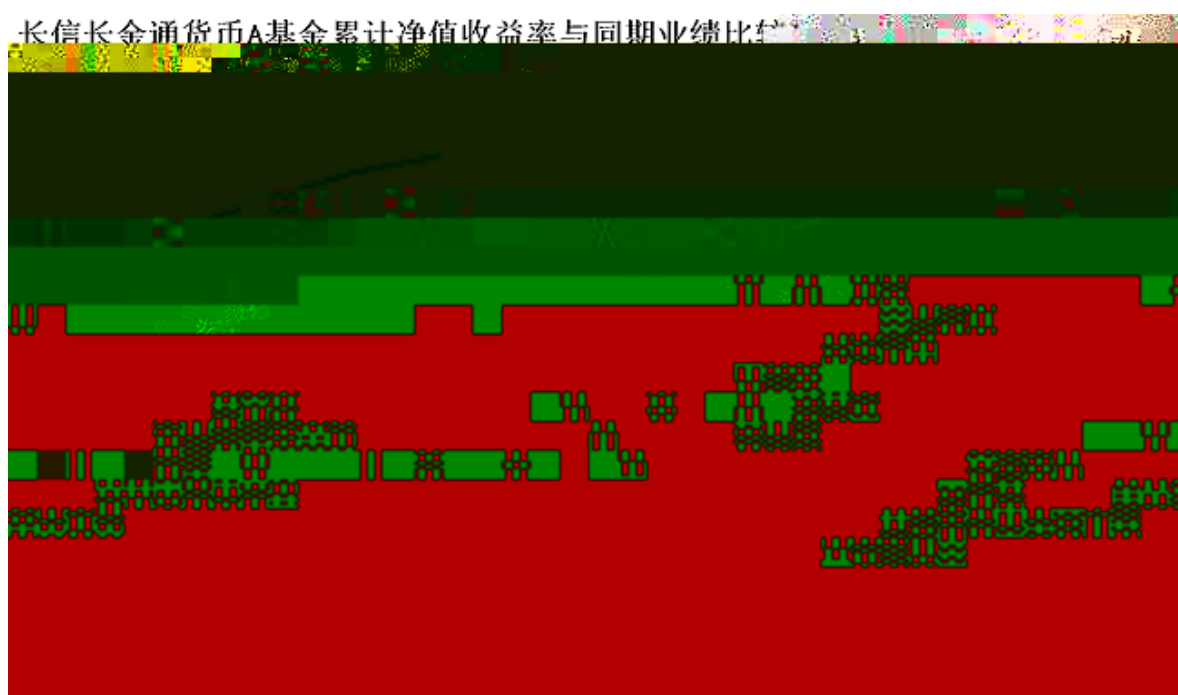
3.2.1

A						
	0.1339%	0.0016%	0.1126%	0.0000%	0.0213%	0.0016%
	0.4012%	0.0014%	0.3418%	0.0000%	0.0594%	0.0014%
	1.0211%	0.0021%	0.6848%	0.0000%	0.3363%	0.0021%
	2.3282%	0.0021%	1.3819%	0.0000%	0.9463%	0.0021%
	9.0123%	0.0031%	3.9263%	0.0000%	5.0860%	0.0031%

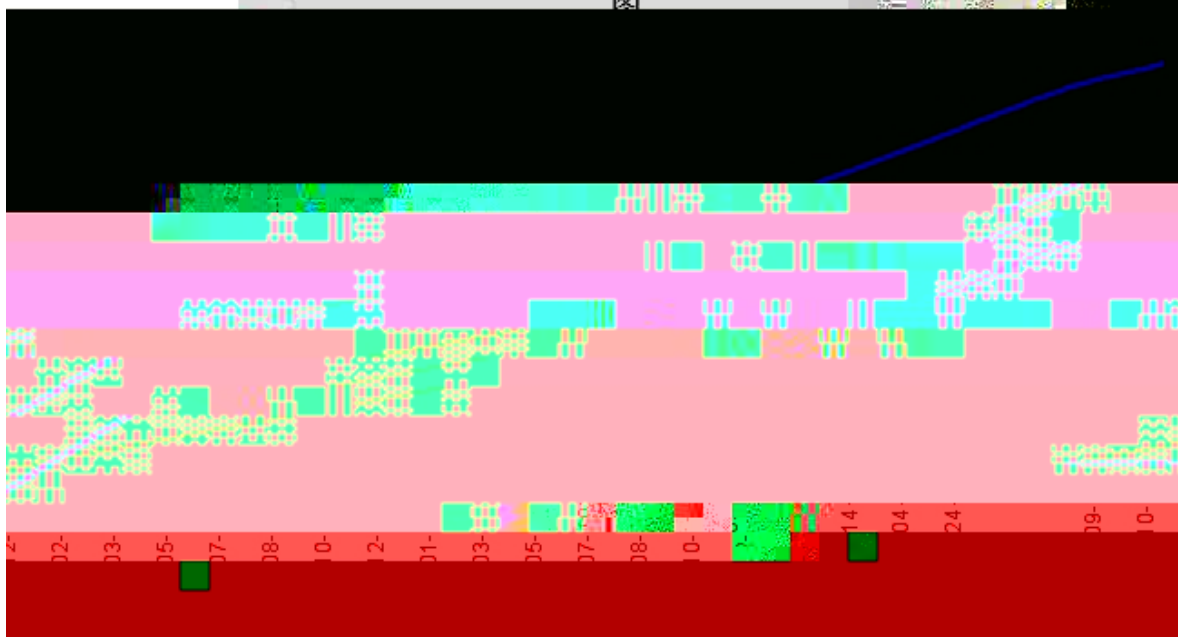
B

	0.1453%	0.0016%	0.1126%	0.0000%	0.0327%	0.0016%
	0.4362%	0.0014%	0.3418%	0.0000%	0.0944%	0.0014%
	1.0915%	0.0021%	0.6848%	0.0000%	0.4067%	0.0021%
	2.4719%	0.0021%	1.3819%	0.0000%	1.0900%	0.0021%
	7.9597%	0.0038%	3.9263%	0.0000%	4.0334%	0.0038%

3.2.2



长信长金货币B基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图



1 2017 9 8 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

					2010 7
		2017 9 8	-	10	
	1-3				
					1-3

4.3.2

5%

4.4

4.4.1

2020

"

"

PMI

1

3.75

3.6%

V

4

4.4.2

2020 6 30

A

1.0211%

B

1.0915%

0.6848%

4.5

GDP

CPI

PPI

M2

4.6

" "

1/2

4.7

100%

148, 338, 520. 13

148, 338, 520. 13

4.8

§5

5.1

2020

5.2

2020

	A	22,157,688.72	B
126,180,831.41			

5.3

2020

§6

6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	3,351,614,958.29	2,303,120,264.71
		21,888,888.89	-
		15,368.02	-
	6.4.6.2	5,685,935,264.29	5,882,722,488.09
		-	-
		-	-
		5,685,935,264.29	5,662,722,488.09
		-	220,000,000.00
		-	-
	6.4.6.3	-	-
	6.4.6.4	3,413,261,202.42	3,216,608,264.90
		100,060,561.58	-
	6.4.6.5	37,005,554.12	39,103,309.71
		-	-
		22,203,631.63	732,896.00
		-	-
	6.4.6.6	-	-
		12,631,985,429.24	11,442,287,223.41
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	512,484,791.27
		100,000,000.00	-
		-	-
		1,593,677.65	1,403,753.99
		531,225.93	467,917.98
		312,288.29	384,184.28
	6.4.6.7	176,580.23	116,597.17
		128,375.71	29,932.11

		-	97,998.32
		705,549.90	844,334.17
		-	-
	6.4.6.8	103,481.66	199,000.00
		103,551,179.37	516,028,509.29
	6.4.6.9	12,528,434,249.87	10,926,258,714.12
	6.4.6.10	-	-
		12,528,434,249.87	10,926,258,714.12
		12,631,985,429.24	11,442,287,223.41

2020 6 30

A

1.0000

2,049,567,231.33

B

1.0000

10,478,867,018.54

12,528,434,249.87

6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		171,938,032.07	107,019,161.89
1.		172,824,008.43	106,227,972.70
	6.4.6.11	39,188,432.67	19,704,550.80
		100,200,379.31	64,294,863.83
		1,292,415.16	-
		32,142,781.29	22,228,558.07
		-	-
		-	-
2.	" -"	-885,976.36	791,189.19
	6.4.6.12	-	-
		-	-
	6.4.6.13	-885,976.36	791,189.19
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	-	-
" -"		-	-
4.	" -"	-	-

5.	" -"	6.4.6.18	-
			-
			23,599,511.94
1		6.4.9.2.1	10,502,350.06
2		6.4.9.2.2	3,500,783.41
3		6.4.9.2.3	2,191,647.47
4		6.4.6.19	184.51
5			7,226,811.87
			7,226,811.87
6			46,410.01
7		6.4.6.20	131,324.61
			148,338,520.13
" -"			94,459,575.65
			-
	" -"		148,338,520.13
			94,459,575.65

6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	10,926,258,714.12	-	10,926,258,714.12
	-	148,338,520.13	148,338,520.13
" -"	1,602,175,535.75	-	1,602,175,535.75
1.	27,144,273,538.14	-	27,144,273,538.14
2.	-25,542,098,002.39	-	-25,542,098,002.39
	-	-148,338,520.13	-148,338,520.13

" _"			
	12,528,434,249.87	-	12,528,434,249.87
	2019 1 1 2019 6 30		
	4,609,279,880.99	-	4,609,279,880.99
	-	94,459,575.65	94,459,575.65
" _"	4,016,082,723.36	-	4,016,082,723.36
1.	24,823,271,045.33	-	24,823,271,045.33
2.	-20,807,188,321.97	-	-20,807,188,321.97
	-	-94,459,575.65	-94,459,575.65
" _"			
	8,625,362,604.35	-	8,625,362,604.35

6.1 6.4

6.4**6.4.1**

(" ")

("

")

(

" "

2013 11 7

20 54

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
	1,614,958.29
	3,350,000,000.00
1	-
1-3	2,050,000,000.00
3	1,300,000,000.00
	-
	3,351,614,958.29

6.4.6.2

	2020 6 30

		-	-	-	-
		5,685,935,264.29	5,687,577,000.00	1,641,735.71	0.0131%
		5,685,935,264.29	5,687,577,000.00	1,641,735.71	0.0131%
		-	-	-	0.0000%
		5,685,935,264.29	5,687,577,000.00	1,641,735.71	0.0131%

1. = -

2. = /

6.4.6.3 /

/

6.4.6.4

6.4.6.4.1

:

	2020 6 30	
	985,000,000.00	-
	2,428,261,202.42	-
	3,413,261,202.42	-

6.4.6.4.2

6.4.6.5

	2020 6 30
	697.33
	11,612,138.07
	-
	9,850.00
	23,975,979.52
	-
	1,406,882.30
	-

	-
	-
	6.90
	37,005,554.12

6.4.6.6**6.4.6.7**

	2020 6 30
	-
	176,580.23
	176,580.23

6.4.6.8

	2020 6 30
	-
	-
	-
	9,000.00
	34,809.32
	59,672.34
	103,481.66

6.4.6.9

A		
	2020 1 1	2020 6 30
	2,321,033,271.70	2,321,033,271.70
	5,293,772,776.21	5,293,772,776.21
("-")	-5,565,238,816.58	-5,565,238,816.58
- /	-	-
/	-	-
	-	-
("-")	-	-

	2,049,567,231.33	2,049,567,231.33
--	------------------	------------------

B		
	2020 1 1	2020 6 30
	8,605,225,442.42	8,605,225,442.42
	21,850,500,761.93	21,850,500,761.93
("-")	-19,976,859,185.81	-19,976,859,185.81
- /	-	-
/	-	-
	-	-
("-")	-	-
	10,478,867,018.54	10,478,867,018.54

6.4.6.10

A			
	-	-	-
	22,157,688.72	-	22,157,688.72
	-	-	-
	-	-	-
	-	-	-
	-22,157,688.72	-	-22,157,688.72
	-	-	-

B			
	-	-	-
	126,180,831.41	-	126,180,831.41
	-	-	-
	-	-	-
	-	-	-
	-126,180,831.41	-	-126,180,831.41
	-	-	-

6.4.6.11

	2020 1 1	2020 6 30
		23,475.41
		39,057,388.22
		-
		107,473.00
		96.04
		39,188,432.67

6.4.6.12**6.4.6.13****6.4.6.13.1**

	2020 1 1	2020 6 30
---		-885,976.36
---		-
---		-
		-885,976.36

6.4.6.13.2

	2020 1 1	2020 6 30
		22,155,313,456.93
		22,022,667,857.66
		133,531,575.63
		-885,976.36

6.4.6.13.3

6.4.6.13.4

—

6.4.6.13.5

	2020 1 1	2020 6 30
		222,486,560.00
		220,000,000.00
		2,486,560.00
		-

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

6.4.6.18

6.4.6.19

	2020 1 1	2020 6 30
		-

	184.51
	-
	-
	-
	184.51

6.4.6.20

	2020 1 1	2020 6 30
		34,809.32
		59,672.34
		-
		18,000.00
		18,842.95
		131,324.61

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**

	2020 1 1		2020 6 30		2019 1 1		2019 6 30	
	222,171,894.53			100.00%			-	-

6.4.9.1.3

	2020 1 1		2020 6 30		2019 1 1		2019 6 30	
	13,460,000,000.00			99.26%			-	-

6.4.9.1.4**6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2020 1 1			2020 6 30		2019 1 1			2019 6 30	
					10,502,350.06					5,197,853.93

	376,018.96	652,140.61
--	------------	------------

× 0.15%

=

× 0.15%÷

6.4.9.2.2

	2020 1 1 30	2020 6	2019 1 1 30	2019 6
		3,500,783.41		1,732,617.94

× 0.05%

× 0.05%÷

6.4.9.2.3

	2020 1 1 2020 6 30		
	A	B	
	931,408.43	468,217.20	1,399,625.63
1,288.79	-	1,288.79	
932,697.22	468,217.20	1,400,914.42	
	2019 1 1 2019 6 30		
	A	B	
	822,591.52	191,079.68	1,013,671.20
1,340.72	-	1,340.72	
823,932.24	191,079.68	1,015,011.92	

A 0.15%

B 0.01%

A

=

A

× 0.15%÷

$$B = B \times 0.01\% \div$$

6.4.9.3 ()

2020 1 1 2020 6 30						
	51,021,086.89	-	-	-	-	-
2019 1 1 2019 6 30						
	-	-	-	-	-	-

6.4.9.4

6.4.9.4.1

	2020 1 1	2020 6 30
	A	B
	61,412,499.96	-
/	321,316.31	-
	-	-
/	61,733,816.27	-
	0	-
	0.00%	-
	2019 1 1	2019 6 30
	A	B
	59,814,278.79	-
/	807,224.38	-
	-	-
/	-	-
	60,621,503.17	-
	0.70%	-

1

2

6.4.9.4.2

A

	2020 6 30		2019 12 31	
	72,765,264.35	3.55%	0.00	0.00%

B

	2020 6 30		2019 12 31	
	200,000,000.00	1.91%	603,149,458.55	5.52%

6.4.9.5

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
	1,614,958.29	23,475.41	2,632,422.86	19,745.09

2020 6 30

"

"

2019 12 31

6.4.9.6**6.4.9.7****6.4.10**

A

21,997,975.67	222,306.55	-62,593.50	22,157,688.72	-

B

125,293,284.55	963,737.63	-76,190.77	126,180,831.41	-

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****6.4.12****6.4.12.1**

" "

6.4.12.2

10%

10%

6.4.12.2.1

	2020 6 30	2019 12 31
A-1	820,852,973.48	330,271,971.71
A-1	0.00	0.00

	1,089,710,736.17	400,193,051.69
	1,910,563,709.65	730,465,023.40

6.4.12.2.2

	2020 6 30	2019 12 31
A-1	0.00	220,000,000.00
A-1	0.00	0.00
	0.00	0.00
	0.00	220,000,000.00
A-1		AAA

6.4.12.2.3

	2020 6 30	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	3,333,981,315.83	4,460,444,470.31
	3,333,981,315.83	4,460,444,470.31
		AA+

6.4.12.2.4

	2020 6 30	2019 12 31
AAA	200,685,208.71	161,208,459.90
AAA	0.00	0.00
	240,705,030.10	310,604,534.48
	441,390,238.81	471,812,994.38

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 6 30	6	6 -1	1-5	5		

	3,351,614,958.29	-	-	-	-	3,351,614,958.29
	21,888,888.89	-	-	-	-	21,888,888.89
	15,368.02	-	-	-	-	15,368.02
	5,539,310,846.35	146,624,417.94	-	-	-	5,685,935,264.29
	3,413,261,202.42	-	-	-	-	3,413,261,202.42
	-	-	-	-	100,060,561.58	100,060,561.58
	-	-	-	-	37,005,554.12	37,005,554.12
	-	-	-	-	22,203,631.63	22,203,631.63
	-	-	-	-	-	-
	12,326,091,263.97	146,624,417.94	-	-	159,269,747.33	12,631,985,429.24
	-	-	-	-	-	-
	-	-	-	-	100,000,000.00	100,000,000.00
	-	-	-	-	1,593,677.65	1,593,677.65
	-	-	-	-	531,225.93	531,225.93
	-	-	-	-	312,288.29	312,288.29
	-	-	-	-	176,580.23	176,580.23
	-	-	-	-	128,375.71	128,375.71
	-	-	-	-	705,549.90	705,549.90
	-	-	-	-	103,481.66	103,481.66
	-	-	-	-	103,551,179.37	103,551,179.37
	12,326,091,263.97	146,624,417.94	-	-	55,718,567.96	12,528,434,249.87
2019 12 6 31	6	-1	1-5	5		
	2,203,120,264.71	100,000,000.00	-	-	-	2,303,120,264.71
	5,833,709,927.16	49,012,560.93	-	-	-	5,882,722,488.09
	3,216,608,264.90	-	-	-	-	3,216,608,264.90
	-	-	-	-	39,103,309.71	39,103,309.71
	-	-	-	-	732,896.00	732,896.00
	-	-	-	-	-	-
	11,253,438,456.77	149,012,560.93	-	-	39,836,205.71	11,442,287,223.41

	512,484,791.27	-	-	-	-	512,484,791.27
	-	-	-	-	1,403,753.99	1,403,753.99
	-	-	-	-	467,917.98	467,917.98
	-	-	-	-	384,184.28	384,184.28
	-	-	-	-	116,597.17	116,597.17
	-	-	-	-	97,998.32	97,998.32
	-	-	-	-	29,932.11	29,932.11
	-	-	-	-	844,334.17	844,334.17
	-	-	-	-	199,000.00	199,000.00
	512,484,791.27	-	-	-	3,543,718.02	516,028,509.29
	10,740,953,665.50	149,012,560.93	-	-	36,292,487.69	10,926,258,714.12

6.4.12.4.1.2

		2020 6 30	2019 12 31
	27	2,691,098.87	2,994,291.35
	27	-2,691,098.87	-2,994,291.35

6.4.12.4.2

6.4.12.4.3

6.4.12.4.3.1

6.4.13

(1)

(a)

(b)

(i)

2020 6 30

5,685,935,264.29

(ii)

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(iii)

(2)

§7

7.1

:

			%
1		5,685,935,264.29	45.01
		5,685,935,264.29	45.01
		-	-
2		3,413,261,202.42	27.02
		-	-
3		3,373,503,847.18	26.71
4		159,285,115.35	1.26
5		12,631,985,429.24	100.00

7.2

:

1			5.58
			-
			-
2		-	-
		-	-

20%

20%

7.3

7.3.1

	48
	78
	38

120

120

7.3.2

		%	%
1	30	46.67	0.80
	397	-	-
2	30 ()—60	21.93	-
	397	-	-
3	60 ()—90	18.26	-
	397	-	-
4	90 ()—120	7.56	-
	397	-	-
5	120 ()—397	5.93	-
	397	-	-
		100.35	0.80

7.4**240**

240

7.5

1		170,100,641.25	1.36
2		-	-
3		660,540,157.95	5.27
		459,854,949.24	3.67
4		-	-
5		1,521,313,149.26	12.14
6		-	-
7		3,333,981,315.83	26.61
8		-	-
9		5,685,935,264.29	45.38

10	397	-	-
----	-----	---	---

7.6

			()			
1	112020108	20	CD108	3,000,000	298,418,995.92	2.38
2	2003663	20	663	2,200,000	219,149,919.14	1.75
3	041900341	19	CP006	2,000,000	201,054,368.39	1.60
4	1728011	17	02	2,000,000	200,685,208.71	1.60
5	011902942	19	SCP005	2,000,000	200,509,577.67	1.60
6	072000147	20	CP005	2,000,000	199,899,227.28	1.60
7	112019154	20	CD154	2,000,000	199,755,170.68	1.59
8	111909273	19	CD273	2,000,000	199,574,728.03	1.59
9	111903101	19	CD101	2,000,000	199,536,682.25	1.59
10	112093511	20	CD011	2,000,000	199,216,815.35	1.59

7.7 " " " "

0.25()-0.5%	-
	0.1333%
	0.0017%
	0.0613%

0.25%

0.25%

0.5%

0.5%

7.8

7.9

7.9.1

7.9.2

27

2019 12
2019 23

180

2020 4 20

: 2020 5

(EAST)

:

160

2020 3 9

2020 3

50

2020 4 22

: 2020 12

(EAST)

:

230

2020 4 22

: 2020 11

43 54

" "

200

7.9.3

1		15,368.02
2		100,060,561.58
3		37,005,554.12
4		22,203,631.63
5		-
6		-
7		-
8		159,285,115.35

7.9.4

§8

8.1

	()					
A	54,790	37,407.69	1,424,977,375.77	69.53%	624,589,855.56	30.47%
B	27	388,106,185.87	10,478,867,018.54	100.00%	0.00	0.00%
	54,817	228,550.16	11,903,844,394.31	95.01%	624,589,855.56	4.99%

8.2

1		971,581,648.84	7.76%
2		776,786,195.46	6.20%
3		704,952,440.58	5.63%
4		704,264,205.23	5.62%
5		610,542,570.06	4.87%
6		513,490,414.92	4.10%
7		505,247,566.41	4.03%
8		500,977,030.40	4.00%
9		500,621,430.01	4.00%
10		500,161,779.70	3.99%

8.3

	A	638,230.19	0.03%
	B	0.00	0.00%
		638,230.19	0.01%

8.4

	A	0-10
	B	0
		0-10
	A	0
	B	0
		0

§9

	A	B
2017年9月8日	251,016,200.45	-
	2,321,033,271.70	8,605,225,442.42
	5,293,772,776.21	21,850,500,761.93
:	5,565,238,816.58	19,976,859,185.81
"_"	-	-
	2,049,567,231.33	10,478,867,018.54

§10
10.1**10.2****10.2.1****10.2.2****10.3****10.4****10.5****10.6****10.7****10.7.1**

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

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

1

2

1998 29

2007 48

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10.7.2

2	4	2019	2020 1 17
3		2019	2020 1 17
4			2020 1 17
5			2020 1 20
6		2020	2020 1 31
7		2020 1	2020 2 28
8			2020 3 13
9			2020 3 17
10		2019	2020 3 25
11			2020 3 31
12			2020 4 11
13	1	2020	2020 4 22
14		2020	2020 4 22
15		2019	2020 4 27
16		2019	2020 4 27
17			2020 4 27

18			2020 5 7
19			2020 5 21
20			2020 6 3
21			2020 6 3
22			2020 6 15
23			2020 6 19
24			2020 6 29

§11

11.1

20%

20%

11.2

§12

12.1

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12.3

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2020 8 29