

LOF

2020

2020 12 31

2021 3 30

§ 1

1.1

2021 3 25

2020 1 1      2020 12 31

<b>1.2</b>		
<b>§ 1</b>	.....	<b>2</b>
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**§2**

**2.1**

	LOF	
	LOF	
	163003	
	2016 6 25	
	143,840,667.27	
	2011 6 24	
	(LOF)A	(LOF)C
	-	
	163008	163003
	128,280,209.28	15,560,457.99

1

2011 6 24

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2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

**2.2**


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**2.3**

	021-61009999	010-68858113
	zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120
	68 9	3
	68 9	3 A
	200120	100808

**2.4**

	www.cxfund.com.cn
	68 9 3 A

**2.5**

	222 30
	17

## § 3

## 3.1

3.1. 1	2020		2019		2018	
	(LOF)A	(LOF)C	(LOF)A	(LOF)C	(LOF)A	(LOF)C
	9,431,669.7 0	848,029.75	10,896,572. 34	770,832.77	10,502,133. 66	684,791.67
	7,773,700.5 6	571,069.42	11,679,166. 96	792,928.15	16,914,118. 63	1,113,004.9 0
	0.0436	0.0290	0.0366	0.0323	0.0358	0.0323
	6.29%	4.25%	5.62%	5.05%	5.55%	5.07%

	5.14%	4.77%	6.05%	5.71%	5.74%	5.35%
3.1. 2	2020		2019		2018	
	12,494,861. 67	1,266,756.2 7	17,625,441. 08	747,234.92	8,443,692.8 4	237,090.34
	0.0974	0.0814	0.0609	0.0397	0.0242	0.0082

	90,979,438. 22	10,801,202. 35	195,259,297 .77	12,484,304. 13	222,345,028 .09	18,052,289. 85
	0.7092	0.6941	0.6745	0.6625	0.6360	0.6267
3.1. 3	2020		2019		2018	
	20.77%	19.99%	14.86%	14.53%	8.30%	8.34%

1

2

3

### 3.2

#### 3.2.1

(LOF)A

	2.15%	0.22%	1.26%	0.05%	0.89%	0.17%
	3.34%	0.27%	0.62%	0.07%	2.72%	0.20%
	5.14%	0.26%	2.98%	0.09%	2.16%	0.17%
	17.91%	0.17%	16.56%	0.07%	1.35%	0.10%
	20.77%	0.15%	17.03%	0.07%	3.74%	0.08%

(LOF)C

	2.06%	0.22%	1.26%	0.05%	0.80%	0.17%
	3.15%	0.27%	0.62%	0.07%	2.53%	0.20%
	4.77%	0.26%	2.98%	0.09%	1.79%	0.17%
	16.68%	0.17%	16.56%	0.07%	0.12%	0.10%
	19.99%	0.14%	17.39%	0.08%	2.60%	0.06%

#### 3.2.2

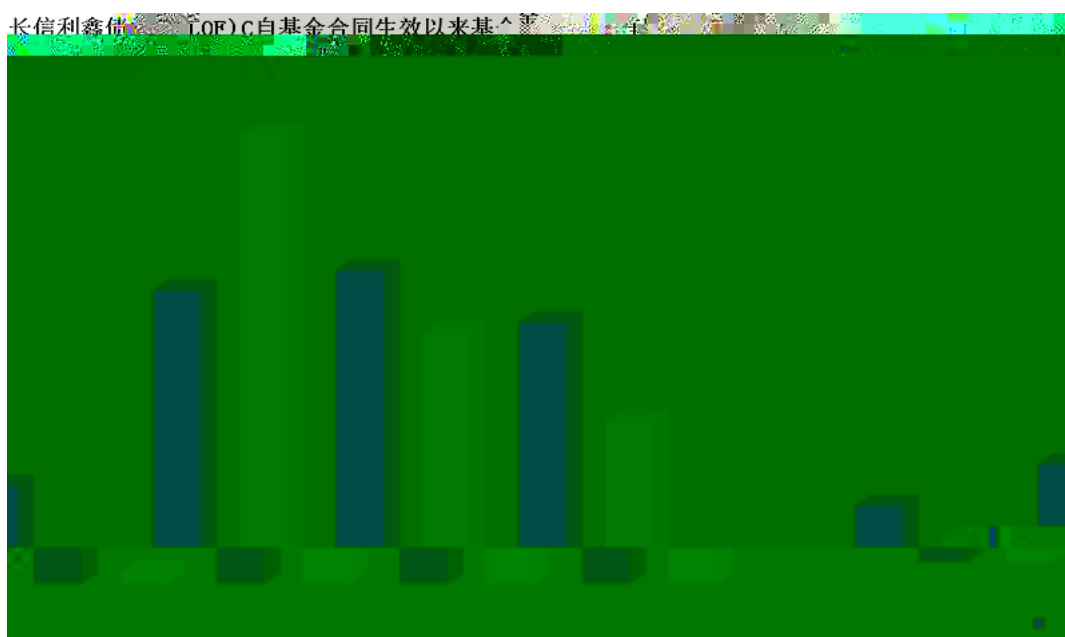
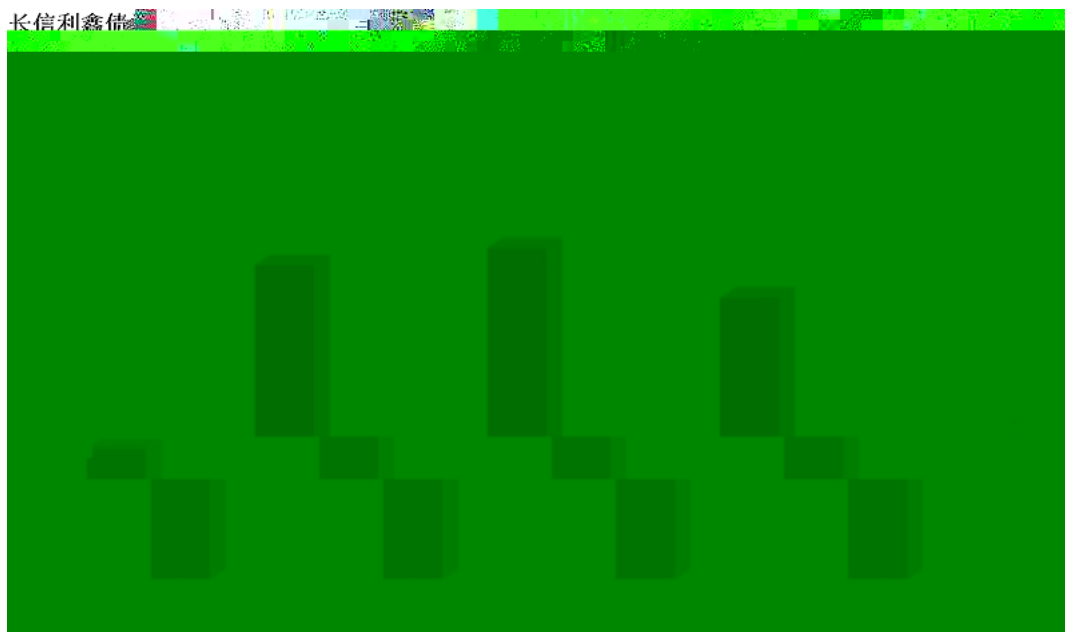
长信利鑫债券 (LOF) A 基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图





1	2017 1 9	LOF
	C	A
2	2016 6 25	LOF A
9	2020 12 31	LOF C
	2017 1	
	2016 6 25	
	2020 12 31	
3		6
2011 6 24	2016 6 25	

### 3.2.3



1	(LOF)A	2017	1	9	2020	12	31
2017		(LOF)A					
2	(LOF)C	2016	6	25	2020	12	31
2016		(LOF)					

### 3.3

(LOF)A					
	10				
2020	-	-	-	-	
2019	-	-	-	-	
2018	0.320	11,185,475.62	654.61	11,186,130.23	
	0.320	11,185,475.62	654.61	11,186,130.23	

(LOF)C					
	10				
2020	-	-	-	-	
2019	-	-	-	-	
2018	0.320	841,687.06	151,885.50	993,572.56	
	0.320	841,687.06	151,885.50	993,572.56	

**§4**

**4.1**

**4.1.1**

2003 63  
1.65  
44.55%  
31.21% 15.15% 4.55%  
4.54%  
2020 12 31 73

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF 50

1-3

87

FOF

**4.1.2**

	(LOF)	2011 24	6	-	26
					EMBA  2004 9

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					(LOF)
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**4.2**

**4.3**

**4.3.1**

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**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2020

3-5

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17

69

#### 4.4.2

	2020	12	31	A	0.7092	1.1412
C			0.6941		1.1261	A
5.14%,		C		4.77%		2.98%

#### 4.5

2021

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#### 4.6

**4.7**

**4.8**

LOF

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**§5**

**5.1**

**5.2**

**5.3**

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**§6**

**6.1**

	( ) (21) P00043

**6.2**

	LOF
	(LOF) 2020
12 31	2020 (
)	
2020	(LOF)2020 12 31
"	"
	(LOF)
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	(LOF)
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-	
	( " " ) (LOF)2020

	(LOF)	( )
	(LOF)	(LOF)
(1)		
(2)		
(3)		
(4)		(LOF)
		(LOF)
(5)	( )	
	222	30
2021	3	25

## §7

## 7.1

LOF

2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	1,190,509.82	3,814,040.44
		23,960.26	177,938.36
		10,532.95	25,338.62
	7.4.7.2	118,027,115.96	267,160,266.04
		1,997,504.50	-
		-	-
		116,029,611.46	267,160,266.04
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	1,425,295.60	4,781,688.28
		-	-
		21,552.04	131,103.25
		-	-
	7.4.7.6	-	-
		120,698,966.63	276,090,374.99
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		18,189,777.21	64,989,737.01
		-	2,598,306.14
		20,233.88	6,651.03
		59,940.09	122,608.78
		17,125.74	35,031.10
		3,224.32	3,725.87
	7.4.7.7	7,964.15	6,095.99
		383,951.30	405,820.79
		4,762.11	7,444.14

		-	-
		-	-
	7.4.7.8	231,347.26	171,352.24
		18,918,326.06	68,346,773.09
	7.4.7.9	88,004,635.56	188,633,732.55
	7.4.7.10	13,776,005.01	19,109,869.35
		101,780,640.57	207,743,601.90
		120,698,966.63	276,090,374.99

2020 12 31 (LOF)A 0.7092

(LOF)C 0.6941 143,840,667.27 (LOF)A

128,280,209.28 (LOF)C 15,560,457.99

## 7.2

LOF

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		10,637,430.82	16,307,637.70
1.		5,831,489.43	11,344,809.13
	7.4.7.11	47,856.80	51,928.56
		5,757,769.80	11,236,319.69
		-	-
		25,862.83	56,560.88
		-	-
		-	-
2.	" -"	6,737,589.12	4,137,657.33
	7.4.7.12	9,854.93	-
		-	-
	7.4.7.13	6,727,734.19	4,137,657.33
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	7.4.7.17	-1,934,929.47	804,690.00
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	3,281.74	20,481.24
			2,292,660.84	3,835,542.59
1		7.4.10.2.1	965,915.67	1,568,388.38
2		7.4.10.2.2	275,975.93	448,110.99
3		7.4.10.2.3	47,099.83	55,139.45
4		7.4.7.19	25,103.30	19,237.29
5			702,633.05	1,454,007.10
			702,633.05	1,454,007.10
6			18,733.06	33,459.38
7		7.4.7.20	257,200.00	257,200.00
	" -"		8,344,769.98	12,472,095.11
			-	-
	" -"		8,344,769.98	12,472,095.11

## 7.3

## LOF

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	188,633,732.55	19,109,869.35	207,743,601.90
	-	8,344,769.98	8,344,769.98
" -"	-100,629,096.99	-13,678,634.32	-114,307,731.31
1.	10,523,258.48	1,177,660.96	11,700,919.44
2.	-111,152,355.47	-14,856,295.28	-126,008,650.75
" -"	-	-	-

	88,004,635.56	13,776,005.01	101,780,640.57
	<b>2019 1 1 2019 12 31</b>		
	231,525,441.40	8,871,876.54	240,397,317.94
	-	12,472,095.11	12,472,095.11
" _"	-42,891,708.85	-2,234,102.30	-45,125,811.15
1.	30,155,070.39	1,767,523.53	31,922,593.92
2.	-73,046,779.24	-4,001,625.83	-77,048,405.07
	-	-	-
" _"			
	188,633,732.55	19,109,869.35	207,743,601.90

7.1 7.4



**7.4**

**7.4.1**

(LOF)( " ")

( "

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( [2011] 603 )

( " ")

2011 6

(LOF) " "

(LOF)" 2016 6 25

2016 6 25 " (LOF)"

2017 1 4

(LOF) 2017 1 9 A (

" (LOF)A" ) (LOF)A

C ( " (LOF)C" ) (LOF)C

0.35%

(LOF)

( )

(

80%

20% (

) 5%

**7.4.2**

( " " )

**7.4.3**

2020 12 31 2020

**7.4.4**

**7.4.4.1**

1 1 12 31

**7.4.4.2**

**7.4.4.3**

1)

2)

**7.4.4.4**

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(

**7.4.4.5**

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**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

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**7.4.4.9** / ( )

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( )

-

**7.4.4.10**

0.70%  
0.20%  
A C C  
0.35%

**7.4.4.11**

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2 12  
10%  
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15  
6  
7

**7.4.4.12**

**7.4.4.13**

1)

( ) > ( [2017]6 )

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2)

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[2017]13 )

(AMAC)

[2013]13 )

(

(

(

3)

<

2015 1

> ( [2014]24 )

(

)

**7.4.5**

**7.4.5.1**

**7.4.5.2**

**7.4.5.3**

**7.4.6**

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

3%

2)

3)

1 ( 1 )

1 1 ( 1 ) 50%

1 20%

4) A 0.10% ( )

**7.4.7**

**7.4.7.1**

	2020 12 31	2019 12 31
	1,190,509.82	3,814,040.44
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	1,190,509.82	3,814,040.44

**7.4.7.2**

		2020 12 31		
		1,756,914.84	1,997,504.50	240,589.66
-		-	-	-
		23,262,342.55	23,934,611.46	672,268.91
		92,012,018.27	92,095,000.00	82,981.73
		115,274,360.82	116,029,611.46	755,250.64
		-	-	-
		-	-	-
		-	-	-
		117,031,275.66	118,027,115.96	995,840.30
		2019 12 31		
		-	-	-
-		-	-	-
		72,033,646.59	74,181,766.04	2,148,119.45
		192,195,849.68	192,978,500.00	782,650.32
		264,229,496.27	267,160,266.04	2,930,769.77
		-	-	-
		-	-	-
		-	-	-
		264,229,496.27	267,160,266.04	2,930,769.77

**7.4.7.3** /**7.4.7.4****7.4.7.4.1****7.4.7.4.2****7.4.7.5**

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	2020 12 31	2019 12 31
	1,530.05	874.67
	-	-
	-	-
	11.77	88.11
	1,423,748.61	4,780,712.96
	-	-
	-	-
	-	-
	-	-
	5.17	12.54
	1,425,295.60	4,781,688.28

**7.4.7.6****7.4.7.7**

	2020 12 31	2019 12 31
	3,773.28	-
	4,190.87	6,095.99
	7,964.15	6,095.99

**7.4.7.8**

	2020 12 31	2019 12 31
	-	-
	-	4.98
	-	-
	9,000.00	9,000.00
	40,000.00	40,000.00
	120,000.00	120,000.00
	60,000.00	-
	2,347.26	2,347.26
	231,347.26	171,352.24

## 7.4.7.9

(LOF)A						
	2020 1 1			2020 12 31		
			289,475,107.10			177,104,665.87
			1,301,584.26			796,334.68
" -"			-162,496,482.08			-99,416,424.00
- /			-			-
/			-			-
			-			-
" -"			-			-
			128,280,209.28			78,484,576.55

(LOF)C						
	2020 1 1			2020 12 31		
			18,844,108.45			11,529,066.68
			15,898,394.20			9,726,923.80
" -"			-19,182,044.66			-11,735,931.47
- /			-			-
/			-			-
			-			-
" -"			-			-
			15,560,457.99			9,520,059.01

## 7.4.7.10

(LOF)A			
	17,625,441.08	529,190.82	18,154,631.90
	9,431,669.70	-1,657,969.14	7,773,700.56
	-13,475,312.06	41,841.27	-13,433,470.79
	102,435.95	5,532.63	107,968.58
	-13,577,748.01	36,308.64	-13,541,439.37
	-	-	-
	13,581,798.72	-1,086,937.05	12,494,861.67

(LOF)C			
	747,234.92	208,002.53	955,237.45
	848,029.75	-276,960.33	571,069.42
	-328,508.40	83,344.87	-245,163.53
	933,400.17	136,292.21	1,069,692.38
	-1,261,908.57	-52,947.34	-1,314,855.91
	-	-	-
	1,266,756.27	14,387.07	1,281,143.34

**7.4.7.11**

	2020	1	1	2020	2019	1	1	2019	12
		12	31				31		
				43,710.32				47,864.65	
				-				-	
				-				-	
				3,795.23				3,386.86	
				351.25				677.05	
				47,856.80				51,928.56	

351.25

**7.4.7.12**

**7.4.7.12.1**

—

	2020	1	1	2020	2019	1	1	2019	12	31
		12	31							
				4,051,756.70				-		
				4,041,901.77				-		
				9,854.93				-		

**7.4.7.13**

**7.4.7.13.1**

	2020	1	1	2020	2019	1	1	2019

	12 31	12 31
---	6,727,734.19	4,137,657.33
---	-	-
---	-	-
	6,727,734.19	4,137,657.33

**7.4.7.13.2**      —

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	567,408,629.20	704,872,944.46
	550,864,961.58	684,554,769.55
	9,815,933.43	16,180,517.58
	6,727,734.19	4,137,657.33

**7.4.7.13.3**      —

**7.4.7.13.4**      —

**7.4.7.13.5**

**7.4.7.14**

**7.4.7.14.1**

**7.4.7.15**

**7.4.7.15.1**      —

**7.4.7.15.2**      —

**7.4.7.16****7.4.7.17**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
1.	-1,934,929.47	804,690.00
---	240,589.66	-
---	-2,175,519.13	804,690.00
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	-1,934,929.47	804,690.00

**7.4.7.18**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	3,281.74	20,481.24
	3,281.74	20,481.24

7

25%

**7.4.7.19**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	16,718.30	6,174.79
	8,385.00	13,062.50
	-	-
	-	-

	-	-
	25,103.30	19,237.29

**7.4.7.20**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	40,000.00	40,000.00
	120,000.00	120,000.00
	-	-
	60,000.00	60,000.00
	36,000.00	36,000.00
	1,200.00	1,200.00
	257,200.00	257,200.00

**7.4.8**

**7.4.8.1**

**7.4.8.2**

**7.4.9**

"	"	
"	"	
"	"	
"	" )	
"	" )	
"	" "	
"	" )	
"	" "	
"	"	

**7.4.10**

**7.4.10.1**

**7.4.10.1.1**

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
	2,239,672.70			55.28%			-			-		

**7.4.10.1.2**

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
	233,286,390.84			52.92%			269,875,467.41			62.09%		

**7.4.10.1.3**

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
	289,000,000.00			93.38%			184,000,000.00			75.72%		

**7.4.10.1.4**

**7.4.10.1.5**

	2020 1 1			2020 12 31		

	2,085.68	55.27%	2,085.68	55.27%
	2019 1 1 2019 12 31			
	-	-	-	-

**7.4.10.2**

**7.4.10.2.1**

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
		965,915.67		1,568,388.38
		37,700.63		35,701.85

× 0.70%

= × 0.70% ÷

**7.4.10.2.2**

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
		275,975.93		448,110.99

× 0.20%

= × 0.20% ÷

**7.4.10.2.3**

	2020 1 1	2020 12 31

	(LOF)A	(LOF)C	
	-	18,209.65	18,209.65
	-	876.78	876.78
	-	15.04	15.04
	-	19,101.47	19,101.47
	2019 1 1 2019 12 31		
	(LOF)A	(LOF)C	
	-	19,537.02	19,537.02
	-	1,101.50	1,101.50
	-	11.10	11.10
	-	20,649.62	20,649.62

(LOF)A

(LOF)C

× 0.35%

(LOF)C

=

(LOF)C

× 0.35% ÷

**7.4.10.3**

( )

	2020 1 1			2020 12 31		
	-	-	-	-	15,190,000.00	7,282.88
	2019 1 1			2019 12 31		
	-	-	-	-	-	-

**7.4.10.4**

**7.4.10.4.1**



7.4.12 2020 12 31

7.4.12.1 /

7.4.12.2

7.4.12.3

7.4.12.3.1

2020 12 31

15,189,777.21

190203	19 03	2021 1 4	100.69	100,000	10,069,000.00
200016	20 16	2021 1 4	101.07	55,000	5,558,850.00
				155,000	15,627,850.00

7.4.12.3.2

2020 12 31

3,000,000.00 2021 1 5 2021 1 6

/

7.4.12.4

7.4.13

7.4.13.1

"

"

### 7.4.13.2

10%

10%

#### 7.4.13.2.1

	2020 12 31	2019 12 31
A-1	-	-
A-1	-	-
	39,992,000.00	35,083,500.00
	39,992,000.00	35,083,500.00

**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2020 12 31	2019 12 31
AAA	8,569,351.50	92,855,707.70
AAA	46,362,859.96	138,213,558.34
	21,105,400.00	1,007,500.00
	76,037,611.46	232,076,766.04

**7.4.13.2.5****7.4.13.2.6****7.4.13.3****7.4.13.3.1**

**7.4.13.4**

**7.4.13.4.1**

**7.4.13.4.1.1**

2020 12 31	6	6 -1	1-5	5		
	1,190,509.82	-	-	-	-	1,190,509.82
	23,960.26	-	-	-	-	23,960.26
	10,532.95	-	-	-	-	10,532.95
	30,568,002.60	42,744,538.86	31,680,670.00	11,036,400.00	1,997,504.50	118,027,115.96
	-	-	-	-	-1,425,295.60	1,425,295.60
	-	-	-	-	21,552.04	21,552.04
	31,793,005.63	42,744,538.86	31,680,670.00	11,036,400.00	3,444,352.14	120,698,966.63
	18,189,777.21	-	-	-	-	18,189,777.21
	-	-	-	-	20,233.88	20,233.88
	-	-	-	-	59,940.09	59,940.09
	-	-	-	-	17,125.74	17,125.74
	-	-	-	-	3,224.32	3,224.32

	-	-	-	-	7,964.15	7,964.15
	-	-	-	-	4,762.11	4,762.11
	-	-	-	-	383,951.30	383,951.30
	-	-	-	-	231,347.26	231,347.26
	18,189,777.21	-	-	-	728,548.85	18,918,326.06
	13,603,228.42	42,744,538.86	31,680,670.00	11,036,400.00	2,715,803.29	101,780,640.57
2019 12 6 31	6	-1	1-5	5		
	3,814,040.44	-	-	-	-	3,814,040.44
	177,938.36	-	-	-	-	177,938.36
	25,338.62	-	-	-	-	25,338.62
	65,902,271.06	56,410,680.78	144,847,314.20	-	-	267,160,266.04
	-	-	-	-	-4,781,688.28	4,781,688.28
	-	-	-	-	-	131,103.25
	69,919,588.48	56,410,680.78	144,847,314.20	-	-4,912,791.53	276,090,374.99
	64,989,737.01	-	-	-	-	64,989,737.01
	-	-	-	-	-2,598,306.14	2,598,306.14
	-	-	-	-	-	6,651.03
	-	-	-	-	-	122,608.78
	-	-	-	-	-	35,031.10
	-	-	-	-	-	3,725.87
	-	-	-	-	-	6,095.99
	-	-	-	-	-	7,444.14
	-	-	-	-	-	405,820.79
	-	-	-	-	-	171,352.24
	64,989,737.01	-	-	-	-3,357,036.08	68,346,773.09
	4,929,851.47	56,410,680.78	144,847,314.20	-	-1,555,755.45	207,743,601.90

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**7.4.13.4.1.2**

			2020 12 31		2019 12 31
	27		801,369.66		1,525,519.78
	27		-801,369.66		-1,525,519.78

**7.4.13.4.2**

**7.4.13.4.3**

VaR (Value at Risk)

12 31

**7.4.13.4.3.1**

	2020 12 31		2019 12 31	
		%		%
-	1,997,504.50	1.96	-	-
	-	-	-	-
	116,029,611.46	114.00	267,160,266.04	128.60

	-	-	-	-
	-	-	-	-
	-	-	-	-
	118,027,115.96	115.96	267,160,266.04	128.60

**7.4.13.4.3.2**

	95%			
			2020 12 31	2019 12 31
	VaR 0.10% (2019 12 31 VaR 0%)		-104,356.66	-

VaR

95%

2019

**7.4.14**

(1)

(a)

(b)

(i)

2020 12 31

24,178,045.96

93,849,070.00

( 2019 12 31

42,267,951.84

224,892,314.20

)

(ii)

( )

(iii)

(2)

**§8**

**8.1**

			%
1		1,997,504.50	1.65
		1,997,504.50	1.65
2		-	-
3		116,029,611.46	96.13
		116,029,611.46	96.13
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,214,470.08	1.01
8		1,457,380.59	1.21
9		120,698,966.63	100.00

**8.2**

**8.2.1**

A		-	-
B		-	-
C		532,754.50	0.52
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		1,464,750.00	1.44
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		1,997,504.50	1.96

**8.2.2**

**8.3**

1	300059		47,250	1,464,750.00	1.44
2	603833		3,961	532,754.50	0.52

**8.4**

**8.4.1** **2%** **20**

1	300059			3,128,325.00	1.51
2	601233			2,165,701.77	1.04
3	603833			504,789.84	0.24

" "

**8.4.2** **2%** **20**

1	601233			2,239,672.70	1.08
2	300059			1,812,084.00	0.87

" "

**8.4.3**

				5,798,816.61	
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	4,051,756.70
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" " " "

## 8.5

1		21,024,400.00	20.66
2		-	-
3		10,069,000.00	9.89
		10,069,000.00	9.89
4		27,719,670.00	27.23
5		30,004,000.00	29.48
6		5,032,000.00	4.94
7		22,180,541.46	21.79
8		-	-
9		-	-
10		116,029,611.46	114.00

## 8.6

1	200016	20 16	100,000	10,107,000.00	9.93
2	190203	19 03	100,000	10,069,000.00	9.89
3	012003265	20 SCP003	100,000	10,004,000.00	9.83
4	012003515	20 SCP007	100,000	10,003,000.00	9.83
5	012003641	20 SCP006	100,000	9,997,000.00	9.82

## 8.7

## 8.8

**8.9**

**8.10**

**8.10.1**

**8.10.2**

**8.10.3**

**8.11**

**8.11.1**

2020 12 25

2020 67

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4880

**8.11.2****8.11.3**

1		10,532.95
2		-
3		-
4		1,425,295.60
5		21,552.04
6		-
7		-
8		-
9		1,457,380.59

**8.11.4**

1	113587		4,975,894.80	4.89
2	113026		2,792,070.00	2.74
3	113011		2,018,005.20	1.98
4	128048		1,713,600.00	1.68
5	113583		497,057.60	0.49
6	128018		374,710.80	0.37
7	128057		277,975.00	0.27

**8.11.5**

## 8.11.6

## § 9

## 9.1

	( )					
(LOF)A	113	1,135,223.09	128,000,241.52	99.78%	279,967.76	0.22%
(LOF)C	2,861	5,438.82	333,595.68	2.14%	15,226,862.31	97.86%
	2,974	48,366.06	128,333,837.20	89.22%	15,506,830.07	10.78%

## 9.2

(LOF)C

1		233,497.00	26.77%
2		99,844.00	11.45%
3		95,235.00	10.92%
4		88,800.00	10.18%
5		72,780.00	8.34%
6		62,056.00	7.11%
7		50,987.00	5.85%
8		30,987.00	3.55%
9		28,968.00	3.32%
10		15,300.00	1.75%

## 9.3

	(LOF)A	1,137.26	0.01%
	(LOF)C	0.00	0.00%
		1,137.26	0.00%

**9.4**

	(LOF)A	0
	(LOF)C	0
		0
	(LOF)A	0
	(LOF)C	0
		0

## § 10

	(LOF)A	(LOF)C
2016年6月25日	-	382,306,241.59
	289,475,107.10	18,844,108.45
	1,301,584.26	15,898,394.20
:	162,496,482.08	19,182,044.66
"_"	-	-
	128,280,209.28	15,560,457.99

§ 11

11.1

11.2

11.2.1

11.2.2

2020 12 30

11.3

11.4

11.5

40,000.00

4

11.6

11.7

11.7.1

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	1	2,239,672.70	55.28%	2,085.68	55.27%	-
	1	1,812,084.00	44.72%	1,687.60	44.73%	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

**11.7.2**

	233,286,390.84	52.92%	289,000,000.00	93.38%	-	-
	207,569,336.62	47.08%	20,500,000.00	6.62%	-	-

**11.8**

1			2020 1 15
2	4	(LOF) 2019	2020 1 17

3	2019		2020 1 17
4		2020	2020 1 31
5			2020 3 4
6			2020 3 4
7			2020 3 13
8			2020 3 17
9	2019		2020 3 25
10	1	(LOF)2020	2020 4 22
11	2020		2020 4 22
12		(LOF)2019	2020 4 27
13	2019		2020 4 27
14			2020 6 3
15			2020 6 3

16			2020 6 10
17			2020 6 15
18			2020 6 29
19	2020	LOF 1	2020 6 30
20	2	(LOF)2020	2020 7 21
21	2020		2020 7 21
22			2020 7 23
23			2020 8 6
24			2020 8 8
25		(LOF)2020	2020 8 29
26	2020		2020 8 29
27	(LOF)A	LOF	2020 8 31

28	(LOF)C	LOF	2020 8 31
29			2020 8 31
30			2020 9 2
31			2020 9 17
32			2020 9 26
33			2020 10 27
34	3	(LOF)2020	2020 10 28
35	2020 3		2020 10 28
36			2020 11 4
37			2020 12 16
38			2020 12 29
39			2020 12 29

**§12**

**12.1**

**20%**

		20%						
	1	2020 1 2020 31	1	94,190,315.18	0.00	0.00	94,190,315.18	65.48%
	2	2020 1 2020 27	1 4	161,136,336.19	0.00	161,136,336.19	0.00	0.00%
	-	-		-	-	-	-	-
1								
2								
3								

**12.2**

## §13

### 13.1

1

2 (LOF)

3 (LOF)

4 (LOF)

5

6

### 13.2

### 13.3

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

2021 3 30