

2020

2020 12 31

2021 3 30

§ 1

1.1

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2021 3 23

2020 1 1 2020 12 31

1.2		
§ 1	2
1.1	2
1.2	3
§2	5
2.1	5
2.2	5
2.3	6
2.4	6
2.5	6
§ 3	7
3.1	7
3.2	10
3.3	12
§4	.....	13
4.1	.....	13
4.2	.....	15
4.3	.....	16
4.4	.....	17
4.5	.....	17
4.6	.....	18
4.7	.....	18
4.8	.....	19
4.9	.....	19
§5	.....	20
5.1	.....	20
5.2	.....	20
5.3	.....	20
§6	.....	21
6.1	.....	21
6.2	.....	21
§7	.....	23
7.1	.....	23
7.2	.....	24
7.3	.....	25
7.4	.....	26
§8	.....	59
8.1	.....	59
8.2	.....	59
8.3	.....	60
8.4	.....	62
8.5	.....	66
8.6	.....	67
8.7	.....	67

8.8	.....	67
8.9	.....	67
8.10	.....	67
8.11	.....	68
8.12	.....	68
§ 9	.....	71
9.1	.....	71
9.2	.....	71
9.3	.....	71
§ 10	.....	72
§ 11	.....	73
11.1	.....	73
11.2	.....	73
11.3	.....	73
11.4	.....	73
11.5	.....	73
11.6	.....	73
11.7	.....	74
11.8	.....	75
§ 12	.....	79
12.1	20%	79
12.2	.....	79
§ 13	.....	80
13.1	.....	80
13.2	.....	80
13.3	.....	80

§2

2.1

	519961	
	2015 6 12	
	460,163,322.84	
	A	C
	A	C
	519961	519960
	377,095,644.34	83,067,678.50

2.2

	1		GDP	CPI	M2
	2				
	1		"	"	
	2				
	3				
	3				

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	+3%

2.3

	021-61009999	020-66338888
	zhouyg@cxfund.com.cn	cui rj@gf.com.cn
	4007005566	95575
	021-61009800	020-87555129
	68 9	2 618
	68 9	26
	200120	34
		510627

2.4

	www.cxfund.com.cn
	68 9
	26 34

2.5

		100 50
		17
		68 9

§ 3

3.1

3.1. 1	2020		2019		2018	
	A	C	A	C	A	C
	59,255,730. 47	11,914,464. 72	33,649,845. 08	3,324,268. 39	-45,361,114 .07	560,145.63
	84,607,447. 99	18,715,174. 44	93,285,717. 63	2,868,949. 60	-97,516,348 .42	-1,177,288. 75
	0.3982	0.3589	0.7614	0.3666	-0.3875	-0.0532
	23.94%	22.75%	68.46%	31.85%	-35.32%	-4.76%

	30.57%	30.26%	53.53%	53.19%	-22.17%	-24.65%
3.1. 2	2020		2019		2018	
	214,418,148 .21	38,471,570. 82	10,466,534. 79	363,564.53	-36,077,588 .70	-191,170.02
	0.5686	0.4631	0.2443	0.1619	-0.1065	-0.1576

	675,449,723 .18	139,636,303 .11	58,775,501. 75	2,897,157. 68	302,589,809 .16	1,021,517.7 7
	1.7912	1.6810	1.3718	1.2905	0.8935	0.8424
3.1. 3	2020		2019		2018	
	79.12%	68.10%	37.18%	29.05%	-10.65%	-15.76%

1

2

3

3.2

3.2.1

A

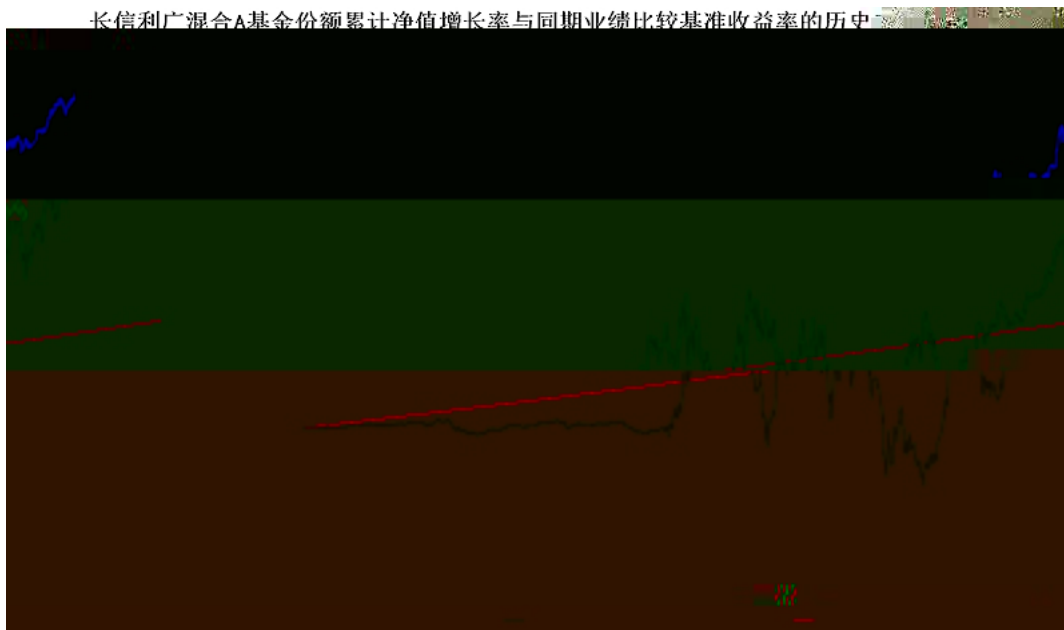
	7.25%	0.37%	1.14%	0.02%	6.11%	0.35%
	13.55%	0.50%	2.29%	0.01%	11.26%	0.49%
	30.57%	1.09%	4.61%	0.01%	25.96%	1.08%
	56.03%	1.66%	14.47%	0.01%	41.56%	1.65%
	77.35%	1.40%	25.26%	0.01%	52.09%	1.39%
	79.12%	1.33%	28.43%	0.01%	50.69%	1.32%

C

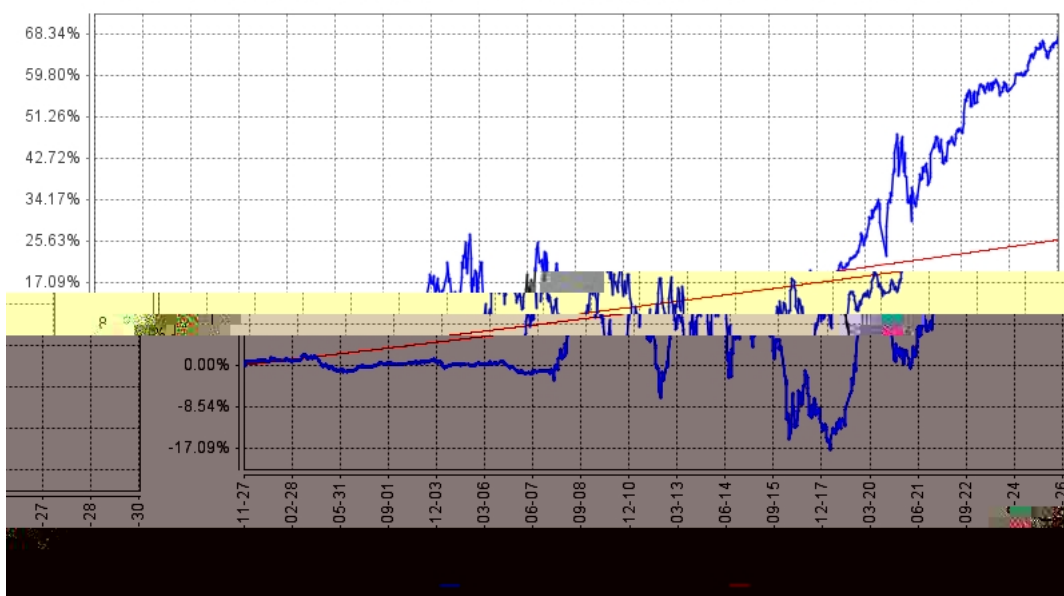
	7.19%	0.37%	1.14%	0.02%	6.05%	0.35%
	13.40%	0.50%	2.29%	0.01%	11.11%	0.49%
	30.26%	1.09%	4.61%	0.01%	25.65%	1.08%
	50.36%	1.66%	14.47%	0.01%	35.89%	1.65%
	66.44%	1.40%	25.26%	0.01%	41.18%	1.39%
	68.10%	1.39%	25.78%	0.01%	42.32%	1.38%

3.2.2

长信利广混合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



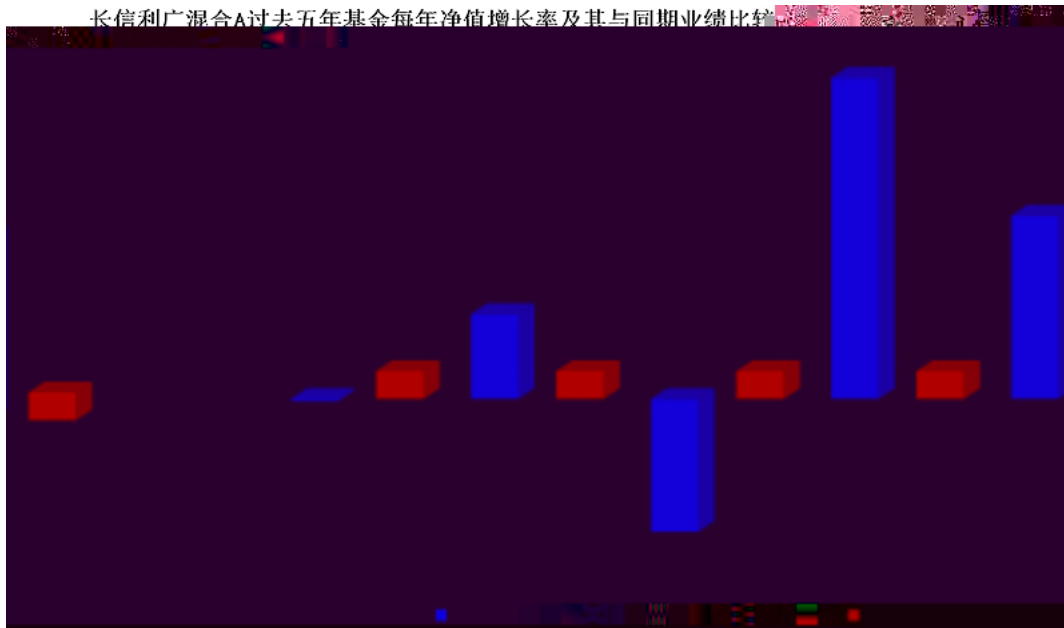
长信利广混合C基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



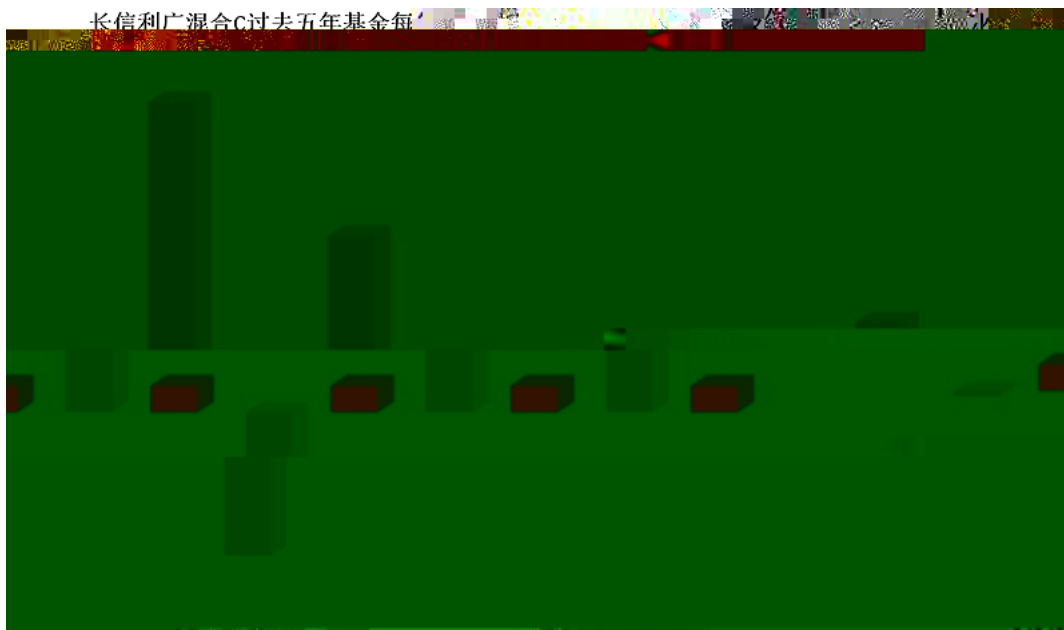
1	A	2015	6	12	2020	12	31	C
		2015	11	30	2020	12	31	
2					6			

3.2.3

长信利广混合A过去五年基金每年净值增长率及其与同期业绩比较基准的对比



长信利广混合C过去五年基金每



3.3

§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

	50	2018 8	12	-	21
					2018 7
					50

		2019 6 26	-	5	2017 5

1

2

4.2

4.3

4.3.1

1

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2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2020

5

4.4.2

2020	12	31	A	1.7912	1.7912
		A	30.57%	C	1.6810
1.681			C	30.26%	
4.61%					

4.5

2021

,

2021 " "

2035

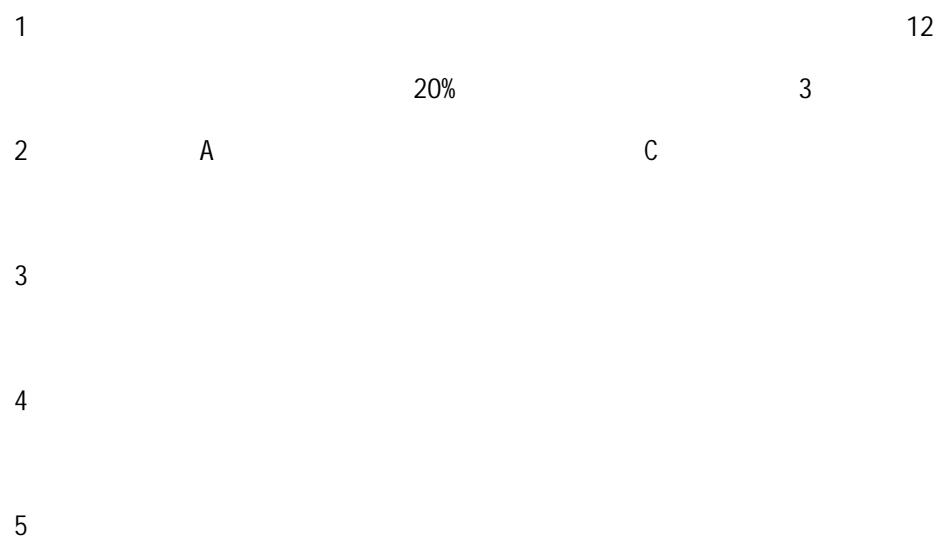
"

"

4.6

4.7

4.8



4.9

§5

5.1

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2020

§6

6.1

	2021	61399737_B21

6.2

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	2020 2020 12 31
	2020
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	-

	(1)		
	(2)		
	(3)		
	(4)		
	(5)		
		1	17
	2021	3	26

§7

7.1

2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	132,050,220.34	5,186,479.41
		6,894,169.70	1,695,926.74
		498,801.00	204,569.04
	7.4.7.2	671,879,731.61	56,221,747.83
		219,646,514.11	51,220,247.83
		-	-
		452,233,217.50	5,001,500.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	120,000,000.00	-
		216,795.22	-
	7.4.7.5	3,308,405.79	126,804.79
		-	-
		214,432.74	1,180,504.69
		-	-
	7.4.7.6	-	-
		935,062,556.40	64,616,032.50
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		117,838,890.73	1,749,705.12
		1,188,588.09	866,142.70
		506,818.92	39,639.81
		158,380.97	12,387.45
		29,934.97	255.01
	7.4.7.7	144,715.43	95,905.39
		49.97	-
		-	-

		-	-
		-	-
	7.4.7.8	109,151.03	179,337.59
		119,976,530.11	2,943,373.07
	7.4.7.9	460,163,322.84	45,091,423.14
	7.4.7.10	354,922,703.45	16,581,236.29
		815,086,026.29	61,672,659.43
		935,062,556.40	64,616,032.50

2020 12 31

A

1.7912

C

1.6810

460,163,322.84

A

377,095,644.34

C 83,067,678.50

7.2

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		110,049,194.27	99,653,042.74
1.		4,369,650.55	1,169,432.19
	7.4.7.11	472,416.26	123,642.37
		3,565,070.37	1,005,718.82
		-	-
		332,163.92	40,071.00
		-	-
		-	-
2.	" -"	72,695,740.68	37,775,942.68
	7.4.7.12	68,007,241.44	36,804,826.60
		-	-
	7.4.7.13	1,739,051.12	-320,041.32
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	2,949,448.12	1,291,157.40
3.	7.4.7.17	32,152,427.24	59,180,553.76
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	831,375.80	1,527,114.11
			6,726,571.84	3,498,375.51
1		7.4.10.2.1	3,432,454.11	1,175,574.66
2		7.4.10.2.2	1,072,642.02	367,367.15
3		7.4.10.2.3	202,456.75	22,525.08
4		7.4.7.19	1,856,108.06	1,426,320.46
5			1,626.69	295,082.40
			1,626.69	295,082.40
6			28.28	-
7		7.4.7.20	161,255.93	211,505.76
	" -"		103,322,622.43	96,154,667.23
			-	-
	" -"		103,322,622.43	96,154,667.23

7.3

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	45,091,423.14	16,581,236.29	61,672,659.43
	-	103,322,622.43	103,322,622.43
" -"	415,071,899.70	235,018,844.73	650,090,744.43
1.	670,468,008.83	385,643,407.48	1,056,111,416.31
2.	-255,396,109.13	-150,624,562.75	-406,020,671.88
	-	-	-
" -"			

	460,163,322.84	354,922,703.45	815,086,026.29
	2019 1 1 2019 12 31		
	339,880,085.65	-36,268,758.72	303,611,326.93
	-	96,154,667.23	96,154,667.23
" _"	-294,788,662.51	-43,304,672.22	-338,093,334.73
1.	211,411,920.84	26,391,464.53	237,803,385.37
2.	-506,200,583.35	-69,696,136.75	-575,896,720.10
	-	-	-
" _"			
	45,091,423.14	16,581,236.29	61,672,659.43

7.1 7.4

7.4**7.4.1**

")

" " 2015 986

2015 6 12

261,102,567.29

2019 12 25

A C A
C

0%-95%

5%-100%

3%

5%

+3%

7.4.2

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" "

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7.4.3

2020

2020 12 31

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

(1)

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7.4.4.5

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(3)

(4)

7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9

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(1)

(2)

(3)

(4)

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(10)

(11) /

(12)

7.4.4.10

7.4.4.11

(1) 12

20% 3

(2) A C

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7.4.4.12

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7.4.4.13

1)

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2)

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[2017]13)

(AMAC)

[2013]13)

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3)

<

2015 1

>

([2014]24)

()

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.7**7.4.7.1**

	2020 12 31	2019 12 31
	132,050,220.34	5,186,479.41
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	132,050,220.34	5,186,479.41

7.4.7.2

	2020 12 31		
	184,580,101.46	219,646,514.11	35,066,412.65
-	-	-	-
	12,246,847.05	12,413,217.50	166,370.45
	438,737,223.71	439,820,000.00	1,082,776.29

		450,984,070.76	452,233,217.50	1,249,146.74
		-	-	-
		-	-	-
		-	-	-
		635,564,172.22	671,879,731.61	36,315,559.39
		2019 12 31		
		47,059,950.68	51,220,247.83	4,160,297.15
	-	-	-	-
		-	-	-
		4,998,665.00	5,001,500.00	2,835.00
		4,998,665.00	5,001,500.00	2,835.00
		-	-	-
		-	-	-
		-	-	-
		52,058,615.68	56,221,747.83	4,163,132.15

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

		2020 12 31	
		120,000,000.00	-
		-	-
		120,000,000.00	-
		2019 12 31	
		-	-
		-	-
		-	-

7.4.7.4.2

7.4.7.5

	2020 12 31	2019 12 31
	4,801.90	1,119.93
	-	-
	-	-
	3,320.50	763.20
	3,298,258.89	124,564.38
	-	-
	-	-
	1,800.00	265.28
	-	-
	-	-
	224.50	92.00
	3,308,405.79	126,804.79

7.4.7.6**7.4.7.7**

	2020 12 31	2019 12 31
	141,990.43	95,905.39
	2,725.00	-
	144,715.43	95,905.39

7.4.7.8

	2020 12 31	2019 12 31
	-	-
	151.03	337.59
	-	-
	9,000.00	9,000.00
	50,000.00	50,000.00
	50,000.00	120,000.00
	109,151.03	179,337.59

7.4.7.9

A						
	2020 1 1			2020 12 31		
			42,846,351.28			42,846,351.28
			492,226,859.89			492,226,859.89
	" -"		-157,977,566.83			-157,977,566.83
-	/		-			-
	/		-			-
			-			-
	" -"		-			-
			377,095,644.34			377,095,644.34

C						
	2020 1 1			2020 12 31		
			2,245,071.86			2,245,071.86
			178,241,148.94			178,241,148.94
	" -"		-97,418,542.30			-97,418,542.30
-	/		-			-
	/		-			-
			-			-
	" -"		-			-
			83,067,678.50			83,067,678.50

7.4.7.10

A			
	10,466,534.79	5,462,615.68	15,929,150.47
	59,255,730.47	25,351,717.52	84,607,447.99
	144,695,882.95	53,121,597.43	197,817,480.38
	211,706,224.09	80,758,672.33	292,464,896.42
	-67,010,341.14	-27,637,074.90	-94,647,416.04
	-	-	-
	214,418,148.21	83,935,930.63	298,354,078.84

C			
	363,564.53	288,521.29	652,085.82
	11,914,464.72	6,800,709.72	18,715,174.44
	26,193,541.57	11,007,822.78	37,201,364.35
	63,258,583.68	29,919,927.38	93,178,511.06
	-37,065,042.11	-18,912,104.60	-55,977,146.71
	-	-	-
	38,471,570.82	18,097,053.79	56,568,624.61

7.4.7.11

	2020 1 1 2020	2019 1 1 2019 12
	12 31	31
	353,015.51	89,408.25
	-	-
	-	-
	79,122.91	24,194.00
	40,277.84	10,040.12
	472,416.26	123,642.37

7.4.7.12

7.4.7.12.1

—

	2020 1 1 2020	2019 1 1 2019 12
	12 31	31
	666,029,972.13	626,763,910.27
	598,022,730.69	589,959,083.67
	68,007,241.44	36,804,826.60

7.4.7.13

7.4.7.13.1

	2020 1 1 2020	2019 1 1 2019
	12 31	12 31
—	1,739,051.12	-320,041.32

---	-	-
---	-	-
	1,739,051.12	-320,041.32

7.4.7.13.2 —

	2020 1 1 2020	2019 1 1 2019
	12 31	12 31
	490,497,720.26	183,399,376.87
	485,624,659.24	180,051,236.88
	3,134,009.90	3,668,181.31
	1,739,051.12	-320,041.32

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

	2020 1 1 2020	2019 1 1 2019
	12 31	12 31

	12 31	31
	2,949,448.12	1,291,157.40
	-	-
	-	-
	2,949,448.12	1,291,157.40

7.4.7.17

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
1.	32,152,427.24	59,180,553.76
---	30,906,115.50	59,067,399.46
---	1,246,311.74	113,154.30
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	32,152,427.24	59,180,553.76

7.4.7.18

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	756,048.85	1,514,109.89
	75,326.95	13,004.22
	831,375.80	1,527,114.11

30

30

3

75%

3

6

50%

6

25%

7.4.7.19

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	2020	1	1	2020	2019	1	1	2019	12
	12		31				31		
				1,852,958.06				1,426,157.96	
				3,150.00				162.50	
				-				-	
				-				-	
				-				-	
				1,856,108.06				1,426,320.46	

7.4.7.20

	2020	1	1	2020	2019	1	1	2019
	12		31		12		31	
				50,000.00				50,000.00
				50,000.00				120,000.00
				-				-
				36,000.00				36,000.00
				25,255.93				5,505.76
				161,255.93				211,505.76

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****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	3,432,454.11	1,175,574.66
	511,517.96	452,570.22

0.80%

$$H \ E \times \quad \div \quad H \quad E$$

7.4.10.2.2

	2020	1	1	2020	12	2019	1	1	2019	12
	31			31						
	1,072,642.02					367,367.15				

0.25%

$$H \ E \times \quad \div \quad H \quad E$$

7.4.10.2.3

	2020			2020		
	1	1	31	12	31	
	A	C				
	-	179,535.07		179,535.07		
	-	179,535.07		179,535.07		
	2019			2019		
	1	1	31	12	31	
	A	C				
	-	22,468.23		22,468.23		
	-	22,468.23		22,468.23		

$$A \quad C \quad 0.25\%$$

$$C \quad 0.25\%$$

$$H \ E \times \quad \div$$

H C

E C

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

7.4.10.5.2

7.4.10.6

7.4.10.7

7.4.10.8

5,052,934.65 2019

2019

3.00 2019

2019

7.4.11

7.4.12 2020 12 31

7.4.12.1.1										
003030		2020 12 25	2021 1 6		15.18	15.18	480	7,286.40	7,286.40	-
003031		2020 12 24	2021 1 4		15.27	15.27	387	5,909.49	5,909.49	-
300860		2020 8 6	2021 2 24		138.02	126.67	304	41,958.08	38,507.68	-
300861		2020 8 6	2021 2 24		43.76	51.10	883	38,640.08	45,121.30	-
300864		2020 8 13	2021 2 25		71.71	90.85	166	11,903.86	15,081.10	-
300865		2020 8 11	2021 3 1		20.20	37.22	3,311	66,882.20	123,235.42	-
300867		2020 8 12	2021 3 3		19.34	31.97	1,498	28,971.32	47,891.06	-
300868		2020 8 12	2021 2 24		41.26	43.28	593	24,467.18	25,665.04	-
300869		2020 8 12	2021 2 24		10.16	110.88	862	8,757.92	95,578.56	-

300872		2020 8 14	2021 2 25		21.34	37.84	871	18,587.14	32,958.64	-
300873		2020 8 14	2021 3 2		30.72	41.32	484	14,868.48	19,998.88	
300876		2020 8 14	2021 2 25		20.09	36.62	350	7,031.50	12,817.00	-
300877		2020 8 17	2021 3 3		30.54	50.85	569	17,377.26	28,933.65	
300878		2020 8 17	2021 3 3		41.34	48.72	401	16,577.34	19,536.72	
300879		2020 8 25	2021 3 1		10.58	27.12	466	4,930.28	12,637.92	
300881		2020 8 25	2021 3 5		14.17	32.31	291	4,123.47	9,402.21	
300882		2020 8 27	2021 3 10		10.33	25.79	440	4,545.20	11,347.60	
300886		2020 9 8	2021 3 16		18.59	45.67	147	2,732.73	6,713.49	
300887		2020 9 9	2021 3 16		44.47	74.52	210	9,338.70	15,649.20	
300889		2020 9 9	2021 3 16		27.97	30.12	479	13,397.63	14,427.48	

300890		2020 9 10	2021 3 18		14.69	48.85	286	4,201.34	13,971.10	
300891		2020 9 10	2021 3 17		3.64	16.40	1,143	4,160.52	18,745.20	
300892		2020 9 11	2021 3 24		26.66	60.01	272	7,251.52	16,322.72	
300893		2020 9 17	2021 3 24		13.47	35.08	276	3,717.72	9,682.08	
300894		2020 12 24	2021 7 1		14.07	36.97	628	8,835.96	23,217.16	
300895		2020 9 17	2021 3 24		12.65	45.30	283	3,579.95	12,819.90	
300896		2020 9 21	2021 3 29		118.27	603.36	265	31,341.55	159,890.40	
300898		2020 10 9	2021 4 16		10.78	33.03	496	5,346.88	16,382.88	
300900		2020 10 19	2021 4 29		17.87	33.16	879	15,707.73	29,147.64	
300901		2020 10 19	2021 4 29		8.96	15.00	9,611	86,114.56	144,165.00	
300902		2020 10 22	2021 4 29		15.38	24.26	551	8,474.38	13,367.26	

300908	2020 11 13	2021 5 24		39.74	60.44	285	11,325.90	17,225.40	
300909	2020 11 11	2021 5 18		29.57	40.67	386	11,414.02	15,698.62	
300910	2020 11 20	2021 5 27		30.26	47.87	474	14,343.24	22,690.38	
300911	2020 11 24	2021 6 3		24.35	33.06	309	7,524.15	10,215.54	
300913	2020 11 27	2021 6 7		13.21	23.94	630	8,322.30	15,082.20	
300917	2020 12 14	2021 6 21		18.78	31.94	281	5,277.18	8,975.14	
300918	2020 12 15	2021 6 22		4.97	8.94	1,063	5,283.11	9,503.22	
300925	2020 12 21	2021 6 30		20.08	37.33	353	7,088.24	13,177.49	
300926	2020 12 29	2021 7 7		10.76	10.76	359	3,862.84	3,862.84	
300926	2020 12 29	2021 1 7		10.76	10.76	3,225	34,701.00	34,701.00	-
300927	2020 12 29	2021 7 7		13.39	13.39	217	2,905.63	2,905.63	

300927		2020 12 29	2021 1 7		13.39	13.39	1,946	26,056.94	26,056.94	-
300999		2020 9 29	2021 4 15		25.70	88.29	3,559	91,466.30	314,224.11	
601995		2020 10 22	2021 5 6		28.78	68.71	24,951	718,089.78	1,714,383.21	
688179		2020 10 16	2021 4 26		19.43	64.24	3,944	76,631.92	253,362.56	
688229		2020 8 7	2021 2 18		65.82	101.25	1,643	108,142.26	166,353.75	-
688386		2020 10 9	2021 4 16		16.28	47.41	3,217	52,372.76	152,517.97	
688488		2020 7 9	2021 1 20		13.99	24.48	6,116	85,562.84	149,719.68	-
688571		2020 12 2	2021 6 11		5.33	7.92	8,200	43,706.00	64,944.00	
688577		2020 9 8	2021 3 16		33.13	42.01	1,503	49,794.39	63,141.03	
688617		2020 12 30	2021 1 7		74.46	74.46	1,673	124,571.58	124,571.58	-
688981		2020 7 9	2021 1 18		27.46	56.57	54,691	1,501,814.86	3,093,869.87	-

7.4.12.1.2										
113044		2020 12 16	2021 1 15		100.00	100.00	4,130	413,000.00	413,000.00	-

"

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7.4.12.1**7.4.12.2****7.4.12.2.1****7.4.12.2.2****7.4.12.3****7.4.13****7.4.13.1**

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"

7.4.13.2

10%

10%

7.4.13.2.1

	2020 12 31	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	389,660,000.00	5,001,500.00
	389,660,000.00	5,001,500.00

7.4.13.2.2**7.4.13.2.3**

7.4.13.2.4

	2020 12 31	2019 12 31
AAA	60,126,718.60	0.00
AAA	2,446,498.90	0.00
	0.00	0.00
	62,573,217.50	0.00

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		
			132,050,220.34		-		-	-	132,050,220.34
			6,894,169.70		-		-	-	6,894,169.70
			498,801.00		-		-	-	498,801.00
			90,761,236.40	311,311,981.10		50,160,000.00		-	219,646,514.11
			120,000,000.00		-		-	-	120,000,000.00
					-		-	216,795.22	216,795.22
					-		-	3,308,405.79	3,308,405.79
					-		-	214,432.74	214,432.74
					-		-		-
			350,204,427.44	311,311,981.10		50,160,000.00		-	223,386,147.86
					-		-	117,838,890.73	117,838,890.73
					-		-	1,188,588.09	1,188,588.09
					-		-	506,818.92	506,818.92
					-		-	158,380.97	158,380.97
					-		-	29,934.97	29,934.97
					-		-	144,715.43	144,715.43
					-		-	49.97	49.97
					-		-	109,151.03	109,151.03
					-		-	119,976,530.11	119,976,530.11
			350,204,427.44	311,311,981.10		50,160,000.00		-	103,409,617.75
					-		-		815,086,026.29
2019	12	31	6	6	-1	1-5	5		
			5,186,479.41		-		-	-	5,186,479.41
			1,695,926.74		-		-	-	1,695,926.74
			204,569.04		-		-	-	204,569.04

	5,001,500.00	-	-	-	51,220,247.83	56,221,747.83
	-	-	-	-	126,804.79	126,804.79
	1,118,690.48	-	-	-	61,814.21	1,180,504.69
	-	-	-	-	-	-
	13,207,165.67	-	-	-	51,408,866.83	64,616,032.50
	-	-	-	-	1,749,705.12	1,749,705.12
	-	-	-	-	866,142.70	866,142.70
	-	-	-	-	39,639.81	39,639.81
	-	-	-	-	12,387.45	12,387.45
	-	-	-	-	255.01	255.01
	-	-	-	-	95,905.39	95,905.39
	-	-	-	-	179,337.59	179,337.59
	-	-	-	-	2,943,373.07	2,943,373.07
	13,207,165.67	-	-	-	48,465,493.76	61,672,659.43

7.4.13.4.1.2

		2020	12	31
				2019
				12
				31
	27		1,138,042.83	295.74
	27		-1,138,042.83	-295.74

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

7.4.13.4.3.1

	2020 12 31		2019 12 31	
		%		%
-	219,646,514.11	26.95	51,220,247.83	83.05
	-	-	-	-
	452,233,217.50	55.48	5,001,500.00	8.11
	-	-	-	-
	-	-	-	-
	-	-	-	-
	671,879,731.61	82.43	56,221,747.83	91.16

7.4.13.4.3.2

95%				
	2020 12 31	2019 12 31	2020 12 31	2019 12 31
VaR 1.52% 2019 12 31 VaR 3.67%)			-12,428,384.18	-2,263,183.44

VaR

95%

2019

7.4.14

7.4.14

7.4.14.1

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2020	12	31		2019	12	31
			224,323,139.27			440,431,525.41
			7,125,066.93			48,300,820.85
			5,001,500.00			2,919,426.98

7.4.14.1.2.2

7.4.14.1.2.3

			2,919,426.98			0.00
			5,073,331.18			5,960,220.93
			3,318,750.20		0.00	
7,125,066.93						
3,806,316.73						

7.4.14.2

7.4.14.3

§8

8.1

			%
1		219,646,514.11	23.49
		219,646,514.11	23.49
2		-	-
3		452,233,217.50	48.36
		452,233,217.50	48.36
		-	-
4		-	-
5		-	-
6		120,000,000.00	12.83
		-	-
7		138,944,390.04	14.86
8		4,238,434.75	0.45
9		935,062,556.40	100.00

8.2

8.2.1

A		-	-
B		5,225,625.00	0.64
C		139,639,281.54	17.13
D		-	-
E		-	-
F		16,322.72	0.00
G		19,998.88	0.00
H		-	-
I		244,026.02	0.03
J		49,893,218.21	6.12
K		20,078,885.14	2.46
L		4,014,500.00	0.49
M		413,176.76	0.05

N		62,972.16	0.01
O		-	-
P		-	-
Q		-	-
R		38,507.68	0.00
S		-	-
		219,646,514.11	26.95

8.2.2

8.3

1	300054		2,120,072	40,090,561.52	4.92
2	002415		773,790	37,536,552.90	4.61
3	000002	A	699,300	20,069,910.00	2.46
4	601166		725,100	15,132,837.00	1.86
5	601233		711,787	14,655,694.33	1.80
6	601601		252,100	9,680,640.00	1.19
7	601318		93,500	8,132,630.00	1.00
8	601818		1,985,200	7,920,948.00	0.97
9	600741		265,500	7,651,710.00	0.94
10	600030		248,700	7,311,780.00	0.90
11	002271		183,834	7,132,759.20	0.88
12	600760		90,000	7,036,200.00	0.86
13	688169		6,436	6,667,696.00	0.82
14	000733		100,000	5,885,000.00	0.72
15	600309		57,800	5,262,112.00	0.65
16	601899		562,500	5,225,625.00	0.64
17	002707		775,000	4,014,500.00	0.49
18	688981		54,691	3,093,869.87	0.38
19	600438		73,900	2,840,716.00	0.35
20	601995		24,951	1,714,383.21	0.21
21	300999		3,559	314,224.11	0.04
22	688179		3,944	253,362.56	0.03
23	688229		1,643	166,353.75	0.02

24	300896		265	159,890.40	0.02
25	688386		3,217	152,517.97	0.02
26	688488		6,116	149,719.68	0.02
27	300901		9,611	144,165.00	0.02
28	688617		1,673	124,571.58	0.02
29	300865		3,311	123,235.42	0.02
30	300869		862	95,578.56	0.01
31	688571		8,200	64,944.00	0.01
32	688577		1,503	63,141.03	0.01
33	300867		1,498	47,891.06	0.01
34	300861		883	45,121.30	0.01
35	300926		3,584	38,563.84	0.00
36	300860		304	38,507.68	0.00
37	300872		871	32,958.64	0.00
38	300900		879	29,147.64	0.00
39	300927		2,163	28,962.57	0.00
40	300877		569	28,933.65	0.00
41	300868		593	25,665.04	0.00
42	300894		628	23,217.16	0.00
43	300910		474	22,690.38	0.00
44	003026		461	21,740.76	0.00
45	300873		484	19,998.88	0.00
46	300878		401	19,536.72	0.00
47	300891		1,143	18,745.20	0.00
48	003029		716	18,716.24	0.00
49	003028		432	18,010.08	0.00
50	300908		285	17,225.40	0.00
51	605179		939	16,582.74	0.00
52	300898		496	16,382.88	0.00
53	300892		272	16,322.72	0.00
54	300909		386	15,698.62	0.00
55	300887		210	15,649.20	0.00
56	300913		630	15,082.20	0.00
57	300864		166	15,081.10	0.00
58	300889		479	14,427.48	0.00
59	300890		286	13,971.10	0.00
60	300902		551	13,367.26	0.00
61	300925		353	13,177.49	0.00
62	300895		283	12,819.90	0.00

63	300876		350	12,817.00	0.00
64	300879		466	12,637.92	0.00
65	300882		440	11,347.60	0.00
66	300911		309	10,215.54	0.00
67	300893		276	9,682.08	0.00
68	300918		1,063	9,503.22	0.00
69	300881		291	9,402.21	0.00
70	300917		281	8,975.14	0.00
71	003030		480	7,286.40	0.00
72	300886		147	6,713.49	0.00
73	003031		387	5,909.49	0.00

8.4

8.4.1

2% 20

1	300054		60,718,351.93	98.45
2	000002	A	41,031,335.56	66.53
3	002415		32,107,722.00	52.06
4	601318		31,224,583.45	50.63
5	601818		29,226,708.00	47.39
6	601166		25,010,419.80	40.55
7	300059		20,500,638.03	33.24
8	600030		19,192,171.00	31.12
9	600104		18,536,496.00	30.06
10	600377		14,881,506.36	24.13
11	601233		14,786,427.30	23.98
12	600741		14,434,592.64	23.41
13	601601		14,405,423.00	23.36
14	300294		13,886,832.00	22.52
15	002236		13,878,715.00	22.50
16	600887		13,819,193.35	22.41
17	600585		13,391,578.00	21.71
18	601628		12,758,914.47	20.69
19	601688		12,708,051.00	20.61
20	000063		12,082,246.00	19.59

21	002271		11,979,506.50	19.42
22	601398		11,667,800.00	18.92
23	000895		11,372,632.00	18.44
24	601988		11,040,000.00	17.90
25	600703		10,864,957.46	17.62
26	601288		10,824,103.00	17.55
27	600900		10,616,163.00	17.21
28	600323		9,505,901.52	15.41
29	600048		9,404,375.00	15.25
30	603313		7,918,466.72	12.84
31	600031		7,467,440.00	12.11
32	601211		7,203,817.00	11.68
33	002008		6,702,270.98	10.87
34	601336		6,652,852.00	10.79
35	300348		6,440,028.00	10.44
36	600760		6,325,447.00	10.26
37	600309		5,678,444.60	9.21
38	002078		5,608,250.00	9.09
39	600036		5,409,205.00	8.77
40	002707		5,328,404.00	8.64
41	601009		5,185,000.00	8.41
42	000651		5,008,341.00	8.12
43	600196		4,994,864.88	8.10
44	600079		4,977,215.00	8.07
45	000625		4,700,102.00	7.62
46	000733		4,631,500.00	7.51
47	000333		4,196,182.00	6.80
48	600426		4,058,497.00	6.58
49	300166		4,011,463.00	6.50
50	600754		3,843,244.00	6.23
51	601899		3,634,482.00	5.89
52	002891		3,380,753.00	5.48
53	688363		3,197,578.55	5.18
54	600600		3,090,925.25	5.01
55	600068		2,975,468.33	4.82
56	002585		2,873,875.00	4.66

57	000596		2, 836, 941. 00	4. 60
58	600438		2, 759, 253. 00	4. 47
59	688169		2, 714, 694. 39	4. 40
60	601021		2, 703, 703. 00	4. 38
61	603816		2, 702, 330. 00	4. 38
62	002475		2, 700, 317. 00	4. 38
63	000789		2, 681, 472. 00	4. 35
64	603369		2, 678, 558. 00	4. 34
65	300750		2, 675, 431. 00	4. 34
66	600276		2, 602, 874. 42	4. 22
67	600958		2, 500, 200. 00	4. 05
68	002311		2, 442, 370. 00	3. 96
69	000001		2, 284, 500. 00	3. 70
70	000697		2, 163, 558. 00	3. 51
71	600305		2, 057, 600. 00	3. 34
72	002928		2, 040, 859. 00	3. 31
73	603259		1, 928, 885. 00	3. 13
74	688981		1, 501, 814. 86	2. 44
75	603883		1, 408, 252. 00	2. 28
76	600567		1, 285, 557. 00	2. 08

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8.4.2**2% 20**

1	300054		34, 563, 151. 00	56. 04
2	601318		30, 234, 260. 00	49. 02
3	300059		24, 919, 771. 05	40. 41
4	601818		23, 905, 691. 00	38. 76
5	000002	A	22, 960, 796. 00	37. 23
6	600887		18, 500, 754. 50	30. 00
7	600104		18, 409, 453. 00	29. 85
8	600377		14, 936, 845. 66	24. 22
9	601628		14, 814, 212. 15	24. 02
10	600585		14, 506, 279. 59	23. 52
11	600030		14, 169, 199. 90	22. 97
12	601166		13, 798, 293. 00	22. 37

13	601688		13,448,628.00	21.81
14	002236		13,370,634.00	21.68
15	300294		12,571,163.00	20.38
16	000063		12,417,592.00	20.13
17	600703		12,398,836.70	20.10
18	000895		12,187,620.26	19.76
19	601398		11,537,289.00	18.71
20	601988		11,328,000.00	18.37
21	601288		10,877,412.00	17.64
22	600900		10,764,854.00	17.45
23	300348		10,704,358.25	17.36
24	002271		10,140,200.61	16.44
25	601211		10,134,186.00	16.43
26	603313		10,133,211.32	16.43
27	600323		10,115,307.00	16.40
28	600031		9,920,894.56	16.09
29	600048		9,547,300.68	15.48
30	002008		7,477,829.18	12.13
31	600741		7,201,040.20	11.68
32	002078		6,700,182.00	10.86
33	600079		6,618,154.00	10.73
34	601233		6,600,010.60	10.70
35	600426		6,153,483.00	9.98
36	601336		6,072,641.65	9.85
37	600196		5,984,544.82	9.70
38	000333		5,797,219.74	9.40
39	600036		5,682,382.10	9.21
40	002311		5,596,727.38	9.07
41	300253		5,275,789.00	8.55
42	000651		5,216,929.00	8.46
43	601009		4,931,250.00	8.00
44	601601		4,857,304.60	7.88
45	000625		4,135,837.00	6.71
46	688111		4,032,642.93	6.54
47	603816		3,993,276.82	6.47
48	600754		3,929,118.00	6.37
49	002891		3,660,824.00	5.94
50	000789		3,567,033.00	5.78

51	688363		3,426,712.14	5.56
52	000001		3,375,160.00	5.47
53	002585		3,279,105.00	5.32
54	300166		3,274,925.00	5.31
55	600600		3,236,915.95	5.25
56	300750		3,129,494.00	5.07
57	600068		3,010,642.00	4.88
58	000596		2,992,414.00	4.85
59	601021		2,894,883.00	4.69
60	600276		2,826,487.00	4.58
61	600309		2,812,927.48	4.56
62	002475		2,636,500.00	4.27
63	600958		2,603,266.00	4.22
64	603369		2,565,114.00	4.16
65	600305		2,472,312.00	4.01
66	603259		2,187,894.44	3.55
67	600486		2,086,823.00	3.38
68	601939		2,029,644.00	3.29
69	002928		2,017,033.00	3.27
70	600438		1,925,813.00	3.12
71	688521		1,838,032.91	2.98
72	000697		1,678,735.00	2.72
73	603883		1,527,832.00	2.48
74	300999		1,376,901.54	2.23

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8.4.3

	735,542,881.47
	666,029,972.13

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8.5

1		39,760,000.00	4.88

2		-	-
3		400,060,000.00	49.08
		349,900,000.00	42.93
4		-	-
5		-	-
6		-	-
7		12,413,217.50	1.52
8		-	-
9		-	-
10		452,233,217.50	55.48

8.6

1	200216	20 16	2,000,000	200,340,000.00	24.58
2	200406	20 06	1,000,000	99,760,000.00	12.24
3	2028047	20 02	500,000	50,160,000.00	6.15
4	200211	20 11	500,000	49,800,000.00	6.11
5	209953	20 53	400,000	39,760,000.00	4.88

8.7

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8.11.1

8.11.2

8.11.3

8.12

8.12.1

		300054. SZ_	2020	11	17				
									2019
5	28								
				1	2				
14	/							2020	5
30									2020
5	28			94					
976.93								9,023.07	
	90.23%								2018
11		1.4							
			2018	11		16.2			
	2020		12.4						
							2020	12	25
							2020	67	

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2020 8 31

2020 24

6,361,807.97

15,961,807.97

8.12.2**8.12.3**

1		498,801.00
2		216,795.22
3		-
4		3,308,405.79
5		214,432.74
6		-
7		-
8		-
9		4,238,434.75

8.12.4

1	113032	20	1,201,236.40	0.15

8.12.5**8.12.6**

§ 9

9.1

	()					
A	6,679	56,459.90	346,518,509.68	91.89%	30,577,134.66	8.11%
C	37	2,245,072.39	80,890,072.54	97.38%	2,177,605.96	2.62%
	6,716	68,517.47	427,408,582.22	92.88%	32,754,740.62	7.12%

9.2

	A	83.03	0.00%
	C	0.00	0.00%
		83.03	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2015年6月12日	261,102,567.29	-
	42,846,351.28	2,245,071.86
	492,226,859.89	178,241,148.94
:	157,977,566.83	97,418,542.30
"_"	-	-
	377,095,644.34	83,067,678.50

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11.2.2

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2020 12 2 " "

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11.7.1

	1	830,920,574.46	60.38%	607,650.96	60.38%	-
	1	425,588,982.22	30.93%	311,233.84	30.93%	-
	1	119,671,635.97	8.70%	87,516.10	8.70%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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[2007]48

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b

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11.7.2

	84,470,784.10	82.70%	2,234,500,000.00	97.27%	-	-
	17,053,638.80	16.70%	62,700,000.00	2.73%	-	-
	613,279.08	0.60%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1			2020 1 9
2	2019 4		2020 1 17
3	2019		2020 1 17
4		2020	2020 1 31
5			2020 3 4
6			2020 3 13
7			2020 3 17
8		2019	2020 3 25
9	2020 1		2020 4 22
10	2020		2020 4 22

11	2019		2020 4 27
12	2019		2020 4 27
13			2020 6 3
14			2020 6 3
15			2020 6 29
16	2020 1		2020 6 30
17			2020 7 15
18	2020 2		2020 7 21
19	2020		2020 7 21
20			2020 8 8
21	2020		2020 8 29
22	2020		2020 8 29
23			2020 8 31

	A		
24	C		2020 8 31
25			2020 8 31
26	" "		2020 9 22
27			2020 9 26
28			2020 10 27
29	2020 3		2020 10 28
30	2020 3		2020 10 28
31			2020 11 4
32	48		2020 11 30
33	48		2020 11 30
34			2020 11 30
35			2020 11 30
36			2020 11 30
37			2020 12 16

38			2020 12 29

§12

12.1

20%

20%

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§13

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- 1
- 2
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