

2020

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2020 8 22 0:00 2020 9 21 17:00

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§1	2
1.1	2
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§2	5
2.1	5
2.2	5
2.3	6
2.4	6
2.5	7
§3	8
3.1	8
3.2	8
3.3	10
§4	11
4.1	11
4.2	13
4.3	13
4.4	15
4.5	15
4.6	16
4.7	16
4.8	17
4.9	.....	17
§5	.....	18
5.1	.....	18
5.2	.....	18
5.3	.....	18
§6	.....	19
6.1	.....	19
6.2	.....	19
§7	.....	21
7.1	.....	21
7.2	.....	22
7.3	.....	23
7.4	.....	24
§9	.....	55
9.1	.....	55
9.2	.....	55
9.3	.....	56
9.4	.....	59
9.5	.....	61
9.6	.....	62
9.7	.....	62

9.8	.....	62
9.9	.....	62
9.10	.....	62
9.11	.....	63
9.12	.....	63
§10	.....	65
10.1	.....	65
10.2	.....	65
10.3	.....	65
§11	.....	66
§ 12	.....	67
12.1	.....	67
12.2	.....	67
12.3	.....	67
12.4	.....	67
12.5	.....	68
12.6	.....	68
12.7	.....	68
12.8	.....	71
§13	.....	75
13.1	20%	75
13.2	.....	76
§14	.....	77
14.1	.....	77
14.2	.....	77
14.3	.....	77

	4		
	5	QDII	A
		*40%+ 300 *10%	*50%+

2.3

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

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	www.cxfund.com.cn

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	18

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		222 30
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3.1

3.1.1	2020	2019	2018
	137,149,353.83	100,290,897.28	809,776.72
	195,053,930.80	166,133,617.25	-33,284,112.14
	0.9441	0.4684	-0.1667
	56.65%	35.90%	-15.10%
	82.87%	56.02%	-14.90%
3.1.2	2020	2019	2018
	172,134,239.13	80,371,214.37	-4,314,105.11
	0.9906	0.2258	-0.0230
	414,372,069.78	464,254,430.84	182,923,655.60
	2.3846	1.304	0.977
3.1.3	2020	2019	2018
	178.75%	52.43%	-2.30%

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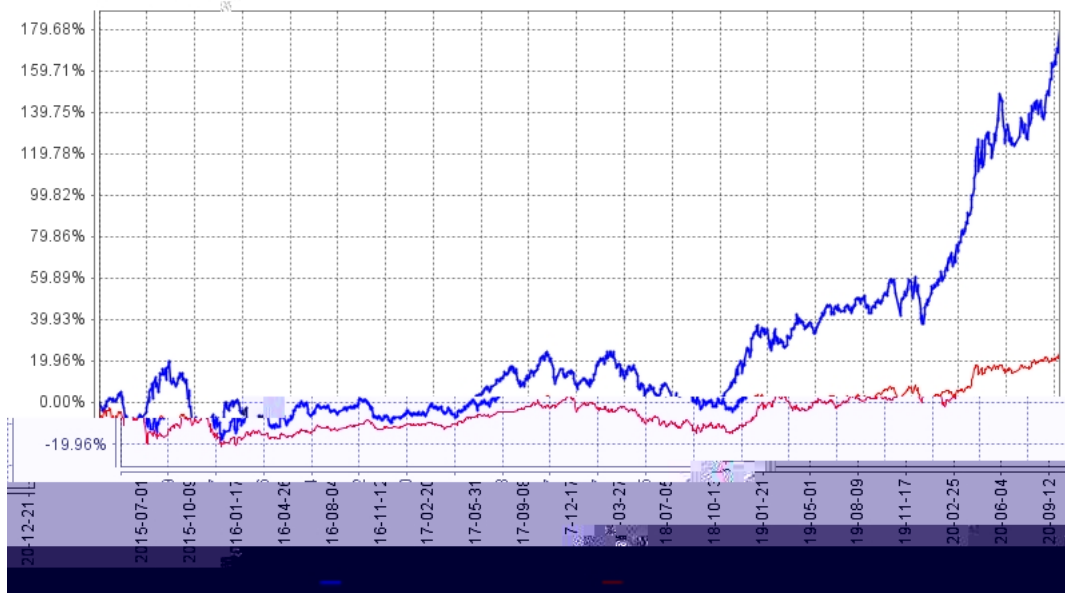
3.2

3.2.1

	24.04%	1.32%	8.09%	0.55%	15.95%	0.77%
	43.74%	1.62%	14.47%	0.79%	29.27%	0.83%
	82.87%	1.62%	17.16%	0.84%	65.71%	0.78%
	142.81%	1.42%	26.05%	0.80%	116.76%	0.62%
	155.03%	1.40%	33.84%	0.74%	121.19%	0.66%
	178.75%	1.47%	23.95%	0.86%	154.80%	0.61%

3.2.2

长信多利混合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

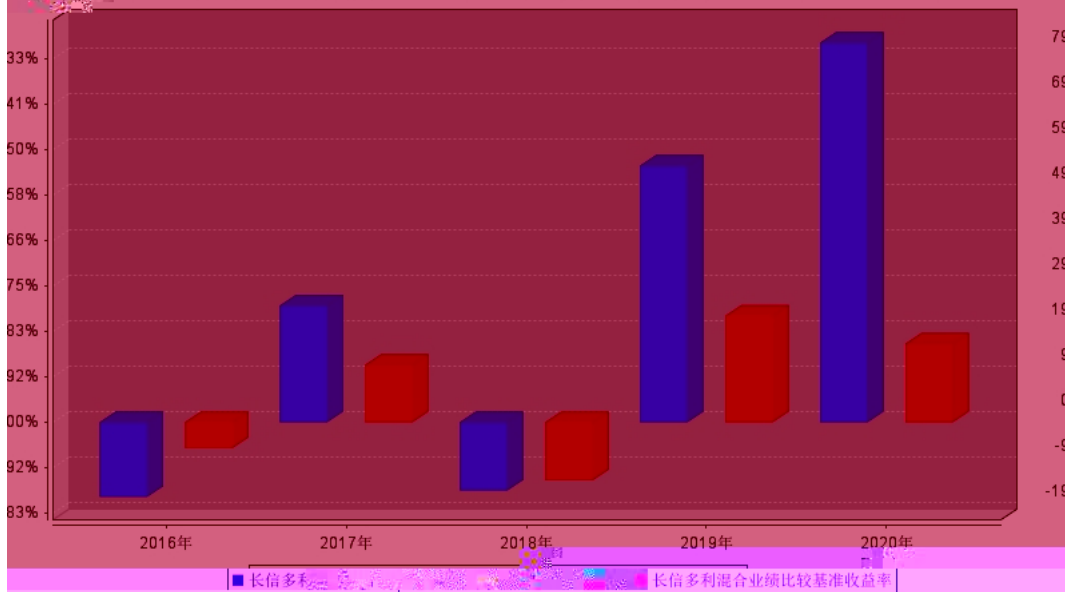


1 2015 7 1 2020 12 31

2 6

3.2.3

长信多利混合过去五年基金每年净值增长率及其与同期业绩比较基准收益率的对比



3.3

	10				
2020	-	-	-	-	
2019	2.100	109,470,969.97	11,495,084.57	120,966,054.54	
2018	-	-	-	-	
	2.100	109,470,969.97	11,495,084.57	120,966,054.54	

§4

4.1

4.1.1

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

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FOF

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4.3.3

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4.4.2

2020 12 31

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82.87%

17.16%

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§7

7.1

2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	6,118,292.37	24,011,447.19
		333,619.66	1,047,004.74
		187,351.35	470,837.55
	7.4.7.2	403,352,564.28	440,602,764.00
		382,994,600.28	413,879,578.50
		-	-
		20,357,964.00	26,723,185.50
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		4,830,827.28	15,663.39
	7.4.7.5	449,157.83	419,668.40
		-	-
		625,337.62	106,665.52
		-	-
	7.4.7.6	-	-
		415,897,150.39	466,674,050.79
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		5.30	-
		553,407.77	824,603.82
		486,194.52	615,433.93
		81,032.41	102,572.29
		-	-
	7.4.7.7	214,739.43	677,012.72
		1.55	5.77
		-	-

		-	-
		-	-
	7.4.7.8	189,699.63	199,991.42
		1,525,080.61	2,419,619.95
	7.4.7.9	173,772,237.99	355,990,082.42
	7.4.7.10	240,599,831.79	108,264,348.42
		414,372,069.78	464,254,430.84
		415,897,150.39	466,674,050.79

2020 12 31

2.3846

173,772,237.99

7.2

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		204,615,017.21	178,430,254.91
1.		603,042.88	1,966,419.24
	7.4.7.11	168,852.23	256,485.47
		409,754.39	1,436,781.07
		-	-
		24,436.26	273,152.70
		-	-
		-	-
2.	" -"	143,978,256.53	109,260,226.15
	7.4.7.12	142,067,439.37	103,754,525.44
		-	-
	7.4.7.13	759,563.60	92,539.45
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-872,820.00	-
	7.4.7.16	2,024,073.56	5,413,161.26
3.	" -"	57,904,576.97	65,842,719.97
4.	" -"	-	-
5.	" -"	2,129,140.83	1,360,889.55
		9,561,086.41	12,296,637.66

1	7.4.10.2.1	5,189,215.51	6,897,220.22
2	7.4.10.2.2	864,869.29	1,149,536.62
3		-	-
4	7.4.7.19	3,223,651.12	4,000,860.53
5		8,002.07	17,647.15
		8,002.07	17,647.15
6		2.95	20.94
7	7.4.7.20	275,345.47	231,352.20
	" -"	195,053,930.80	166,133,617.25
		-	-
	" -"	195,053,930.80	166,133,617.25

7.3

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	355,990,082.42	108,264,348.42	464,254,430.84
	-	195,053,930.80	195,053,930.80
" -"	-182,217,844.43	-62,718,447.43	-244,936,291.86
1.	331,149,638.43	181,479,613.55	512,629,251.98
2.	-513,367,482.86	-244,198,060.98	-757,565,543.84
" -"	-	-	-
	173,772,237.99	240,599,831.79	414,372,069.78
	2019 1 1	2019 12 31	

	187,237,760.71	-4,314,105.11	182,923,655.60
	-	166,133,617.25	166,133,617.25
" -"	168,752,321.71	67,410,890.82	236,163,212.53
1.	633,677,787.20	214,130,396.78	847,808,183.98
2.	-464,925,465.49	-146,719,505.96	-611,644,971.45
" -"	-	-120,966,054.54	-120,966,054.54
	355,990,082.42	108,264,348.42	464,254,430.84

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7.4**7.4.1**

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[2013]13)

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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
[2014]81
[2015]101
[2016]36
[2016]140
[2017]56

[2017]90

- 1) ()
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- 20%
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7.4.7

7.4.7.1

	2020 12 31	2019 12 31
	6,118,292.37	24,011,447.19
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	6,118,292.37	24,011,447.19

7.4.7.2

		2020 12 31		
		268,549,318.39	382,994,600.28	114,445,281.89
-		-	-	-
		20,384,173.00	20,357,964.00	-26,209.00
		-	-	-
		20,384,173.00	20,357,964.00	-26,209.00
		-	-	-
		-	-	-
		-	-	-
		288,933,491.39	403,352,564.28	114,419,072.89
		2019 12 31		
		357,731,696.08	413,879,578.50	56,147,882.42
-		-	-	-
		6,352,892.00	6,691,185.50	338,293.50
		20,003,680.00	20,032,000.00	28,320.00
		26,356,572.00	26,723,185.50	366,613.50
		-	-	-
		-	-	-
		-	-	-
		384,088,268.08	440,602,764.00	56,514,495.92

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

	2020 12 31	2019 12 31
	863.58	8,171.73
	-	-
	-	-
	150.50	471.10
	448,059.45	410,813.67
	-	-
	-	-
	-	-
	-	-
	84.30	211.90
	449,157.83	419,668.40

7.4.7.6

7.4.7.7

	2020 12 31	2019 12 31
	214,739.43	675,624.49
	-	1,388.23
	214,739.43	677,012.72

7.4.7.8

	2020 12 31	2019 12 31
	-	-
	699.63	991.42
	-	-
	9,000.00	9,000.00
	60,000.00	70,000.00
	120,000.00	120,000.00
	189,699.63	199,991.42

7.4.7.9

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	2020 1 1		2020 12 31	
	355,990,082.42		355,990,082.42	
	331,149,638.43		331,149,638.43	
" -"	-513,367,482.86		-513,367,482.86	
- /		-		-
/		-		-
		-		-
" -"		-		-
	173,772,237.99		173,772,237.99	

()

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7.4.7.10

	80,371,214.37	27,893,134.05	108,264,348.42
	137,149,353.83	57,904,576.97	195,053,930.80
	-45,386,329.07	-17,332,118.36	-62,718,447.43
	186,305,257.28	-4,825,643.73	181,479,613.55
	-231,691,586.35	-12,506,474.63	-244,198,060.98
	-	-	-
	172,134,239.13	68,465,592.66	240,599,831.79

7.4.7.11

	2020 1 1		2020 12 31		2019 1 1		2019 12 31	
			122,172.94				204,709.81	
			-				-	
			-				-	
			29,619.16				25,768.52	
			17,060.13				26,007.14	
			168,852.23				256,485.47	

7.4.7.12**7.4.7.12.1**

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

	12 31	2019 12 31
	1,237,458,335.12	1,285,492,774.59
	1,095,390,895.75	1,181,738,249.15
	142,067,439.37	103,754,525.44

7.4.7.13**7.4.7.13.1**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
---	759,563.60	92,539.45
---	-	-
---	-	-
	759,563.60	92,539.45

7.4.7.13.2

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	55,667,298.42	188,770,862.33
	54,056,681.50	185,684,580.77
	851,053.32	2,993,742.11
	759,563.60	92,539.45

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** —

	2020	1	1	2020	12	2019	1	1	2019	12
			31					31		
-				-872,820.00						-

7.4.7.16

	2020	1	1	2020	2019	1	1	2019	12
		12	31				31		
				2,024,073.56				5,413,161.26	
				-				-	
				-				-	
				2,024,073.56				5,413,161.26	

7.4.7.17

	2020	1	1	2019	1	1	2019
	2020	12	31		12	31	
1.			57,904,576.97			65,842,719.97	
—			58,297,399.47			65,866,725.88	
—			-392,822.50			-24,005.91	
—			-			-	
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2.			-			-	
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3.			-			-	
:			-			-	
			57,904,576.97			65,842,719.97	

7.4.7.18

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	2020 1 1 12 31	2020	2019 1 1 31	2019 12
		1,958,400.30		1,268,827.24
		89.63		-
		170,650.90		92,062.31
		2,129,140.83		1,360,889.55

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7.4.7.19

	2020 1 1 12 31	2020 12	2019 1 1 31	2019 12
		3,222,776.12		3,996,960.53
		875.00		3,900.00
		-		-
		-		-
		-		-
		3,223,651.12		4,000,860.53

7.4.7.20

	2020 1 1 12 31	2020	2019 1 1 31	2019 12
		60,000.00		70,000.00
		120,000.00		120,000.00
		-		-
		45,000.00		-
		10,000.00		-
		1,200.00		1,200.00
		3,145.47		4,152.20
		36,000.00		36,000.00
		275,345.47		231,352.20

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

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7.4.10**7.4.10.1****7.4.10.1.1**

	2020	1	1	2020	12	31	2019	1	1	2019	12	31
	382,807,541.73			17.29%			1,318,620,714.55			49.25%		

7.4.10.1.2

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

	22,030,507.52	53.26%	19,538,313.93	84.23%

7.4.10.1.3

	2020 1 1	2020 12 31	2019 1 1	2019 12 31
	22,000,000.00	5.47%	1,274,400,000.00	100.00%

7.4.10.1.4**7.4.10.1.5**

	2020 1 1		2020 12 31	
	356,505.00	21.23%	87,160.97	40.59%
	2019 1 1		2019 12 31	
	1,228,029.80	51.24%	300,005.61	44.40%

1

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7.4.10.2**7.4.10.2.1**

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

	5,189,215.51	6,897,220.22
	863,168.09	1,051,420.19

× 1.50%

= × 1.50% ÷

7.4.10.2.2

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	864,869.29	1,149,536.62

× 0.25%

= × 0.25% ÷

7.4.10.3

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7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

	2020 1 1 2020 12	2019 1 1 2019 12

	12 31	31
	2,006,279.66	2,006,279.66
/	31,778,750.59	-
	-	-
/	490,000.00	-
	33,295,030.25	2,006,279.66
	19.16%	0.56%

7.4.10.5.2

7.4.10.6

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
	6,118,292.37			122,172.94			24,011,447.19			204,709.81		

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2020 12 31
1,047,004.74)

323,188.26 (2019 12 31

7.4.10.7

7.4.10.8

10,431.40 (2019)

95,264,820.00 (2019)

2,216.63 (2019)

(2019)

7.4.11

7.4.12 2020 12 31**7.4.12.1 /**

7.4.12.1.1										
688679		2020 12 16	2021 6 25		12.05	13.49	3,139	37,824.95	42,345.11	-
688617		2020 12 30	2021 1 7		74.46	74.46	1,472	109,605.12	109,605.12	-
688585		2020 9 21	2021 3 29		2.49	12.51	4,922	12,255.78	61,574.22	-
688579		2020 7 8	2021 1 18		8.12	14.38	9,617	78,090.04	138,292.46	-
688569		2020 8 21	2021 3 1		22.46	20.10	5,986	134,445.56	120,318.60	-
688557		2020 11 25	2021 6 2		27.70	32.75	1,812	50,192.40	59,343.00	-
688536		2020 9 11	2021 3 22		115.71	398.67	2,211	255,834.81	881,459.37	-
688378		2020 8 26	2021 3 3		62.57	53.48	2,411	150,856.27	128,940.28	-
688377		2020 6 29	2021 1 8		16.42	18.68	3,508	57,601.36	65,529.44	-

688338		2020 7 27	2021 2 8		50.35	54.59	2,854	143,698.90	155,799.86	-
688165		2020 7 7	2021 1 15		6.35	13.10	15,398	97,777.30	201,713.80	-
688136		2020 12 3	2021 6 15		22.33	34.59	2,812	62,791.96	97,267.08	-
688133		2020 10 22	2021 4 30		44.47	116.54	2,527	112,375.69	294,496.58	-
688093		2020 9 22	2021 3 30		17.55	23.63	4,595	80,642.25	108,579.85	-
688077		2020 7 15	2021 1 22		28.07	37.79	2,586	72,589.02	97,724.94	-
688017		2020 8 21	2021 3 1		35.06	137.81	4,138	145,078.28	570,257.78	-
688013		2020 9 21	2021 3 29		18.62	28.68	3,022	56,269.64	86,670.96	-
601995		2020 10 22	2021 5 6		28.78	68.71	24,951	718,089.78	1,714,383.21	-
300999		2020 9 29	2021 4 15		25.70	88.29	2,060	52,942.00	181,877.40	-
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	-
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	-
300925		2020 12 21	2021 6 30		20.08	37.33	353	7,088.24	13,177.49	-
300918		2020 12 15	2021 6 22		4.97	8.94	1,063	5,283.11	9,503.22	-
300917		2020 12 14	2021 6 21		18.78	31.94	281	5,277.18	8,975.14	-
300913		2020 11 27	2021 6 7		13.21	23.94	630	8,322.30	15,082.20	-
300911		2020 11 24	2021 6 3		24.35	33.06	309	7,524.15	10,215.54	-
300910		2020 11 20	2021 5 27		30.26	47.87	324	9,804.24	15,509.88	-
300909		2020 11 11	2021 5 18		29.57	40.67	367	10,852.19	14,925.89	-
300908		2020 11 13	2021 5 24		39.74	60.44	285	11,325.90	17,225.40	-

300902		2020 10 22	2021 4 29		15.38	24.26	551	8,474.38	13,367.26	-
300900		2020 10 19	2021 4 29		17.87	33.16	879	15,707.73	29,147.64	-
300898		2020 10 9	2021 4 16		10.78	33.03	496	5,346.88	16,382.88	-
300896		2020 9 21	2021 3 29		118.27	603.36	157	18,568.39	94,727.52	-
300895		2020 9 17	2021 3 24		12.65	45.30	283	3,579.95	12,819.90	-
300894		2020 12 24	2021 7 1		14.07	36.97	628	8,835.96	23,217.16	-
300893		2020 9 17	2021 3 24		13.47	35.08	276	3,717.72	9,682.08	-
300892		2020 9 11	2021 3 24		26.66	60.01	272	7,251.52	16,322.72	-
300891		2020 9 10	2021 3 17		3.64	16.40	1,143	4,160.52	18,745.20	-
300890		2020 9 10	2021 3 18		14.69	48.85	286	4,201.34	13,971.10	-
300889		2020 9 9	2021 3 16		27.97	30.12	479	13,397.63	14,427.48	-

300887		2020 9 9	2021 3 16		44.47	74.52	210	9,338.70	15,649.20	-
300886		2020 9 8	2021 3 16		18.59	45.67	147	2,732.73	6,713.49	-
300882		2020 8 27	2021 3 10		10.33	25.79	440	4,545.20	11,347.60	-
300881		2020 8 25	2021 3 5		14.17	32.31	291	4,123.47	9,402.21	-
300879		2020 8 25	2021 3 1		10.58	27.12	466	4,930.28	12,637.92	-
300878		2020 8 17	2021 3 3		41.34	48.72	401	16,577.34	19,536.72	-
300877		2020 8 17	2021 3 3		30.54	50.85	569	17,377.26	28,933.65	-
300876		2020 8 14	2021 2 25		20.09	36.62	350	7,031.50	12,817.00	-
300873		2020 8 14	2021 3 2		30.72	41.32	471	14,469.12	19,461.72	-
300872		2020 8 14	2021 2 25		21.34	37.84	745	15,898.30	28,190.80	-
300869		2020 8 12	2021 2 24		10.16	110.88	862	8,757.92	95,578.56	-

300868		2020 8 12	2021 2 24		41.26	43.28	437	18,030.62	18,913.36	-
300867		2020 8 12	2021 3 3		19.34	31.97	1,176	22,743.84	37,596.72	-
300864		2020 8 13	2021 2 25		71.71	90.85	166	11,903.86	15,081.10	-
300861		2020 8 6	2021 2 24		43.76	51.10	478	20,917.28	24,425.80	-
300860		2020 8 6	2021 2 24		138.02	126.67	165	22,773.30	20,900.55	-
003031		2020 12 24	2021 1 4		15.27	15.27	387	5,909.49	5,909.49	-
003030		2020 12 25	2021 1 6		15.18	15.18	480	7,286.40	7,286.40	-

7.4.12.2**7.4.12.3****7.4.12.3.1****7.4.12.3.2****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	0.00	0.00
A-1	0.00	0.00
	20,357,964.00	20,032,000.00
	20,357,964.00	20,032,000.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2020 12 31	2019 12 31
AAA	0.00	3,049,774.40
AAA	0.00	637,046.10
	0.00	3,004,365.00
	0.00	6,691,185.50

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		
			6,118,292.37			-	-	-	6,118,292.37
			333,619.66			-	-	-	333,619.66
			187,351.35			-	-	-	187,351.35
			20,357,964.00			-	-	-	382,994,600.28
			-			-	-	-	4,830,827.28
			-			-	-	-	449,157.83
			-			-	-	-	625,337.62
			26,997,227.38			-	-	-	388,899,923.01
									415,897,150.39

		-	-	-	-	5.30	5.30
		-	-	-	-	553,407.77	553,407.77
		-	-	-	-	486,194.52	486,194.52
		-	-	-	-	81,032.41	81,032.41
		-	-	-	-	214,739.43	214,739.43
		-	-	-	-	1.55	1.55
		-	-	-	-	189,699.63	189,699.63
		-	-	-	-	1,525,080.61	1,525,080.61
		26,997,227.38	-	-	-	387,374,842.40	414,372,069.78
2019	12	31	6	6	-1	1-5	5
			24,011,447.19	-	-	-	24,011,447.19
			1,047,004.74	-	-	-	1,047,004.74
			470,837.55	-	-	-	470,837.55
			20,032,000.00	6,691,185.50	-	-	413,879,578.50
			-	-	-	-	440,602,764.00
			-	-	-	-	15,663.39
			-	-	-	-	419,668.40
			-	-	-	-	106,665.52
			-	-	-	-	-
			45,561,289.48	6,691,185.50	-	-	414,421,575.81
							466,674,050.79
			-	-	-	-	824,603.82
			-	-	-	-	615,433.93
			-	-	-	-	102,572.29
			-	-	-	-	677,012.72
			-	-	-	-	5.77
			-	-	-	-	199,991.42
			-	-	-	-	2,419,619.95
			45,561,289.48	6,691,185.50	-	-	412,001,955.86
							464,254,430.84

7.4.13.4.1.2

			2020	12	31
	27			1,654.49	78,065.16
	27			-1,654.49	-78,065.16

7.4.13.4.2

2020 12 31

24,687,354.80 (2019 12 31)

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2020 12 31		2019 12 31	
		%		%
-	382,994,600.28	92.43	413,879,578.50	89.15
	-	-	-	-
	20,357,964.00	4.91	26,723,185.50	5.76
	-	-	-	-
	-	-	-	-
	-	-	-	-
	403,352,564.28	97.34	440,602,764.00	94.91

7.4.13.4.3.2

	95%

		2020 12 31	2019 12 31
	VaR 5.10% 2019 12 31 VaR 3.43%)	-21,113,102.13	-15,925,382.37

VaR

95%

2019

7.4.14

(1)

(a)

(b)

(i)

2020 12 31

377,053,086.82

20,548,291.42

5,751,186.04 (2019 12 31

414,542,608.43

23,827,267.05

2,232,888.52)

(ii)

()

(iii)

2,232,888.52

0.00

2,666,439.31

3,504,510.79

2,680,226.04

0.00

5,751,186.04

3,070,960.00

(2)

§9

9.1

			%
1		382,994,600.28	92.09
		382,994,600.28	92.09
2		-	-
3		20,357,964.00	4.89
		20,357,964.00	4.89
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,451,912.03	1.55
8		6,092,674.08	1.46
9		415,897,150.39	100.00
		20,028,220.92	4.83%
		4,659,133.88	1.12%

9.2

9.2.1

A		-	-
B		-	-
C		322,083,224.65	77.73
D		-	-
E		-	-
F		16,322.72	0.00
G		4,580,952.72	1.11
H		-	-
I		7,869,800.66	1.90
J		1,714,383.21	0.41

K		8,975.14	0.00
L		11,749,920.00	2.84
M		10,167,742.90	2.45
N		95,022.93	0.02
O		-	-
P		-	-
Q		-	-
R		20,900.55	0.01
S		-	-
		358,307,245.48	86.47

9.2.2

A		-	-
B		7,959,103.32	1.92
C		4,659,133.88	1.12
D		-	-
E		-	-
F		1,994,686.80	0.48
G		-	-
H		-	-
I		10,074,430.80	2.43
J		-	-
K		-	-
		24,687,354.80	5.96

9.3

1	600519	20,132	40,223,736.00	9.71
2	000858	127,629	37,248,523.65	8.99
3	000596	116,398	31,660,256.00	7.64
4	000333	288,700	28,419,628.00	6.86
5	000568	122,735	27,757,747.60	6.70
6	600521	747,889	25,286,127.09	6.10
7	002304	79,100	18,666,809.00	4.50
8	600176	870,000	17,365,200.00	4.19
9	600809	40,230	15,097,916.70	3.64
10	600600	137,000	13,617,800.00	3.29
11	600132	107,300	12,767,627.00	3.08

12	002332		949,536	12,685,800.96	3.06
13	601888		41,600	11,749,920.00	2.84
14	06969		200,000	10,074,430.80	2.43
15	603259		73,171	9,857,597.12	2.38
16	002415		196,500	9,532,215.00	2.30
17	688169		9,134	9,462,824.00	2.28
18	603369		144,636	8,299,213.68	2.00
19	03690		32,100	7,959,103.32	1.92
20	600486		51,000	6,732,000.00	1.62
21	600570		63,620	6,673,738.00	1.61
22	002352		51,700	4,561,491.00	1.10
23	00291		62,000	3,725,771.95	0.90
24	600276		32,610	3,634,710.60	0.88
25	01951		150,000	1,994,686.80	0.48
26	601995		24,951	1,714,383.21	0.41
27	09633		20,200	933,361.93	0.23
28	688536		2,211	881,459.37	0.21
29	688017		4,138	570,257.78	0.14
30	688608		995	329,345.00	0.08
31	300894		6,279	300,116.16	0.07
32	688133		2,527	294,496.58	0.07
33	688686		1,243	269,482.40	0.07
34	688165		15,398	201,713.80	0.05
35	300999		2,060	181,877.40	0.04
36	688338		2,854	155,799.86	0.04
37	688579		9,617	138,292.46	0.03
38	688378		2,411	128,940.28	0.03
39	688569		5,986	120,318.60	0.03
40	688617		1,472	109,605.12	0.03
41	688093		4,595	108,579.85	0.03
42	688777		1,032	103,406.40	0.02
43	688077		2,586	97,724.94	0.02
44	688136		2,812	97,267.08	0.02
45	300869		862	95,578.56	0.02
46	300896		157	94,727.52	0.02
47	688013		3,022	86,670.96	0.02
48	688377		3,508	65,529.44	0.02
49	688585		4,922	61,574.22	0.01
50	688557		1,812	59,343.00	0.01

51	688679		3,139	42,345.11	0.01
52	300926		3,584	38,563.84	0.01
53	300867		1,176	37,596.72	0.01
54	300900		879	29,147.64	0.01
55	300927		2,163	28,962.57	0.01
56	300877		569	28,933.65	0.01
57	300872		745	28,190.80	0.01
58	300861		478	24,425.80	0.01
59	003026		461	21,740.76	0.01
60	300860		165	20,900.55	0.01
61	300878		401	19,536.72	0.00
62	300873		471	19,461.72	0.00
63	300868		437	18,913.36	0.00
64	300891		1,143	18,745.20	0.00
65	003029		716	18,716.24	0.00
66	003028		432	18,010.08	0.00
67	300908		285	17,225.40	0.00
68	605179		939	16,582.74	0.00
69	300898		496	16,382.88	0.00
70	300892		272	16,322.72	0.00
71	300887		210	15,649.20	0.00
72	300910		324	15,509.88	0.00
73	300913		630	15,082.20	0.00
74	300864		166	15,081.10	0.00
75	300909		367	14,925.89	0.00
76	300889		479	14,427.48	0.00
77	300890		286	13,971.10	0.00
78	300902		551	13,367.26	0.00
79	300925		353	13,177.49	0.00
80	300895		283	12,819.90	0.00
81	300876		350	12,817.00	0.00
82	300879		466	12,637.92	0.00
83	300882		440	11,347.60	0.00
84	605155		350	10,668.00	0.00
85	300911		309	10,215.54	0.00
86	300893		276	9,682.08	0.00
87	300918		1,063	9,503.22	0.00
88	300881		291	9,402.21	0.00
89	300917		281	8,975.14	0.00

90	003030		480	7,286.40	0.00
91	300886		147	6,713.49	0.00
92	003031		387	5,909.49	0.00

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9.4

9.4.1

2% 20

1	000596		50,477,537.58	10.87
2	600521		48,952,238.62	10.54
3	600519		45,147,748.50	9.72
4	000333		43,892,372.54	9.45
5	603369		40,666,172.50	8.76
6	000568		35,167,649.96	7.58
7	600887		34,663,389.38	7.47
8	000895		33,806,975.94	7.28
9	000858		33,068,931.46	7.12
10	002415		27,557,162.00	5.94
11	002332		26,717,148.05	5.75
12	600600		25,298,157.00	5.45
13	600276		24,018,081.45	5.17
14	600298		20,058,161.69	4.32
15	601888		17,894,594.60	3.85
16	002352		16,387,021.00	3.53
17	002511		16,099,474.08	3.47
18	002940		15,216,894.00	3.28
19	601865		14,945,712.00	3.22
20	603259		14,833,995.65	3.20
21	300146		14,155,256.00	3.05
22	002304		14,128,173.00	3.04
23	03690		13,898,077.15	2.99
24	600176		13,526,807.20	2.91
25	06969		13,037,315.28	2.81
26	600132		12,989,070.25	2.80

27	002959		12,729,322.00	2.74
28	300702		12,596,118.00	2.71
29	002557		12,548,017.05	2.70
30	002705		11,500,636.00	2.48
31	600809		11,465,564.94	2.47
32	600660		11,160,241.00	2.40
33	603345		11,129,832.03	2.40
34	600486		10,900,452.11	2.35
35	603228		10,117,562.00	2.18
36	002475		9,702,597.68	2.09
37	601689		9,679,178.25	2.08
38	000661		9,450,814.00	2.04

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9.4.2**2% 20**

1	000596		67,221,232.43	14.48
2	000568		61,644,725.14	13.28
3	600519		59,403,216.31	12.80
4	000858		58,376,105.12	12.57
5	000333		53,398,472.73	11.50
6	600887		45,959,399.34	9.90
7	603369		41,662,723.46	8.97
8	000895		38,415,314.06	8.27
9	601689		34,058,923.95	7.34
10	600521		31,260,766.52	6.73
11	000651		30,029,003.81	6.47
12	000661		28,868,193.35	6.22
13	600298		24,908,913.12	5.37
14	600276		21,455,970.00	4.62
15	603259		20,418,118.59	4.40
16	002415		18,301,329.56	3.94
17	601888		17,707,284.00	3.81
18	002511		17,265,413.14	3.72
19	002352		17,247,333.10	3.72
20	600600		16,571,371.19	3.57

21	603345		16,153,190.72	3.48
22	300144		15,600,152.60	3.36
23	601865		14,985,658.00	3.23
24	002940		14,833,421.00	3.20
25	002332		14,827,375.40	3.19
26	600486		14,659,007.36	3.16
27	300146		14,598,032.98	3.14
28	002557		14,283,492.00	3.08
29	002008		13,831,582.88	2.98
30	600690		13,825,459.53	2.98
31	002959		13,619,385.60	2.93
32	600132		13,528,823.00	2.91
33	600176		13,199,680.06	2.84
34	002705		12,211,655.40	2.63
35	300702		12,011,276.29	2.59
36	000002	A	11,791,410.05	2.54
37	000951		11,223,951.62	2.42
38	600036		10,650,496.41	2.29
39	600309		10,588,017.00	2.28
40	002475		9,955,691.16	2.14
41	603228		9,724,891.84	2.09
42	600660		9,511,185.00	2.05

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9.4.3

	1,006,208,518.06
	1,237,458,335.12

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9.5

1		20,357,964.00	4.91
2		-	-
3		-	-
		-	-

4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			20,357,964.00	4.91

9.6

1	019627	20	01	203,600	20,357,964.00	4.91

9.7**9.8****9.9****9.10****9.10.1**

		/			
-	-	-	-	-	-
					0.00
					-872,820.00
					0.00

9.10.2

9.11**9.11.1****9.11.2****9.11.3****9.12****9.12.1****9.12.2****9.12.3**

1		187,351.35
2		4,830,827.28
3		-
4		449,157.83
5		625,337.62
6		-
7		-
8		-
9		6,092,674.08

9.12.4**9.12.5**

9.12.6

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10.1

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22,773	7,630.63	96,495,074.25	55.53%	77,277,163.74	44.47%

10.2

	0.00	0.00%

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2015年7月1日	1,472,766,279.25
	355,990,082.42
	331,149,638.43
:	513,367,482.86
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	173,772,237.99

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104,685,755.06

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12.6**12.7****12.7.1**

	1	486,218,105.09	21.96%	452,814.94	26.97%	-
	2	382,807,541.73	17.29%	356,505.00	21.23%	-
	2	373,259,938.83	16.86%	193,013.89	11.49%	-
	2	269,532,507.12	12.17%	224,063.07	13.34%	-
	1	202,876,148.29	9.16%	107,787.61	6.42%	-
	1	185,591,056.98	8.38%	154,281.74	9.19%	-
	1	155,497,723.55	7.02%	82,616.54	4.92%	-
	1	82,270,271.60	3.72%	68,392.36	4.07%	-
	1	48,859,491.13	2.21%	25,958.51	1.55%	-
	1	21,812,335.80	0.99%	11,588.89	0.69%	-
	1	5,262,326.95	0.24%	2,104.96	0.13%	-
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3	2020		2020 1 31
4			2020 3 4
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6			2020 3 17
7	2019		2020 3 25
8	2020 1		2020 4 22
9	2020		2020 4 22
10	2019		2020 4 27
11			2020 4 27

	2019		
12			2020 5 7
13			2020 6 3
14			2020 6 3
15			2020 6 10
16			2020 6 15
17			2020 6 29
18	2020 1		2020 6 30
19			2020 7 9
20	2020 2		2020 7 21
21	2020		2020 7 21
22			2020 8 18

23			2020 8 19
24			2020 8 20
25	2020		2020 8 29
26	2020		2020 8 29
27			2020 8 31
28			2020 8 31
29			2020 8 31
30			2020 9 2
31			2020 9 24
32			2020 9 24
33			2020 9 24
34			2020 9 24
35			2020 9 24
36			2020 9 26

37			2020 10 27
38	2020 3		2020 10 28
39	2020 3		2020 10 28
40			2020 11 4
41	48		2020 11 30
42	48		2020 11 30
43			2020 11 30
44			2020 11 30
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13.1

20%

	20%						
1	2020 1 1	78,278,594.27	0.00	78,278,594.27	0.00	0.00%	
	2020 2 3						
2	2020 1 1	112,145,116.05	0.00	112,145,116.05	0.00	0.00%	
	2020 5 14						
3	2020 4 13	0.00	75,414,027.15	75,414,027.15	0.00	0.00%	
	2020 6 8						
4	2020 6 19	2,006,279.66	31,778,750.59	490,000.00	33,295,030.25	19.16%	
	2020 7 7						
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