

2020

2020 12 31

2021 3 30

§ 1

1.1

2020 3 26

2020 10 19

2020 12 31

1.2

§ 12

§ 25

§ 37

§ 411

§ 518

§ 619

§ 721

§ 849

§ 9	.....	56
§ 10	.....	57
§ 11	.....	58
§ 12	.....	63
§ 13	.....	64

§2

2.1

	010199	
	2020 10 19	
	747,492,522.47	
	A	C
	010199	010200
	746,688,320.80	804,201.67

2.2

	*75%+ 300 *15%+
	*10%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798
	68 9	2
	9	68 2

	200120	100031

2.4

	www.cxfund.com.cn
	2 68 9

2.5

		222 30
		68 9

§ 3

3.1

	2020 10 19 ()-2020 12 31	
	A	C
	6,217,500.20	6,654.10
	12,988,001.99	11,665.35
	0.0258	0.0210
	2.55%	2.08%
	2.09%	2.02%
	2020	
	6,939,878.25	6,837.49
	0.0093	0.0085
	762,329,372.09	820,407.09
	1.0209	1.0202
	2020	
	2.09%	2.02%

1 2020 10 19

2

3

4

3.2

3.2.1

A

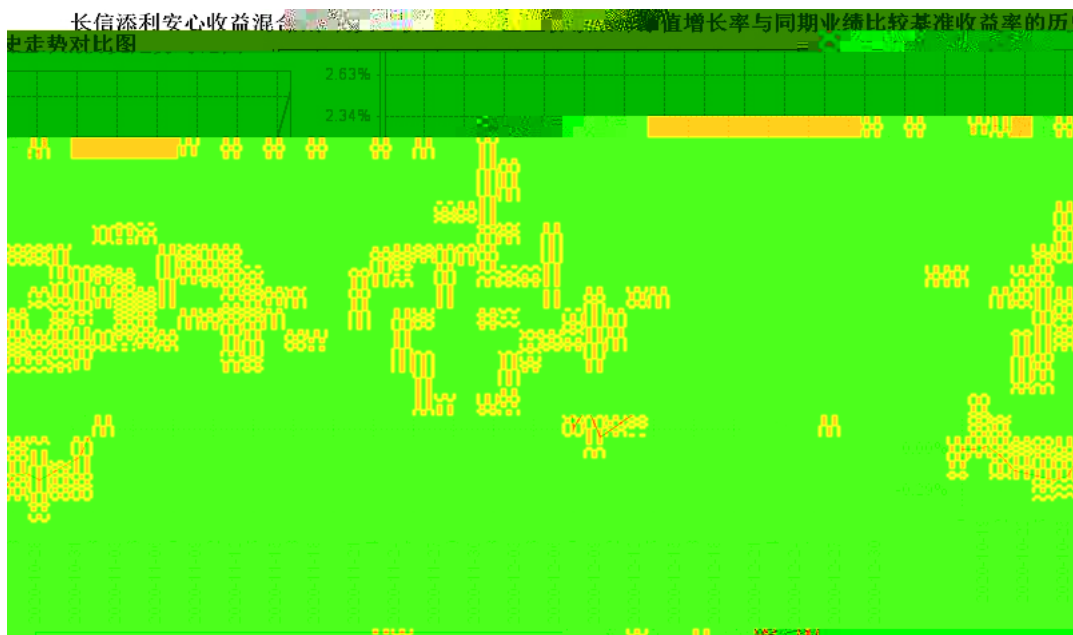
2020	2.09%	0.23%	2.66%	0.20%	-0.57%	0.03%

10 -2020 31	19 12						
-------------------	----------	--	--	--	--	--	--

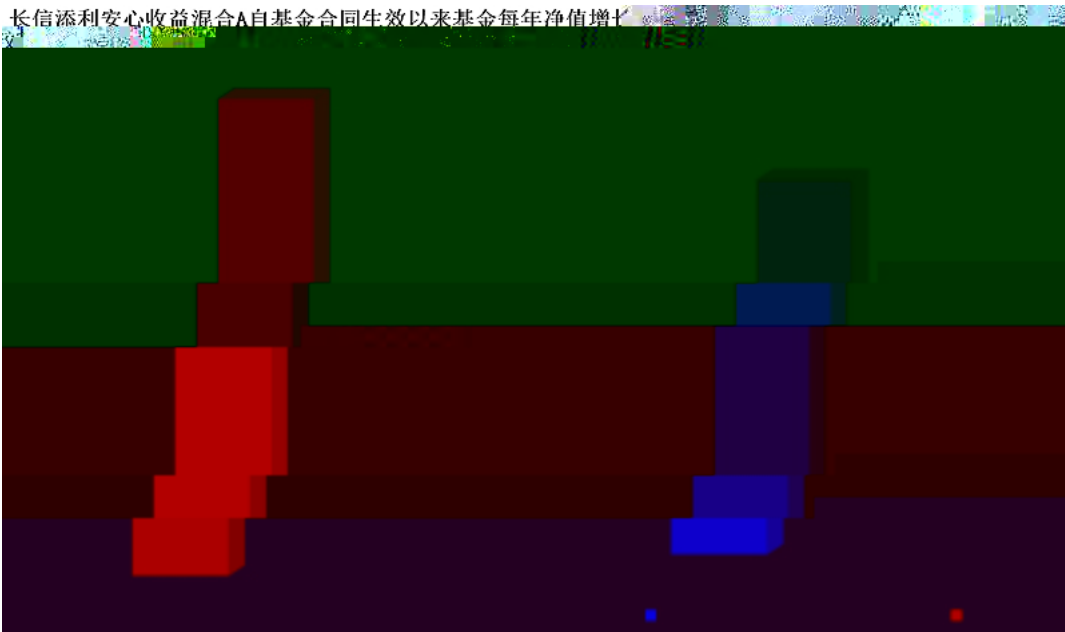
C

2020 10 -2020 31	19 12	2.02%	0.23%	2.66%	0.20%	-0.64%	0.03%

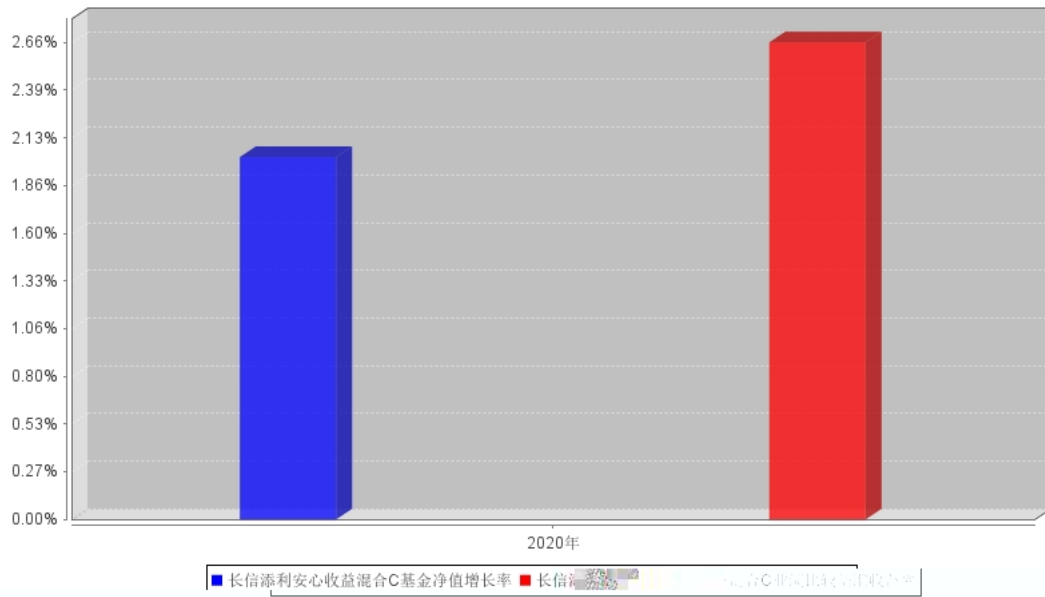
3.2.2



3.2.3



长信添利安心收益混合C自基金合同生效以来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图



2020 10 19 2020

3.3

2020 10 19

§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

FOF
300

FOF 50

1-3

87

FOF

4.1.2

		2020 10 19	-	7	2013

1

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2020

2020

4.4.2

2020 12 31
1.0209

A A 1.0209
A 2.09%

C



1.0202	1.0202	C
2.02%	2.66%	

4.5

2021

4.6

4.7

4.8

1

2

3

4

5

A

C

3

§5

5.1

5.2

5.3

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

§7

7.1

2020 12 31

		2020 12 31
		2,512,407.59
		5,936,690.13
		87,171.20
		662,367,405.92
		147,863,575.92
		-
		514,503,830.00
		-
		-
		-
		89,000,000.00
		42,377,629.00
		4,811,790.07
		-
		-
		-
		-
		807,093,093.91
		2020 12 31
		-
		-
		-
		-
		42,901,619.85
		-
		448,331.04
		84,062.07
		280.02
		414,846.65
		19,175.10
		-

" "			6,775,513.04
" "			-
" "			-
			1,678,834.74
			825,637.26
			154,806.98
			458.52
			614,166.30
			3,014.28
			3,014.28
			3,060.91
			77,690.49
" _"			12,999,667.34
			-
" _"			12,999,667.34

2020 10 19 2020 12 31

2020 10

19

7.3

2020 10 19 () 2020 12 31

	2020 10 19 () 2020 12 31		
	219,402,660.41	-	219,402,660.41
	-	12,999,667.34	12,999,667.34
	528,089,862.06	2,657,589.37	530,747,451.43

" -"			
1.	528,117,016.54	2,657,870.07	530,774,886.61
2.	-27,154.48	-280.70	-27,435.18
" -"	-	-	-
	747,492,522.47	15,657,256.71	763,149,779.18

2020 10 19 2020 12 31

2020 10

19

7.1 7.4

7.4

7.4.1

(" ")

(" ")

(

" ") [2020]2089

A

C

219,402,660.41

()

() (20) 00578

2020 10 19

(

) ())

())

()

40% 50%

20% AA

AA 20% AA+

65% AAA

30% ()

5%

× 15%+ () × 10%

× 75%+ 300

7.4.2

(" ")

7.4.3

2020 12 31 2020 10 19

() 2020 12 31

7.4.4

7.4.4.1

1 1 12 31
2020 10 19 () 2020 12 31

7.4.4.2

7.4.4.3

1)

2)

7.4.4.4

(

)

7.4.4.5

1)

(

)

2)

3)

4)

7.4.4.6

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

-

-

()

-

7.4.4.10

0.80%

0.15%

A C C

0.40%

7.4.4.11

1)

3

2) A

C

3)

4)

5)

7.4.4.12

7.4.4.13

1)



<

()> ([2017]6)

2) ()
([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
	2,512,407.59
	-
1	-
1-3	-
3	-
	-
	2,512,407.59

7.4.7.2

	2020 12 31		
	141,950,479.97	147,863,575.92	5,913,095.95
-	-	-	-

	123,947,765.23	123,885,830.00	-61,935.23
	389,693,647.68	390,618,000.00	924,352.32
	513,641,412.91	514,503,830.00	862,417.09
	-	-	-
	-	-	-
	-	-	-
	655,591,892.88	662,367,405.92	6,775,513.04

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2020 12 31	
	89,000,000.00	-
	-	-
	89,000,000.00	-

7.4.7.4.2

7.4.7.5

	2020 12 31
	424.08
	-
	-
	2,938.65
	4,801,179.82
	-
	7,204.40
	-
	-
	-
	43.12
	4,811,790.07

7.4.7.6

7.4.7.7

	2020 12 31
	411,348.61
	3,498.04
	414,846.65

7.4.7.8

	2020 12 31
	-
	-
	-
	-
	35,000.00
	40,000.00
	75,000.00

7.4.7.9

A		
	2020 10 19 ()	2020 12 31
	219,301,658.39	219,301,658.39
	527,386,662.41	527,386,662.41
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	746,688,320.80	746,688,320.80

C		
	2020 10 19 ()	2020 12 31

	101,002.02	101,002.02
	730,354.13	730,354.13
" -"	-27,154.48	-27,154.48
- /	-	-
/	-	-
	-	-
" -"	-	-
	804,201.67	804,201.67

1

2 2020 9 15 2020 10 14

219,397,022.08

5,638.33

5,638.33

7.4.7.10

A			
	-	-	-
	6,217,500.20	6,770,501.79	12,988,001.99
	722,378.05	1,930,671.25	2,653,049.30
	722,378.05	1,930,671.25	2,653,049.30
	-	-	-
	-	-	-
	6,939,878.25	8,701,173.04	15,641,051.29

C			
	-	-	-
	6,654.10	5,011.25	11,665.35
	183.39	4,356.68	4,540.07
	301.30	4,519.47	4,820.77
	-117.91	-162.79	-280.70
	-	-	-
	6,837.49	9,367.93	16,205.42

7.4.7.11

	2020 10 19 () 2020 12 31
--	---------------------------

	30,378.51
	-
	-
	10,042.04
	15,963.24
	56,383.79

7.4.7.12

7.4.7.12.1 —

	2020 10 19 () 2020 12 31
	153,789,942.24
	147,588,908.53
	6,201,033.71

7.4.7.13

7.4.7.13.1

	2020 10 19 () 2020 12 31
---	390.00
---	-
---	-
	390.00

7.4.7.13.2 —

	2020 10 19 () 2020 12 31
	1,328,058.63
	1,299,220.00
	28,448.63
	390.00

7.4.7.13.3 —

	-
	6,775,513.04

7.4.7.18

7.4.7.19

	2020 10 19 () 2020 12 31
	610,791.30
	3,375.00
	-
	-
	-
	614,166.30

7.4.7.20

	2020 10 19 () 2020 12 31
	35,000.00
	40,000.00
	-
	2,690.49
	77,690.49

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 10 19 ()	2020 12 31
	255,788,312.39	57.91%

2020 10 19

7.4.10.1.2

	2020 10 19 ()	2020 12 31
	106,521,724.00	84.18%

2020 10 19

7.4.10.1.3

	2020 10 19 ()	2020 12 31

	1,283,800,000.00	100.00%
--	------------------	---------

2020 10 19

7.4.10.1.4

7.4.10.1.5

	2020 10 19 () 2020 12 31			
	238,215.34	57.91%	238,215.34	57.91%

1 2020 10 19

2

3

7.4.10.2

7.4.10.2.1

	2020 10 19 () 2020 12 31
	825,637.26
	103,692.12

1 2020 10 19

2

× 0.80%

=

× 0.80% ÷

7.4.10.2.2

	2020 10 19 () 2020 12 31
--	---------------------------

	154,806.98
--	------------

1 2020 10 19

2 × 0.15%

=

× 0.15% ÷

7.4.10.2.3

	2020 10 19 ()			2020 12 31		
	A	C				
		-	441.15			441.15
		-	441.15			441.15

1 2020 10 19

2 A

C × 0.40%

C = C

× 0.40% ÷

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

	2020 10 19 () 2020 12 31					
	2,512,407.59			30,378.51		
1	2020	10	19			
2	"				"	
	2020	12	31	5,936,690.13		

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2020 12 31

7.4.12.1 /

7.4.12.1.1										
688686		2020 12 24	2021 7 1		78.49	170.53	1,903	149,366.47	324,518.59	-
688617		2020	2021		74.46	74.46	1,673	124,571.58	124,571.58	-

		12 30	1 7							
688618		2020 12 23	2021 6 30		34.08	46.16	1,117	38,067.36	51,560.72	-
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	-
300894		2020 12 24	2021 7 1		14.07	36.97	628	8,835.96	23,217.16	-
300925		2020 12 21	2021 6 30		20.08	37.33	353	7,088.24	13,177.49	-
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	-

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
A-1	-
A-1	-
	293,811,830.00
	293,811,830.00

7.4.13.2.2

7.4.13.2.3

	2020 12 31
	-
	-
	49,293,000.00
	49,293,000.00

AAA

7.4.13.2.4

	2020 12 31
AAA	141,118,000.00
AAA	10,143,000.00
	20,138,000.00
	171,399,000.00

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		
			2,512,407.59		-		-	-	2,512,407.59
			5,936,690.13		-		-	-	5,936,690.13
			87,171.20		-		-	-	87,171.20
			349,429,030.00	74,008,800.00		91,066,000.00		-	147,863,575.92
			89,000,000.00		-		-	-	89,000,000.00
			-	-		-	-	42,377,629.00	42,377,629.00
			-	-		-	-	4,811,790.07	4,811,790.07
			446,965,298.92	74,008,800.00		91,066,000.00		-	195,052,994.99
			-	-		-	-	42,901,619.85	42,901,619.85
			-	-		-	-	448,331.04	448,331.04
			-	-		-	-	84,062.07	84,062.07
			-	-		-	-	280.02	280.02
			-	-		-	-	414,846.65	414,846.65
			-	-		-	-	19,175.10	19,175.10
			-	-		-	-	75,000.00	75,000.00
			-	-		-	-	43,943,314.73	43,943,314.73
			446,965,298.92	74,008,800.00		91,066,000.00		-	151,109,680.26
									763,149,779.18

7.4.13.4.1.2

		2020	12	31
	27			791,942.45
	27			-791,942.45

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	
		%
-	147,863,575.92	19.38
	-	-
	514,503,830.00	67.42
	-	-
	-	-
	-	-
	662,367,405.92	86.79

7.4.13.4.3.2

95%		
		2020 12 31
		VaR 0.79%

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2020 12 31

147,245,808.08

514,709,123.88

412,473.96

(ii)

()

(iii)

0.00

0.00

0.00

209,115.93

203,358.03

0.00

412,473.96

209,115.93

(2)

§8

8.1

			%
		147,863,575.92	18.32
		147,863,575.92	18.32
2		-	-
		514,503,830.00	63.75
		514,503,830.00	63.75
		-	-
		-	-
		-	-
		89,000,000.00	11.03
		-	-
		8,449,097.72	1.05
		47,276,590.27	5.86
		807,093,093.91	100.00

8.2

8.2.1

A		-	-
B		-	-
C		103,667,682.19	13.58
D		4,406,800.00	0.58
E		6,461,000.00	0.85
F		3,331,000.00	0.44
G		29,965,200.00	3.93
H		-	-
I		31,893.73	0.00
J		-	-
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		147,863,575.92	19.38

8.2.2

8.3

1	002352		170,000	14,999,100.00	1.97
2	601021		270,000	14,966,100.00	1.96
3	002415		300,000	14,553,000.00	1.91
4	000333		130,000	12,797,200.00	1.68
5	600309		140,000	12,745,600.00	1.67
6	002600		1,000,000	11,990,000.00	1.57
7	000858		40,000	11,674,000.00	1.53
8	600486		80,000	10,560,000.00	1.38
9	000725	A	1,700,000	10,200,000.00	1.34
10	000651		130,000	8,052,200.00	1.06
11	601668		1,300,000	6,461,000.00	0.85
12	002372		330,000	6,171,000.00	0.81
13	600900		230,000	4,406,800.00	0.58
14	002727		100,000	3,331,000.00	0.44
15	601233		160,000	3,294,400.00	0.43
16	002014		99,942	980,431.02	0.13
17	688686		1,903	324,518.59	0.04
18	688617		1,673	124,571.58	0.02
19	688618		1,117	51,560.72	0.01
20	300926		3,584	38,563.84	0.01
21	300927		2,163	28,962.57	0.00
22	300894		628	23,217.16	0.00
23	003029		716	18,716.24	0.00
24	003028		432	18,010.08	0.00
25	605179		939	16,582.74	0.00

26	300925		353	13,177.49	0.00
27	605155		350	10,668.00	0.00
28	003030		480	7,286.40	0.00
29	003031		387	5,909.49	0.00

8.4

8.4.1

2% 20

1	000333			22,847,430.92	2.99
2	002415			20,928,195.00	2.74
3	002352			20,583,147.72	2.70
4	601318			20,396,713.70	2.67
5	601021			20,275,403.80	2.66
6	601668			18,141,250.00	2.38
7	600309			17,016,300.56	2.23
8	000858			16,365,676.03	2.14
9	000725	A		13,957,863.00	1.83
10	002600			13,929,820.85	1.83
11	000651			13,548,217.00	1.78
12	600486			12,791,248.00	1.68
13	600690			10,483,098.00	1.37
14	002372			9,952,486.21	1.30
15	603816			8,900,244.00	1.17
16	601398			8,000,000.00	1.05
17	600900			6,799,383.00	0.89
18	600741			6,674,002.36	0.87
19	002727			5,823,734.00	0.76
20	601233			5,346,044.46	0.70

" "

8.4.2

2% 20

1	601318			21,935,947.14	2.87
2	601668			11,396,000.00	1.49

3	600690		11,372,202.51	1.49
4	000333		11,302,504.59	1.48
5	601021		8,206,604.16	1.08
6	603816		8,074,194.80	1.06
7	601398		8,038,000.00	1.05
8	002352		7,910,877.00	1.04
9	002415		7,159,242.00	0.94
10	600741		6,685,319.64	0.88
11	000858		5,806,542.00	0.76
12	600309		5,461,043.28	0.72
13	000725	A	5,346,000.00	0.70
14	600486		5,132,478.87	0.67
15	601988		4,845,000.00	0.63
16	600276		4,360,374.00	0.57
17	000651		4,325,354.00	0.57
18	002372		3,045,318.02	0.40
19	600900		2,278,174.26	0.30
20	601233		2,013,642.00	0.26

" "

8.4.3

	289,539,388.50
	153,789,942.24

" " " "

8.5

		43,654,830.00	5.72
		-	-
		40,208,000.00	5.27
		20,138,000.00	2.64
		80,231,000.00	10.51
		250,157,000.00	32.78
		50,960,000.00	6.68
		-	-

8		49,293,000.00	6.46
9		-	-
10		514,503,830.00	67.42

8.6

1	012002838	20	SCP020	400,000	40,044,000.00	5.25
2	012003599	20	SCP015	400,000	40,028,000.00	5.25
3	019640	20	10	340,000	33,955,800.00	4.45
4	101751019	17	MTN001	300,000	30,756,000.00	4.03
5	012003269	20	SCP012	300,000	30,081,000.00	3.94

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

2020 12 25

2020 67

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4880

2020 8 31

2020 24

6,361,807.97

15,961,807.97

8.12.2

8.12.3

		87,171.20
		42,377,629.00
		-
		4,811,790.07
		-
		-
		-
		-
		47,276,590.27

8.12.4

8.12.5

8.12.6

§ 9

9.1

	()					
A	3,735	199,916.55	527,337,675.57	70.62%	219,350,645.23	29.38%
C	10	80,420.17	0.00	0.00%	804,201.67	100.00%
	3,745	199,597.47	527,337,675.57	70.55%	220,154,846.90	29.45%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0	0
	C	0	0
		0	0
	A	0	0
	C	0	0
		0	0

§ 10

	A	C
2020 年 10 月 19 日	219,301,658.39	101,002.02
	527,386,662.41	730,354.13
	-	27,154.48
	-	-
	746,688,320.80	804,201.67
2020 10 19	2020 10 19	2020 12

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

2020 12 2

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11.7.1

	2	255,788,312.39	57.91%	238,215.34	57.91%	-
	1	185,904,349.62	42.09%	173,133.27	42.09%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

2

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1			2020 9 10
2			2020 9 10
3			2020 9 10
4			2020 9 10
5			2020 9 10
6			2020 9 26
7			2020 10 20
8			2020 10 23
9			2020 10 27
10	2020 3		2020 10 28
11			2020 11 4
12	48		2020 11 30
13	48		2020 11 30

14			2020 11 30
15			2020 11 30
16			2020 11 30
17			2020 12 16
18			2020 12 29
19	2020 1		2020 12 31

§12

12.1

20%

		20%					
1	2020 11 2 2020 11 18	0.00	100,043,025.62	0.00	100,043,025.62	13.38%	
2	2020 11 4 2020 11 18	0.00	99,699,900.30	0.00	99,699,900.30	13.34%	
3	2020 12 16 2020 12 31	0.00	179,032,225.98	0.00	179,032,225.98	23.95%	
-	-	-	-	-	-	-	
1							
2							
3							

12.2

§13

13.1

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13.2

13.3

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