

2021

2021 6 30

2021 8 31

§1

1.1

2021 8 26

2021 1 1 2021 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	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	43
7.1	.....	43
7.2	.....	43
7.3	.....	43
7.4	.....	43
7.5	.....	45
7.6	.....	45
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	46
7.11	.....	46
7.12	.....	46
§8	.....	48
8.1	.....	48
8.2	.....	48
8.3	.....	48
§9	.....	49
§10	.....	50
10.1	.....	50
10.2	.....	50
10.3	.....	50
10.4	.....	50
10.5	.....	50
10.6	.....	50
10.7	.....	50
10.8	.....	51
§11	.....	54
11.1	..... 20%	54

11.2	.....	54
§12	.....	55
12.1	.....	55
12.2	.....	55
12.3	.....	55

§2

2.1

	003059	
	2016 9 7	
	17,962,605.80	
		A C
	003059	008041
	17,962,127.51	478.29

2.2

	*80%+ 500 *20%

2.3

	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201
		7088
	68 9	
	68	7088

	9	
	200120	518040

2.4

	www.cxfund.com.cn
	68 9
	7088

2.5

		68 9

§3

3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	-952,580.41	-18.05
	-1,090,823.50	-20.63
	-0.0438	-0.0431
	-3.98%	-3.91%
	-3.83%	-3.81%
3.1.2	(2021 6 30)	
	1,392,866.40	41.77
	0.0775	0.0873
	19,536,219.21	521.02
	1.0876	1.0893
3.1.3	(2021 6 30)	
	8.76%	4.15%

1

2

3

3.2

3.2.1

A

	-2.61%	0.27%	0.39%	0.15%	-3.00%	0.12%
	0.02%	0.45%	2.74%	0.14%	-2.72%	0.31%
	-3.83%	0.52%	3.22%	0.20%	-7.05%	0.32%
	1.11%	0.46%	5.69%	0.25%	-4.58%	0.21%
	12.53%	0.43%	19.05%	0.29%	-6.52%	0.14%

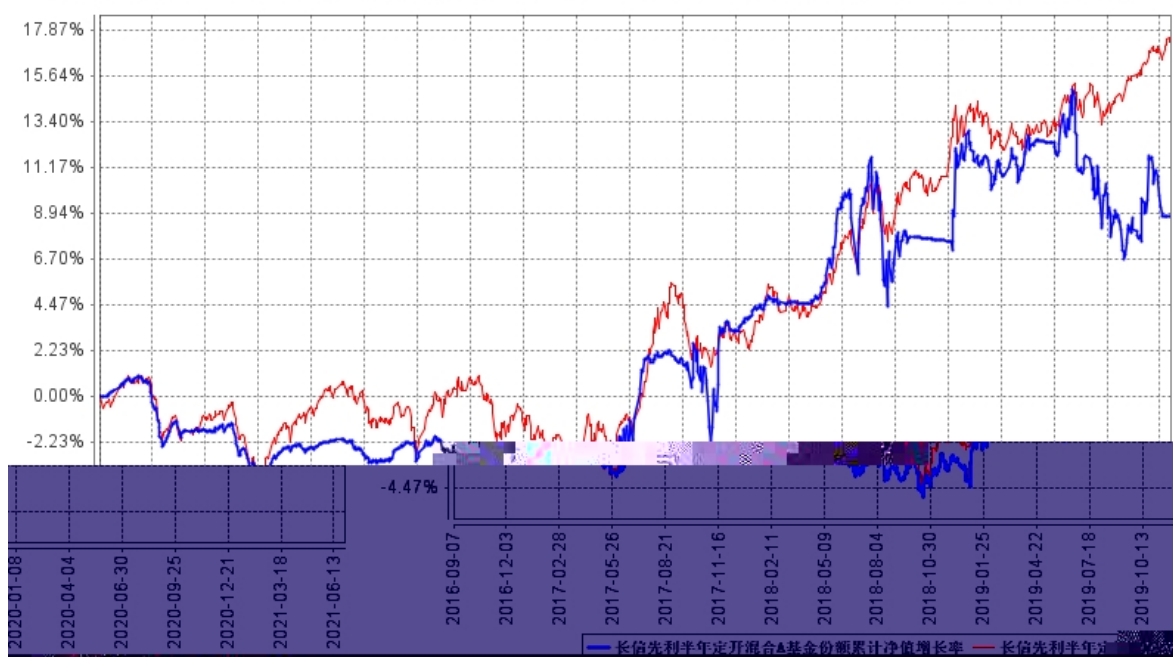
	8.76%	0.34%	17.46%	0.27%	-8.70%	0.07%
--	-------	-------	--------	-------	--------	-------

C

	-2.61%	0.27%	0.39%	0.15%	-3.00%	0.12%
	0.02%	0.45%	2.74%	0.14%	-2.72%	0.31%
	-3.81%	0.52%	3.22%	0.20%	-7.03%	0.32%
	1.18%	0.46%	5.69%	0.25%	-4.51%	0.21%
	4.15%	0.47%	17.46%	0.27%	-13.31%	0.20%

3.2.2

长信先利半年定开混合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走势对比图





1		2019	10	21						
		A			C					
2			A		2016	9	7	2021	6	30
	C	2019	10	21				2021	6	30
3						6				

§4

4.1

4.1.1

2003 63
1.65
44.55%
31.21% 15.15% 4.55%
4.54%
2021 6 30 76

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF 50

1-3

87

FOF 6

4.1.2

		2019	9	-	5
		23		6	2017

	6				6
--	---	--	--	--	---

1

2

3 2021 7 6

4.2**4.3****4.3.1****4.3.2**

5%

4.4**4.4.1****4.4.2**

	2021	6	30		A	1.0876		
1.0876					A	-3.83%		C
	1.0893			1.0893				C
	-3.81%			3.22%				

4.5

7

" "

4.6

4.7

1

2

3

3

4

5

4.8

2020 5 12 2020 8 4

§5

5.1

5.2

5.3

§6

6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	9,356,950.86	2,489,939.66
		40,522.14	9,238.60
		12,946.73	14,692.38
	6.4.6.2	10,000,000.00	26,221,243.90
		-	4,158,311.10
		-	-
		10,000,000.00	22,062,932.80
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		-	1,200,168.42
	6.4.6.5	207,320.73	200,930.28
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		19,617,740.46	30,136,213.24
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	1,394,089.12
		-	-
		25,175.17	30,537.15
		4,195.85	5,089.51
		-	-
	6.4.6.7	17,812.06	13,430.55
		21.96	203.24

		-	-
		-	-
		-	-
	6.4.6.8	33,795.19	109,000.00
		81,000.23	1,552,349.57
	6.4.6.9	17,962,605.80	25,276,309.49
	6.4.6.10	1,574,134.43	3,307,554.18
		19,536,740.23	28,583,863.67
		19,617,740.46	30,136,213.24

2021 6 30

A

1.0876

C 1.0893

17,962,605.80

A 17,962,127.51

C 478.29

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		-771,750.81	119,739.93
1.		164,683.42	400,217.50
	6.4.6.11	7,870.95	38,908.63
		156,812.47	343,267.19
		-	-
		-	18,041.68
		-	-
		-	-
2.	" -"	-798,233.00	1,553,637.38
	6.4.6.12	-883,107.55	-208.36
		-	-
	6.4.6.13	48,298.95	1,552,213.74
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	36,575.60	1,632.00
3.	6.4.6.17	-138,245.67	-1,834,115.01
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	44.44	0.06
			319,093.32	546,166.54
1		6.4.9.2.1	163,430.98	315,940.31
2		6.4.9.2.2	27,238.53	52,656.71
3			-	-
4		6.4.6.19	81,273.41	106,344.07
5			1,818.37	745.85
			1,818.37	745.85
6			122.87	189.00
7		6.4.6.20	45,209.16	70,290.60
" -"			-1,090,844.13	-426,426.61
			-	-
" -"			-1,090,844.13	-426,426.61

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	25,276,309.49	3,307,554.18	28,583,863.67
	-	-1,090,844.13	-1,090,844.13
" -"	-7,313,703.69	-642,575.62	-7,956,279.31
1.	-	-	-
2.	-7,313,703.69	-642,575.62	-7,956,279.31
	-	-	-

" _"			
	17,962,605.80	1,574,134.43	19,536,740.23
	2020 1 1 2020 6 30		
	52,424,703.60	4,421,190.32	56,845,893.92
	-	-426,426.61	-426,426.61
" _"	-13,560,868.05	-1,051,146.75	-14,612,014.80
1.	32,112.33	2,472.65	34,584.98
2.	-13,592,980.38	-1,053,619.40	-14,646,599.78
" _"	-	-	-
	38,863,835.55	2,943,616.96	41,807,452.51

6.1 6.4

6.4**6.4.1**

(" ")

" " [2016]1575

2016 9 7

1,131,247,451.06

2019 10 17

C 2019 10 21
A C A
C

0%-30%

3%

5%

*80+ 500 *20%

6.4.2

—
" "

2

3

XBRL 3 < >

6.4.3

2021 6 30 2021 1 1

2021 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

6.4.5.3

2011

2011

6.4.5.4

[2004]78

2004 1 1

[2005]103

[2008]1

6.4.5.5

[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

6.4.6

6.4.6.1

	2021 6 30
	9,356,950.86
	-
1	-
1-3	-
3	-
	-
	9,356,950.86

6.4.6.2

		2021 6 30		
		-	-	-
-		-	-	-
		9,991,302.19	10,000,000.00	8,697.81
		-	-	-
		9,991,302.19	10,000,000.00	8,697.81
		-	-	-
		-	-	-
		-	-	-
		9,991,302.19	10,000,000.00	8,697.81

6.4.6.3

/

/

6.4.6.4

6.4.6.4.1

6.4.6.4.2

6.4.6.5

	2021 6 30
	1,132.25
	-
	-
	18.30
	206,164.38
	-
	-
	-
	-
	-
	5.80
	207,320.73

6.4.6.6**6.4.6.7**

	2021 6 30
	17,812.06
	-
	17,812.06

6.4.6.8

	2021 6 30
	-
	-
	-
	9,000.00
	24,795.19
	-
	-
	33,795.19

6.4.6.9

A		
	2021 1 1	2021 6 30
	25,275,831.20	25,275,831.20
	-	-
("-")	-7,313,703.69	-7,313,703.69
- /	-	-
/	-	-
	-	-
("-")	-	-
	17,962,127.51	17,962,127.51

C		
---	--	--

	2021 1 1		2021 6 30	
		478.29		478.29
		-		-
("-")		-		-
- /		-		-
/		-		-
		-		-
("-")		-		-
		478.29		478.29

6.4.6.10

A			
	2,913,889.37	393,601.45	3,307,490.82
	-952,580.41	-138,243.09	-1,090,823.50
	-568,442.56	-74,133.06	-642,575.62
	-	-	-
	-568,442.56	-74,133.06	-642,575.62
	-	-	-
	1,392,866.40	181,225.30	1,574,091.70

C			
	59.82	3.54	63.36
	-18.05	-2.58	-20.63
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	41.77	0.96	42.73

6.4.6.11

		2021 1 1		2021 6 30	
--	--	----------	--	-----------	--

	6,887.84
	-
	135.55
	847.56
	-
	7,870.95

6.4.6.12

6.4.6.12.1

	2021 1 1	2021 6 30
		29,427,366.60
		30,310,474.15
		-883,107.55

6.4.6.13

6.4.6.13.1

	2021 1 1	2021 6 30
---		48,298.95
---		-
---		-
		48,298.95

6.4.6.13.2

	2021 1 1	2021 6 30
		42,316,021.75
		41,947,281.22
		320,441.58
		48,298.95

6.4.6.13.3 —

6.4.6.13.4 —

6.4.6.13.5

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

	2021	1	1	2021	6	30
						36,575.60
						-
						-
						36,575.60

6.4.6.17

	2021	1	1	2021	6	30
1.						-138,245.67
—						-86,739.92
—						-51,505.75
—						-
—						-

---	-
2.	-
---	-
3.	-
	-
	-138,245.67

6.4.6.18

	2021	1	1	2021	6	30
						44.44
						44.44

6

6

25%

6.4.6.19

	2021	1	1	2021	6	30
						81,273.41
						-
						-
						-
						-
						81,273.41

6.4.6.20

	2021	1	1	2021	6	30
						24,795.19
						-
						-
						18,000.00
						2,413.97
						45,209.16

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**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	55,666,269.57		100.00%		69,274,910.18		100.00%	

6.4.9.1.2

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	

	71,988,374.85	100.00%	82,527,069.18	100.00%
--	---------------	---------	---------------	---------

6.4.9.1.3

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	12,600,000.00	100.00%	96,900,000.00	100.00%				

6.4.9.1.4**6.4.9.1.5**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	46,275.51	100.00%	17,812.06	100.00%				
	57,588.35	100.00%	18,576.94	100.00%				

6.4.9.2**6.4.9.2.1**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
			163,430.98				315,940.31	

	80,758.10	187,196.40

1.20%

H=E× /

H

E

6.4.9.2.2

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		27,238.53		52,656.71

0.20%

H=E× /

H

E

6.4.9.2.3

A

C

C

0.10%

H=E×C /

H C

E C

6.4.9.3

()

()

6.4.9.4**6.4.9.4.1****6.4.9.4.2****6.4.9.5****6.4.9.5.1****6.4.9.5.2****6.4.9.6**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	9,356,950.86		6,887.84		25,283,527.54		37,567.88	

2021 6 30

"

"

2020 6 30

6.4.9.7**6.4.9.8**

6.4.12.2

10%

10%

6.4.12.2.1

	2021 6 30	2020 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	10,000,000.00	14,304,380.10
	10,000,000.00	14,304,380.10

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	0.00	2,660,290.80
AAA	0.00	5,098,261.90
	0.00	0.00
	0.00	7,758,552.70

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

2021 6 30	6	6 -1	1-5	5		
	9,356,950.86	-	-	-	-	9,356,950.86
	40,522.14	-	-	-	-	40,522.14
	12,946.73	-	-	-	-	12,946.73
	10,000,000.00	-	-	-	-	10,000,000.00
	-	-	-	-	207,320.73	207,320.73
	19,410,419.73	-	-	-	207,320.73	19,617,740.46
	-	-	-	-	25,175.17	25,175.17
	-	-	-	-	4,195.85	4,195.85
	-	-	-	-	17,812.06	17,812.06
	-	-	-	-	21.96	21.96
	-	-	-	-	33,795.19	33,795.19
	-	-	-	-	81,000.23	81,000.23
	19,410,419.73	-	-	-	126,320.50	19,536,740.23
2020 12 31	6	6 -1	1-5	5		
	2,489,939.66	-	-	-	-	2,489,939.66
	9,238.60	-	-	-	-	9,238.60
	14,692.38	-	-	-	-	14,692.38
	3,152,433.70	18,910,499.10	-	-	4,158,311.10	26,221,243.90
	-	-	-	-	1,200,168.42	1,200,168.42
	-	-	-	-	200,930.28	200,930.28
	5,666,304.34	18,910,499.10	-	-	5,559,409.80	30,136,213.24
	-	-	-	-	1,394,089.12	1,394,089.12
	-	-	-	-	30,537.15	30,537.15
	-	-	-	-	5,089.51	5,089.51
	-	-	-	-	13,430.55	13,430.55
	-	-	-	-	203.24	203.24

	-	-	-	-	109,000.00	109,000.00
	-	-	-	-	1,552,349.57	1,552,349.57
	5,666,304.34	18,910,499.10	-	-	4,007,060.23	28,583,863.67

6.4.12.4.1.2

			2021 6 30		2020 12 31	
	27		1,182.60		110,086.97	
	27		-1,182.60		-110,086.97	

6.4.12.4.2**6.4.12.4.3**

VaR(Value at Risk)

6 30

6.4.12.4.3.1

			2021 6 30		2020 12 31
			%		%
	-		-		4,158,311.10
			-		14.55

	-	-	-	-
	10,000,000.00	51.19	22,062,932.80	77.19
	-	-	-	-
	-	-	-	-
	-	-	-	-
	10,000,000.00	51.19	26,221,243.90	91.73

6.4.12.4.3.2

	95%			
		2021 6	2020 12	
		30	31	
	VaR 0% 2020 12			
	31 VaR 0.90%)	0.00		-257,829.82

VaR

95%

2020

6.4.13**6.4.13.1****6.4.13.1.1****6.4.13.1.2 7.4.14.1.2****6.4.13.1.2.1**

2021 6 30

0.00

10,000,000.00

0.00

6.4.13.1.2.2

6.4.13.1.2.3

6.4.13.2

6.4.13.3

§7

7.1

			%
1		-	-
		-	-
2		-	-
3		10,000,000.00	50.97
		10,000,000.00	50.97
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		9,397,473.00	47.90
8		220,267.46	1.12
9		19,617,740.46	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1

2% 20

1	601166		1,940,122.00	6.79

2	601601		1,673,457.00	5.85
3	601688		1,666,021.00	5.83
4	300033		1,613,754.68	5.65
5	000001		1,279,310.00	4.48
6	601128		1,242,947.00	4.35
7	600030		1,091,089.00	3.82
8	601939		984,550.00	3.44
9	002142		841,885.00	2.95
10	601211		814,594.00	2.85
11	601838		806,328.00	2.82
12	601318		693,753.00	2.43
13	601995		597,255.00	2.09
14	600967		513,618.00	1.80
15	601577		417,664.69	1.46
16	000725	A	414,989.00	1.45
17	000002	A	413,776.00	1.45
18	603185		376,822.60	1.32
19	600597		355,149.00	1.24
20	000100	TCL	340,658.00	1.19

" "

7.4.2

2% 20

1	300033		1,923,581.00	6.73
2	601166		1,633,924.00	5.72
3	601688		1,584,012.00	5.54
4	601601		1,354,841.20	4.74
5	000001		1,303,589.00	4.56
6	600030		1,120,004.00	3.92
7	601128		1,106,764.00	3.87
8	601939		1,011,428.00	3.54
9	002142		832,259.00	2.91
10	601838		830,382.00	2.91
11	601211		825,890.00	2.89

12	601995		737,908.00	2.58
13	601318		614,544.00	2.15
14	300740		574,509.00	2.01
15	600597		540,310.00	1.89
16	300348		536,244.00	1.88
17	300624		516,295.00	1.81
18	300677		513,708.00	1.80
19	600967		458,142.00	1.60
20	000725	A	440,710.00	1.54

" "

7.4.3

	26,238,902.97
	29,427,366.60

" " " "

7.5

1		10,000,000.00	51.19
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		10,000,000.00	51.19

7.6

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1	019640	20	10	100,000	10,000,000.00	51.19
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7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

7.12.3

1		12,946.73
2		-
3		-
4		207,320.73
5		-
6		-
7		-
8		-
9		220,267.46

7.12.4**7.12.5****7.12.6**

§8

8.1

	()					
A	357	50,314.08	0.00	0.00%	17,962,127.51	100.00%
C	1	478.29	0.00	0.00%	478.29	100.00%
	358	50,174.88	0.00	0.00%	17,962,605.80	100.00%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2016年9月7日	1,131,247,451.06	-
	25,275,831.20	478.29
	-	-
:	7,313,703.69	-
"_"	-	-
	17,962,127.51	478.29

§10

10.1

10.2

10.2.1

2021 1 25

2021 4 28

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	2	55,666,269.57	100.00%	46,275.51	100.00%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

	71,988,374.85	100.00%	12,600,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1			2021 1 14
2	2020 4		2021 1 22
3	2020 4		2021 1 22

4			2021 1 26
5			2021 3 16
6			2021 3 26
7	2020		2021 3 30
8	2020		2021 3 30
9			2021 3 31
10	2021 1		2021 4 21
11	2021		2021 4 21
12	2021 1		2021 4 23
13			2021 4 30
14			2021 6 16
15			2021 6 22
16	40		2021 6 29

17			2021 6 29
18			2021 6 29
19			2021 6 29
20			2021 6 29

§11

11.1

20%

20%

11.2

§12

12.1

1

2

3

4

5

6

12.2

12.3

2021 8 31