

2020

2020 6 30

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2020 1 1 2020 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	10
4.1	10
4.2	12
4.3	12
4.4	.....	12
4.5	.....	13
4.6	.....	13
4.7	.....	13
4.8	.....	14
§5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§6	.....	16
6.1	.....	16
6.2	.....	17
6.3	.....	18

6.4	.....	19
§7	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	38
7.4	.....	38
7.5	.....	39
7.6	.....	39
7.7	.....	39
7.8	.....	39
7.9	.....	40
7.10	.....	40
7.11	.....	40
§8	.....	42
8.1	.....	42
8.2	.....	42
8.3	.....	42
8.4	.....	42
§9	.....	43
§10	.....	44
10.1	.....	44
10.2	.....	44
10.3	.....	44
10.4	.....	44
10.5	.....	44
10.6	.....	44
10.7	.....	44
10.8	.....	46
§11	.....	49
11.1	..... 20%	49

11.2	.....	49
§12	.....	50
12.1	.....	50
12.2	.....	50
12.3	.....	50

§2

2.1

	006174
	006174
	2018 8 31
	507,005,516.15

2.2

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
	68 9 2

2.5

		68 9

§3

3.1

3.1.1	(2020 1 1 - 2020 6 30)
	19,878,297.66
	11,666,505.35
	0.0230
	2.11%
	2.14%
3.1.2	(2020 6 30)
	48,380,196.64
	0.0954
	555,385,712.79
	1.0954
3.1.3	(2020 6 30)
	9.54%

1

2

3

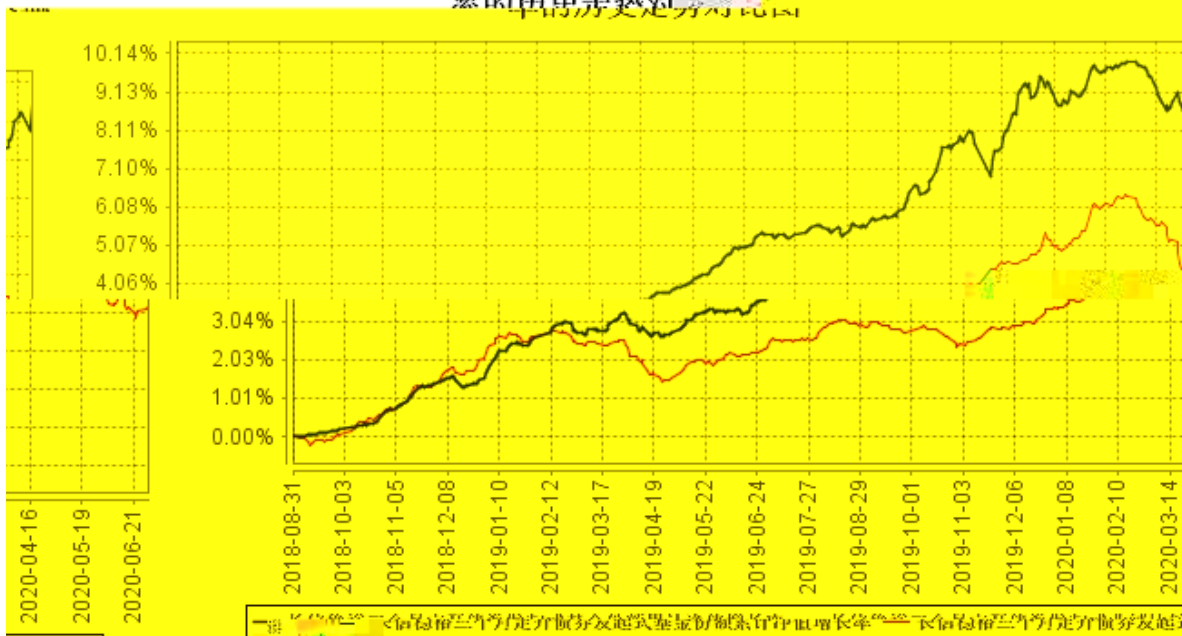
3.2

3.2.1

	0.64%	0.22%	-0.94%	0.12%	1.58%	0.10%
	0.49%	0.16%	-1.04%	0.12%	1.53%	0.04%
	2.14%	0.17%	0.79%	0.11%	1.35%	0.06%
	5.69%	0.13%	1.87%	0.08%	3.82%	0.05%
	9.54%	0.10%	4.23%	0.07%	5.31%	0.03%

3.2.2

长信稳裕三个月定开债券发起式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 2018 8 31 2020 6 30

2 6

§4

4.1

4.1.1

2003 63
1.65
44.55%
31.21% 15.15% 4.55%
4.54%
2020 6 30 68

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

50

1-3

4.1.2

		2018 12	2020 4		
		5	29	8	
		2019 10	-	12	2019 7
		11			

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1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2020

4.4.2

	1.0954	1.0954
2.14%		0.79%

4.5

4.6

" "

1/2

4.7

1

3

2

3

4

5

4.8

§5

5.1

5.2

5.3

§6

6.1

2020 6 30

		2020 6 30	2019 12 31
	6.4.6.1	2,395,674.67	25,184.17
		4,022,700.70	4,666,535.17
		80,552.08	48,360.82
	6.4.6.2	761,587,154.87	756,468,725.28
		-	-
		-	-
		761,587,154.87	756,468,725.28
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	1,000,000.00
		-	79,024.05
	6.4.6.5	13,523,458.14	12,923,839.42
		-	-
		-	-
		-	-
	6.4.6.6	-	-
		781,609,540.46	775,211,668.91
		2020 6 30	2019 12 31
		-	-
		-	-
	6.4.6.3	-	-
		224,000,000.00	231,000,000.00
		1,649,686.72	-
		-	-
		135,699.29	137,373.59
		45,233.13	45,791.20
		-	-
	6.4.6.7	3,561.89	7,552.18
		82,242.78	103,082.57

		213,868.50	19,661.93
		-	-
		-	-
	6.4.6.8	93,535.36	179,000.00
		226,223,827.67	231,492,461.47
	6.4.6.9	507,005,516.15	507,005,516.15
	6.4.6.10	48,380,196.64	36,713,691.29
		555,385,712.79	543,719,207.44
		781,609,540.46	775,211,668.91
2020	6 30	1.0954	507,005,516.15

6.2

2020 1 1 2020 6 30

		2020 1 1 2020 6 30	2019 1 1 2019 6 30
		15,791,551.97	15,078,358.70
1.		16,431,110.05	16,150,504.86
	6.4.6.11	57,985.00	54,918.27
		16,311,105.59	16,091,035.41
		-	-
		62,019.46	4,551.18
		-	-
		-	-
2.	" -"	7,572,234.23	-1,096,150.59
	6.4.6.12	-	-
		-	-
	6.4.6.13	7,572,234.23	-1,096,150.59
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	" -" 6.4.6.17	-8,211,792.31	24,004.43
4.	" -"	-	-
5.	" -" 6.4.6.18	-	-
		4,125,046.62	4,458,647.65

1	6.4.9.2.1	823,203.33	775,997.75
2	6.4.9.2.2	274,401.18	258,665.88
3		-	-
4	6.4.6.19	18,002.48	9,964.30
5		2,818,023.19	3,257,637.74
		2,818,023.19	3,257,637.74
6		55,036.61	40,808.97
7	6.4.6.20	136,379.83	115,573.01
	" -"	11,666,505.35	10,619,711.05
		-	-
	" -"	11,666,505.35	10,619,711.05

6.3

2020 1 1 2020 6 30

	2020 1 1 2020 6 30		
	507,005,516.15	36,713,691.29	543,719,207.44
	-	11,666,505.35	11,666,505.35
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
" -"	-	-	-
	507,005,516.15	48,380,196.64	555,385,712.79

	2019 1 1 2019 6 30		
	507,005,516.15	7,827,810.33	514,833,326.48
	-	10,619,711.05	10,619,711.05
" -"	-	-	-
1.	-	-	-
2.	-	-	-
	-	-	-
" -"	-	-	-
	507,005,516.15	18,447,521.38	525,453,037.53

6.1 6.4

6.4**6.4.1**

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310,000,000.00

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2018 8 31

19 50

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6.4.2

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6.4.3

2020 6 30 2020 1 1
2020 6 30

6.4.4**6.4.4.1****6.4.4.2****6.4.5**

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

(1) ()

3%

(2)

6.4.6**6.4.6.1**

	2020 6 30
	2,395,674.67
	-
1	-
1-3	-
3	-
	-
	2,395,674.67

6.4.6.2

		2020 6 30		
		-	-	-
-		-	-	-
		595,091,529.39	591,466,904.87	-3,624,624.52
		170,462,791.29	170,120,250.00	-342,541.29
		765,554,320.68	761,587,154.87	-3,967,165.81
		-	-	-
		-	-	-
		-	-	-
		765,554,320.68	761,587,154.87	-3,967,165.81

6.4.6.3 /

/

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2020 6 30
	261.09
	-
	-
	1,810.20
	13,521,350.65
	-
	-
	-
	-
	-

	36. 20
	13, 523, 458. 14

6.4.6.6**6.4.6.7**

	2020 6 30
	-
	3, 561. 89
	3, 561. 89

6.4.6.8

	2020 6 30
	-
	-
	-
	9, 000. 00
	24, 863. 02
	59, 672. 34
	93, 535. 36

6.4.6.9

	2020 1 1	2020 6 30
	507, 005, 516. 15	507, 005, 516. 15
	-	-
("-")	-	-
- /	-	-
/	-	-
	-	-
("-")	-	-
	507, 005, 516. 15	507, 005, 516. 15

6.4.6.10

	31,188,631.86	5,525,059.43	36,713,691.29
	19,878,297.66	-8,211,792.31	11,666,505.35
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	51,066,929.52	-2,686,732.88	48,380,196.64

6.4.6.11

	2020 1 1	2020 6 30
		12,381.23
		-
		-
		44,846.98
		756.79
		57,985.00

6.4.6.12**6.4.6.12.1**

6.4.6.13**6.4.6.13.1**

	2020 1 1	2020 6 30
---		7,572,234.23
---		-
---		-
		7,572,234.23

6.4.6.13.2

—

	2020 1 1	2020 6 30
		895,863,804.91
		873,287,552.51
		15,004,018.17
		7,572,234.23

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**

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6.4.6.15.2

—

6.4.6.16**6.4.6.17**

	2020 1 1	2020 6 30

1.	-8,211,792.31
---	-
---	-8,211,792.31
---	-
---	-
---	-
2.	-
---	-
3.	-
	-
	-8,211,792.31

6.4.6.18**6.4.6.19**

	2020	1	1	2020	6	30
						13,042.48
						4,960.00
						-
						-
						-
						18,002.48

6.4.6.20

	2020	1	1	2020	6	30
						24,863.02
						59,672.34
						-
						18,000.00
						3,244.47
						30,000.00
						600.00
						136,379.83

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****6.4.9.1.2**

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
	897,908,483.49	72.10%	157,186,851.46	89.67%

6.4.9.1.3

	2020 1 1	2020 6 30	2019 1 1	2019 6 30
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	4,534,700,000.00	98.41%	4,485,200,000.00	80.62%

6.4.9.1.4**6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2020 1 1 2020 6 30	2019 1 1 2019 6 30
	823,203.33	775,997.75
	-	-

× 0.30%

=

× 0.30% ÷

6.4.9.2.2

	2020 1 1 2020 6 30	2019 1 1 2019 6 30
	274,401.18	258,665.88

× 0.10%

=

× 0.10% ÷

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**

	2020 1 1 2020	2019 1 1 2019 6
	6 30	30 6
	10,000,000.00	10,000,000.00
/	-	-
	-	-
/	-	-
	10,000,000.00	10,000,000.00
	1.97%	1.97%

6.4.9.5.2**6.4.9.6**

	2020 1 1 2020 6 30	2019 1 1 2019 6 30
	2,395,674.67	12,381.23
		2,777,050.62
		21,633.16

2020 6 30

" " 2019 12 31

6.4.9.7**6.4.9.8****6.4.10****6.4.11 2020 6 30****6.4.11.1 / /****6.4.11.2****6.4.11.3****6.4.11.3.1****6.4.11.3.2**

2020 6 30
224,000,000.00 2020 7 2 2020 7 6
/

6.4.11.4

6.4.12

6.4.12.1

"

"

6.4.12.2

10%

10%

6.4.12.2.1

	2020 6 30	2019 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	19,606,200.00
	0.00	19,606,200.00

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2020 6 30	2019 12 31
AAA	271,780,776.20	319,817,688.60
AAA	489,805,277.17	378,121,711.88
	1,101.50	38,923,124.80
	761,587,154.87	736,862,525.28

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

2020 6 30	6	6 -1	1-5	5		
	2,395,674.67	-	-	-	-	2,395,674.67
	4,022,700.70	-	-	-	-	4,022,700.70
	80,552.08	-	-	-	-	80,552.08
	170,191,650.98	313,874,165.99	277,520,236.40	1,101.50	-	761,587,154.87
	-	-	-	-	13,523,458.14	13,523,458.14
	-	-	-	-	-	-
	176,690,578.43	313,874,165.99	277,520,236.40	1,101.50	13,523,458.14	781,609,540.46

	224,000,000.00	-	-	-	-	-224,000,000.00	
	-	-	-	-	-	1,649,686.72	1,649,686.72
	-	-	-	-	-	135,699.29	135,699.29
	-	-	-	-	-	45,233.13	45,233.13
	-	-	-	-	-	3,561.89	3,561.89
	-	-	-	-	-	213,868.50	213,868.50
	-	-	-	-	-	82,242.78	82,242.78
	-	-	-	-	-	93,535.36	93,535.36
	224,000,000.00	-	-	-	-	2,223,827.67	226,223,827.67
	-47,309,421.57	313,874,165.99	277,520,236.40	1,101.50	11,299,630.47	555,385,712.79	
2019 12 31	6	6	-1	1-5	5		
	25,184.17	-	-	-	-	-	25,184.17
	4,666,535.17	-	-	-	-	-	4,666,535.17
	48,360.82	-	-	-	-	-	48,360.82
	197,354,181.58	103,439,852.30	446,981,891.40	8,692,800.00	-	-756,468,725.28	
	1,000,000.00	-	-	-	-	-	1,000,000.00
	-	-	-	-	-	79,024.05	79,024.05
	-	-	-	-	-	-12,923,839.42	12,923,839.42
	-	-	-	-	-	-	-
	203,094,261.74	103,439,852.30	446,981,891.40	8,692,800.00	13,002,863.47	775,211,668.91	
	231,000,000.00	-	-	-	-	-231,000,000.00	
	-	-	-	-	-	137,373.59	137,373.59
	-	-	-	-	-	45,791.20	45,791.20

	-	-	-	-	7,552.18	7,552.18
	-	-	-	-	19,661.93	19,661.93
	-	-	-	-	103,082.57	103,082.57
	-	-	-	-	179,000.00	179,000.00
	231,000,000.00	-	-	-	492,461.47	231,492,461.47
	-27,905,738.26	103,439,852.30	446,981,891.40	8,692,800.00	12,510,402.00	543,719,207.44

6.4.12.4.1.2

		2020 6 30	2019 12 31
	27	4,133,392.56	3,661,589.09
	27	-4,133,392.56	-3,661,589.09

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2020 6 30	2019 12 31
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		%		%
-	-	-	-	-
	-	-	-	-
	761,587,154.87	137.13	756,468,725.28	139.13
	-	-	-	-
	-	-	-	-
	-	-	-	-
	761,587,154.87	137.13	756,468,725.28	139.13

6.4.12.4.3.2

6.4.13

(1)

(a)

(b)

(i)

2020 6 30

201,320,682.57

560,266,472.30

(ii)

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(iii)

(2)

§7

7.1

			%
1		-	-
		-	-
2		-	-
3		761,587,154.87	97.44
		761,587,154.87	97.44
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,418,375.37	0.82
8		13,604,010.22	1.74
9		781,609,540.46	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 **2%** **20**

7.4.2 **2%** **20**

7.4.3**7.5**

1		-	-
2		-	-
3		1,101.50	0.00
		1,101.50	0.00
4		395,232,250.00	71.16
5		-	-
6		123,845,750.00	22.30
7		242,508,053.37	43.66
8		-	-
9		-	-
10		761,587,154.87	137.13

7.6

1	123041	2	339,995	51,281,445.85	9.23
2	132006	16 EB	282,380	30,525,278.00	5.50
3	136615	16 02	300,000	30,033,000.00	5.41
4	122416	15	300,000	30,030,000.00	5.41
5	127006		281,823	29,298,319.08	5.28

7.7**7.8**

7.9**7.10****7.10.1****7.10.2****7.10.3****7.11****7.11.1****7.11.2****7.11.3**

1		80,552.08
2		-
3		-
4		13,523,458.14
5		-
6		-
7		-
8		-
9		13,604,010.22

7.11.4

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1	127006		29,298,319.08	5.28
2	110059		25,505,277.00	4.59
3	113013		11,474,476.10	2.07
4	113022		9,985,644.50	1.80
5	110045		5,830,757.60	1.05
6	110053		5,296,000.00	0.95
7	128081		4,199,671.84	0.76
8	128064		3,534,792.50	0.64
9	113520		3,425,990.40	0.62
10	110064		2,884,779.20	0.52
11	110065		2,118,892.30	0.38
12	110055		1,811,606.20	0.33
13	113554		1,299,542.40	0.23
14	113547		1,166,700.00	0.21
15	128022		1,056,400.00	0.19
16	123036		668,117.14	0.12
17	128080		44,847.00	0.01
18	113021		42,922.90	0.01

7.11.5**7.11.6**

§8

8.1

()					
2	253,502,758.08	507,005,516.15	100.00%	0.00	0.00%

8.2

		0.00	0.00%

8.3

		0
		0

8.4

		%		%	
	10,000,000.00	1.97	10,000,000.00	1.97	3
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	10,000,000.00	1.97	10,000,000.00	1.97	3

§9

2018年8月31日	310,000,000.00
	507,005,516.15
	-
:	-
"_"	-
	507,005,516.15

§10

10.1

2020 4 11 0:00 2020 5 11 17 00

497,005,516.15 98.03%

100% 2020 5 12

2020 5 14

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
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	2019		
3	2020		2020 1 31
4			2020 3 13
5			2020 3 17
6	2019		2020 3 25
7			2020 4 2
8			2020 4 7
9			2020 4 8
10			2020 4 9
11	2020 1		2020 4 22
12	2020		2020 4 22
13	2019		2020 4 27
14	2019		2020 4 27
15			2020 4 30
16			2020 5 7
17			2020 5 14

18			2020 5 14
19			2020 5 14
20			2020 5 14
21			2020 5 14
22			2020 6 3
23			2020 6 29

§11
11.1**20%**

		20%					
	1	2020 1 1 2020 6 30	497,005,516.15	0.00	0.00	497,005,516.15	98.03%
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11.2

§12

12.1

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12.2

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2020 8 29