

2020

2020 12 31

2021 3 30

§ 1

1.1

2021 3 27

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	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	10
3.3	.....	12
§4	.....	13
4.1	.....	13
4.2	.....	16
4.3	.....	16
4.4	.....	17
4.5	.....	18
4.6	.....	18
4.7	.....	19
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	.....	55
8.1	.....	55
8.2	.....	55
8.3	.....	56
8.4	.....	59
8.5	.....	65
8.6	.....	65
8.7	.....	65

8.8	.....	65
8.9	.....	65
8.10	.....	66
8.11	.....	66
8.12	.....	66
§ 9	.....	68
9.1	.....	68
9.2	.....	68
9.3	.....	68
§ 10	.....	69
§ 11	.....	70
11.1	.....	70
11.2	.....	70
11.3	.....	70
11.4	.....	70
11.5	.....	70
11.6	.....	70
11.7	.....	71
11.8	.....	72
§ 12	.....	77
12.1	20%	77
12.2	.....	77
§ 13	.....	78
13.1	.....	78
13.2	.....	78
13.3	.....	78

§2

2.1

	519965	
	2015 7 14	
	171,450,546.96	
	A	C
	A	C
	519965	004858
	86,521,479.90	84,929,067.06

2.2

	300	× 80%+ × 20%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
		55
	68 9	
		55

	68 9	
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		222 30
	A C	A 17 C 68 9

§ 3

3.1

3.1. 1	2020		2019		2018	
	A	C	A	C	A	C
	25,419,384.2 7	27,889,908.8 5	17,394,317. 66	541,928.53	-35,303,151. 76	-76,562. 69
	53,618,924.8 4	47,147,332.1 5	30,575,488. 36	926,348.25	-36,778,655. 53	-60,667. 50
	0.6741	0.5209	0.3452	1.5163	-0.3004	-0.3144
	43.97%	33.61%	30.68%	129.66%	-26.38%	-28.64%

	51.63%	50.90%	35.89%	34.21%	-25.82%	-26.51%
3.1. 2	2020		2019		2018	
	53,431,614.5 7	25,749,975.9 1	17,823,008. 94	264,455.97	-6,372,156.9 2	-37,574. 33
	0.6176	0.3032	0.2572	0.0071	-0.0749	-0.1737

	164,900,710. 15	157,338,691. 58	87,108,259. 03	45,978,953. 96	78,678,264.2 1	197,886. 59
	1.906	1.853	1.257	1.228	0.925	0.915
3.1. 3	2020		2019		2018	
	90.60%	54.29%	25.70%	2.25%	-7.50%	-23.81%

1

2

3

3.2

3.2.1

A

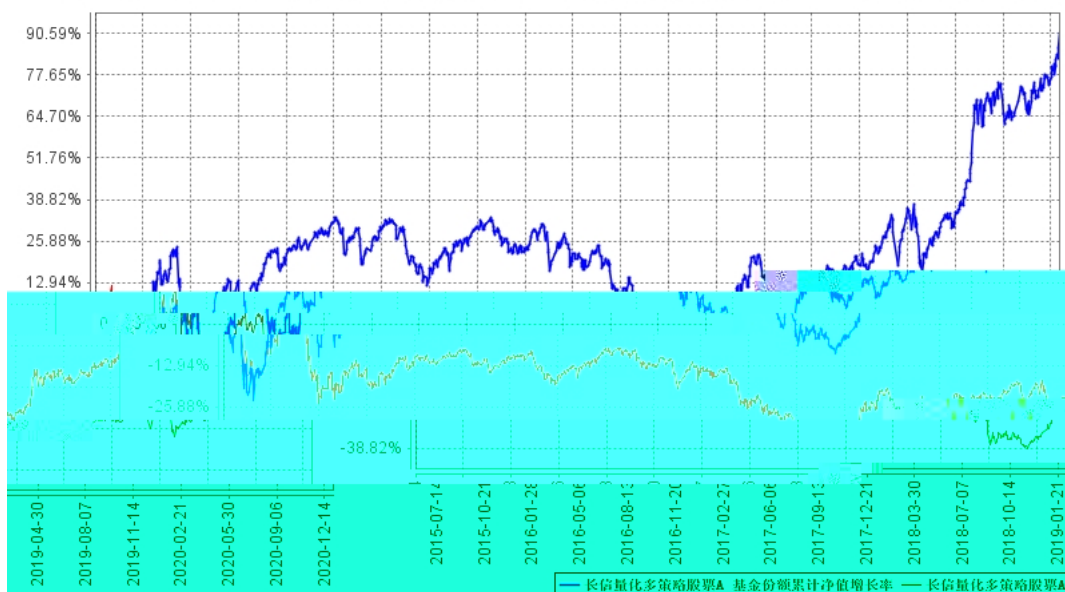
	15.03%	1.12%	11.06%	0.80%	3.97%	0.32%
	29.75%	1.34%	20.04%	1.08%	9.71%	0.26%
	51.63%	1.45%	22.46%	1.14%	29.17%	0.31%
	52.85%	1.34%	12.42%	1.11%	40.43%	0.23%
	56.49%	1.38%	-2.69%	1.15%	59.18%	0.23%
	90.60%	1.55%	-1.83%	1.30%	92.43%	0.25%

C

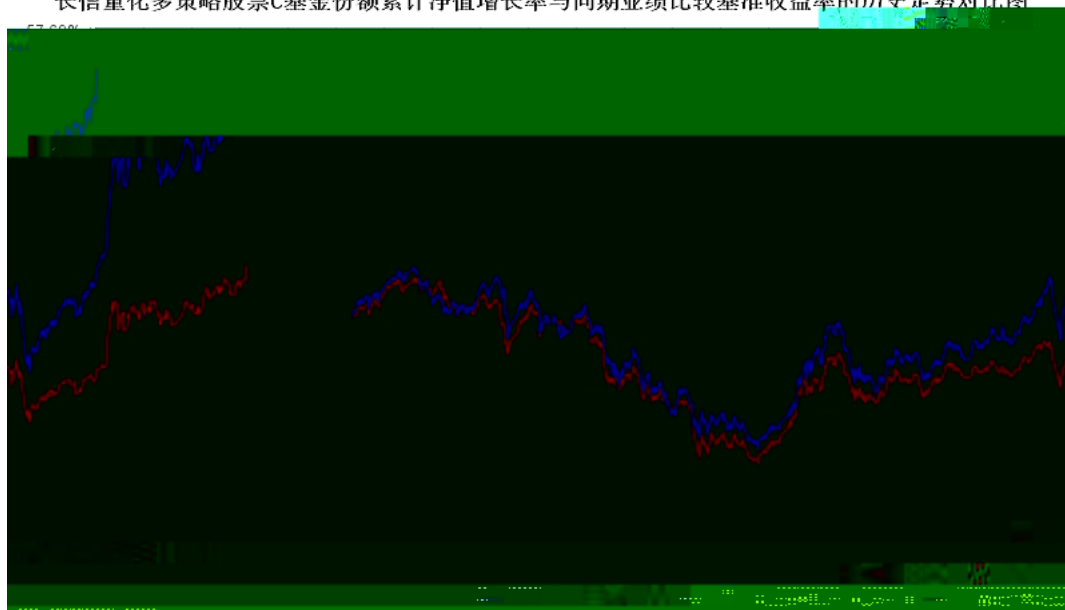
	14.88%	1.12%	11.06%	0.80%	3.82%	0.32%
	29.49%	1.34%	20.04%	1.08%	9.45%	0.26%
	50.90%	1.45%	22.46%	1.14%	28.44%	0.31%
	48.84%	1.34%	12.42%	1.11%	36.42%	0.23%
	54.29%	1.28%	15.31%	1.07%	38.98%	0.21%

3.2.2

长信量化多策略股票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

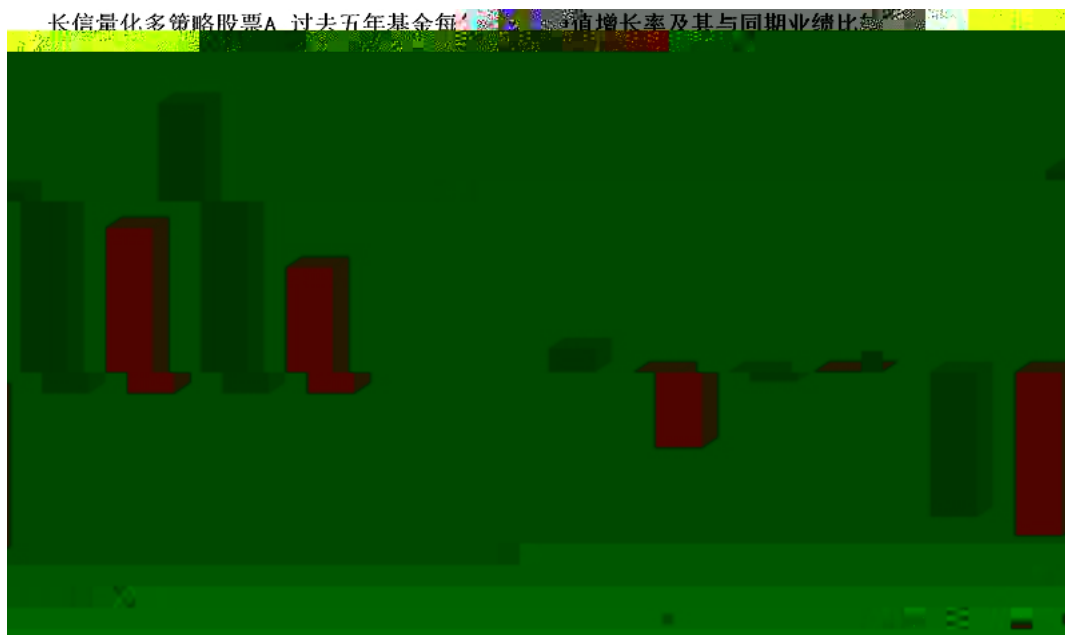


长信量化多策略股票C基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图

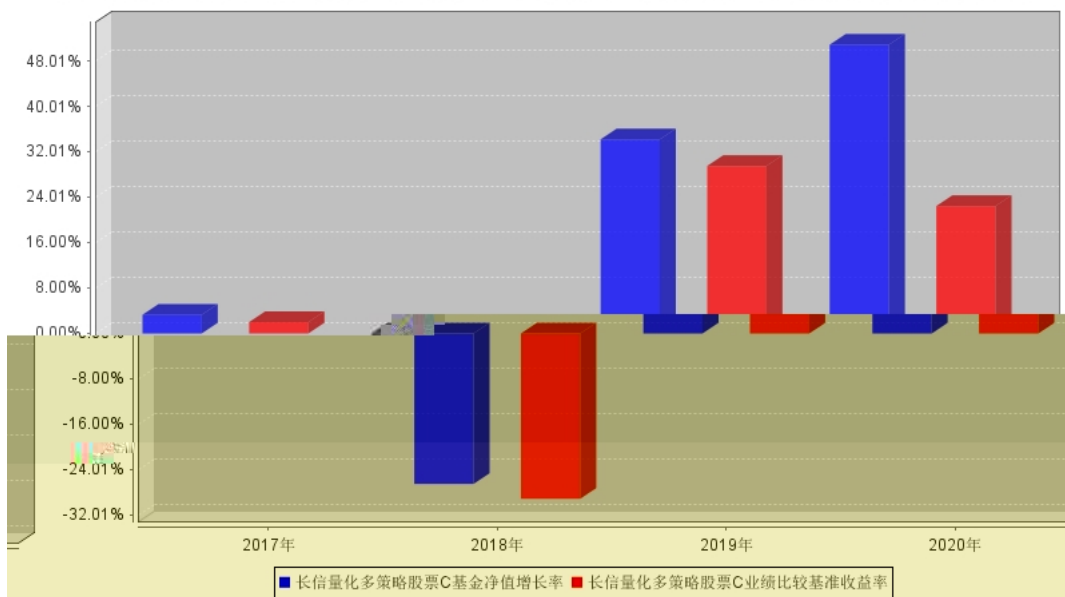


1		2017	7	20				
	A			C				
2		A	2015	7	14	2020	12	31
	C	2017	7	20		2020	12	31
3					6			

3.2.3



长信量化多策略股票C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图



C 2017 7 20 2020 12

31 2017 C

A 2016 1 1 2020 12 31

3.3

FOF

300

FOF 50

1-3

87

FOF

4.1.2

					2010
	LOF				7
		2018 8 31	-	10	100 LOF
					LOF

					LOF
					300
					LOF

2

4.2

4.3

4.3.1

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2

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2

5 1

3

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5

4.3.2

4.3.3

5%

4.4

4.4.1

2020

A

A

A

4.4.2

	2020	12	31		A	1.906
1.906					A	51.63%
22.46%				C	1.853	1.853
				C	50.90%	22.46%

4.5

2021

A

A

4.6

4.7

4.8

4.9

§5

5.1

5.2

5.3

2020

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	(5) ()
	()
	222 30
	2021 3 25

§7

7.1

2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	18,733,034.42	24,858,513.44
		895,588.66	260,853.73
		92,576.03	30,306.87
	7.4.7.2	304,026,069.27	128,682,124.07
		301,686,116.07	123,072,757.07
		-	-
		2,339,953.20	5,609,367.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		226,903.47	-
	7.4.7.5	18,380.69	155,064.61
		-	-
		5,151.52	11,910.54
		-	-
	7.4.7.6	-	-
		323,997,704.06	153,998,773.26
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	20,177,788.74
		421,362.16	284,506.76
		391,714.23	163,230.64
		65,285.70	27,205.08
		51,820.29	4,130.47
	7.4.7.7	667,919.85	144,446.42
		3.13	0.35
		-	-

		-	-
		-	-
	7.4.7.8	160,196.97	110,251.81
		1,758,302.33	20,911,560.27
	7.4.7.9	171,450,546.96	106,717,626.90
	7.4.7.10	150,788,854.77	26,369,586.09
		322,239,401.73	133,087,212.99
		323,997,704.06	153,998,773.26

2020 12 31

A

1.906

86,521,479.90

C

1.853

84,929,067.06

171,450,546.96

7.2

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		107,904,330.16	34,601,783.23
1.		161,064.04	75,884.90
	7.4.7.11	85,576.24	54,717.60
		75,487.80	21,167.30
		-	-
		-	-
		-	-
		-	-
2.	" -"	60,229,678.19	20,819,990.48
	7.4.7.12	57,169,401.02	19,401,821.51
		-	-
	7.4.7.13	45,273.20	-
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	3,015,003.97	1,418,168.97
3.	7.4.7.17	47,456,963.87	13,565,590.42
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	56,624.06	140,317.43
			7,138,073.17	3,099,946.62
1		7.4.10.2.1	3,900,319.70	1,504,929.63
2		7.4.10.2.2	650,053.27	250,821.55
3		7.4.10.2.3	618,350.96	7,017.59
4		7.4.7.19	1,806,497.81	1,226,501.80
5			-	-
			-	-
6			1.36	0.05
7		7.4.7.20	162,850.07	110,676.00
			100,766,256.99	31,501,836.61
" -"			-	-
	" -"		100,766,256.99	31,501,836.61

7.3

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	106,717,626.90	26,369,586.09	133,087,212.99
	-	100,766,256.99	100,766,256.99
" -"	64,732,920.06	23,653,011.69	88,385,931.75
1.	204,733,303.21	102,748,145.75	307,481,448.96
2.	-140,000,383.15	-79,095,134.06	-219,095,517.21
" -"	-	-	-

	171,450,546.96	150,788,854.77	322,239,401.73
	2019 1 1 2019 12 31		
	85,266,729.29	-6,390,578.49	78,876,150.80
	-	31,501,836.61	31,501,836.61
" _"	21,450,897.61	1,258,327.97	22,709,225.58
1.	90,179,209.94	14,372,274.13	104,551,484.07
2.	-68,728,312.33	-13,113,946.16	-81,842,258.49
	-	-	-
" _"			
	106,717,626.90	26,369,586.09	133,087,212.99

7.1 7.4

7.4**7.4.1**

(" ")

(" ")

" ") [2015]742

648,523,672.21

)

1500947

(2015 7

14

2017 7 17
 C
 " C")
 A
 A
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 ()
)
 80%-95% 5%-20%
 5% ()
)
 2018 10 22 " 500 × 80%+ × 20%"
 " 300 × 80%+ × 20%"

7.4.2

(" ")

7.4.3

2020 12 31 2020

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

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(

7.4.4.5

1)

(

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2)

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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-

()

-

7.4.4.10

1.50%

[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)

32 78

3)

		1	(1)	
	1	1	(1)	50%
1				20%
4)	A		0.10%	()

7.4.7

7.4.7.1

	2020 12 31	2019 12 31
	18,733,034.42	24,858,513.44
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	18,733,034.42	24,858,513.44

7.4.7.2

		2020 12 31		
		243,790,635.09	301,686,116.07	57,895,480.98
		-	-	-
		2,147,400.00	2,339,953.20	192,553.20
		-	-	-
		2,147,400.00	2,339,953.20	192,553.20
		-	-	-
		-	-	-
		-	-	-
		245,938,035.09	304,026,069.27	58,088,034.18
		2019 12 31		

	112,461,266.76	123,072,757.07	10,611,490.31
-	-	-	-
	5,589,787.00	5,609,367.00	19,580.00
	-	-	-
	5,589,787.00	5,609,367.00	19,580.00
	-	-	-
	-	-	-
	-	-	-
	118,051,053.76	128,682,124.07	10,631,070.31

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
	1,761.87	3,690.56
	-	-
	-	-
	403.10	117.40
	16,174.02	151,242.95
	-	-
	-	-
	-	-
	-	-
	-	-
	41.70	13.70
	18,380.69	155,064.61

7.4.7.6

7.4.7.7

	2020 12 31	2019 12 31
	667,919.85	144,446.42
	-	-
	667,919.85	144,446.42

7.4.7.8

	2020 12 31	2019 12 31
	-	-
	196.97	251.81
	-	-
	-	-
	40,000.00	30,000.00
	120,000.00	80,000.00
	160,196.97	110,251.81

7.4.7.9

A		
	2020 1 1	2020 12 31
	69,285,250.09	69,285,250.09
	63,041,486.94	63,041,486.94
" -"	-45,805,257.13	-45,805,257.13
- /	-	-
/	-	-
	-	-
" -"	-	-
	86,521,479.90	86,521,479.90

C		
	2020 1 1	2020 12 31
	37,432,376.81	37,432,376.81
	141,691,816.27	141,691,816.27

" -"	-94,195,126.02	-94,195,126.02
- /	-	-
/	-	-
	-	-
" -"	-	-
	84,929,067.06	84,929,067.06

()

()

7.4.7.10

A			
	21,202,724.17	-3,379,715.23	17,823,008.94
	25,419,384.27	28,199,540.57	53,618,924.84
	6,809,506.13	127,790.34	6,937,296.47
	25,171,162.65	564,720.81	25,735,883.46
	-18,361,656.52	-436,930.47	-18,798,586.99
	-	-	-
	53,431,614.57	24,947,615.68	78,379,230.25

C			
	264,455.97	8,282,121.18	8,546,577.15
	27,889,908.85	19,257,423.30	47,147,332.15
	-2,404,388.91	19,120,104.13	16,715,715.22
	20,601,480.32	56,410,781.97	77,012,262.29
	-23,005,869.23	-37,290,677.84	-60,296,547.07
	-	-	-
	25,749,975.91	46,659,648.61	72,409,624.52

7.4.7.11

	2020 1 1 2020	2019 1 1 2019 12
	12 31	31
	65,906.09	46,245.79
	-	-
	-	-
	10,810.90	6,950.37

	8,859.25	1,521.44
	85,576.24	54,717.60

7.4.7.12**7.4.7.12.1** —

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	767,926,268.45	484,349,758.67
	710,756,867.43	464,947,937.16
	57,169,401.02	19,401,821.51

7.4.7.13**7.4.7.13.1**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
---	45,273.20	-
---	-	-
---	-	-
	45,273.20	-

7.4.7.13.2 —

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	5,883,187.75	-
	5,728,787.00	-
	109,127.55	-
	45,273.20	-

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
		12	31				31		
				3,015,003.97				1,418,168.97	
				-				-	
				-				-	
				3,015,003.97				1,418,168.97	

7.4.7.17

	2020	1	1	2020	2019	1	1	2019
		12	31			12	31	
1.				47,456,963.87				13,565,590.42
—				47,283,990.67				13,546,010.42
—				172,973.20				19,580.00
—				-				-
—				-				-
—				-				-
2.				-				-

---	-	-
3.	-	-
:	-	-
	47,456,963.87	13,565,590.42

7.4.7.18

	2020	1	1	2020	2019	1	1	2019	12
	12		31				31		
				54,956.04				140,256.72	
				1,579.96				60.71	
				88.06				-	
				56,624.06				140,317.43	

A				30					
	30		3					75%	
	3		6					50%	6
								25%	
C				30					
	30								

7.4.7.19

	2020	1	1	2020	2019	1	1	2019	12
	12		31				31		
				1,806,497.81				1,226,501.80	
				-				-	
				-				-	
				-				-	
				-				-	
				1,806,497.81				1,226,501.80	

7.4.7.20

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	2020 1 1 2020	2019 1 1 2019
	12 31	12 31
	40,000.00	30,000.00
	120,000.00	80,000.00
	-	-
	2,850.07	676.00
	162,850.07	110,676.00

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****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	2019	1	1	2019	12
					31					31
					3,900,319.70					1,504,929.63
					408,802.47					573,797.67

× 1.50%

=

× 1.50% ÷

7.4.10.2.2

	2020	1	1	2020	12	2019	1	1	2019	12
					31					31
					650,053.27					250,821.55

× 0.25%

= $\times 0.25\% \div$

7.4.10.2.3

	2020 1 1 2020 12 31					
	A		C			
	-	598,883.44			598,883.44	
	-	598,883.44			598,883.44	
	2019 1 1 2019 12 31					
	A		C			
	-	4,000.90			4,000.90	
	-	4,000.90			4,000.90	

A

C

$\times 1.00\%$

C

=

C

$\times 1.00\% \div$

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 1 1			2020 12 31			2019 1 1			2019 12 31		
			18,733,034.42			65,906.09			24,858,513.44			46,245.79

"

"

2020 12 31
260,853.73)

895,588.66 (2019 12 31

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										
601995	2020 10 22	2021 5			28.78	68.71	24,951	718,089.78	1,714,383 .21	-

			6							
688301	2020 9 9	2021 3 18		119.60	162.72	1,651	197,459.60	268,650.72	-	
300999	2020 9 29	2021 4 15		25.70	88.29	1,954	50,217.80	172,518.66	-	
688686	2020 12 24	2021 7 1		78.49	170.53	932	73,152.68	158,933.96	-	
300880	2020 8 25	2021 3 1		9.73	34.73	3,732	36,312.36	129,612.36	-	
300869	2020 8 12	2021 2 24		10.16	110.88	862	8,757.92	95,578.56	-	
300896	2020 9 21	2021 3 29		118.27	603.36	147	17,385.69	88,693.92	-	
688617	2020 12 30	2021 7 7		74.46	74.46	1,104	82,203.84	82,203.84	-	
688668	2020 12 11	2021 6 21		20.07	24.56	3,037	60,952.59	74,588.72	-	
688698	2020 12 22	2021 6 29		10.75	15.29	4,751	51,073.25	72,642.79	-	
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	-	
300867	2020 8 12	2021 3 3		19.34	31.97	1,042	20,152.28	33,312.74	-	
300900	2020 10 19	2021 4 29		17.87	33.16	879	15,707.73	29,147.64	-	
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	-	
300877	2020 8 17	2021 3 3		30.54	50.85	541	16,522.14	27,509.85	-	
300872	2020 8 14	2021 2 25		21.34	37.84	658	14,041.72	24,898.72	-	
300894	2020 12 24	2021 7 1		14.07	36.97	595	8,371.65	21,997.15	-	
300861	2020 8 6	2021 2 24		43.76	51.10	430	18,816.80	21,973.00	-	
300878	2020 8 17	2021 3 3		41.34	48.72	401	16,577.34	19,536.72	-	
300891	2020 9 10	2021 3 17		3.64	16.40	1,143	4,160.52	18,745.20	-	

300860	2020 8 6	2021 2 24		138.02	126.67	146	20,150.92	18,493.82	-
300873	2020 8 14	2021 3 2		30.72	41.32	413	12,687.36	17,065.16	-
300868	2020 8 12	2021 2 24		41.26	43.28	388	16,008.88	16,792.64	-
300898	2020 10 9	2021 4 16		10.78	33.03	496	5,346.88	16,382.88	-
300892	2020 9 11	2021 3 24		26.66	60.01	272	7,251.52	16,322.72	-
300908	2020 11 13	2021 5 24		39.74	60.44	264	10,491.36	15,956.16	-
300887	2020 9 9	2021 3 16		44.47	74.52	210	9,338.70	15,649.20	-
300910	2020 11 20	2021 5 27		30.26	47.87	316	9,562.16	15,126.92	-
300913	2020 11 27	2021 6 7		13.21	23.94	630	8,322.30	15,082.20	-
300889	2020 9 9	2021 3 16		27.97	30.12	479	13,397.63	14,427.48	-
300890	2020 9 10	2021 3 17		14.69	48.85	286	4,201.34	13,971.10	-

300909	2020 11 11	2021 5 18		29.57	40.67	343	10,142.51	13,949.81	-
300864	2020 8 13	2021 2 25		71.71	90.85	149	10,684.79	13,536.65	-
300902	2020 10 22	2021 4 29		15.38	24.26	551	8,474.38	13,367.26	-
300895	2020 9 17	2021 3 24		12.65	45.30	283	3,579.95	12,819.90	-
300876	2020 8 14	2021 2 25		20.09	36.62	350	7,031.50	12,817.00	-
300879	2020 8 25	2021 3 1		10.58	27.12	466	4,930.28	12,637.92	-
300925	2020 12 21	2021 6 30		20.08	37.33	336	6,746.88	12,542.88	-
300882	2020 8 27	2021 3 10		10.33	25.79	440	4,545.20	11,347.60	-
300911	2020 11 24	2021 6 3		24.35	33.06	309	7,524.15	10,215.54	-
300893	2020 9 17	2021 3 24		13.47	35.08	276	3,717.72	9,682.08	-
300918	2020 12 15	2021 6 22		4.97	8.94	1,063	5,283.11	9,503.22	-

300881	2020 8 25	2021 3 5		14.17	32.31	291	4,123.47	9,402.21	-
300917	2020 12 14	2021 6 21		18.78	31.94	281	5,277.18	8,975.14	-
003030	2020 12 25	2021 1 6		15.18	15.18	480	7,286.40	7,286.40	-
300886	2020 9 8	2021 3 16		18.59	45.67	147	2,732.73	6,713.49	-
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	2019 12 31
A-1	-	-
A-1	-	-
	1,597,920.00	-
	1,597,920.00	-

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2020 12 31	2019 12 31
AAA	250,468.20	77,467.00
AAA	491,565.00	-
	-	5,531,900.00
	742,033.20	5,609,367.00

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		
			18,733,034.42		-	-	-	-	18,733,034.42
			895,588.66		-	-	-	-	895,588.66
			92,576.03		-	-	-	-	92,576.03
				-2,339,953.20		-	-301,686,116.07		304,026,069.27
				-	-	-	-	226,903.47	226,903.47
				-	-	-	-	18,380.69	18,380.69
				-	-	-	-	5,151.52	5,151.52
			19,721,199.11	2,339,953.20		-	-301,936,551.75		323,997,704.06
				-	-	-	-	421,362.16	421,362.16
				-	-	-	-	391,714.23	391,714.23
				-	-	-	-	65,285.70	65,285.70
				-	-	-	-	51,820.29	51,820.29
				-	-	-	-	667,919.85	667,919.85
				-	-	-	-	3.13	3.13
				-	-	-	-	160,196.97	160,196.97
				-	-	-	-	1,758,302.33	1,758,302.33
			19,721,199.11	2,339,953.20		-	-300,178,249.42		322,239,401.73
2019	12	31	6	6	-1	1-5	5		
			24,858,513.44		-	-	-	-	24,858,513.44

	260,853.73	-	-	-	-	260,853.73
	30,306.87	-	-	-	-	30,306.87
	5,531,900.00	77,467.00	-	-	-123,072,757.07	128,682,124.07
	-	-	-	-	155,064.61	155,064.61
	-	-	-	-	11,910.54	11,910.54
	30,681,574.04	77,467.00	-	-	-123,239,732.22	153,998,773.26
	-	-	-	-	-	-
	-	-	-	-	20,177,788.74	20,177,788.74
	-	-	-	-	284,506.76	284,506.76
	-	-	-	-	163,230.64	163,230.64
	-	-	-	-	27,205.08	27,205.08
	-	-	-	-	4,130.47	4,130.47
	-	-	-	-	144,446.42	144,446.42
	-	-	-	-	0.35	0.35
	-	-	-	-	110,251.81	110,251.81
	-	-	-	-	20,911,560.27	20,911,560.27
	30,681,574.04	77,467.00	-	-	-102,328,171.95	133,087,212.99

7.4.13.4.1.2

		2020	12	31	2019	12	31
	27			13,479.64			5,657.83
	27			-13,479.64			-5,657.83

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		2019 12 31	
		%		%
-	301,686,116.07	93.62	123,072,757.07	92.48
	-	-	-	-
	2,339,953.20	0.73	5,609,367.00	4.21
	-	-	-	-
	-	-	-	-
	-	-	-	-
	304,026,069.27	94.35	128,682,124.07	96.69

7.4.13.4.3.2

		95%	
		2020 12 31	2019 12 31
VaR 4.63% 2019 12 31	VaR 3.55%)	-14,917,470.42	-4,721,944.41

VaR

95%

2019

7.4.14

(1)

(a)

§8

8.1

			%
1		301,686,116.07	93.11
		301,686,116.07	93.11
2		-	-
3		2,339,953.20	0.72
		2,339,953.20	0.72
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		19,628,623.08	6.06
8		343,011.71	0.11
9		323,997,704.06	100.00

8.2

8.2.1

A		-	-
B		12,779,791.37	3.97
C		156,611,538.45	48.60
D		-	-
E		-	-
F		16,322.72	0.01
G		7,216,081.16	2.24
H		-	-
I		68,977.74	0.02
J		90,230,730.33	28.00
K		8,975.14	0.00
L		20,239,941.75	6.28
M		15,649.20	0.00

N		46,849.39	0.01
O		-	-
P		4,215,600.00	1.31
Q		10,217,165.00	3.17
R		18,493.82	0.01
S		-	-
		301,686,116.07	93.62

8.2.2

8.3

1	601318		210,022	18,267,713.56	5.67
2	600036		370,002	16,261,587.90	5.05
3	601888		50,035	14,132,385.75	4.39
4	000333		131,200	12,915,328.00	4.01
5	300059		366,660	11,366,460.00	3.53
6	002475		198,036	11,113,780.32	3.45
7	600887		236,600	10,497,942.00	3.26
8	300124		110,012	10,264,119.60	3.19
9	600519		5,005	9,999,990.00	3.10
10	002493		342,400	9,453,664.00	2.93
11	601166		449,100	9,372,717.00	2.91
12	600809		20,901	7,843,936.29	2.43
13	600031		218,800	7,653,624.00	2.38
14	601100		67,374	7,613,262.00	2.36
15	000858		26,000	7,588,100.00	2.35
16	000001		385,100	7,447,834.00	2.31
17	601919		589,600	7,199,016.00	2.23
18	603882		52,800	6,764,736.00	2.10
19	601899		722,353	6,710,659.37	2.08
20	000568		29,400	6,649,104.00	2.06
21	601012		68,800	6,343,360.00	1.97
22	601211		360,800	6,324,824.00	1.96
23	002027		618,800	6,107,556.00	1.90

24	300274		84,200	6,085,976.00	1.89
25	601225		649,800	6,069,132.00	1.88
26	300782		10,600	6,047,724.00	1.88
27	300502		98,820	5,482,533.60	1.70
28	002705		128,838	5,443,405.50	1.69
29	300033		41,307	5,121,241.86	1.59
30	300450		58,800	4,938,612.00	1.53
31	601066		114,000	4,788,000.00	1.49
32	300394		85,813	4,576,407.29	1.42
33	601799		22,500	4,511,250.00	1.40
34	002607		120,000	4,215,600.00	1.31
35	600999		167,270	3,904,081.80	1.21
36	601818		880,000	3,511,200.00	1.09
37	300015		46,100	3,452,429.00	1.07
38	603877		111,500	3,345,000.00	1.04
39	601336		37,100	2,150,687.00	0.67
40	688122		26,800	2,130,868.00	0.66
41	601995		24,951	1,714,383.21	0.53
42	300724		10,000	1,456,000.00	0.45
43	300661		5,500	1,450,900.00	0.45
44	002541		31,800	1,161,654.00	0.36
45	688301		1,651	268,650.72	0.08
46	300999		1,954	172,518.66	0.05
47	688686		932	158,933.96	0.05
48	688505		7,881	136,262.49	0.04
49	300880		3,732	129,612.36	0.04
50	300869		862	95,578.56	0.03
51	300896		147	88,693.92	0.03
52	688571		8,200	82,820.00	0.03
53	688617		1,104	82,203.84	0.03
54	688668		3,037	74,588.72	0.02
55	688698		4,751	72,642.79	0.02
56	605376		1,421	66,787.00	0.02
57	688618		1,117	51,560.72	0.02
58	300926		3,584	38,563.84	0.01
59	300867		1,042	33,312.74	0.01
60	300900		879	29,147.64	0.01
61	300927		2,163	28,962.57	0.01
62	300877		541	27,509.85	0.01

63	300872		658	24,898.72	0.01
64	300894		595	21,997.15	0.01
65	300861		430	21,973.00	0.01
66	003026		461	21,740.76	0.01
67	300878		401	19,536.72	0.01
68	300891		1,143	18,745.20	0.01
69	003029		716	18,716.24	0.01
70	300860		146	18,493.82	0.01
71	003028		432	18,010.08	0.01
72	605186		626	17,609.38	0.01
73	300873		413	17,065.16	0.01
74	300868		388	16,792.64	0.01
75	605179		939	16,582.74	0.01
76	300898		496	16,382.88	0.01
77	300892		272	16,322.72	0.01
78	300908		264	15,956.16	0.00
79	300887		210	15,649.20	0.00
80	300910		316	15,126.92	0.00
81	300913		630	15,082.20	0.00
82	605500		762	14,980.92	0.00
83	605377		750	14,977.50	0.00
84	300889		479	14,427.48	0.00
85	300890		286	13,971.10	0.00
86	300909		343	13,949.81	0.00
87	300864		149	13,536.65	0.00
88	300902		551	13,367.26	0.00
89	300895		283	12,819.90	0.00
90	300876		350	12,817.00	0.00
91	300879		466	12,637.92	0.00
92	605183		741	12,567.36	0.00
93	300925	C	336	12,542.88	0.00
94	300882		440	11,347.60	0.00
95	605155		350	10,668.00	0.00
96	300911		309	10,215.54	0.00
97	300893		276	9,682.08	0.00
98	300918		1,063	9,503.22	0.00
99	300881		291	9,402.21	0.00
100	300917		281	8,975.14	0.00
101	003030		480	7,286.40	0.00

102	300886		147	6,713.49	0.00
103	003031		387	5,909.49	0.00

8.4

8.4.1

2% 20

1	002352			19,789,644.30	14.87
2	603288			15,980,683.73	12.01
3	600887			15,458,449.71	11.62
4	000895			15,391,517.59	11.56
5	000661			15,077,419.00	11.33
6	300347			15,053,621.00	11.31
7	002714			14,143,041.42	10.63
8	000001			13,866,143.21	10.42
9	000333			13,292,471.80	9.99
10	601318			12,623,711.00	9.49
11	300012			10,728,807.00	8.06
12	600346			10,667,025.58	8.02
13	601888			10,455,268.67	7.86
14	600030			10,436,275.44	7.84
15	002791			10,348,868.00	7.78
16	300003			10,325,356.84	7.76
17	601012			10,199,691.00	7.66
18	600031			10,161,888.29	7.64
19	600519			10,021,854.00	7.53
20	002241			9,571,849.00	7.19
21	300033			9,469,685.98	7.12
22	002415			9,038,711.60	6.79
23	600036			8,922,052.65	6.70
24	300601			8,770,435.00	6.59
25	300122			8,363,810.00	6.28
26	002568			8,025,620.00	6.03
27	601100			8,000,210.41	6.01
28	000157			7,720,834.14	5.80

29	601336		7,614,588.00	5.72
30	603986		7,473,071.96	5.62
31	603737		7,391,867.96	5.55
32	002607		7,238,612.54	5.44
33	600309		7,238,121.00	5.44
34	601939		7,215,286.55	5.42
35	002705		7,015,789.28	5.27
36	601211		6,991,435.00	5.25
37	601818		6,958,676.00	5.23
38	000858		6,913,768.00	5.19
39	600999		6,869,723.62	5.16
40	601688		6,851,623.60	5.15
41	002821		6,693,798.17	5.03
42	603345		6,689,496.41	5.03
43	000063		6,614,531.00	4.97
44	300502		6,596,560.08	4.96
45	002555		6,528,713.10	4.91
46	002027		6,448,593.00	4.85
47	600048		6,442,487.00	4.84
48	002001		6,417,840.00	4.82
49	300558		6,386,741.00	4.80
50	002157		6,327,381.00	4.75
51	601816		6,319,848.88	4.75
52	601601		6,301,002.00	4.73
53	002008		6,220,086.00	4.67
54	600438		6,219,115.39	4.67
55	601933		6,102,295.00	4.59
56	601225		6,052,532.00	4.55
57	002142		6,039,940.72	4.54
58	002493		5,923,267.77	4.45
59	000708		5,862,963.00	4.41
60	601628		5,848,904.00	4.39
61	300482		5,830,545.63	4.38
62	300124		5,829,597.60	4.38
63	002511		5,729,194.30	4.30
64	600276		5,701,658.73	4.28

65	600298		5,669,780.00	4.26
66	601166		5,579,469.00	4.19
67	002414		5,534,825.50	4.16
68	601155		5,502,304.00	4.13
69	300059		5,501,305.00	4.13
70	300394		5,450,971.74	4.10
71	601899		5,405,468.48	4.06
72	000166		5,392,180.00	4.05
73	603882		5,360,341.37	4.03
74	000568		5,331,885.44	4.01
75	300529		5,327,057.50	4.00
76	002557		5,208,806.00	3.91
77	002179		5,125,573.87	3.85
78	600809		5,121,077.67	3.85
79	600845		5,100,862.92	3.83
80	600606		5,077,199.00	3.81
81	300782		5,053,607.00	3.80
82	601881		5,023,640.60	3.77
83	600570		4,986,119.60	3.75
84	601066		4,936,518.00	3.71
85	300496		4,878,163.00	3.67
86	002236		4,858,487.23	3.65
87	601872		4,734,664.00	3.56
88	600926		4,726,251.60	3.55
89	601009		4,679,644.00	3.52
90	000739		4,604,171.69	3.46
91	601919		4,543,171.00	3.41
92	603877		4,492,716.00	3.38
93	601799		4,451,127.00	3.34
94	002258		4,427,532.31	3.33
95	002475		4,260,814.45	3.20
96	603444		3,918,116.00	2.94
97	300274		3,830,161.00	2.88
98	300015		3,793,361.00	2.85
99	300661		3,771,715.00	2.83
100	300450		3,746,314.00	2.81

101	002602		3,558,899.00	2.67
102	603018		3,517,389.00	2.64
103	000656		3,324,039.00	2.50
104	300676		3,282,640.00	2.47
105	600639		3,231,468.70	2.43
106	002624		3,183,951.92	2.39
107	601377		3,139,122.00	2.36
108	600183		2,988,630.62	2.25
109	600745		2,670,232.00	2.01

" "

8.4.2**2% 20**

1	002352		20,441,920.83	15.36
2	603288		18,778,840.40	14.11
3	000661		18,366,138.00	13.80
4	300347		15,455,553.84	11.61
5	600346		15,366,747.70	11.55
6	000895		15,360,778.00	11.54
7	002714		14,250,460.62	10.71
8	600030		13,330,897.00	10.02
9	300012		12,957,963.30	9.74
10	002791		11,611,355.60	8.72
11	600276		11,185,587.91	8.40
12	000001		9,926,952.00	7.46
13	300003		9,729,129.00	7.31
14	603986		9,230,484.40	6.94
15	002241		8,890,467.96	6.68
16	601688		8,851,479.00	6.65
17	002568		8,681,327.00	6.52
18	002142		8,669,371.47	6.51
19	000333		8,576,358.00	6.44
20	002415		8,555,761.22	6.43
21	603737		8,384,155.74	6.30
22	601816		8,245,611.32	6.20
23	300601		8,229,936.00	6.18

24	000157		8,052,676.88	6.05
25	300122		7,915,328.00	5.95
26	600519		7,907,492.00	5.94
27	601628		7,875,370.00	5.92
28	600031		7,822,187.00	5.88
29	600309		7,759,085.22	5.83
30	601939		7,661,829.00	5.76
31	002821		7,638,748.00	5.74
32	601601		7,555,285.00	5.68
33	603345		7,062,530.05	5.31
34	601336		6,751,368.00	5.07
35	002001		6,480,456.84	4.87
36	600926		6,467,819.68	4.86
37	000063		6,442,672.00	4.84
38	002414		6,385,734.31	4.80
39	002607		6,286,788.50	4.72
40	601818		6,265,440.00	4.71
41	600048		6,253,405.00	4.70
42	300558		6,233,147.00	4.68
43	300496		6,202,742.00	4.66
44	000166		6,195,217.00	4.66
45	600887		6,157,375.38	4.63
46	002236		6,101,914.55	4.58
47	000708		6,030,754.60	4.53
48	600438		6,001,050.16	4.51
49	002008		5,967,944.00	4.48
50	601009		5,935,844.00	4.46
51	002557		5,888,440.20	4.42
52	300529		5,743,665.44	4.32
53	601933		5,734,342.00	4.31
54	002511		5,512,755.00	4.14
55	603606		5,371,575.16	4.04
56	600570		5,346,874.00	4.02
57	600845		5,260,233.47	3.95
58	002179		5,241,313.00	3.94
59	601012		5,096,855.83	3.83
60	600298		5,065,934.00	3.81
61	601155		5,031,224.07	3.78

62	002157		4,989,050.05	3.75
63	300482		4,987,657.89	3.75
64	601872		4,930,248.44	3.70
65	601881		4,928,267.00	3.70
66	002555		4,835,898.00	3.63
67	000739		4,743,249.00	3.56
68	600606		4,739,539.00	3.56
69	000858		4,496,284.80	3.38
70	688981		4,468,819.39	3.36
71	600999		4,411,307.00	3.31
72	300498		3,989,527.00	3.00
73	603658		3,927,202.00	2.95
74	002258		3,814,666.48	2.87
75	000002	A	3,797,680.00	2.85
76	000876		3,734,230.00	2.81
77	600837		3,682,200.00	2.77
78	603444		3,654,839.97	2.75
79	002271		3,582,632.00	2.69
80	300033		3,560,283.69	2.68
81	603018		3,550,872.00	2.67
82	601377		3,469,106.00	2.61
83	002602		3,410,774.00	2.56
84	601100		3,281,701.82	2.47
85	603160		3,181,504.00	2.39
86	601117		3,098,845.00	2.33
87	600183		3,090,564.32	2.32
88	000656		3,041,928.00	2.29
89	300676		3,009,134.30	2.26
90	600639		2,951,555.00	2.22
91	002127		2,851,812.10	2.14
92	300014		2,746,778.94	2.06

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8.4.3

	842,086,235.76
	767,926,268.45

" " " "

8.5

1		1,597,920.00	0.50
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		742,033.20	0.23
8		-	-
9		-	-
10		2,339,953.20	0.73

8.6

1	019640	20	10	16,000	1,597,920.00	0.50
2	113603			2,960	375,831.20	0.12
3	113041			1,620	250,468.20	0.08
4	128136			910	115,733.80	0.04

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****8.12.2****8.12.3**

1		92,576.03
2		226,903.47
3		-
4		18,380.69
5		5,151.52
6		-
7		-
8		-
9		343,011.71

8.12.4

8.12.5

8.12.6

§ 9

9.1

	()					
A	2,279	37,964.67	61,774,695.92	71.40%	24,746,783.98	28.60%
C	31	2,739,647.32	84,815,333.97	99.87%	113,733.09	0.13%
	2,310	74,221.02	146,590,029.89	85.50%	24,860,517.07	14.50%

9.2

	A	54,486.37	0.06%
	C	0.00	0.00%
		54,486.37	0.03%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2015年7月14日	648,523,672.21	-
	69,285,250.09	37,432,376.81
	63,041,486.94	141,691,816.27
:	45,805,257.13	94,195,126.02
"_"	-	-
	86,521,479.90	84,929,067.06

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

2020 12 2 " "

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11.5

40,000.00

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11.6

11.7**11.7.1**

	2	825,091,635.91	52.10%	438,374.04	52.10%	-
	1	670,904,803.56	42.37%	356,452.00	42.37%	-
	3	87,530,098.29	5.53%	46,504.26	5.53%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

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	120,173.10	6.80%	-	-	-	-
	1,647,427.30	93.20%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1	2019 4		2020 1 17
2	2019		2020 1 17
3	2020		2020 1 31
4			2020 3 4
5	C		2020 3 13
6			2020 3 13
7			2020 3 17

8			2020 3 18
9	2019		2020 3 25
10	2020 1		2020 4 22
11	2020		2020 4 22
12	2019		2020 4 27
13	2019		2020 4 27
14			2020 5 7
15			2020 5 21
16			2020 6 3
17			2020 6 3
18			2020 6 10
19			2020 6 15

20			2020 6 15
21			2020 6 29
22	2020 1		2020 6 30
23	2020 2		2020 7 21
24	2020		2020 7 21
25			2020 8 6
26			2020 8 8
27			2020 8 26
28	2020		2020 8 29
29	2020		2020 8 29
30	A		2020 8 31
31	C		2020 8 31

32			2020 8 31
33			2020 9 2
34			2020 9 2
35	" "		2020 9 22
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
45			2020 11 30

46			2020 12 16
47			2020 12 29
48			2020 12 29

§12

12.1

20%

		20%					
1	2020 20	3					
	2020 14	7					
	2020 25	11	7,538,263.17	29,685,326.55	0.00	37,223,589.72	21.71%
	2020 31	12					
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§13

13.1

- 1
- 2
- 3
- 4
- 5
- 6

13.2

13.3

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