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§ 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	8
3.3	10
§4	12
4.1	12
4.2	14
4.3	15
4.4	16
4.5	16
4.6	17
4.7	.....	17
4.8	.....	18
4.9	.....	18
§5	.....	19
5.1	.....	19
5.2	.....	19
5.3	.....	19
§6	.....	20
6.1	.....	20
6.2	.....	20
§7	.....	22
7.1	.....	22
7.2	.....	23
7.3	.....	24
7.4	.....	25
§8	.....	56
8.1	.....	56
8.2	.....	56
8.3	.....	57
8.4	.....	60
8.5	.....	64
8.6	.....	65
8.7	.....	65

8.8	.....	65
8.9	.....	65
8.10	.....	65
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	.....	71
11.6	.....	71
11.7	.....	71
11.8	.....	73
§ 12	.....	78
12.1	20%	78
12.2	.....	78
§ 13	.....	79
13.1	.....	79
13.2	.....	79
13.3	.....	79

§2

2.1

	005399	
	2018 8 9	
	222,942,034.12	
		A C
	005399	009669
	163,982,712.34	58,959,321.78

: 2020 6 9

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2020 6 5

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2.2

	500	*55%+	*25%+ *20%

2.3

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

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	9	68 2
	200120	100031

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	www.cxfund.com.cn
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3.1

3.1.1	(2020 1 1 -2020 12 31)	(2020 6 9 -2020 12 31)	2019		2018 8 9 ()-2018 12 31	
	A	C	A	C	A	C
	37,781,118.55	10,321,132.40	5,134,449.76	-	-675,830.55	-
	90,656,484.85	12,963,440.84	8,482,583.38	-	-1,543,288.61	-
	0.5640	0.1798	0.1809	-	-0.0229	-
	44.02%	12.52%	16.89%	-	-2.29%	-
	54.29%	42.49%	23.97%	-	-4.76%	-
3.1.2	2020		2019		2018	
	75,738,844.62	19,544,784.20	8,874,166.87	-	-1,371,360.74	-
	0.4619	0.3315	0.0498	-	-0.0476	-
	265,595,492.66	95,266,014.06	186,910,334.24	-	27,464,313.56	-
	1.6197	1.6158	1.0498	-	0.9524	-
3.1.3	2020		2019		2018	
	82.16%	42.49%	18.07%	-	-4.76%	-

1 C 2020 6 9
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3.2

3.2.1

A

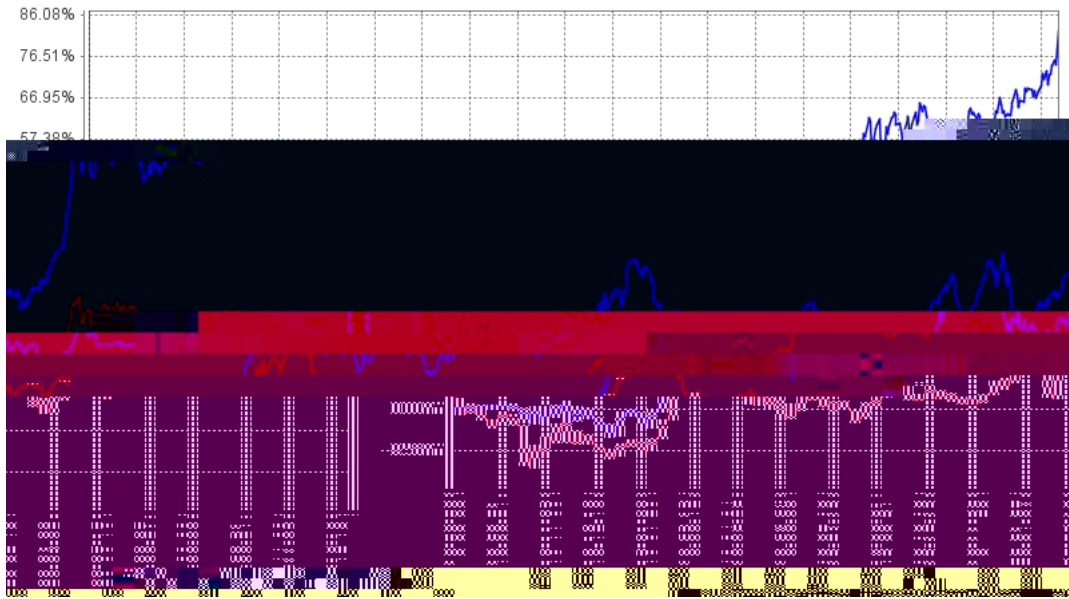
	16.14%	1.08%	4.90%	0.75%	11.24%	0.33%
	30.49%	1.37%	7.08%	0.92%	23.41%	0.45%
	54.29%	1.47%	13.99%	1.13%	40.30%	0.34%
	82.16%	1.26%	22.47%	1.13%	59.69%	0.13%

C

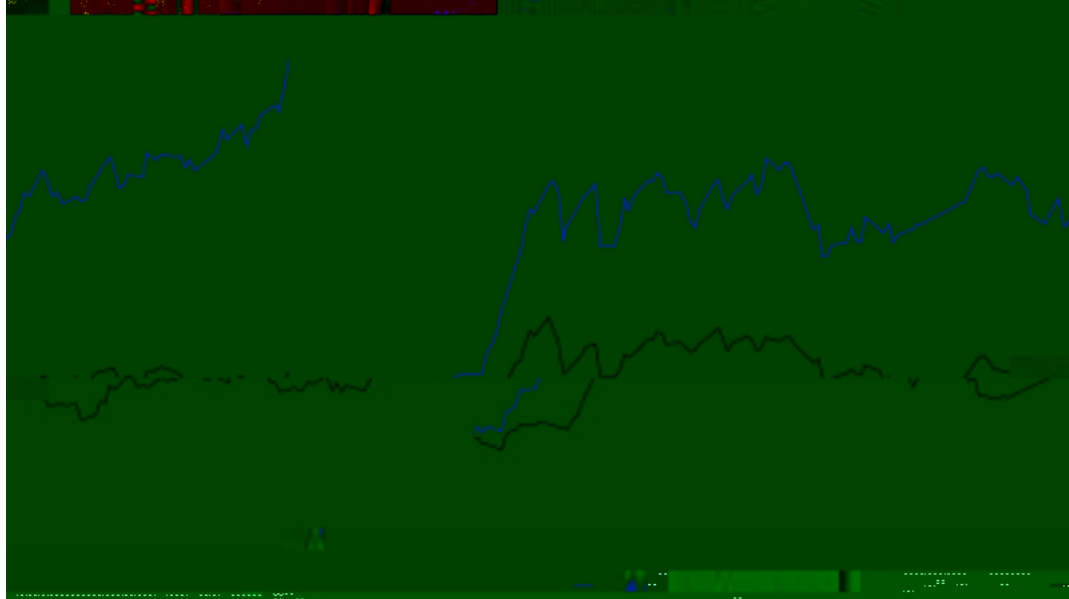
	16.02%	1.08%	4.90%	0.75%	11.12%	0.33%
	30.22%	1.36%	7.08%	0.92%	23.14%	0.44%
	42.49%	1.32%	9.81%	0.89%	32.68%	0.43%

3.2.2

长信量化价值驱动混合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



长信量化价值驱动混合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

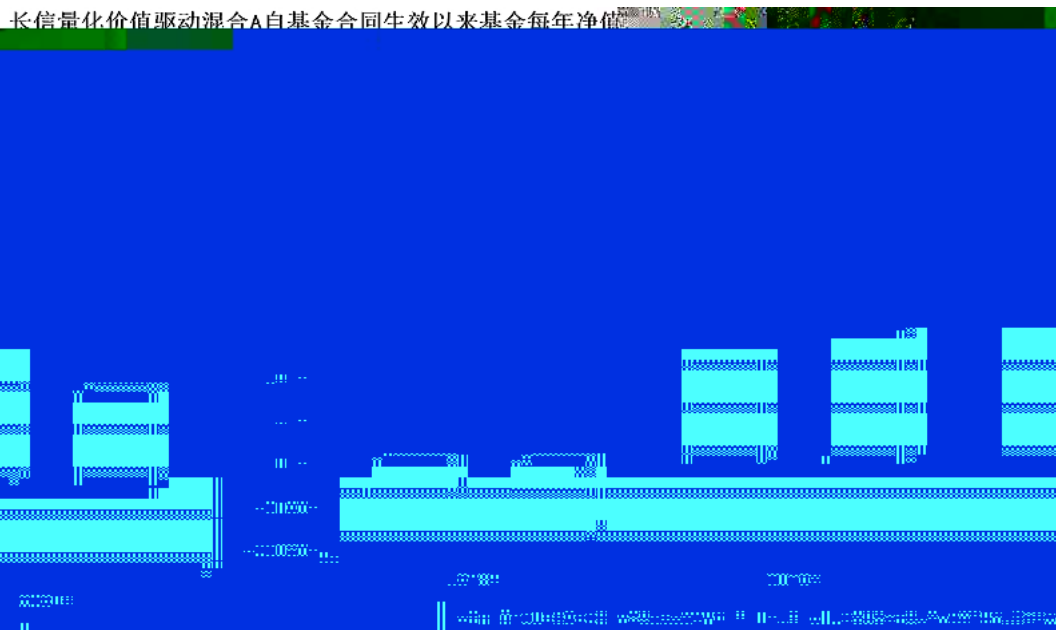


1 2020 6 9
A C

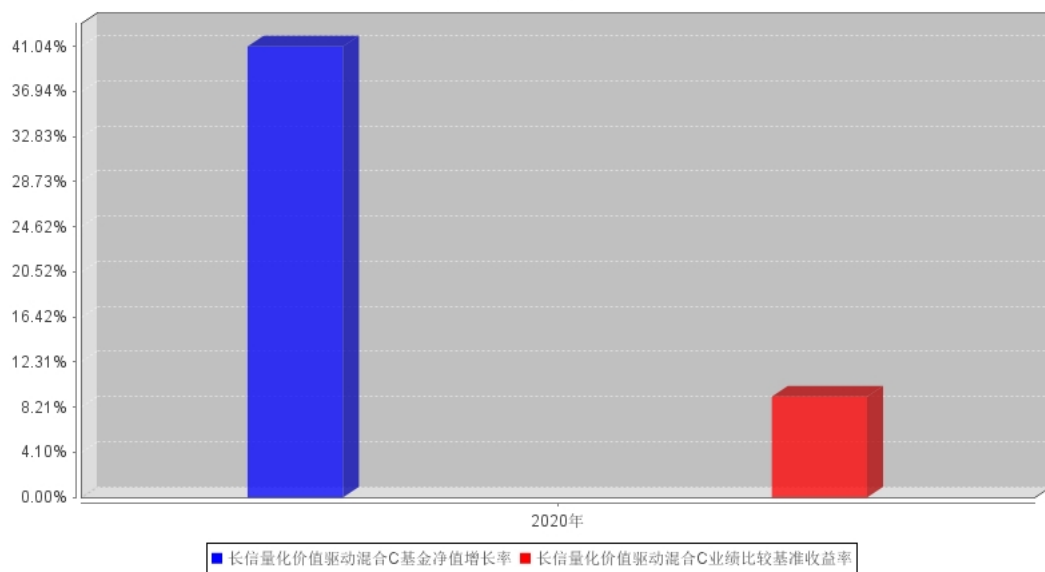
2 A 2018 8 9 2020 12 31
C 2020 6 9 2020 12 31

3 6

3.2.3



长信量化价值驱动混合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



31	2020	C	2020	6	9	2020	12
31	2018	A	2018	8	9	2020	12

3.3

A					
	10				
2020	-	-	-	-	
2019	1.250	24,292,375.21	14,243.54	24,306,618.75	
2018	-	-	-	-	
	1.250	24,292,375.21	14,243.54	24,306,618.75	

C

FOF

300

FOF 50

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87

FOF

4.1.2

	LOF	2018 9	8	-	10
					2010 7
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					LOF
					LOF

					300
					LOF

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4.3.2

4.3.3

5%

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4.4.1

2020

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A

A

4.4.2

2020	12	31	A	1.6197
1.7447			54.29%	13.99%
C	1.6158		1.6158	42.49%
		9.81%		

4.5

2021

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A

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6.1

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§7

7.1

2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	23,406,415.85	44,500,183.43
		953,719.22	1,380,952.38
		184,389.61	73,091.97
	7.4.7.2	337,013,982.49	183,244,005.11
		336,683,646.29	173,169,005.11
		-	-
		330,336.20	10,075,000.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		482,639.08	-
	7.4.7.5	3,115.50	151,197.52
		-	-
		298.22	-
		-	-
	7.4.7.6	-	-
		362,044,559.97	229,349,430.41
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	41,749,879.03
		3,264.19	-
		288,845.48	212,402.11
		43,326.83	35,400.37
		235,736.62	-
	7.4.7.7	447,378.45	411,414.66
		1.39	-
		-	-

		-	-
		-	-
	7.4.7.8	164,500.29	30,000.00
		1,183,053.25	42,439,096.17
	7.4.7.9	222,942,034.12	178,036,167.37
	7.4.7.10	137,919,472.60	8,874,166.87
		360,861,506.72	186,910,334.24
		362,044,559.97	229,349,430.41

2020 12 31

A

1.6197

C 1.6158

222,942,034.12

A 163,982,712.34

C 58,959,321.78

7.2

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		109,615,849.30	10,183,277.44
1.		241,311.72	163,112.58
	7.4.7.11	84,315.71	122,816.30
		156,996.01	1,258.53
		-	-
		-	39,037.75
		-	-
		-	-
2.	" -"	53,514,441.33	6,427,943.07
	7.4.7.12	50,897,657.64	6,286,870.43
		-	-
	7.4.7.13	-38,616.86	2,509.36
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	2,655,400.55	138,563.28
3.	7.4.7.17	55,517,674.74	3,348,133.62
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	342,421.51	244,088.17
			5,995,923.61	1,700,694.06
1		7.4.10.2.1	2,905,986.44	738,277.05
2		7.4.10.2.2	449,582.30	123,046.15
3		7.4.10.2.3	235,736.62	-
4		7.4.7.19	2,179,342.26	789,169.32
5			-	-
			-	-
6			0.53	-
7		7.4.7.20	225,275.46	50,201.54
	" -"		103,619,925.69	8,482,583.38
			-	-
	" -"		103,619,925.69	8,482,583.38

7.3

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	178,036,167.37	8,874,166.87	186,910,334.24
	-	103,619,925.69	103,619,925.69
" -"	44,905,866.75	25,425,380.04	70,331,246.79
1.	207,627,090.05	80,348,847.60	287,975,937.65
2.	-162,721,223.30	-54,923,467.56	-217,644,690.86
" -"	-	-	-

	222,942,034.12	137,919,472.60	360,861,506.72
	2019 1 1 2019 12 31		
	28,835,674.30	-1,371,360.74	27,464,313.56
	-	8,482,583.38	8,482,583.38
" _"	149,200,493.07	26,069,562.98	175,270,056.05
1.	229,283,205.68	29,938,388.63	259,221,594.31
2.	-80,082,712.61	-3,868,825.65	-83,951,538.26
	-	-24,306,618.75	-24,306,618.75
" _"			
	178,036,167.37	8,874,166.87	186,910,334.24

7.1 7.4

7.4**7.4.1**

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200,836,986.41

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"

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× 25%+

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7.4.2

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7.4.3

2020 12 31

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7.4.4

7.4.4.1

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7.4.4.2

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7.4.4.6

7.4.4.7

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7.4.4.10

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7.4.4.11

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7.4.4.12

7.4.4.13

7.4.4.14

1)

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2)

) ()
[2017]13) (AMAC) ()
[2013]13)

3)

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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

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

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1 (1)

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1 20%

4) A 0.10% ()

7.4.7

7.4.7.1

	2020 12 31	2019 12 31
	23,406,415.85	44,500,183.43
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	23,406,415.85	44,500,183.43

7.4.7.2

		2020 12 31		
		278,755,632.19	336,683,646.29	57,928,014.10
-		-	-	-
		260,000.00	330,336.20	70,336.20
		-	-	-
		260,000.00	330,336.20	70,336.20
		-	-	-
		-	-	-
		-	-	-
		279,015,632.19	337,013,982.49	57,998,350.30
		2019 12 31		
		170,673,517.35	173,169,005.11	2,495,487.76
-		-	-	-
		10,089,812.20	10,075,000.00	-14,812.20
		-	-	-
		10,089,812.20	10,075,000.00	-14,812.20
		-	-	-
		-	-	-
		-	-	-
		180,763,329.55	183,244,005.11	2,480,675.56

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
	2,436.04	4,184.64
	-	-
	-	-
	472.12	683.54
	116.04	146,293.15
	-	-
	-	-
	-	-
	-	-
	-	-
	91.30	36.19
	3,115.50	151,197.52

7.4.7.6**7.4.7.7**

	2020 12 31	2019 12 31
	447,378.45	411,414.66
	-	-
	447,378.45	411,414.66

7.4.7.8

	2020 12 31	2019 12 31

	-	-
	0.29	-
	-	-
	4,500.00	-
	40,000.00	30,000.00
	120,000.00	-
	164,500.29	30,000.00

7.4.7.9

A		
	2020 1 1	2020 12 31
	178,036,167.37	178,036,167.37
	80,685,497.50	80,685,497.50
" -"	-94,738,952.53	-94,738,952.53
- /	-	-
/	-	-
	-	-
" -"	-	-
	163,982,712.34	163,982,712.34

C		
	2020 1 1	2020 12 31
	-	-
	126,941,592.55	126,941,592.55
" -"	-67,982,270.77	-67,982,270.77
- /	-	-
/	-	-
	-	-
" -"	-	-
	58,959,321.78	58,959,321.78

1

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2020 6 5

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C

7.4.7.10

A			
	41,484,856.40	-32,610,689.53	8,874,166.87
	37,781,118.55	52,875,366.30	90,656,484.85
	-3,527,130.33	5,609,258.93	2,082,128.60
	24,663,864.49	-299,924.34	24,363,940.15
	-28,190,994.82	5,909,183.27	-22,281,811.55
	-	-	-
	75,738,844.62	25,873,935.70	101,612,780.32

C			
	-	-	-
	10,321,132.40	2,642,308.44	12,963,440.84
	9,223,651.80	14,119,599.64	23,343,251.44
	28,986,407.06	26,998,500.39	55,984,907.45
	-19,762,755.26	-12,878,900.75	-32,641,656.01
	-	-	-
	19,544,784.20	16,761,908.08	36,306,692.28

7.4.7.11

	2020	1	1	2020	12	2019	1	1	2019	12
	31			31						
				63,365.97			106,998.90			
				-			-			
				-			-			
				11,630.71			5,522.35			
				9,319.03			10,295.05			
				84,315.71			122,816.30			

7.4.7.12**7.4.7.12.1**

	2020	1	1	2020	2019	1	1	2019
--	------	---	---	------	------	---	---	------

	12 31	12 31
	688,284,812.60	210,947,983.08
	637,387,154.96	204,661,112.65
	50,897,657.64	6,286,870.43

7.4.7.13**7.4.7.13.1**

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
---		-38,616.86		2,509.36
---		-		-
---		-		-
		-38,616.86		2,509.36

7.4.7.13.2

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
		10,495,372.85		476,456.95
		10,230,812.20		465,443.04
		303,177.51		8,504.55
		-38,616.86		2,509.36

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	12	2019	1	1	2019	12
			31					31		
				2,655,400.55					138,563.28	
					-					-
					-					-
				2,655,400.55					138,563.28	

7.4.7.17

	2020	1	1	2020	2019	1	1	2019	12
		12	31				31		
1.				55,517,674.74				3,348,133.62	
—				55,432,526.34				3,362,945.82	
—				85,148.40				-14,812.20	
—								-	
—								-	
—								-	
2.								-	
—								-	
3.								-	
:								-	
								-	
				55,517,674.74				3,348,133.62	

7.4.7.18

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

	341,772.52	243,672.67
	648.99	415.50
	342,421.51	244,088.17
30		30
3	75%	3
6	50%	6
	25%	

7.4.7.19

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
		2,179,342.26		789,169.32
		-		-
		-		-
		-		-
		-		-
		2,179,342.26		789,169.32

7.4.7.20

	2020 1 1 12 31	2020 12 31	2019 1 1 31	2019 12 31
		40,000.00		30,000.00
		120,000.00		-
		-		-
		22,500.00		18,000.00
		40,000.00		-
		2,775.46		2,201.54
		225,275.46		50,201.54

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	
	545,148,923.00		38.72%		373,084,241.34		66.58%	

7.4.10.1.2

	20,381.54	42,130.53
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1 × 1.50%

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× 1.50% ÷

2

2020 4 29

1.50%

1.00%

7.4.10.2.2

	2020 1 1 31	2020 12 31	2019 1 1 31	2019 12 31
	449,582.30		123,046.15	

1 × 0.25%

=

× 0.25% ÷

2

2020 4 29

0.25%

0.15%

7.4.10.2.3

	2020 1 1 2020 12 31		
	A	C	
	-	235,744.03	235,744.03
	-	235,744.03	235,744.03
	2019 1 1 2019 12 31		
	A	C	

	-	-	-
	-	-	-

2020 6 9

A

C

× 0.40%

C

=

C × 0.40% ÷

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****7.4.10.5.2**

A				
	2020 12 31		2019 12 31	
	-	-	1,976,190.48	1.11%

7.4.10.6

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
				23,406,415.85		63,365.97		44,500,183.43			106,998.90	

"

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2020 12 31

953,719.22

(2019 12

31

1,380,952.38)

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										
688981		2020 7 9	2021 1 18		27.46	56.57	50,069	1,374,894.74	2,832,403.33	-
601995		2020 10 22	2021 5 6		28.78	68.71	24,951	718,089.78	1,714,383.21	-
688185		2020 8 4	2021 2 18		209.71	355.68	1,306	273,881.26	464,518.08	-

688521		2020 8 11	2021 2 18		38.53	77.99	5,680	218,850.40	442,983.20	-
688277		2020 6 24	2021 1 7		12.04	37.53	7,824	94,200.96	293,634.72	-
688559		2020 8 28	2021 3 9		14.56	30.97	5,924	86,253.44	183,466.28	-
300999		2020 9 29	2021 4 15		25.70	88.29	1,878	48,264.60	165,808.62	-
688313		2020 8 4	2021 2 18		10.82	22.92	7,151	77,373.82	163,900.92	-
688510		2020 12 7	2021 6 16		8.17	25.53	5,991	48,946.47	152,950.23	-
688488		2020 7 9	2021 1 20		13.99	24.48	5,656	79,127.44	138,458.88	-
688550		2020 8 24	2021 3 2		113.72	84.08	1,321	150,224.12	111,069.68	-
300869		2020 8 12	2021 2 24		10.16	110.88	862	8,757.92	95,578.56	-
688617		2020 12 30	2021 1 7		74.46	74.46	1,238	92,181.48	92,181.48	-
300896		2020 9 21	2021 3 29		118.27	603.36	138	16,321.26	83,263.68	-

300867		2020 8 12	2021 3 3		19.34	31.97	974	18,837.16	31,138.78	-
300900		2020 10 19	2021 4 29		17.87	33.16	879	15,707.73	29,147.64	-
300877		2020 8 17	2021 3 3		30.54	50.85	512	15,636.48	26,035.20	-
300872		2020 8 14	2021 2 25		21.34	37.84	629	13,422.86	23,801.36	-
300894		2020 12 24	2021 7 1		14.07	36.97	628	8,835.96	23,217.16	-
300861		2020 8 6	2021 2 24		43.76	51.10	388	16,978.88	19,826.80	-
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	133	18,356.66	16,847.11	-
300898		2020 10 9	2021 4 16		10.78	33.03	496	5,346.88	16,382.88	-
300873		2020 8 14	2021 3 2		30.72	41.32	396	12,165.12	16,362.72	-
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	260	10,332.40	15,714.40	-
300887		2020 9 9	2021 3 16		44.47	74.52	210	9,338.70	15,649.20	-
300868		2020 8 12	2021 2 24		41.26	43.28	361	14,894.86	15,624.08	-
300913		2020 11 27	2021 6 7		13.21	23.94	630	8,322.30	15,082.20	-
300910		2020 11 20	2021 5 27		30.26	47.87	308	9,320.08	14,743.96	-
300889		2020 9 9	2021 3 16		27.97	30.12	479	13,397.63	14,427.48	-
300890		2020 9 10	2021 3 18		14.69	48.85	286	4,201.34	13,971.10	-
300909		2020 11 11	2021 5 18		29.57	40.67	338	9,994.66	13,746.46	-
300902		2020 10 22	2021 4 29		15.38	24.26	551	8,474.38	13,367.26	-
300925		2020 12 21	2021 6 30		20.08	37.33	353	7,088.24	13,177.49	-
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	-
300864		2020 8 13	2021 2 25		71.71	90.85	141	10,111.11	12,809.85	-
300879		2020 8 25	2021 3 1		10.58	27.12	466	4,930.28	12,637.92	-
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	-
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	-

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**

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7.4.13.2

10%

10%

7.4.13.2.1

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

	2020 12 31	2019 12 31
AAA	0.00	0.00
AAA	330,336.20	0.00
	0.00	10,075,000.00
	330,336.20	10,075,000.00

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		
			23,406,415.85			-	-	-	23,406,415.85
			953,719.22			-	-	-	953,719.22
			184,389.61			-	-	-	184,389.61
			-	330,336.20		-	-	336,683,646.29	337,013,982.49
			-			-	-	482,639.08	482,639.08
			-			-	-	3,115.50	3,115.50
			-			-	-	298.22	298.22
			24,544,524.68	330,336.20		-	-	337,169,699.09	362,044,559.97
			-			-	-	3,264.19	3,264.19
			-			-	-	288,845.48	288,845.48
			-			-	-	43,326.83	43,326.83
			-			-	-	235,736.62	235,736.62
			-			-	-	447,378.45	447,378.45
			-			-	-	1.39	1.39
			-			-	-	164,500.29	164,500.29
			-			-	-	1,183,053.25	1,183,053.25
			24,544,524.68	330,336.20		-	-	335,986,645.84	360,861,506.72
2019	12	31	6	6	-1	1-5	5		
			44,500,183.43			-	-	-	44,500,183.43
			1,380,952.38			-	-	-	1,380,952.38
			73,091.97			-	-	-	73,091.97
			-	10,075,000.00		-	-	173,169,005.11	183,244,005.11

	-	-	-	-	151,197.52	151,197.52
	-	-	-	-	-	-
	45,954,227.78	10,075,000.00	-	-	173,320,202.63	229,349,430.41
	-	-	-	-	41,749,879.03	41,749,879.03
	-	-	-	-	212,402.11	212,402.11
	-	-	-	-	35,400.37	35,400.37
	-	-	-	-	411,414.66	411,414.66
	-	-	-	-	30,000.00	30,000.00
	-	-	-	-	42,439,096.17	42,439,096.17
	45,954,227.78	10,075,000.00	-	-	130,881,106.46	186,910,334.24

:

7.4.13.4.1.2

		2020	12	31	2019	12	31
	27			5,180.62			15,714.88
	27			-5,180.62			-15,714.88

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	
		%		%
-	336,683,646.29	93.30	173,169,005.11	92.65
	-	-	-	-
	330,336.20	0.09	10,075,000.00	5.39
	-	-	-	-
	-	-	-	-
	-	-	-	-
	337,013,982.49	93.39	183,244,005.11	98.04

7.4.13.4.3.2

		95%	
		2020 12 31	2019 12 31
VaR 5.01% 2019 12 31	VaR 3.51%)	-18,084,188.76	-6,558,039.43

VaR

95%

2019

7.4.14

(1)

(a)

(b)

(i)

2020 12 31

	329,498,404.17		172,903.78
	7,342,674.54	(2019 12 31	
173,014,825.44		10,229,179.67)
(ii)		()
(iii)			
	0.00		0.00
0.00			3,856,567.57
3,486,106.97		0.00	7,342,674.54
			3,856,567.57
(2)			

§8

8.1

			%
1		336,683,646.29	93.00
		336,683,646.29	93.00
2		-	-
3		330,336.20	0.09
		330,336.20	0.09
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		24,360,135.07	6.73
8		670,442.41	0.19
9		362,044,559.97	100.00

8.2

8.2.1

A		-	-
B		13,766,344.00	3.81
C		169,260,988.62	46.90
D		-	-
E		-	-
F		16,322.72	0.00
G		7,337,478.72	2.03
H		-	-
I		8,109,968.99	2.25
J		95,971,226.42	26.60
K		811,559.14	0.22
L		21,655,195.17	6.00
M		15,649.20	0.00

N		43,948.63	0.01
O		-	-
P		4,931,233.23	1.37
Q		14,746,884.34	4.09
R		16,847.11	0.00
S		-	-
		336,683,646.29	93.30

8.2.2

8.3

1	600519		8,500	16,983,000.00	4.71
2	601318		188,800	16,421,824.00	4.55
3	601888		55,029	15,542,941.05	4.31
4	600036		349,249	15,349,493.55	4.25
5	300059		444,327	13,774,137.00	3.82
6	000333		128,856	12,684,584.64	3.52
7	002475		218,036	12,236,180.32	3.39
8	600887		266,900	11,842,353.00	3.28
9	601166		518,801	10,827,376.87	3.00
10	600809		27,800	10,433,062.00	2.89
11	002493		350,064	9,665,267.04	2.68
12	601818		2,200,000	8,778,000.00	2.43
13	600845		108,600	7,491,228.00	2.08
14	300015		99,398	7,443,916.22	2.06
15	601225		788,800	7,367,392.00	2.04
16	601919		599,600	7,321,116.00	2.03
17	603882		57,001	7,302,968.12	2.02
18	000001		370,600	7,167,404.00	1.99
19	300124		76,600	7,146,780.00	1.98
20	300274		98,800	7,141,264.00	1.98
21	601211		382,019	6,696,793.07	1.86
22	601899		688,800	6,398,952.00	1.77
23	002705		150,012	6,338,007.00	1.76
24	601100		56,000	6,328,000.00	1.75
25	002568		60,000	6,257,400.00	1.73

26	300450		73,400	6,164,866.00	1.71
27	002027		619,276	6,112,254.12	1.69
28	600031		168,000	5,876,640.00	1.63
29	300782		10,000	5,705,400.00	1.58
30	601066		134,600	5,653,200.00	1.57
31	300033		44,900	5,566,702.00	1.54
32	300502		100,327	5,566,141.96	1.54
33	002414		128,000	5,344,000.00	1.48
34	002607		140,371	4,931,233.23	1.37
35	601377		463,354	4,021,912.72	1.11
36	603877		133,300	3,999,000.00	1.11
37	600438		98,000	3,767,120.00	1.04
38	300394		68,800	3,669,104.00	1.02
39	000568		13,600	3,075,776.00	0.85
40	300661		11,600	3,060,080.00	0.85
41	688122		38,000	3,021,380.00	0.84
42	000661		6,400	2,873,024.00	0.80
43	688981		50,069	2,832,403.33	0.78
44	603238		59,800	1,898,650.00	0.53
45	601799		9,100	1,824,550.00	0.51
46	601995		24,951	1,714,383.21	0.48
47	600223		94,200	802,584.00	0.22
48	688598		2,676	578,765.28	0.16
49	688185		1,306	464,518.08	0.13
50	688521		5,680	442,983.20	0.12
51	603129		1,800	313,542.00	0.09
52	688277		7,824	293,634.72	0.08
53	688559		5,924	183,466.28	0.05
54	300999		1,878	165,808.62	0.05
55	688313		7,151	163,900.92	0.05
56	688510		5,991	152,950.23	0.04
57	688488		5,656	138,458.88	0.04
58	688550		1,321	111,069.68	0.03
59	688555		3,004	107,242.80	0.03
60	300869		862	95,578.56	0.03
61	688617		1,238	92,181.48	0.03
62	300896		138	83,263.68	0.02
63	688571		8,200	82,820.00	0.02
64	605376		1,421	66,787.00	0.02

65	300926		3,584	38,563.84	0.01
66	300867		974	31,138.78	0.01
67	300900		879	29,147.64	0.01
68	300927		2,163	28,962.57	0.01
69	300877		512	26,035.20	0.01
70	300872		629	23,801.36	0.01
71	300894		628	23,217.16	0.01
72	003026		461	21,740.76	0.01
73	300861		388	19,826.80	0.01
74	300891		1,143	18,745.20	0.01
75	003029		716	18,716.24	0.01
76	003028		432	18,010.08	0.00
77	605186		626	17,609.38	0.00
78	300860		133	16,847.11	0.00
79	605179		939	16,582.74	0.00
80	300898		496	16,382.88	0.00
81	300873		396	16,362.72	0.00
82	300892		272	16,322.72	0.00
83	300908		260	15,714.40	0.00
84	300887		210	15,649.20	0.00
85	300868		361	15,624.08	0.00
86	300913		630	15,082.20	0.00
87	605500		762	14,980.92	0.00
88	605377		750	14,977.50	0.00
89	300910		308	14,743.96	0.00
90	300889		479	14,427.48	0.00
91	300890		286	13,971.10	0.00
92	300909		338	13,746.46	0.00
93	300902		551	13,367.26	0.00
94	300925		353	13,177.49	0.00
95	300895		283	12,819.90	0.00
96	300876		350	12,817.00	0.00
97	300864		141	12,809.85	0.00
98	300879		466	12,637.92	0.00
99	605183		741	12,567.36	0.00
100	300882		440	11,347.60	0.00
101	605155		350	10,668.00	0.00
102	300911		309	10,215.54	0.00
103	300893		276	9,682.08	0.00

104	300918		1,063	9,503.22	0.00
105	300881		291	9,402.21	0.00
106	300917		281	8,975.14	0.00
107	003030		480	7,286.40	0.00
108	300886		147	6,713.49	0.00
109	003031		387	5,909.49	0.00

8.4

8.4.1

2% 20

1	603288		18,134,202.75		9.70
2	000661		15,367,745.00		8.22
3	600887		14,350,698.80		7.68
4	600519		13,484,399.99		7.21
5	600570		12,563,536.40		6.72
6	000333		12,335,060.33		6.60
7	601888		12,067,098.93		6.46
8	600030		11,326,262.00		6.06
9	002352		11,132,427.59		5.96
10	601166		10,076,884.17		5.39
11	300124		10,033,839.54		5.37
12	601988		9,593,119.00		5.13
13	600031		9,408,805.00		5.03
14	300347		9,286,064.37		4.97
15	300601		9,210,278.00		4.93
16	601818		9,165,035.00		4.90
17	601318		8,995,082.00		4.81
18	601939		8,939,638.00		4.78
19	000708		8,756,127.87		4.68
20	002607		8,670,357.29		4.64
21	601601		8,627,339.00		4.62
22	000063		8,576,096.00		4.59
23	600745		8,573,168.00		4.59
24	600048		8,558,434.00		4.58

25	000157		8,531,923.52	4.56
26	300012		8,461,818.43	4.53
27	002714		8,333,558.08	4.46
28	000166		8,096,008.70	4.33
29	600036		7,972,786.04	4.27
30	300482		7,528,445.00	4.03
31	601100		7,516,205.40	4.02
32	002001		7,504,366.02	4.01
33	600809		7,475,593.98	4.00
34	601211		7,410,346.81	3.96
35	002241		7,253,776.60	3.88
36	601899		7,234,665.50	3.87
37	601225		7,190,355.00	3.85
38	000895		7,185,238.92	3.84
39	002008		7,157,674.20	3.83
40	300558		7,156,932.22	3.83
41	300033		7,148,553.00	3.82
42	300015		7,048,351.55	3.77
43	601628		6,977,807.00	3.73
44	002821		6,927,653.00	3.71
45	002493		6,890,923.46	3.69
46	600845		6,790,247.59	3.63
47	300502		6,734,573.41	3.60
48	000001		6,731,669.26	3.60
49	002568		6,717,904.72	3.59
50	601336		6,701,119.00	3.59
51	600109		6,642,354.20	3.55
52	002511		6,430,107.00	3.44
53	601816		6,319,848.88	3.38
54	002414		6,245,460.00	3.34
55	600298		6,095,457.00	3.26
56	002027		6,058,434.02	3.24
57	600346		5,937,581.82	3.18
58	002555		5,913,192.32	3.16
59	601012		5,905,462.00	3.16
60	601066		5,807,968.65	3.11

61	002705		5,753,663.70	3.08
62	603882		5,753,140.20	3.08
63	300433		5,727,419.07	3.06
64	600999		5,576,427.30	2.98
65	002594		5,562,089.98	2.98
66	601872		5,501,511.00	2.94
67	002697		5,452,193.00	2.92
68	603877		5,354,299.00	2.86
69	300496		5,334,131.12	2.85
70	601688		5,189,391.00	2.78
71	300059		5,053,929.62	2.70
72	300308		5,028,032.00	2.69
73	600276		4,869,528.16	2.61
74	000656		4,865,676.00	2.60
75	002475		4,748,645.40	2.54
76	300450		4,688,015.00	2.51
77	300782		4,656,111.00	2.49
78	300274		4,568,337.10	2.44
79	601919		4,491,411.00	2.40
80	600438		4,345,087.43	2.32
81	300394		4,160,225.46	2.23
82	002415		4,108,050.00	2.20
83	601377		3,861,789.66	2.07
84	002803		3,833,663.00	2.05
85	601155		3,830,502.54	2.05
86	600183		3,745,481.00	2.00

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8.4.2**2% 20**

1	603288		20,233,496.65	10.83
2	600030		16,434,650.00	8.79
3	000661		13,593,265.20	7.27
4	600346		12,256,774.74	6.56
5	600570		11,723,606.15	6.27
6	300496		11,410,387.28	6.10

7	600276		11,349,500.80	6.07
8	300012		11,238,580.13	6.01
9	002714		11,091,045.50	5.93
10	002352		10,520,527.86	5.63
11	600048		10,496,782.60	5.62
12	601628		10,136,731.46	5.42
13	601601		10,116,781.00	5.41
14	300347		10,095,674.00	5.40
15	002142		10,062,692.16	5.38
16	601939		9,754,857.00	5.22
17	601988		9,352,441.00	5.00
18	601688		9,004,988.52	4.82
19	000157		8,953,973.66	4.79
20	300124		8,671,178.00	4.64
21	000708		8,490,036.70	4.54
22	000895		8,303,862.00	4.44
23	000063		8,296,428.06	4.44
24	601336		8,271,913.11	4.43
25	601816		8,261,208.32	4.42
26	600031		8,196,089.00	4.39
27	002607		8,093,850.20	4.33
28	600183		7,991,345.00	4.28
29	600745		7,956,915.00	4.26
30	002821		7,921,154.00	4.24
31	300601		7,871,365.23	4.21
32	600109		7,862,523.00	4.21
33	000166		7,655,491.30	4.10
34	002001		7,593,077.35	4.06
35	300558		7,240,404.18	3.87
36	600999		7,149,062.30	3.82
37	603737		6,750,376.58	3.61
38	002241		6,744,418.12	3.61
39	300433		6,628,551.00	3.55
40	002511		6,428,682.00	3.44
41	603606		6,407,309.70	3.43
42	601166		6,269,246.00	3.35
43	002008		6,259,927.24	3.35
44	300482		6,141,834.79	3.29

45	600298		5,903,222.97	3.16
46	000858		5,793,800.03	3.10
47	601872		5,792,222.00	3.10
48	000333		5,736,289.68	3.07
49	002791		5,613,112.05	3.00
50	600887		5,610,272.00	3.00
51	002271		5,568,351.00	2.98
52	601012		5,421,284.00	2.90
53	603658		5,254,937.00	2.81
54	002555		5,162,271.11	2.76
55	000001		5,027,131.54	2.69
56	300014		4,972,468.00	2.66
57	000656		4,961,939.00	2.65
58	603986		4,924,776.00	2.63
59	002697		4,848,327.00	2.59
60	002594		4,786,482.00	2.56
61	600519		4,708,993.00	2.52
62	000002	A	4,690,947.28	2.51
63	002568		4,687,312.00	2.51
64	300498		4,670,755.00	2.50
65	600585		4,570,014.00	2.45
66	300308		4,557,847.00	2.44
67	600309		4,207,049.00	2.25
68	601100		3,992,256.04	2.14
69	002415		3,973,245.00	2.13
70	300130		3,899,820.00	2.09

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8.4.3

	746,710,834.60
	688,284,812.60

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1		-	-
2		-	-
3		-	-
4		-	-
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6		-	-
7		330,336.20	0.09
8		-	-
9		-	-
10		330,336.20	0.09

8.6

1	113603		1,580	200,612.60	0.06
2	128136		1,020	129,723.60	0.04

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8.10.1

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8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

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15,961,807.97

8.12.2

8.12.3

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1		184,389.61
2		482,639.08
3		-
4		3,115.50
5		298.22
6		-
7		-
8		-
9		670,442.41

8.12.4**8.12.5****8.12.6**

§ 9

9.1

	()					
A	252	650,725.05	162,738,269.75	99.24%	1,244,442.59	0.76%
C	6	9,826,553.63	58,940,223.95	99.97%	19,097.83	0.03%
	258	864,116.41	221,678,493.70	99.43%	1,263,540.42	0.57%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

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	A	C
2018年8月9日	200,836,986.41	-
	178,036,167.37	-
	80,685,497.50	126,941,592.55
:	94,738,952.53	67,982,270.77
"_"	-	-
	163,982,712.34	58,959,321.78

C 2020 6 9

C 2020 6 9 2020 12 31

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11.6**11.7****11.7.1**

	2	545,148,923.00	38.72%	507,698.20	38.72%	-
	1	422,387,703.48	30.00%	393,371.04	30.00%	-
	1	277,825,072.17	19.73%	258,740.60	19.73%	-
	1	89,669,209.45	6.37%	83,508.36	6.37%	-
	2	72,832,784.63	5.17%	67,828.33	5.17%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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	1	-	-	-	-	-
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	161,374.50	3.85%	-	-	-	-
	3,138,439.20	74.86%	-	-	-	-
	892,407.60	21.29%	-	-	-	-
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2	2019 4		2020 1 17
3	2019		2020 1 17
4			2020 1 17
5		2020	2020 1 31
6			2020 3 13
7			2020 3 17
8			2020 3 23

9			2020 3 24
10	2019		2020 3 25
11	2020 1		2020 4 22
12	2020		2020 4 22
13	2019		2020 4 27
14	2019		2020 4 27
15			2020 4 29
16			2020 4 29
17			2020 4 29
18			2020 4 29
19			2020 4 29
20			2020 5 7
21			2020 5 21
22			2020 6 3
23			2020 6 3

24	C		2020 6 5
25			2020 6 5
26			2020 6 5
27			2020 6 5
28			2020 6 5
29	C		2020 6 5
30			2020 6 10
31			2020 6 15
32			2020 6 15
33			2020 6 29
34	2020 2		2020 7 21
35	2020		2020 7 21
36			2020 8 6
37			2020 8 8
38			2020 8 26

39	2020 1		2020 8 28
40	2020		2020 8 29
41	2020		2020 8 29
42	A		2020 8 31
43	C		2020 8 31
44			2020 8 31
45			2020 9 2
46			2020 9 2
47			2020 9 9
48	" "		2020 9 22
49			2020 9 26
50			2020 10 27
51	2020 3		2020 10 28
52			2020 10 28

	2020 3		
53			2020 11 4
54	48		2020 11 30
55	48		2020 11 30
56			2020 11 30
57			2020 11 30
58			2020 11 30
59			2020 12 16
60			2020 12 29
61	2020 2		2020 12 31

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12.1

20%

		20%						
	1	2020 1 2020 31	1 12	87,282,011.00	0.00	0.00	87,282,011.00	39.15%
	2	2020 1 2020 15	1 1	43,383,080.26	0.00	43,383,080.26	0.00	0.00%
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1								
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12.2

§13

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13.2

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