

(LOF)

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 | ..... | 7 |
| 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 | ..... | 14 |
| 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 | ..... | 45 |
| 7.1 | ..... | 45 |
| 7.2 | ..... | 45 |
| 7.3 | ..... | 45 |
| 7.4 | ..... | 45 |
| 7.5 | ..... | 46 |
| 7.6 | ..... | 46 |
| 7.7 | ..... | 46 |
| 7.8 | ..... | 46 |
| 7.9 | ..... | 47 |
| 7.10 | ..... | 47 |
| 7.11 | ..... | 47 |
| 7.12 | ..... | 47 |
| §8 | ..... | 50 |
| 8.1 | ..... | 50 |
| 8.2 | ..... | 50 |
| 8.3 | ..... | 50 |
| 8.4 | ..... | 51 |
| §9 | ..... | 52 |
| §10 | ..... | 53 |
| 10.1 | ..... | 53 |
| 10.2 | ..... | 53 |
| 10.3 | ..... | 53 |
| 10.4 | ..... | 53 |
| 10.5 | ..... | 53 |
| 10.6 | ..... | 53 |
| 10.7 | ..... | 53 |
| 10.8 | ..... | 55 |
| §11 | ..... | 58 |

| | | | |
|------------|-----|-------|-----------|
| 11.1 | 20% | ..... | 58 |
| 11.2 |  | ..... | 58 |
| §12 |  | ..... | 59 |
| 12.1 |  | ..... | 59 |
| 12.2 |  | ..... | 59 |
| 12.3 |  | ..... | 59 |

§2

2.1

| | | |
|---|------------------|------------------|
| | (LOF) | |
| | (LOF) | |
| | | |
| | 163005 | |
| | | |
| | 2016 2 5 | |
| | | |
| | | |
| | 1,933,332,659.01 | |
| | | |
| | | |
| | 2016 3 16 | |
| | LOF A | LOF C |
| : | - | |
| | 163007 | 163005 |
| | 20,746,417.18 | 1,912,586,241.83 |

1 2013 2 4
3
2016 2 4 A
B LOF
2 2016 6 24 LOF
C A 2016 6 21
LOF
3 LOF C
4 2021 8 23 LOF C
" LOF"

2.2

| | |
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| | |
| | |

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|--|--|
| | |
| | |
| | |

2.3

| | 021-61009999 | 021-61618888 |
|--|----------------------|------------------|
| | zhouyg@cxfund.com.cn | Hub5@spdb.com.cn |
| | 4007005566 | 95528 |
| | 021-61009800 | 021-63602540 |
| | 68 9 | 12 |
| | 9 68 | 689 |
| | 200120 | 200001 |
| | | |

2.4

| | |
|--|-------------------|
| | |
| | www.cxfund.com.cn |
| | 68 9 |
| | 12 |

2.5

| | | 17 |
|--|--|----|

§3

3.1

| | LOF A | LOF C |
|-------|----------------------------|----------------------------|
| 3.1.1 | (2021 1 1 - 2021 6 30) | (2021 1 1 - 2021 6 30) |
| | 215,074.27 | 7,342,921.46 |
| | 1,646,639.03 | 60,412,450.54 |
| | 0.0411 | 0.0407 |
| | 5.05% | 4.87% |
| | 4.72% | 4.53% |
| 3.1.2 | (2021 6 30) | |
| | 76,188.19 | 210,568.96 |
| | 0.0037 | 0.0001 |
| | 17,406,973.94 | 1,642,171,443.16 |
| | 0.8390 | 0.8586 |
| 3.1.3 | (2021 6 30) | |
| | 32.31% | 24.73% |

1

2

3

3.2

3.2.1

LOF A

| | 0.58% | 0.06% | -0.04% | 0.03% | 0.62% | 0.03% |
|--|--------|-------|--------|-------|--------|-------|
| | 3.48% | 0.06% | 0.45% | 0.03% | 3.03% | 0.03% |
| | 4.72% | 0.07% | 0.65% | 0.04% | 4.07% | 0.03% |
| | 5.83% | 0.06% | -0.20% | 0.06% | 6.03% | 0.00% |
| | 21.28% | 0.22% | 4.53% | 0.07% | 16.75% | 0.15% |

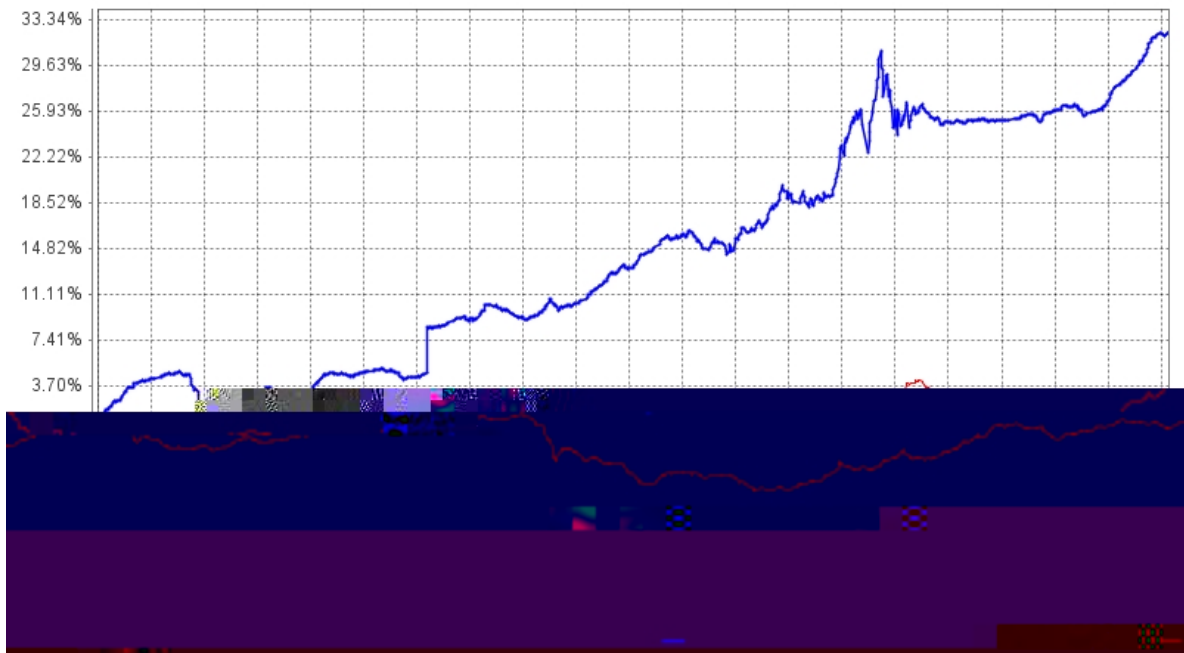
| | | | | | | |
|--|--------|-------|-------|-------|--------|-------|
| | 32.31% | 0.21% | 1.84% | 0.07% | 30.47% | 0.14% |
|--|--------|-------|-------|-------|--------|-------|

LOF C

| | | | | | | |
|--|--------|-------|--------|-------|--------|-------|
| | | | | | | |
| | 0.55% | 0.06% | -0.04% | 0.03% | 0.59% | 0.03% |
| | 3.38% | 0.06% | 0.45% | 0.03% | 2.93% | 0.03% |
| | 4.53% | 0.07% | 0.65% | 0.04% | 3.88% | 0.03% |
| | 5.28% | 0.06% | -0.20% | 0.06% | 5.48% | 0.00% |
| | 19.72% | 0.22% | 4.53% | 0.07% | 15.19% | 0.15% |
| | 24.73% | 0.17% | 1.56% | 0.08% | 23.17% | 0.09% |

3.2.2

长信利众债券（LOF）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



长信利众债券 (LOF) 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 2016 6 24 LOF C A

2 2016 2 5 LOF A 2016 6 24

2021 6 30 LOF C 2016 2 5 2021

6 30

3 6

2013 2 4 2016 2 5

FOF
300

FOF 50

1-3

87

FOF 6

4.1.2

| | 50 (LOF) | 2020 5 15 | - | 6 | 2019 7 50 (LOF) |
|--|-----------------|-----------|---|---|-------------------------------|
| | | 2020 7 9 | - | 8 | |

| | | | | | |
|--|-------|--|--|--|--------|
| | (LOF) | | | | 2016 5 |
| | | | | | (LOF) |

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

| | | | | | | | |
|--------|---|----|--------|-------|--------|-------|-------|
| 2021 | 6 | 30 | | LOF A | 0.8390 | | 1.243 |
| | | | | LOF A | 4.72% | | LOF C |
| 0.8586 | | | 1.1976 | | | LOF C | 4.53% |
| | | | 0.65% | | | | |

4.5

4.6

4.7

LOF

1

2

12

10%

3

4

5

15

6

7

4.8

§5

5.1

LOF

" "

5.2

LOF

5.3

" "

§6

6.1

(LOF)

2021 6 30

| | | 2021 6 30 | 2020 12 31 |
|--|---------|------------------|------------------|
| | | | |
| | 6.4.6.1 | 2,873,498.25 | 31,717,428.62 |
| | | - | 1,012,380.71 |
| | | 48,114.47 | 38,630.35 |
| | 6.4.6.2 | 2,182,035,608.30 | 872,229,806.99 |
| | | - | - |
| | | - | - |
| | | 2,182,035,608.30 | 872,229,806.99 |
| | | - | - |
| | | - | - |
| | 6.4.6.3 | - | - |
| | 6.4.6.4 | - | 129,700,394.55 |
| | | - | - |
| | 6.4.6.5 | 28,974,717.89 | 9,585,131.49 |
| | | - | - |
| | | 1,496,659.35 | 313.75 |
| | | - | - |
| | 6.4.6.6 | - | - |
| | | 2,215,428,598.26 | 1,044,284,086.46 |
| | | 2021 6 30 | 2020 12 31 |
| | | | |
| | | - | - |
| | | - | - |
| | 6.4.6.3 | - | - |
| | | 552,088,543.95 | 30,000,000.00 |
| | | - | 14,071.23 |
| | | 219,337.83 | 14,936,813.36 |
| | | 966,161.01 | 180,529.94 |
| | | 276,046.02 | 51,580.01 |
| | | 473,653.58 | 76,627.28 |
| | 6.4.6.7 | 17,933.01 | 17,240.43 |
| | | 1,480,603.86 | 1,404,089.85 |

| | | | |
|--|----------|------------------|------------------|
| | | 200,073.79 | -10,553.42 |
| | | - | - |
| | | - | - |
| | 6.4.6.8 | 127,828.11 | 237,236.28 |
| | | 555,850,181.16 | 46,907,634.96 |
| | | | |
| | 6.4.6.9 | 1,444,458,867.82 | 908,603,916.12 |
| | 6.4.6.10 | 215,119,549.28 | 88,772,535.38 |
| | | 1,659,578,417.10 | 997,376,451.50 |
| | | 2,215,428,598.26 | 1,044,284,086.46 |

2021 6 30

LOF A

0.8390

LOF C 0.8586

1,933,332,659.01

LOF

A 20,746,417.18

LOF C 1,912,586,241.83

6.2

(LOF)

2021 1 1

2021 6 30

| | | 2021 1 1 2021 6 30 | 2020 1 1 2020 6 30 |
|------|------------|-----------------------|-----------------------|
| | | 71,962,102.77 | 3,179,079.49 |
| 1. | | 23,416,312.32 | 4,504,123.87 |
| | 6.4.6.11 | 135,872.29 | 204,008.36 |
| | | 23,020,687.73 | 4,127,948.91 |
| | | - | - |
| | | 259,752.30 | 172,166.60 |
| | | - | - |
| | | - | - |
| 2. | " -" | -5,972,988.67 | 8,913,831.83 |
| | 6.4.6.12 | - | 255,863.57 |
| | | - | - |
| | 6.4.6.13 | -5,972,988.67 | 8,656,078.26 |
| | 6.4.6.13.5 | - | - |
| | 6.4.6.14 | - | - |
| | 6.4.6.15 | - | - |
| | 6.4.6.16 | - | 1,890.00 |
| 3. | 6.4.6.17 | 54,501,093.84 | -10,253,426.05 |
| " -" | | | |
| 4. | " -" | - | - |

| | | | |
|------|------|-----------|---------------|
| | | | |
| 5. | " -" | 6.4.6.18 | 17,685.28 |
| | | | 14,549.84 |
| | | | 9,903,013.20 |
| | | | 2,037,802.93 |
| 1 | | 6.4.9.2.1 | 4,397,845.34 |
| | | | 1,033,219.56 |
| 2 | | 6.4.9.2.2 | 1,256,527.26 |
| | | | 295,205.49 |
| 3 | | 6.4.9.2.3 | 2,142,333.97 |
| | | | 427,533.34 |
| 4 | | 6.4.6.19 | 20,656.63 |
| | | | 34,241.97 |
| 5 | | | 1,895,449.95 |
| | | | 97,804.26 |
| | | | 1,895,449.95 |
| | | | 97,804.26 |
| 6 | | | 48,059.81 |
| | | | 12,147.07 |
| 7 | | 6.4.6.20 | 142,140.24 |
| | | | 137,651.24 |
| " -" | | | 62,059,089.57 |
| | | | 1,141,276.56 |
| | | | - |
| | " -" | | 62,059,089.57 |
| | | | 1,141,276.56 |

6.3

(LOF)

2021 1 1 2021 6 30

| | 2021 1 1 2021 6 30 | | |
|------|--------------------|---------------|----------------|
| | | | |
| | 908,603,916.12 | 88,772,535.38 | 997,376,451.50 |
| | - | 62,059,089.57 | 62,059,089.57 |
| " -" | 535,854,951.70 | 64,287,924.33 | 600,142,876.03 |
| 1. | 596,500,643.59 | 71,091,993.89 | 667,592,637.48 |
| 2. | -60,645,691.89 | -6,804,069.56 | -67,449,761.45 |
| | - | - | - |

| | | | |
|------|---------------------------|----------------|------------------|
| " _" | | | |
| | 1,444,458,867.82 | 215,119,549.28 | 1,659,578,417.10 |
| | 2020 1 1 2020 6 30 | | |
| | | | |
| | 192,925,812.19 | 49,563,082.36 | 242,488,894.55 |
| | - | 1,141,276.56 | 1,141,276.56 |
| " _" | 731,370,053.58 | 154,715,076.26 | 886,085,129.84 |
| 1. | 743,651,920.14 | 157,520,442.22 | 901,172,362.36 |
| 2. | -12,281,866.56 | -2,805,365.96 | -15,087,232.52 |
| " _" | - | - | - |
| | 924,295,865.77 | 205,419,435.18 | 1,129,715,300.95 |

6.1 6.4

6.4**6.4.1**

LOF " "

"

" [2012]1708

695,708,650.10

2016 2 5

2013 2 4

3

LOF

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LOF "

2016 6 24

LOF

C

A

A

C

80%

20%

5%

6.4.2

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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 |
|-----|--------------|
| | 2,873,498.25 |
| | - |
| 1 | - |
| 1-3 | - |
| 3 | - |
| | - |
| | 2,873,498.25 |

6.4.6.2

| | | 2021 6 30 | | |
|---|--|------------------|------------------|---------------|
| | | | | |
| | | - | - | - |
| - | | - | - | - |
| | | 173,219,259.71 | 224,806,108.30 | 51,586,848.59 |
| | | 1,953,861,540.68 | 1,957,229,500.00 | 3,367,959.32 |
| | | 2,127,080,800.39 | 2,182,035,608.30 | 54,954,807.91 |
| | | - | - | - |
| | | - | - | - |
| | | - | - | - |
| | | 2,127,080,800.39 | 2,182,035,608.30 | 54,954,807.91 |

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 |
|--|---------------|
| | 2,746.56 |
| | - |
| | - |
| | 19.70 |
| | 28,971,949.63 |
| | - |
| | - |
| | - |
| | - |
| | - |

| | |
|--|---------------|
| | 2.00 |
| | 28,974,717.89 |

6.4.6.6**6.4.6.7**

| | 2021 6 30 |
|--|-----------|
| | - |
| | 17,933.01 |
| | 17,933.01 |

6.4.6.8

| | 2021 6 30 |
|--|------------|
| | - |
| | 272.77 |
| | - |
| | 13,500.00 |
| | 24,795.19 |
| | 59,507.37 |
| | 29,752.78 |
| | 127,828.11 |

6.4.6.9

| LOF A | | |
|---------|----------------|----------------|
| | 2021 1 1 | 2021 6 30 |
| | 38,377,873.76 | 29,687,421.04 |
| | 23,890,604.95 | 18,480,726.80 |
| ("-") | -41,522,061.53 | -32,118,613.75 |
| - / | - | - |
| / | - | - |
| | - | - |
| ("-") | - | - |

| | | |
|--|---------------|---------------|
| | 20,746,417.18 | 16,049,534.09 |
|--|---------------|---------------|

| LOF C | | |
|---------|------------------|------------------|
| | 2021 1 1 | 2021 6 30 |
| | 1,176,841,805.11 | 878,916,495.08 |
| | 773,941,460.94 | 578,019,916.79 |
| ("-") | -38,197,024.22 | -28,527,078.14 |
| - / | - | - |
| / | - | - |
| | - | - |
| ("-") | - | - |
| | 1,912,586,241.83 | 1,428,409,333.73 |

6.4.6.10

| LOF A | | | |
|-------|-------------|---------------|---------------|
| | | | |
| | -54,650.78 | 1,115,939.84 | 1,061,289.06 |
| | 215,074.27 | 1,431,564.76 | 1,646,639.03 |
| | -84,235.30 | -1,266,252.94 | -1,350,488.24 |
| | 33,204.04 | 1,281,862.91 | 1,315,066.95 |
| | -117,439.34 | -2,548,115.85 | -2,665,555.19 |
| | - | - | - |
| | 76,188.19 | 1,281,251.66 | 1,357,439.85 |

| LOF C | | | |
|-------|---------------|----------------|----------------|
| | | | |
| | -4,312,470.77 | 92,023,717.09 | 87,711,246.32 |
| | 7,342,921.46 | 53,069,529.08 | 60,412,450.54 |
| | -2,819,881.73 | 68,458,294.30 | 65,638,412.57 |
| | -2,839,304.07 | 72,616,231.01 | 69,776,926.94 |
| | 19,422.34 | -4,157,936.71 | -4,138,514.37 |
| | - | - | - |
| | 210,568.96 | 213,551,540.47 | 213,762,109.43 |

6.4.6.11

| | 2021 1 1 | 2021 6 30 |
|--|----------|------------|
| | | 98,802.50 |
| | | - |
| | | 24,534.31 |
| | | 12,535.48 |
| | | - |
| | | 135,872.29 |

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6.4.6.12**6.4.6.12.1**

6.4.6.13**6.4.6.13.1**

| | 2021 1 1 | 2021 6 30 |
|-----|----------|---------------|
| --- | | -5,972,988.67 |
| --- | | - |
| --- | | - |
| | | -5,972,988.67 |

6.4.6.13.2

| | 2021 1 1 | 2021 6 30 |
|--|----------|------------------|
| | | 1,140,615,349.70 |
| | | 1,125,441,569.15 |
| | | 21,146,769.22 |
| | | -5,972,988.67 |

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

6.4.6.17

| | 2021 | 1 | 1 | 2021 | 6 | 30 |
|----|------|---|---|------|---|---------------|
| 1. | | | | | | 54,501,093.84 |
| — | | | | | | - |
| — | | | | | | 54,501,093.84 |
| — | | | | | | - |
| — | | | | | | - |
| — | | | | | | - |
| 2. | | | | | | - |
| — | | | | | | - |
| 3. | | | | | | - |
| | | | | | | - |
| | | | | | | 54,501,093.84 |

6.4.6.18

| | 2021 1 1 | 2021 6 30 |
|--|----------|-----------|
| | | 17,685.28 |
| | | 17,685.28 |

7

25%

6.4.6.19

| | 2021 1 1 | 2021 6 30 |
|--|----------|-----------|
| | | 2,031.63 |
| | | 18,625.00 |
| | | - |
| | | - |
| | | - |
| | | - |
| | | 20,656.63 |

6.4.6.20

| | 2021 1 1 | 2021 6 30 |
|---|----------|------------|
| | | 24,795.19 |
| | | 59,507.37 |
| | | - |
| | | 17,850.00 |
| | | 29,752.78 |
| | | 10,234.90 |
| - | | - |
| | | - |
| | | 142,140.24 |

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 | |
|--|----------|--|-----------|--|--------------|--|-----------|--|
| | | | | | | | | |
| | - | | - | | 5,997,308.31 | | 48.03% | |

6.4.9.1.2

| | 2021 1 1 | | 2021 6 30 | | 2020 1 1 | | 2020 6 30 | |
|--|----------------|--|-----------|--|----------------|--|-----------|--|
| | | | | | | | | |
| | 351,724,130.94 | | 87.47% | | 260,362,427.19 | | 61.24% | |

0.70%

H=E× /

H

E

6.4.9.2.2

| | 2021 1 1 30 | 2021 6 | 2020 1 1 | 2020 6 30 |
|--|-------------|--------------|----------|------------|
| | | 1,256,527.26 | | 295,205.49 |

0.20%

H=E× /

H

E

6.4.9.2.3

| | 2021 1 1 2021 6 30 | | |
|--|--------------------|-----|--------------|
| | A | LOF | C |
| | - | | 2,609.39 |
| | - | | 2,123,827.36 |
| | - | | 309.98 |
| | - | | 2,126,746.73 |
| | 2020 1 1 2020 6 30 | | |
| | A | LOF | C |

| | | | |
|--|---|------------|------------|
| | - | 3,679.70 | 3,679.70 |
| | - | 414,758.33 | 414,758.33 |
| | - | 118.37 | 118.37 |
| | - | 418,556.40 | 418,556.40 |

A

C

0.35% C

C

0.35%

H=E×C

/

H C

E C

6.4.9.3

()

| 2021 1 1 2021 6 30 | | | | | | |
|--------------------|----------------|---|---|---|---|---|
| | | | | | | |
| | 120,204,780.82 | - | - | - | - | - |
| 2020 1 1 2020 6 30 | | | | | | |
| | | | | | | |
| | 51,032,363.11 | - | - | - | - | - |

6.4.9.4**6.4.9.4.1****6.4.9.4.2**

6.4.9.5

6.4.9.5.1

| | | 2021 1 1 | 2021 6 30 |
|-----|------|---------------|-----------|
| | | LOF A | LOF C |
| 2 5 | 2016 | - | - |
| | | 37,739,338.28 | - |
| / | | - | - |
| | | - | - |
| / | | 37,739,338.28 | - |
| | | 0.00 | - |
| | | 0.00% | - |

| | | 2020 1 1 | 2020 6 30 |
|-----|------|----------|-----------|
| | | LOF A | LOF C |
| 2 5 | 2016 | - | - |
| | | - | - |
| / | | - | - |
| | | - | - |
| / | | - | - |
| | | - | - |
| | | - | - |

6.4.9.5.2

| | | LOF C |
|--|-----------|------------|
| | 2021 6 30 | 2020 12 31 |
| | | |

| | | | | |
|--|------|-------|---------------|-------|
| | | | | |
| | 0.00 | 0.00% | 12,509,803.92 | 1.03% |

6.4.9.6

| | 2021 1 1 | | | 2021 6 30 | | | 2020 1 1 | | | 2020 6 30 | | |
|--|----------|--|--|--------------|--|-----------|----------|--------------|--|-----------|------------|--|
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | | | | 2,873,498.25 | | 98,802.50 | | 1,117,413.19 | | | 157,511.61 | |

2021 6 30

" "

2020 6 30

6.4.9.7**6.4.9.8****6.4.10****6.4.11 2021 6 30****6.4.11.1 /**

| 6.4.11.1.2 | | | | | | | | | | |
|------------|--|-----------------|----------------|--|-----|-----|-------|------------|------------|---|
| | | | | | | | | | | |
| 113050 | | 2021 6 17 | 2021 7 1 | | 100 | 100 | 4,910 | 491,000.00 | 491,000.00 | - |

| | | | | | | | | | | |
|--|--|--|--|--|--|--|--|--|--|--|
| | | | | | | | | | | |
|--|--|--|--|--|--|--|--|--|--|--|

6.4.11.2

6.4.11.3

6.4.11.3.1

2021 6 30

552,088,543.95

| 200011 | 20 11 | 2021 7 6 | 100.13 | 1,108,000 | 110,944,040.00 |
|--------|----------|----------|--------|-----------|----------------|
| 200018 | 20 18 | 2021 7 2 | 100.50 | 1,620,000 | 162,810,000.00 |
| 210006 | 21 06 | 2021 7 2 | 100.03 | 1,000,000 | 100,030,000.00 |
| 210202 | 21 02 | 2021 7 1 | 100.09 | 1,999,000 | 200,079,910.00 |
| | | | | 5,727,000 | 573,863,950.00 |

6.4.11.3.2

6.4.11.4

6.4.12

6.4.12.1

"

"

6.4.12.2

10%

10%

6.4.12.2.1

| | 2021 6 30 | 2020 12 31 |
|-----|----------------|----------------|
| A-1 | 90,481,000.00 | 0.00 |
| A-1 | 0.00 | 0.00 |
| | 230,537,000.00 | 219,582,000.00 |
| | 321,018,000.00 | 219,582,000.00 |

6.4.12.2.2**6.4.12.2.3**

| | 2021 6 30 | 2020 12 31 |
|-----|---------------|------------|
| A-1 | 0.00 | 0.00 |
| A-1 | 0.00 | 0.00 |
| | 79,170,000.00 | 0.00 |
| | 79,170,000.00 | 0.00 |

AA+

6.4.12.2.4

| | 2021 6 30 | 2020 12 31 |
|-----|------------------|----------------|
| AAA | 227,895,077.10 | 5,288,500.00 |
| AAA | 533,183,531.20 | 210,889,306.99 |
| | 1,020,769,000.00 | 436,470,000.00 |
| | 1,781,847,608.30 | 652,647,806.99 |

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 30 | 6 | 6 | 6 -1 | 1-5 | 5 | | |
|------------|---|----------------|----------------|------------------|---------------|---------------|------------------|
| | | | | | | | |
| | | 2,873,498.25 | - | - | - | - | 2,873,498.25 |
| | | 48,114.47 | - | - | - | - | 48,114.47 |
| | | 548,025,031.20 | 320,989,341.50 | 1,243,081,235.60 | 69,940,000.00 | - | 2,182,035,608.30 |
| | | - | - | - | - | 28,974,717.89 | 28,974,717.89 |
| | | - | - | - | - | 1,496,659.35 | 1,496,659.35 |
| | | 550,946,643.92 | 320,989,341.50 | 1,243,081,235.60 | 69,940,000.00 | 30,471,377.24 | 2,215,428,598.26 |
| | | | | | | | |
| | | 552,088,543.95 | - | - | - | - | 552,088,543.95 |
| | | - | - | - | - | 219,337.83 | 219,337.83 |
| | | - | - | - | - | 966,161.01 | 966,161.01 |
| | | - | - | - | - | 276,046.02 | 276,046.02 |

| | | | | | | | |
|------|----------------|----------------|------------------|---------------|---------------|------------------|----------------|
| | | - | - | - | - | 473,653.58 | 473,653.58 |
| | | - | - | - | - | 17,933.01 | 17,933.01 |
| | | - | - | - | - | 200,073.79 | 200,073.79 |
| | | - | - | - | - | 1,480,603.86 | 1,480,603.86 |
| | | - | - | - | - | 127,828.11 | 127,828.11 |
| | 552,088,543.95 | - | - | - | - | 3,761,637.21 | 555,850,181.16 |
| | -1,141,900.03 | 320,989,341.50 | 1,243,081,235.60 | 69,940,000.00 | 26,709,740.03 | 1,659,578,417.10 | |
| 2020 | 12 | 6 | 6 | -1 | 1-5 | 5 | |
| 31 | | | | | | | |
| | | | | | | | |
| | 31,717,428.62 | - | - | - | - | - | 31,717,428.62 |
| | 1,012,380.71 | - | - | - | - | - | 1,012,380.71 |
| | 38,630.35 | - | - | - | - | - | 38,630.35 |
| | 35,806,075.29 | 353,378,731.70 | 385,981,000.00 | 97,064,000.00 | - | - | 872,229,806.99 |
| | 129,700,394.55 | - | - | - | - | - | 129,700,394.55 |
| | - | - | - | - | - | 9,585,131.49 | 9,585,131.49 |
| | - | - | - | - | - | 313.75 | 313.75 |
| | 198,274,909.52 | 353,378,731.70 | 385,981,000.00 | 97,064,000.00 | 9,585,445.24 | 1,044,284,086.46 | |
| | | | | | | | |
| | 30,000,000.00 | - | - | - | - | - | 30,000,000.00 |
| | - | - | - | - | - | 14,071.23 | 14,071.23 |
| | - | - | - | - | - | 14,936,813.36 | 14,936,813.36 |
| | - | - | - | - | - | 180,529.94 | 180,529.94 |
| | - | - | - | - | - | 51,580.01 | 51,580.01 |
| | - | - | - | - | - | 76,627.28 | 76,627.28 |
| | - | - | - | - | - | 17,240.43 | 17,240.43 |
| | - | - | - | - | - | -10,553.42 | -10,553.42 |
| | - | - | - | - | - | 1,404,089.85 | 1,404,089.85 |
| | - | - | - | - | - | 237,236.28 | 237,236.28 |
| | 30,000,000.00 | - | - | - | - | 16,907,634.96 | 46,907,634.96 |
| | 168,274,909.52 | 353,378,731.70 | 385,981,000.00 | 97,064,000.00 | -7,322,189.72 | 997,376,451.50 | |

6.4.12.4.1.2

| | | | |
|--|----|---------------|---------------|
| | | | |
| | | 2021 6 30 | 2020 12 31 |
| | 27 | 9,946,886.38 | 6,183,365.04 |
| | 27 | -9,946,886.38 | -6,183,365.04 |

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 | |
|---|------------------|--------|----------------|-------|
| | | % | | % |
| - | - | - | - | - |
| | - | - | - | - |
| | 2,182,035,608.30 | 131.48 | 872,229,806.99 | 87.45 |
| | - | - | - | - |

| | | | | |
|--|------------------|--------|----------------|-------|
| | | | | |
| | - | - | - | - |
| | - | - | - | - |
| | 2,182,035,608.30 | 131.48 | 872,229,806.99 | 87.45 |

6.4.12.4.3.2

6.4.13

6.4.13.1

6.4.13.1.1

6.4.13.1.2

6.4.13.1.2.1

2021 6 30

41,520,372.70

2,140,515,235.60

0

6.4.13.1.2.2

6.4.13.1.2.3

6.4.13.2

6.4.13.3

7.4.3**7.5**

| 1 | | 740,083,000.00 | 44.59 |
|----|--|------------------|--------|
| 2 | | - | - |
| 3 | | 410,902,000.00 | 24.76 |
| | | 380,716,000.00 | 22.94 |
| 4 | | 259,139,735.60 | 15.61 |
| 5 | | 220,988,000.00 | 13.32 |
| 6 | | 430,232,500.00 | 25.92 |
| 7 | | 41,520,372.70 | 2.50 |
| 8 | | 79,170,000.00 | 4.77 |
| 9 | | - | - |
| 10 | | 2,182,035,608.30 | 131.48 |

7.6

| 1 | 210202 | 21 02 | 2,100,000 | 210,189,000.00 | 12.67 |
|---|--------|----------|-----------|----------------|-------|
| 2 | 200018 | 20 18 | 2,000,000 | 201,000,000.00 | 12.11 |
| 3 | 200011 | 20 11 | 1,900,000 | 190,247,000.00 | 11.46 |
| 4 | 200009 | 20 09 | 1,800,000 | 178,866,000.00 | 10.78 |
| 5 | 210213 | 21 13 | 1,700,000 | 170,527,000.00 | 10.28 |

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

2020 12 25

2020 67

:

“ ”

4880

7.12.2

7.12.3

| 1 | | 48,114.47 |
|---|--|---------------|
| 2 | | - |
| 3 | | - |
| 4 | | 28,974,717.89 |
| 5 | | 1,496,659.35 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 30,519,491.71 |

7.12.4

| 1 | 128057 | | 6,158,000.00 | 0.37 |
|---|--------|--|--------------|------|
| 2 | 123082 | | 5,536,500.00 | 0.33 |

| | | | | |
|----|--------|--|--------------|------|
| 3 | 127012 | | 5,351,500.00 | 0.32 |
| 4 | 128034 | | 5,260,000.00 | 0.32 |
| 5 | 128035 | | 4,424,000.00 | 0.27 |
| 6 | 113610 | | 3,236,100.00 | 0.19 |
| 7 | 113516 | | 3,178,500.00 | 0.19 |
| 8 | 113037 | | 3,095,100.00 | 0.19 |
| 9 | 123081 | | 2,683,000.00 | 0.16 |
| 10 | 113519 | | 1,200,831.20 | 0.07 |

7.12.5**7.12.6**

§8

8.1

| | () | | | | | |
|----------|-------|--------------|------------------|--------|---------------|---------|
| | | | | | | |
| | | | | | | |
| LOF A | 709 | 29,261.52 | 0.00 | 0.00% | 20,746,417.18 | 100.00% |
| LOF C | 623 | 3,069,961.86 | 1,877,488,562.82 | 98.16% | 35,097,679.01 | 1.84% |
| | 1,332 | 1,451,450.95 | 1,877,488,562.82 | 97.11% | 55,844,096.19 | 2.89% |

8.2

LOF C

| 1 | | 67,720.00 13.51% |
|----|--|------------------|
| 2 | | 52,300.00 10.43% |
| 3 | | 41,850.00 8.35% |
| 4 | | 35,971.00 7.18% |
| 5 | | 30,000.00 5.98% |
| 6 | | 29,805.00 5.95% |
| 7 | | 25,300.00 5.05% |
| 8 | | 20,820.00 4.15% |
| 9 | | 20,367.00 4.06% |
| 10 | | 20,000.00 3.99% |

8.3

| | LOF A | 0.00 0.00% |
|--|-------|------------|

| | | | |
|--|-------|------|-------|
| | LOF C | 0.00 | 0.00% |
| | | 0.00 | 0.00% |

8.4

| | LOF A | 0 |
|--|-------|---|
| | LOF C | 0 |
| | | 0 |
| | LOF A | 0 |
| | LOF C | 0 |
| | | 0 |

§ 9

| | LOF A | LOF C |
|----------------|---------------|------------------|
| 2016 年 2 月 5 日 | - | 301,618,736.19 |
| | 38,377,873.76 | 1,176,841,805.11 |
| | 23,890,604.95 | 773,941,460.94 |
| : | 41,522,061.53 | 38,197,024.22 |
| "_" | - | - |
| | 20,746,417.18 | 1,912,586,241.83 |

§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

| | 1 | - | - | - | - | - |
|--|---|---|---|---|---|---|
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

| | | | | | | |
|--|---|---|---|---|---|---|
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

| | 351,724,130.94 | 87.47% | 1,121,000,000.00 | 100.00% | - | - |
|--|----------------|--------|------------------|---------|---|---|
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | - | - | - | - | - | - |
| | 50,370,939.57 | 12.53% | - | - | - | - |

10.8

| 1 | | | 2021 1 14 |
|---|--------|-----------|-----------|
| 2 | 4 | (LOF)2020 | 2021 1 22 |
| 3 | 2020 4 | | 2021 1 22 |
| 4 | | | 2021 1 26 |
| 5 | | 28 | 2021 3 2 |

| | | | |
|----|-----------|----------|-----------|
| | | | |
| 6 | 28 | | 2021 3 2 |
| 7 | LOF | | 2021 3 2 |
| 8 | LOF | | 2021 3 2 |
| 9 | LOF | | 2021 3 2 |
| 10 | | | 2021 3 16 |
| 11 | | | 2021 3 26 |
| 12 | (LOF)2020 | | 2021 3 30 |
| 13 | 2020 | | 2021 3 30 |
| 14 | | | 2021 3 31 |
| 15 | 1 | LOF 2021 | 2021 4 21 |
| 16 | 2021 | | 2021 4 21 |
| 17 | LOF | | 2021 4 29 |
| 18 | | | 2021 4 30 |
| 19 | | | 2021 6 22 |

| | | | |
|----|------|----------|-----------|
| | | | |
| 20 | 2021 | LOF 1 | 2021 6 30 |

§11

11.1

20%

| | | 20% | | | | | |
|---|------------------------------|----------------|----------------|------|----------------|--------|--|
| | | | | | | | |
| 1 | 2021 1 1 2021 6 30 | 439,399,487.37 | 120,772,946.86 | 0.00 | 560,172,434.23 | 28.97% | |
| 2 | 2021 1 1 2021 6 30 | 537,043,817.89 | 0.00 | 0.00 | 537,043,817.89 | 27.78% | |
| 3 | 2021 3 26 2021 6 30 | 122,055,413.16 | 362,493,958.43 | 0.00 | 484,549,371.59 | 25.06% | |
| - | - | - | - | - | - | - | |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |

11.2

§12

12.1

1

2

LOF

3

LOF

4

LOF

5

6

12.2

12.3

2021 8 31