

2021

2021 6 30

2021 8 31

§1

1.1

2021 8 27

2021 1 1 2021 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	14
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	48
7.1	.....	48
7.2	.....	48
7.3	.....	49
7.4	.....	51
7.5	.....	53
7.6	.....	53
7.7	.....	54
7.8	.....	54
7.9	.....	54
7.10	.....	54
7.11	.....	54
7.12	.....	54
§8	.....	58
8.1	.....	58
8.2	.....	58
8.3	.....	58
§9	.....	59
§10	.....	60
10.1	.....	60
10.2	.....	60
10.3	.....	60
10.4	.....	60
10.5	.....	60
10.6	.....	60
10.7	.....	60
10.8	.....	63
§11	.....	65
11.1	..... 20%	65

11.2	.....	65
§12	.....	66
12.1	.....	66
12.2	.....	66
12.3	.....	66

§2

2.1

	004608	
	2017	12 7
	420,527,500.89	
	A	C
	004608	004609
	221,740,949.58	198,786,551.31

2.2

			GDP	CPI	M2
		*70%+	300	*30%	

2.3

		021-61009999	95559
		zhouyg@cxfund.com.cn	luzj@bankcomm.com
		4007005566	95559
		021-61009800	021-62701216
		68 9	188
		68	18
		9	
		200120	200336

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2.4

	www.cxfund.com.cn
	68 9
	18

2.5

		17
		68 9

§3

3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	27,926,101.51	18,773,330.14
	6,012,644.85	2,473,930.81
	0.0181	0.0113
	1.23%	0.76%
	1.15%	1.02%
3.1.2	(2021 6 30)	
	93,201,965.83	84,831,980.24
	0.4203	0.4267
	324,500,559.28	292,321,845.16
	1.4634	1.4705
3.1.3	(2021 6 30)	
	48.98%	49.67%

1

2

3

3.2

3.2.1

A

	-0.68%	0.21%	-0.47%	0.25%	-0.21%	-0.04%
	0.12%	0.27%	1.96%	0.30%	-1.84%	-0.03%
	1.15%	0.45%	1.82%	0.40%	-0.67%	0.05%
	16.19%	0.41%	9.66%	0.40%	6.53%	0.01%
	46.23%	0.35%	25.67%	0.40%	20.56%	-0.05%

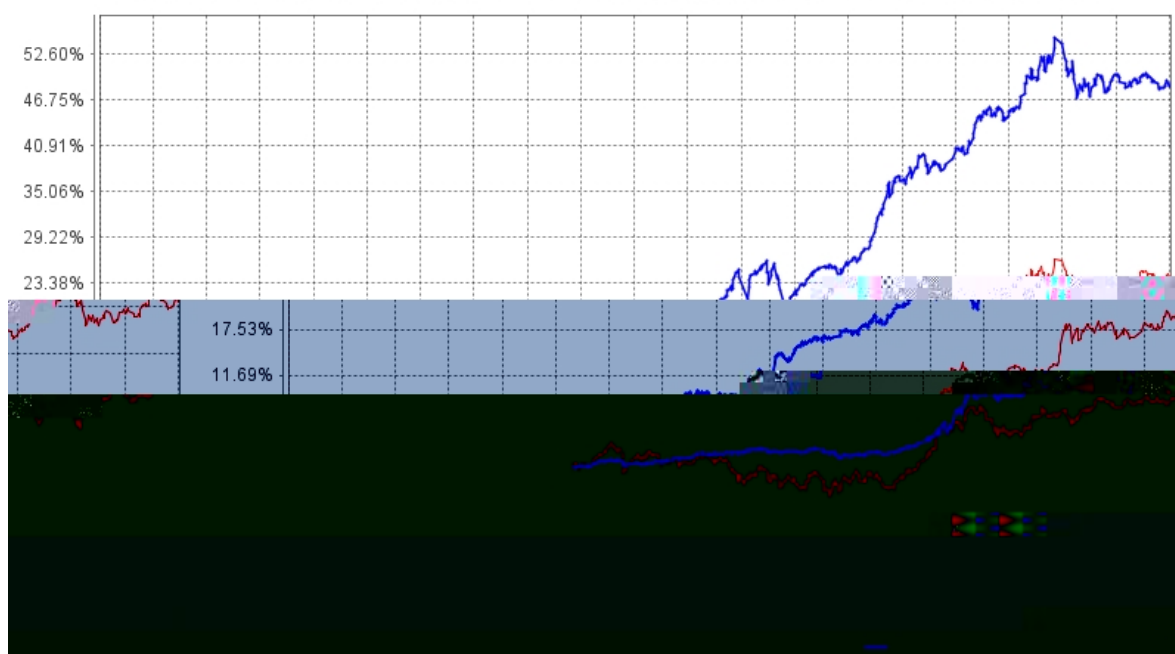
	48.98%	0.32%	24.39%	0.39%	24.59%	-0.07%
--	--------	-------	--------	-------	--------	--------

C

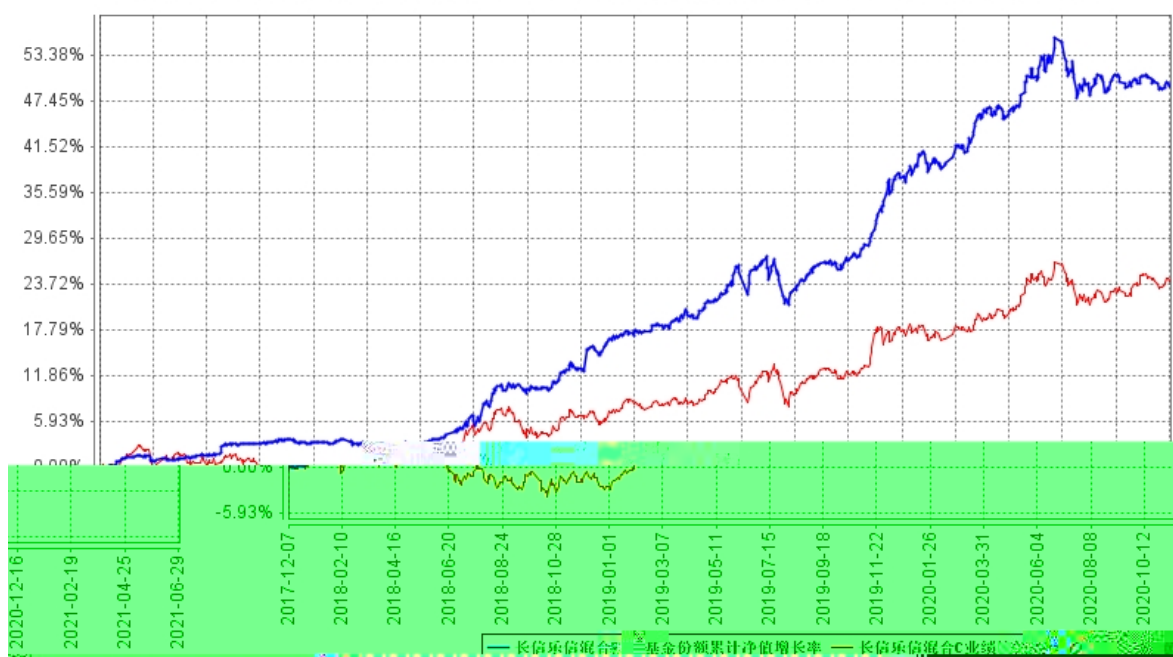
	-0.70%	0.21%	-0.47%	0.25%	-0.23%	-0.04%
	0.05%	0.27%	1.96%	0.30%	-1.91%	-0.03%
	1.02%	0.45%	1.82%	0.40%	-0.80%	0.05%
	15.91%	0.41%	9.66%	0.40%	6.25%	0.01%
	45.07%	0.35%	25.67%	0.40%	19.40%	-0.05%
	49.67%	0.32%	24.39%	0.39%	25.28%	-0.07%

3.2.2

长信乐信混合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



长信乐信混合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 2017 12 7 2021 6 30

2 6

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2021 6 30

76

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF 50

1-3

87

FOF 6

4.1.2

		2019 5 16	-	8	2013
		2017 12 26	-	15	2006

--	--	--	--	--	--

1

2

3 2021 7 16

4.2

4.3**4.3.1****4.3.2**

5%

4.4**4.4.1**

AAA

4.4.2

2021	6	30	A	1.4634	1.4814
			A	1.15%	C
					1.4705
				C	1.02%
					1.4885
					1.82%

4.5

4.6

4.7

1

3

2

3

4

A

C

5

4.8

§5

5.1

2021

5.2

2021

5.3

2021

§6

6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	3,586,674.24	2,686,271.68
		5,347,547.90	4,203,705.53
		125,820.57	118,262.72
	6.4.6.2	624,043,814.25	686,809,268.27
		126,131,261.45	214,097,827.17
		-	-
		497,912,552.80	472,711,441.10
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	15,000,000.00	112,000,350.00
		54,905,613.58	854,792.59
	6.4.6.5	5,395,177.11	7,531,874.77
		-	-
		39,464.86	10,075,153.27
		-	-
	6.4.6.6	-	-
		708,444,112.51	824,279,678.83
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		36,000,000.00	-
		-	-
		54,760,785.50	300,287.31
		367,817.06	403,907.88
		67,433.14	74,049.76
		71,169.23	61,995.13
	6.4.6.7	251,890.38	171,996.73
		9,290.74	5,022.70

		-	-
		-	-
		-	-
	6.4.6.8	93,322.02	179,028.78
		91,621,708.07	1,196,288.29
	6.4.6.9	420,527,500.89	567,730,690.06
	6.4.6.10	196,294,903.55	255,352,700.48
		616,822,404.44	823,083,390.54
		708,444,112.51	824,279,678.83

2021 6 30

A

1.4634

C

1.4705

420,527,500.89

A

221,740,949.58

C

198,786,551.31

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		12,762,282.01	25,332,088.60
1.		8,648,064.38	3,484,839.80
	6.4.6.11	105,704.54	103,266.55
		8,237,565.52	3,181,554.05
		-	-
		304,794.32	200,019.20
		-	-
		-	-
2.	" -"	42,290,780.56	18,792,744.59
	6.4.6.12	42,640,380.58	18,268,804.61
		-	-
	6.4.6.13	-1,727,882.40	276,459.93
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-515,820.00
	6.4.6.16	1,378,282.38	763,300.05
3.	6.4.6.17	-38,212,855.99	3,052,274.34
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	36,293.06	2,229.87
			4,275,706.35	2,518,197.39
1		6.4.9.2.1	2,431,736.58	991,627.20
2		6.4.9.2.2	445,818.44	181,798.26
3		6.4.9.2.3	402,903.09	178,821.10
4		6.4.6.19	829,536.38	1,032,000.32
5			39,340.65	18,761.86
			39,340.65	18,761.86
6			7,403.18	743.58
7		6.4.6.20	118,968.03	114,445.07
" -"			8,486,575.66	22,813,891.21
			-	-
" -"			8,486,575.66	22,813,891.21

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	567,730,690.06	255,352,700.48	823,083,390.54
	-	8,486,575.66	8,486,575.66
" -"	-147,203,189.17	-67,544,372.59	-214,747,561.76
1.	191,488,361.24	91,688,551.33	283,176,912.57
2.	-338,691,550.41	-159,232,923.92	-497,924,474.33
	-	-	-

" _"			
	420,527,500.89	196,294,903.55	616,822,404.44
	2020 1 1 2020 6 30		
	302,359,214.76	58,542,257.18	360,901,471.94
	-	22,813,891.21	22,813,891.21
" _"	224,850,226.39	57,484,426.40	282,334,652.79
1.	348,311,236.31	82,327,902.06	430,639,138.37
2.	-123,461,009.92	-24,843,475.66	-148,304,485.58
	-	-	-
" _"			
	527,209,441.15	138,840,574.79	666,050,015.94

6.1 6.4

6.4**6.4.1**

(" ")

(" ")

(

" ") [2017]467

A C 206,904,871.45

() () (17) 00490

2017 12 7

()

(

)

(

()

0%-95%

3%

5%

(

)

× 70%+ 300

× 30%

6.4.2

(" ")

6.4.3

2021 6 30

2021 1 1

22 66

2021 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ()

3%

2)

3)

1 (1)

1 1 (1) 50%

1 20%

4) A 0.10% ()

6.4.6**6.4.6.1**

	2021 6 30
	3,586,674.24
	-
1	-
1-3	-
3	-
	-
	3,586,674.24

6.4.6.2

		2021 6 30		
		122,175,835.35	126,131,261.45	3,955,426.10
-		-	-	-
		86,175,725.75	86,265,952.80	90,227.05
		412,748,926.84	411,646,600.00	-1,102,326.84
		498,924,652.59	497,912,552.80	-1,012,099.79
		-	-	-
		-	-	-
		-	-	-
		621,100,487.94	624,043,814.25	2,943,326.31

6.4.6.3

/

6.4.6.4**6.4.6.4.1**

:

--	--

	2021 6 30	
	15,000,000.00	-
	-	-
	15,000,000.00	-

6.4.6.4.2**6.4.6.5**

	2021 6 30
	3,050.15
	-
	-
	2,304.09
	5,386,813.03
	-
	2,958.90
	-
	-
	-
	50.94
	5,395,177.11

6.4.6.6**6.4.6.7**

	2021 6 30
	250,065.38
	1,825.00
	251,890.38

6.4.6.8

	2021 6 30
	-
	19.46
	-
	9,000.00
	24,795.19
	59,507.37
	93,322.02

6.4.6.9

A		
	2021 1 1	2021 6 30
	376,980,394.89	376,980,394.89
	72,135,082.01	72,135,082.01
("-")	-227,374,527.32	-227,374,527.32
- /	-	-
/	-	-
	-	-
("-")	-	-
	221,740,949.58	221,740,949.58

C		
	2021 1 1	2021 6 30
	190,750,295.17	190,750,295.17
	119,353,279.23	119,353,279.23
("-")	-111,317,023.09	-111,317,023.09
- /	-	-
/	-	-
	-	-
("-")	-	-
	198,786,551.31	198,786,551.31

()

()

6.4.6.10

A			
	125,926,392.16	42,516,228.46	168,442,620.62
	27,926,101.51	-21,913,456.66	6,012,644.85
	-60,650,527.84	-11,045,127.93	-71,695,655.77
	25,470,238.45	8,981,621.93	34,451,860.38
	-86,120,766.29	-20,026,749.86	-106,147,516.15
	-	-	-
	93,201,965.83	9,557,643.87	102,759,609.70

C			
	65,200,593.53	21,709,486.33	86,910,079.86
	18,773,330.14	-16,299,399.33	2,473,930.81
	858,056.57	3,293,226.61	4,151,283.18
	43,244,543.73	13,992,147.22	57,236,690.95
	-42,386,487.16	-10,698,920.61	-53,085,407.77
	-	-	-
	84,831,980.24	8,703,313.61	93,535,293.85

6.4.6.11

	2021	1	1	2021	6	30
						57,417.40
						-
						-
						45,940.55
						2,346.59
						105,704.54

6.4.6.12

6.4.6.12.1

	2021	1	1	2021	6	30
						342,172,090.32
						299,531,709.74

	42,640,380.58
--	---------------

6.4.6.13**6.4.6.13.1**

	2021 1 1	2021 6 30
---		-1,727,882.40
---		-
---		-
		-1,727,882.40

6.4.6.13.2

	2021 1 1	2021 6 30
		478,868,988.00
		474,256,924.61
		6,339,945.79
		-1,727,882.40

6.4.6.13.3**6.4.6.13.4****6.4.6.13.5****6.4.6.14****6.4.6.14.1**

6.4.6.15**6.4.6.15.1** —**6.4.6.15.2** —**6.4.6.16**

	2021	1	1	2021	6	30
						1,378,282.38
						-
						-
						1,378,282.38

6.4.6.17

	2021	1	1	2021	6	30
1.						-38,212,855.99
—						-41,506,314.49
—						3,293,458.50
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						-38,212,855.99

6.4.6.18

	2021	1	1	2021	6	30
						36,285.40
						7.66
						36,293.06

			30	
		30	3	
75%	3	6		50%

6.4.6.19

	2021	1	1	2021	6	30
						824,411.38
						5,125.00
						-
						-
						-
						-
						829,536.38

6.4.6.20

	2021	1	1	2021	6	30
						24,795.19
						59,507.37
						-
						18,000.00
						16,665.47
						118,968.03

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		
	-			-			540,412,089.40				75.40%	

6.4.9.1.2

	2021 1 1			2021 6 30			2020 1 1			2020 6 30		
	-			-			49,507,925.18				89.15%	

6.4.9.1.3

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	-		-		1,781,100,000.00			100.00%

6.4.9.1.4**6.4.9.1.5**

	2021 1 1		2021 6 30	
	-		-	-
	2020 1 1		2020 6 30	
	503,285.45	84.31%	180,895.50	78.81%

1

2

6.4.9.2**6.4.9.2.1**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
			2,431,736.58				991,627.20	
			158,624.73				6,571.77	

× 0.60%

=

× 0.60% ÷

6.4.9.2.2

	2021 1 1 2021 6 30	2020 1 1 2020 6 30
	445,818.44	181,798.26

× 0.11%

=

× 0.11%÷

6.4.9.2.3

	2021 1 1 2021 6 30		
	A	C	
	-	232,134.09	232,134.09
	-	232,134.09	232,134.09
	2020 1 1 2020 6 30		
	A	C	
	-	169,503.44	169,503.44
	-	169,503.44	169,503.44

A

C

× 0.25%

C

=

C

× 0.25%÷

6.4.9.3

()

()

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

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
		3,586,674.24		57,417.40		5,482,447.70		58,520.06

2021 6 30

"

"

2020 6 30

6.4.9.7**6.4.9.8**

3,559,493.22 2020 6

30

3,496,138.09

0.00

2020 1 1

2020 6 30

23,962,380.00

0.00 2020 1 1 2020 6 30
555.10 2020 6 30

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

6.4.11.1.1										
688819		2021 1 7	2021 7 19		41.79	43.69	9,153	382,503.87	399,894.57	-
688626		2021 3 23	2021 10 8		28.82	104.16	3,652	105,250.64	380,392.32	-
688660		2021 5 11	2021 11 19		5.44	7.26	43,655	237,483.20	316,935.30	-
688317		2021 1 8	2021 7 19		43.22	63.82	4,715	203,782.30	300,911.30	-
300957		2021 3 18	2021 9 27		47.33	251.96	458	21,677.14	115,397.68	-
688607		2021 1 25	2021 8 2		23.21	44.50	1,890	43,866.90	84,105.00	-
688499		2021 6	2021 7		38.85	38.85	2,149	83,488.65	83,488.65	-

		23	1							
688070		2021 2 2	2021 8 10		23.16	34.47	2,407	55,746.12	82,969.29	-
300979		2021 4 15	2021 10 26		33.22	87.50	819	27,207.18	71,662.50	-
301018		2021 6 28	2021 7 7		8.29	8.29	7,811	64,753.19	64,753.19	-
688087		2021 6 30	2021 7 9		21.96	21.96	2,469	54,219.24	54,219.24	-
301020		2021 6 28	2021 7 6		10.64	10.64	4,210	44,794.40	44,794.40	-
300973		2021 4 8	2021 10 15		28.28	115.71	360	10,180.80	41,655.60	-
300981		2021 4 19	2021 10 27		48.59	90.39	425	20,650.75	38,415.75	-
688659		2021 3 24	2021 10 8		6.50	10.46	3,671	23,861.50	38,398.66	-
301021		2021 6 28	2021 7 6		9.46	9.46	2,899	27,424.54	27,424.54	-
300953		2021 3 11	2021 9 22		28.77	99.85	240	6,904.80	23,964.00	-
301009		2021 6	2021 12		12.54	27.89	801	10,044.54	22,339.89	-

		8	17							
301015		2021 6 22	2021 12 30		7.64	38.83	462	3,529.68	17,939.46	-
688226		2021 6 28	2021 7 7		6.42	6.42	2,693	17,289.06	17,289.06	-
300982		2021 4 19	2021 10 27		15.83	45.29	317	5,018.11	14,356.93	-
300968		2021 4 6	2021 10 15		6.87	12.07	1,162	7,982.94	14,025.34	-
300940		2021 1 27	2021 8 3		12.76	43.38	307	3,917.32	13,317.66	-
300614		2021 5 18	2021 11 25		9.19	40.38	329	3,023.51	13,285.02	-
300937		2021 1 20	2021 7 27		12.25	53.71	244	2,989.00	13,105.24	-
301013		2021 6 21	2021 12 29		8.72	27.11	471	4,107.12	12,768.81	-
300942		2021 2 2	2021 8 9		5.31	28.52	443	2,352.33	12,634.36	-
300933		2021 1 15	2021 7 22		3.37	10.44	1,112	3,747.44	11,609.28	-
605287		2021 6	2021 7		31.56	31.56	349	11,014.44	11,014.44	-

		28	6							
300955		2021 3 16	2021 9 24		16.53	46.07	232	3,834.96	10,688.24	-
300962		2021 3 29	2021 10 11		3.40	16.37	576	1,958.40	9,429.12	-
300952		2021 3 3	2021 9 13		11.72	27.08	340	3,984.80	9,207.20	-
301016		2021 6 23	2021 12 30		13.75	32.98	275	3,781.25	9,069.50	-
300966		2021 3 31	2021 10 11		8.24	31.54	286	2,356.64	9,020.44	-
300945		2021 2 3	2021 8 10		4.56	18.88	474	2,161.44	8,949.12	-
300948		2021 2 18	2021 8 25		8.67	27.42	324	2,808.00	8,884.08	-
300931		2021 1 13	2021 7 21		4.31	13.11	672	2,896.32	8,809.92	-
300961		2021 3 23	2021 9 30		8.48	22.07	394	3,341.12	8,695.58	-
300986		2021 4 21	2021 11 1		14.79	30.57	264	3,904.56	8,070.48	-
300987		2021 4	2021 11		6.79	26.81	301	2,043.79	8,069.81	-

		28	11							
300978		2021 4 15	2021 10 26		8.42	13.60	593	4,993.06	8,064.80	-
300926		2020 12 29	2021 7 7		10.76	22.20	359	3,862.84	7,969.80	-
300993		2021 5 17	2021 11 24		12.10	19.29	410	4,961.00	7,908.90	-
300927		2020 12 29	2021 7 7		13.39	30.10	217	2,905.63	6,531.70	-
300975		2021 4 14	2021 10 21		5.48	13.03	492	2,696.16	6,410.76	-
300963		2021 3 30	2021 10 11		12.13	22.49	283	3,432.79	6,364.67	-
301011		2021 6 9	2021 12 17		14.20	33.84	175	2,485.00	5,922.00	-
300943		2021 2 3	2021 8 10		9.79	23.01	255	2,496.45	5,867.55	-
300967		2021 4 2	2021 10 13		4.54	11.54	507	2,301.78	5,850.78	-
300929		2021 1 12	2021 7 20		13.87	29.55	183	2,538.21	5,407.65	-
300960		2021 3	2021 9		12.08	23.06	234	2,826.72	5,396.04	-

		22	29							
300995		2021 5 17	2021 11 26		14.72	23.32	191	2,811.52	4,454.12	-
301007		2021 6 4	2021 12 16		5.29	14.44	303	1,602.87	4,375.32	-
300998		2021 5 25	2021 12 2		6.02	21.32	201	1,210.02	4,285.32	-
301012		2021 6 15	2021 12 22		8.05	24.26	170	1,368.50	4,124.20	-
301010		2021 6 9	2021 12 20		7.83	17.61	218	1,706.94	3,838.98	-
002372		2021 5 31	2021 12 1		21.19	19.35	600,000	12,714,000.00	11,610,000.00	-

6.4.11.1.2										
113050		2021 6 17	2021 7 1		100.00	100.00	2,210	221,000.00	221,000.00	-

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- + ×) ÷ (1+ +)

6.4.11.2

6.4.11.3**6.4.11.3.1****6.4.11.3.2**

	2021	6	30	
36,000,000.00		2021	7	1

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	0.00	0.00
A-1	0.00	0.00
	70,225,000.00	114,118,600.00
	70,225,000.00	114,118,600.00

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
	9,723,000.00	39,084,000.00
	9,723,000.00	39,084,000.00

AA+

6.4.12.2.4

	2021 6 30	2020 12 31
AAA	241,093,452.80	139,340,000.00

AAA	0.00	0.00
	176,871,100.00	180,168,841.10
	417,964,552.80	319,508,841.10

6.4.12.2.5**6.4.12.2.6****6.4.12.3****6.4.12.3.1****6.4.12.4**

6.4.12.4.1

6.4.12.4.1.1

2021 6 30	6	6 -1	1-5	5		
	3,586,674.24	-	-	-	-	3,586,674.24
	5,347,547.90	-	-	-	-	5,347,547.90
	125,820.57	-	-	-	-	125,820.57
	115,618,158.50	36,096,794.30	316,916,600.00	29,281,000.00	126,131,261.45	624,043,814.25
	15,000,000.00	-	-	-	-	15,000,000.00
	-	-	-	-	54,905,613.58	54,905,613.58
	-	-	-	-	5,395,177.11	5,395,177.11
	-	-	-	-	39,464.86	39,464.86
	139,678,201.21	36,096,794.30	316,916,600.00	29,281,000.00	186,471,517.00	708,444,112.51
	36,000,000.00	-	-	-	-	36,000,000.00
	-	-	-	-	54,760,785.50	54,760,785.50
	-	-	-	-	367,817.06	367,817.06
	-	-	-	-	67,433.14	67,433.14
	-	-	-	-	71,169.23	71,169.23
	-	-	-	-	251,890.38	251,890.38
	-	-	-	-	9,290.74	9,290.74
	-	-	-	-	93,322.02	93,322.02
	36,000,000.00	-	-	-	55,621,708.07	91,621,708.07
	103,678,201.21	36,096,794.30	316,916,600.00	29,281,000.00	130,849,808.93	616,822,404.44
2020 12 31	6	6 -1	1-5	5		

	2,686,271.68	-	-	-	-	2,686,271.68
	4,203,705.53	-	-	-	-	4,203,705.53
	118,262.72	-	-	-	-	118,262.72
	143,482,600.00	45,441,500.00	224,679,341.10	59,108,000.00	214,097,827.17	686,809,268.27
	112,000,350.00	-	-	-	-	112,000,350.00
	-	-	-	-	854,792.59	854,792.59
	-	-	-	-	7,531,874.77	7,531,874.77
	9,999,000.00	-	-	-	76,153.27	10,075,153.27
	272,490,189.93	45,441,500.00	224,679,341.10	59,108,000.00	222,560,647.80	824,279,678.83
	-	-	-	-	300,287.31	300,287.31
	-	-	-	-	403,907.88	403,907.88
	-	-	-	-	74,049.76	74,049.76
	-	-	-	-	61,995.13	61,995.13
	-	-	-	-	171,996.73	171,996.73
	-	-	-	-	5,022.70	5,022.70
	-	-	-	-	179,028.78	179,028.78
	-	-	-	-	1,196,288.29	1,196,288.29
	272,490,189.93	45,441,500.00	224,679,341.10	59,108,000.00	221,364,359.51	823,083,390.54

6.4.12.4.1.2

		2021 6 30	2020 12 31
	27	2,725,661.74	2,588,735.56
	27	-2,725,661.74	-2,588,735.56

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	
		%		%
-	126,131,261.45	20.45	214,097,827.17	26.01
	-	-	-	-
	497,912,552.80	80.72	472,711,441.10	57.43
	-	-	-	-
	-	-	-	-
	-	-	-	-
	624,043,814.25	101.17	686,809,268.27	83.44

6.4.12.4.3.2

		95%	
		2021 6 30	2020 12 31
VaR 31	1.18% VaR 1.21%)	-7,297,107.39	-9,957,149.45

VaR

95%

2020

6.4.13

(1)

(a)

(b)

(i)

2021 6 30

113,168,980.69

497,033,083.52

13,841,750.04

(ii)

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(iii)

3,556,265.41

10,285,484.63

13,841,750.04

(2)

§7

7.1

			%
1		126,131,261.45	17.80
		126,131,261.45	17.80
2		-	-
3		497,912,552.80	70.28
		497,912,552.80	70.28
		-	-
4		-	-
5		-	-
6		15,000,000.00	2.12
		-	-
7		8,934,222.14	1.26
8		60,466,076.12	8.54
9		708,444,112.51	100.00

7.2

7.2.1

			(%)
A		5,850.78	0.00
B		10,674,925.00	1.73
C		88,517,900.68	14.35
D		4,662.00	0.00
E		25,371.37	0.00
F		6,764,516.58	1.10
G		19,908,802.90	3.23
H		-	-
I		36,074.21	0.01
J		97,319.40	0.02
K		10,095.90	0.00

L		49,470.30	0.01
M		-	-
N		36,272.33	0.01
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		126,131,261.45	20.45

7.2.2

7.3

1	002415		348,300	22,465,350.00	3.64
2	000661		39,900	15,441,300.00	2.50
3	600519		7,000	14,396,900.00	2.33
4	603128		1,010,810	14,242,312.90	2.31
5	600660		239,200	13,359,320.00	2.17
6	002372		600,000	11,610,000.00	1.88
7	601225		638,100	7,561,485.00	1.23
8	002311		75,900	6,193,440.00	1.00
9	002352		83,700	5,666,490.00	0.92
10	002727		135,600	4,489,716.00	0.73
11	601088		159,500	3,113,440.00	0.50
12	603233		43,600	2,228,396.00	0.36
13	002014		159,600	1,380,540.00	0.22
14	688819		9,153	399,894.57	0.06
15	688626		3,652	380,392.32	0.06
16	688161		3,069	325,467.45	0.05
17	688660		43,655	316,935.30	0.05
18	688317		4,715	300,911.30	0.05
19	688575		3,435	152,514.00	0.02
20	688625		2,672	142,764.96	0.02
21	688216		2,000	133,400.00	0.02
22	301016		2,747	115,711.58	0.02

23	300957		458	115,397.68	0.02
24	688628		2,789	93,292.05	0.02
25	688607		1,890	84,105.00	0.01
26	688499		2,149	83,488.65	0.01
27	688070		2,407	82,969.29	0.01
28	688117		1,672	80,924.80	0.01
29	688571		8,200	73,882.00	0.01
30	300979		819	71,662.50	0.01
31	301018		7,811	64,753.19	0.01
32	601665		6,731	62,598.30	0.01
33	603529		1,019	59,224.28	0.01
34	688087		2,469	54,219.24	0.01
35	601156		2,090	49,470.30	0.01
36	301020		4,210	44,794.40	0.01
37	300894		628	42,704.00	0.01
38	300973		360	41,655.60	0.01
39	300981		425	38,415.75	0.01
40	688659		3,671	38,398.66	0.01
41	601528		2,230	34,721.10	0.01
42	301021		2,899	27,424.54	0.00
43	300953		240	23,964.00	0.00
44	001207		682	22,581.02	0.00
45	301009		801	22,339.89	0.00
46	301015		462	17,939.46	0.00
47	688226		2,693	17,289.06	0.00
48	300925		600	15,774.00	0.00
49	300982		317	14,356.93	0.00
50	300968		1,162	14,025.34	0.00
51	001208		1,754	13,558.42	0.00
52	300940		307	13,317.66	0.00
53	300614		329	13,285.02	0.00
54	300937		244	13,105.24	0.00
55	301013		471	12,768.81	0.00
56	300942		443	12,634.36	0.00
57	603171		637	12,230.40	0.00
58	300933		1,112	11,609.28	0.00
59	300918		1,063	11,065.83	0.00
60	605287		349	11,014.44	0.00
61	300955		232	10,688.24	0.00

62	300917		365	10,095.90	0.00
63	300962		576	9,429.12	0.00
64	300952		340	9,207.20	0.00
65	300966		286	9,020.44	0.00
66	300945		474	8,949.12	0.00
67	300948		324	8,884.08	0.00
68	300931		672	8,809.92	0.00
69	300961		394	8,695.58	0.00
70	300986		264	8,070.48	0.00
71	300987		301	8,069.81	0.00
72	300978		593	8,064.80	0.00
73	300926		359	7,969.80	0.00
74	300993		410	7,908.90	0.00
75	300927		217	6,531.70	0.00
76	300975		492	6,410.76	0.00
77	300963		283	6,364.67	0.00
78	301011		175	5,922.00	0.00
79	300943		255	5,867.55	0.00
80	300967		507	5,850.78	0.00
81	300929		183	5,407.65	0.00
82	300960		234	5,396.04	0.00
83	605011		525	4,662.00	0.00
84	300995		191	4,454.12	0.00
85	301007		303	4,375.32	0.00
86	300998		201	4,285.32	0.00
87	301012		170	4,124.20	0.00
88	301010		218	3,838.98	0.00
89	688560		11	265.10	0.00

7.4

7.4.1

2% 20

1	600519		27,389,157.00	3.33
2	601225		25,832,578.00	3.14
3	000661		22,186,741.56	2.70
4	002372		20,220,246.50	2.46

5	603128		18,091,446.90	2.20
6	002352		15,426,284.00	1.87
7	600660		15,103,212.47	1.83
8	601088		12,057,342.00	1.46
9	688008		8,709,665.98	1.06
10	603833		8,440,380.00	1.03
11	603005		8,093,421.96	0.98
12	603816		7,822,974.00	0.95
13	300383		7,812,023.48	0.95
14	002415		7,767,069.00	0.94
15	000651		7,243,537.00	0.88
16	000002	A	7,080,969.00	0.86
17	002311		6,705,866.00	0.81
18	603233		6,219,142.00	0.76
19	002727		3,703,802.00	0.45
20	000858		3,155,000.00	0.38

" "

7.4.2

2% 20

1	002372		27,446,399.42	3.33
2	601021		26,315,451.00	3.20
3	600309		21,041,509.62	2.56
4	002352		20,545,605.72	2.50
5	000651		18,619,780.28	2.26
6	000333		18,323,878.00	2.23
7	601225		18,288,825.00	2.22
8	000858		17,699,687.52	2.15
9	000725	A	15,440,079.00	1.88
10	600486		14,453,265.00	1.76
11	600519		11,276,387.87	1.37
12	002415		11,215,031.00	1.36
13	002600		10,567,725.94	1.28
14	601088		8,629,395.00	1.05
15	601668		7,937,500.00	0.96

16	603833		7,879,914.00	0.96
17	603816		7,206,677.80	0.88
18	300383		6,829,991.00	0.83
19	603005		6,777,638.88	0.82
20	000002	A	6,391,265.38	0.78

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7.4.3

	253,071,458.51
	342,172,090.32

" " " "

7.5

1		20,044,000.00	3.25
2		-	-
3		326,919,100.00	53.00
		156,827,100.00	25.43
4		-	-
5		70,225,000.00	11.38
6		69,598,000.00	11.28
7		1,403,452.80	0.23
8		9,723,000.00	1.58
9		-	-
10		497,912,552.80	80.72

7.6

1	2128004	21	01	500,000	50,345,000.00	8.16
2	012100453	21	SCP003	500,000	50,125,000.00	8.13
3	200203	20	03	400,000	40,132,000.00	6.51
4	102100883	21	MTN001	400,000	40,048,000.00	6.49
5	190202	19	02	300,000	30,111,000.00	4.88

7.7

7.8

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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

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“ ”

4880

2021 5 17

2021 16

“

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7170

2021 3 30

2021 40

1 3

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12

7.12.2**7.12.3**

1		125,820.57
2		54,905,613.58
3		-
4		5,395,177.11
5		39,464.86
6		-

7		-
8		-
9		60,466,076.12

7.12.4

1	113044		447,658.50	0.07

7.12.5

				%	
1	002372		11,610,000.00	1.88	

7.12.6

§8

8.1

	()					
A	498	445,262.95	217,930,268.92	98.28%	3,810,680.66	1.72%
C	2,554	77,833.42	190,710,150.06	95.94%	8,076,401.25	4.06%
	3,052	137,787.52	408,640,418.98	97.17%	11,887,081.91	2.83%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2017年12月7日	100,083,888.78	106,820,982.67
	376,980,394.89	190,750,295.17
	72,135,082.01	119,353,279.23
:	227,374,527.32	111,317,023.09
"_"	-	-
	221,740,949.58	198,786,551.31

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10.2

10.2.1

2021 1 25

2021 4 28

10.2.2

10.3

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10.5

10.6

10.7

10.7.1

	2	306,003,631.27	52.15%	254,379.32	63.01%	-
	1	268,005,119.90	45.68%	142,392.77	35.27%	-
	1	12,714,000.00	2.17%	6,940.70	1.72%	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-

1

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1998 29

2007 48

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3

4

10.8

1			2021 1 14
2	2020 4		2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 3 4
6			2021 3 16
7			2021 3 26
8	2020		2021 3 30
9	2020		2021 3 30
10			2021 3 31
11	2021 1		2021 4 21

12	2021		2021 4 21
13	2021 1		2021 4 28
14			2021 4 30
15			2021 6 22
16	40		2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 6 29
20			2021 6 29

§11

11.1

20%

		20%					
	1	2021 6 29 2021 6 30	90,858,007.40	0.00	0.00	90,858,007.40	21.61%
	-	-	-	-	-	-	-
1							
2							
3							

11.2

§12

12.1

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

12.2

12.3

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