

2020 3

2020 9 30

2020 10 28

§1

2020 10 27

2020 7 1 2020 9 30

§2

| | | |
|--|-------------------------|-------------------------|
| | - | |
| | 920007 | |
| | | |
| | 2020 6 3 | |
| | 156,128,011.36 | |
| | | |
| | | |
| | | |
| | | |
| | -- A | -- C |
| | 920007 | 920927 |
| | 125,731,194.83 | 30,396,816.53 |

>

<

§3

3.1

| | 2020 7 1 | -2020 9 30 |
|----|----------------|---------------|
| | -- A | -- C |
| 1. | 52,974.09 | -158,982.29 |
| 2. | 254,989.10 | -165,684.98 |
| 3. | 0.0023 | -0.0236 |
| 4. | 133,436,248.07 | 32,294,830.24 |
| 5. | 1.0613 | 1.0624 |

3.2

3.2.1

-- A

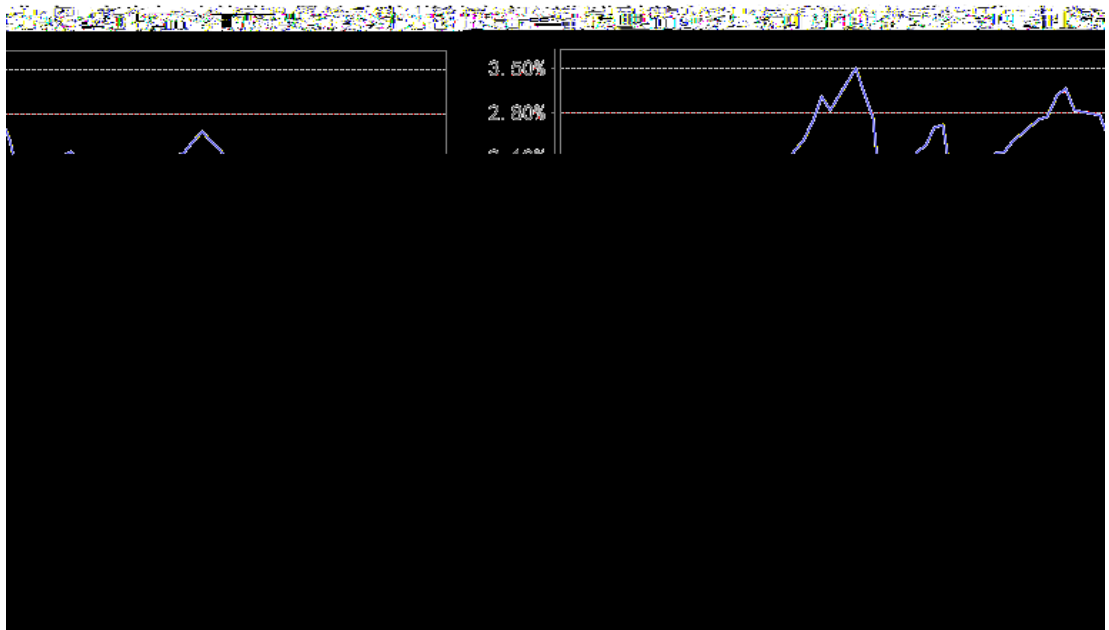
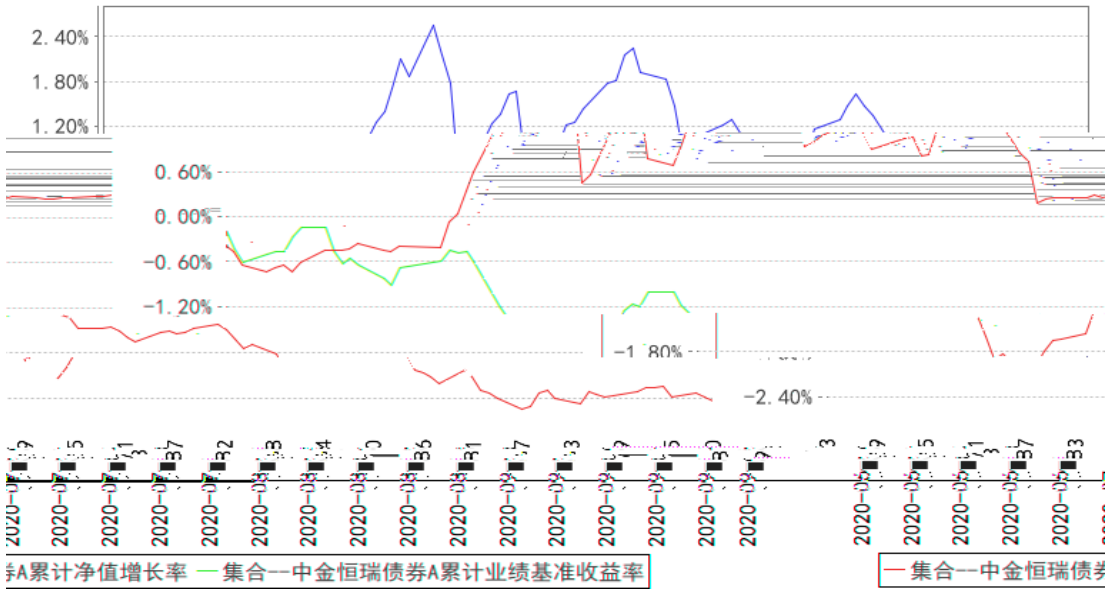
| | | | | | | |
|--|-------|-------|--------|-------|-------|-------|
| | | | | | | |
| | 0.39% | 0.32% | -2.00% | 0.14% | 2.39% | 0.18% |

-- C

| | | | | | | |
|--|-------|-------|--------|-------|-------|-------|
| | | | | | | |
| | 0.28% | 0.32% | -2.00% | 0.14% | 2.28% | 0.18% |

3.2.2

集合--中金恒瑞债券A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



§4

4.1

| | | | | | |
|--|--|----------|---|----|---|
| | | | | | |
| | | 2020 6 3 | - | 13 | CFA, 2006 2007 2007 Good Hill Partners LP |

| | | | | | | | |
|--|--|--|--|--|------|-----------|--------|
| | | | | | ABS | 2008 | 2012 |
| | | | | | | UniCredit | Bank |
| | | | | | | | ; 2012 |
| | | | | | | 2013 | 1 |
| | | | | | | 2015 | 4 |
| | | | | | 2017 | | |

4.2

4.3

4.3.1

4.3.2

5%

4.4

6

1%

6

5

11

7

Q3

5

15

9

4.5

| | | | | | |
|------|----|-------|--------|--------|--------|
| 2020 | 09 | 30 | A | 1.0613 | 1.6320 |
| | C | | 1.0624 | 1.0624 | A |
| | | 0.39% | C | 0.28% | |

-2.00%

4.6

| | | | | | |
|------|---|---|--|---|----|
| 2020 | 6 | 3 | | 7 | 21 |
| | | | | 7 | 22 |

\$5

5.1

| | | | % |
|---|--|---|---|
| 1 | | - | - |
| | | - | - |

| | | | |
|---|--|----------------|--------|
| 2 | | - | - |
| 3 | | 105,276,708.30 | 63.35 |
| | | 105,276,708.30 | 63.35 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | 39,000,000.00 | 23.47 |
| | | - | - |
| 7 | | 8,899,649.70 | 5.36 |
| 8 | | 13,003,173.68 | 7.82 |
| 9 | | 166,179,531.68 | 100.00 |

5.2

5.2.1

5.2.2

5.3

5.4

| | | | % |
|----|--|----------------|-------|
| 1 | | 4,995,000.00 | 3.01 |
| 2 | | - | - |
| 3 | | 99,476,000.00 | 60.02 |
| | | 99,476,000.00 | 60.02 |
| 4 | | 460,720.30 | 0.28 |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | 242,858.00 | 0.15 |
| 8 | | - | - |
| 9 | | 102,130.00 | 0.06 |
| 10 | | 105,276,708.30 | 63.52 |

5.5

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

| | | | | | % |
|---|-----------|----------|---------|---------------|-------|
| 1 | 200401 | 20 01 | 200,000 | 19,982,000.00 | 12.06 |
| 2 | 200406 | 20 06 | 200,000 | 19,894,000.00 | 12.00 |
| 3 | 108609 | 2002 | 200,000 | 19,890,000.00 | 12.00 |
| 4 | 092018001 | 20 01 | 200,000 | 19,766,000.00 | 11.93 |
| 5 | 180412 | 18 12 | 100,000 | 10,039,000.00 | 6.06 |

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.9.3****5.10****5.10.1****5.10.2****5.10.3**

| | | |
|---|--|-----------|
| | | |
| 1 | | 13,296.20 |
| 2 | | - |

| | | |
|---|--|---------------|
| 3 | | - |
| 4 | | 1,233,442.60 |
| 5 | | 11,756,434.88 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 13,003,173.68 |

5.10.4

5.10.5

5.10.6

§6

| | -- A | -- C |
|--|----------------|------------|
| | 104,708,758.17 | 545,182.43 |

| | | 20% | | | | | % |
|---|---|-------------------|---------------|------|------|---------------|-------|
| | 1 | 20200701-20200930 | 48,308,212.56 | 0.00 | 0.00 | 48,308,212.56 | 30.94 |
| | 2 | 20200701-20200930 | 48,308,212.56 | 0.00 | 0.00 | 48,308,212.56 | 30.94 |
| | - | - | - | - | - | - | - |
| - | | | | | | | |

8.2

- 1.
- 2.
- 3.

§9

9.1

9.2

1 3 B 42

9.3

800-810-8802

| (010)6505-0105

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2020 10 28