

上投摩根天添宝货币市场基金

CIFM Tian Tian Bao Money Market Fund

代码/ Fund code A类/A-share 000712 B类/B-share 000713

2021-02-28

投资目标/Investment Objective

在有效控制投资风险和保持较高流动性的基础上，力争获得高于业绩比较基准的稳定回报。

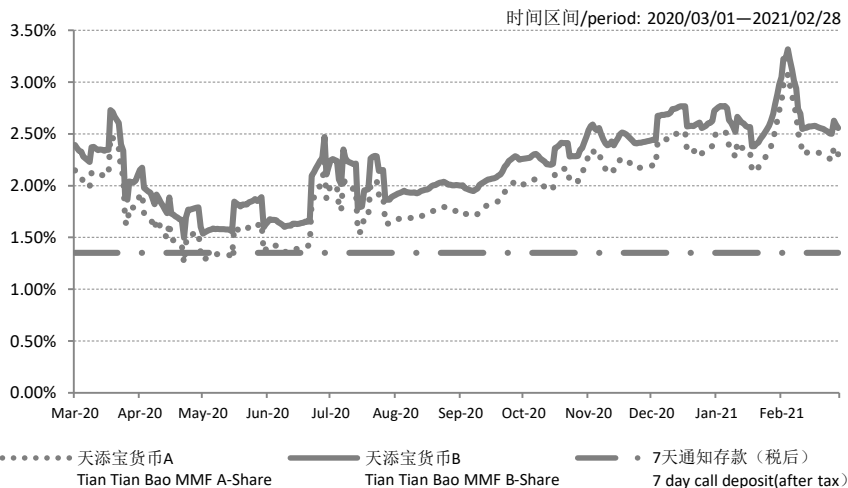
The fund aims to achieve a steady return above the benchmark through tight risk control and a high degree of liquidity.

投资范围/Permissible Investments

本基金投资于法律法规及监管机构允许投资的金融工具，包括现金、通知存款、短期融资券、一年以内（含一年）的银行定期存款和大额存单、期限在一年以内（含一年）的中央银行票据、期限在一年以内（含一年）的债券回购、剩余期限在397天以内（含397天）的债券、剩余期限在397天以内（含397天）的中期票据、剩余期限在397天以内（含397天）的资产支持证券以及中国证监会、中国人民银行认可的其他具有良好流动性的货币市场工具。

The fund invests in financial instruments under the permission of the laws, regulations and supervision institutions, including cash; call deposits; short-term financing note; bank deposits with maturity within 1 year (includes); Certificate of Deposits with maturity within 1 year (includes); Central Bank Notes with maturity within 1 year (includes); bond repos with maturity within 1 year (includes); bonds, mid-term notes, and asset-backed securities with maturity within 397 days (includes); other liquid money market instruments recognized by the CSRC and PBoC.

业绩表现-7日年化收益率/Fund performance – 7 day average annualized yield



| 区间7日年化收益率均值* Period 7 day average annualized yield* | 今年以来 YTD | 1个月 1 month | 3个月 3 months | 6个月 6 months | 1年 1 year |
|--|-------------|----------------|-----------------|-----------------|--------------|
| 天添宝A Tian Tian Bao MMF A-Share | 2.43% | 2.49% | 2.42% | 2.23% | 1.97% |
| 天添宝B Tian Tian Bao MMF B-Share | 2.67% | 2.73% | 2.66% | 2.47% | 2.21% |
| 7天通知存款(税后**) 7 day call deposit(after tax)** | 1.35% | 1.35% | 1.35% | 1.35% | 1.35% |

*区间7日年化收益率均值是相应统计时间段内7日年化收益率的算术平均数。

*Period 7 day average annualized yield is the arithmetic average of 7 day average annualized yield in a selected period of time.

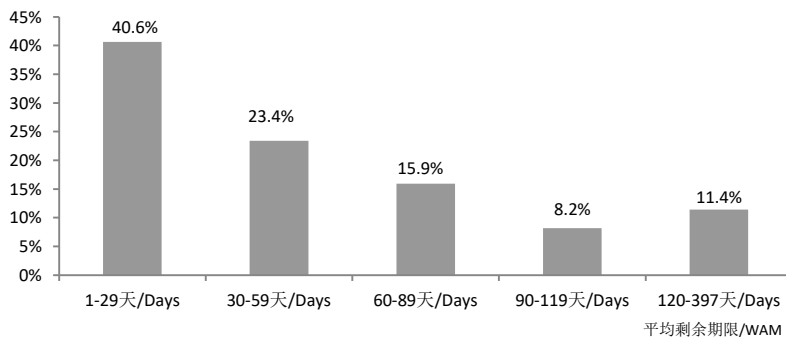
**指储蓄存款利息所得税。

**Refers to interest income tax on bank savings.

组合明细分析—报告期末投资组合平均剩余期限分布比例

Portfolio Analysis Breakdown – Weighted Average Maturity (WAM) Distribution

各期限资产占基金资产净值的比例(%)
WAM distribution (% of NAV)



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Risk Disclosure: Fund managers ensure that the information contained in this report there has no false, misleading statements or material omissions, and severally and jointly accept responsibility for the truthfulness, accuracy and completeness of the contents. Report has not reviewed by the trustees. Fund managers are committed to honesty, diligence as the principles of management and use of fund assets, but does not guarantee the profitability of fund. Fund's past performance is not indicative of future performance. Investment contains risk. Before making investment decisions, investors should carefully read the Fund's "fund contract", "prospectus" and its updates and other legal documents.

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基金信息/Fund facts

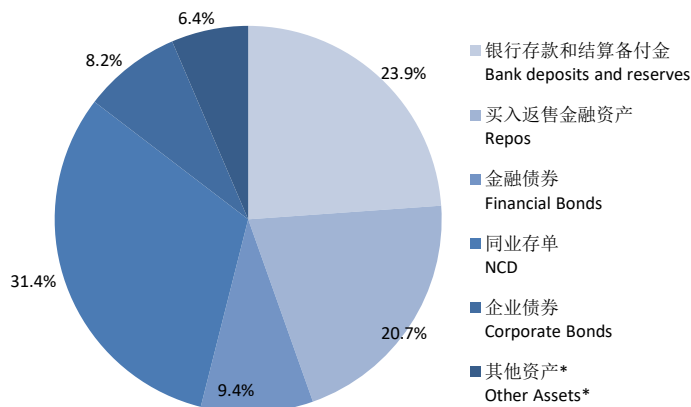
| | |
|---|--|
| 成立日期 Inception Date | 2014/11/25 |
| 基金托管人 Custodian | 中国建设银行股份有限公司 China Construction Bank |
| 基金经理 Fund manager | 孟晨波 鞠婷 Molly Meng, Judy Ju |
| 业绩比较基准 Benchmark | 同期七天通知存款利率(税后) 7 day call deposit (after tax) |
| 最低申购金额(元)* Minimum subscription amount (RMB) * | A类/A-share 0.01 B类/B-share 5,000,000 |
| 最低赎回份额(份) Minimum redemption amount (units) | A类/A-share 0.01 B类/B-share 100 |
| 管理费率(每年) Management fees per year | 0.15% |
| 托管费率(每年) Custodian fees per year | 0.05% |
| 销售服务费率(每年) Distribution fees per year | A类/A-share 0.25% B类/B-share 0.01% |

| | |
|--|---|
| 期末基金份额(份) Fund holding (units) | A类/A-share 33,941,871.87 B类/B-share 818,632,697.98 |
| 期末平均剩余期限(天) Weighted average maturity in days | 52 |
| 期末平均剩余存续期(天) Weighted average life in days | 52 |

*如在基金存续期内的任何一个开放日, A类基金份额持有人通过认购、申购、分配收益或其他方式, 使其持有的基金份额余额达到5,000,000份的, 即由A类持有人升级为B类基金份额持有人; 如在基金存续期内的任何一个开放日, B类持有人通过赎回或其他方式使其持有的基金份额少于5,000,000份, 即由B类持有人降为A类。

*A-share investors who hold 5,000,000 units or more, will be changed to B-share investors; B-share investors who hold the units less than 5,000,000, will be automatically changed to A-share investors.

组合明细分析—资产类别/ Portfolio Analysis Breakdown - Asset allocation



*其他资产包括: 应收证券清算款、应收利息、应收申购款等。

Other assets include receivable due from exchange; interest receivable and subscription receivable etc.

组合明细分析—前十大持仓债券/Portfolio Analysis Breakdown - Top 10 Bonds holdings

| 类别 Instrument | 代码 Code | 名称 Name | 摊余成本 Amortized Value | 占基金资产净值 比例 (%) % of NAV |
|------------------------|------------|-------------------|-------------------------|-------------------------------|
| 同业存单 NCD | 112006033 | 20交通银行 CD033 | 29,990,341.28 | 3.52 |
| 金融债 Financial Bond | 180304 | 18进出04 | 20,028,380.16 | 2.35 |
| 金融债 Financial Bond | 160416 | 16农发16 | 20,011,552.29 | 2.35 |
| 企业债 Corporate Bonds | 012003404 | 20京能洁能 SCP005 | 19,989,799.02 | 2.34 |
| 同业存单 NCD | 112015144 | 20民生银行 CD144 | 19,957,808.77 | 2.34 |
| 金融债 Financial Bond | 200403 | 20农发03 | 19,952,520.03 | 2.34 |
| 同业存单 NCD | 112004004 | 20中国银行 CD004 | 19,943,571.47 | 2.34 |
| 同业存单 NCD | 112003030 | 20农业银行 CD030 | 19,928,065.99 | 2.34 |
| 同业存单 NCD | 112015174 | 20民生银行 CD174 | 19,913,844.40 | 2.34 |
| 同业存单 NCD | 112071630 | 20上海农商银行 CD144 | 19,894,113.39 | 2.33 |

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