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§3	8
3.1	8
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3.3	10
§4	11
4.1	11
4.2	13
4.3	13
4.4	15
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4.7	16
4.8	17
4.9	17
§5	18
5.1	18
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§6	19
6.1	19
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§7	21
7.1	21
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§8	53
8.1	53
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8.10	59
8.11	59
8.12	59
§9	62
9.1	62
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9.3	62
§10	63
§ 11	64
11.1	64
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§12	70
12.1	20%	70
12.2	71
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	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
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	www.cxfund.com.cn

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3.1.1	2020	2019	2018
	63,098,527.40	32,131,480.95	7,865,929.60
	102,648,977.05	42,998,911.86	3,510,353.97
	0.2774	0.1499	0.0148
	21.31%	13.56%	1.32%
	19.39%	16.78%	0.07%
3.1.2	2020	2019	2018
	238,419,765.63	48,667,582.32	3,158,476.75
	0.4039	0.1763	0.0074
	828,737,878.79	324,741,445.45	429,332,885.43
	1.404	1.176	1.007
3.1.3	2020	2019	2018
	66.72%	39.65%	19.58%

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3.2.1

	5.80%	0.32%	5.98%	0.51%	-0.18%	-0.19%
	13.04%	0.40%	9.80%	0.66%	3.24%	-0.26%
	19.39%	0.39%	12.86%	0.70%	6.53%	-0.31%
	39.52%	0.31%	16.49%	0.66%	23.03%	-0.35%
	22.23%	0.66%	13.84%	0.64%	8.39%	0.02%
	66.72%	0.71%	27.22%	0.77%	39.50%	-0.06%

3.3

	10				
2020	-	-	-	-	
2019	-	-	-	-	
2018	1.880	33,224,821.49	43,540,298.92	76,765,120.41	
	1.880	33,224,821.49	43,540,298.92	76,765,120.41	

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2020 12 31
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2020 12 31

		2020 12 31	2019 12 31
	7.4.7.1	15,821,788.33	11,269,573.71
		11,149,032.98	175,786.31
		66,549.54	36,025.39
	7.4.7.2	741,627,966.48	313,572,485.63
		218,107,779.18	77,046,846.43
		-	-
		523,520,187.30	236,525,639.20
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	55,000,000.00	-
		27,041.10	2,784,282.37
	7.4.7.5	5,880,754.97	3,299,085.93
		-	-
		30,092.35	67,579.14
		-	-
	7.4.7.6	-	-
		829,603,225.75	331,204,818.48
		2020 12 31	2019 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		8,657.62	5,982,397.81
		388,057.52	183,262.51
		161,690.61	76,359.38
		-	-
	7.4.7.7	112,824.55	39,573.58
		15,113.90	2,774.35
		-	-

		-	-
		-	-
	7.4.7.8	179,002.76	179,005.40
		865,346.96	6,463,373.03
	7.4.7.9	590,318,113.16	276,073,863.13
	7.4.7.10	238,419,765.63	48,667,582.32
		828,737,878.79	324,741,445.45
		829,603,225.75	331,204,818.48
2020	12	31	1.404
			590,318,113.16

7.2

2020 1 1 2020 12 31

		2020 1 1 2020 12 31	2019 1 1 2019 12 31
		107,860,068.81	46,485,817.08
1.		8,697,056.15	8,361,927.27
	7.4.7.11	295,376.16	120,592.84
		5,632,733.44	8,016,548.64
		-	-
		2,768,946.55	224,785.79
		-	-
		-	-
2.	" -"	59,159,689.88	27,099,028.71
	7.4.7.12	57,450,800.46	22,881,467.85
		-	-
	7.4.7.13	688,975.46	2,372,329.97
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-33,640.00	-
	7.4.7.16	1,053,553.96	1,845,230.89
3.	" -"	39,550,449.65	10,867,430.91
4.	" -"	-	-
5.	" -"	452,873.13	157,430.19
		5,211,091.76	3,486,905.22
1	7.4.10.2.1	2,852,137.56	1,906,930.21
2	7.4.10.2.2	1,188,390.66	794,554.35

3		-	-
4	7.4.7.19	947,625.61	568,963.14
5		2,712.40	1,658.02
		2,712.40	1,658.02
6		6,445.53	1,573.50
7	7.4.7.20	213,780.00	213,226.00
	" -"	102,648,977.05	42,998,911.86
		-	-
	" -"	102,648,977.05	42,998,911.86

7.3

2020 1 1 2020 12 31

	2020 1 1 2020 12 31		
	276,073,863.13	48,667,582.32	324,741,445.45
	-	102,648,977.05	102,648,977.05
" -"	314,244,250.03	87,103,206.26	401,347,456.29
1.	660,230,557.42	174,398,019.32	834,628,576.74
2.	-345,986,307.39	-87,294,813.06	-433,281,120.45
" -"	-	-	-
	590,318,113.16	238,419,765.63	828,737,878.79
	2019 1 1	2019 12 31	

	426,174,408.68	3,158,476.75	429,332,885.43
	-	42,998,911.86	42,998,911.86
" -"	-150,100,545.55	2,510,193.71	-147,590,351.84
1.	204,121,729.84	18,886,416.23	223,008,146.07
2.	-354,222,275.39	-16,376,222.52	-370,598,497.91
" -"	-	-	-
	276,073,863.13	48,667,582.32	324,741,445.45

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7.4.4.10

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7.4.4.11

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7.4.4.12

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7.4.5

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7.4.7

7.4.7.1

	2020 12 31	2019 12 31
	15,821,788.33	11,269,573.71
	-	-
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3	-	-
	-	-
	15,821,788.33	11,269,573.71

7.4.7.2

		2020 12 31		
		164,001,884.84	218,107,779.18	54,105,894.34
-		-	-	-
		66,132,425.06	65,368,987.30	-763,437.76
		460,853,757.53	458,151,200.00	-2,702,557.53
		526,986,182.59	523,520,187.30	-3,465,995.29
		-	-	-
		-	-	-
		-	-	-
		690,988,067.43	741,627,966.48	50,639,899.05
		2019 12 31		
		66,334,497.98	77,046,846.43	10,712,348.45
-		-	-	-

	38,672,748.00	38,978,739.20	305,991.20
	197,475,790.25	197,546,900.00	71,109.75
	236,148,538.25	236,525,639.20	377,100.95
	-	-	-
	-	-	-
	-	-	-
	302,483,036.23	313,572,485.63	11,089,449.40

7.4.7.3 /

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7.4.7.4

7.4.7.4.1

	2020		
	12	31	
	55,000,000.00		-
	-		-
	55,000,000.00		-
	2019		
	12	31	
	-		-
	-		-
	-		-

7.4.7.4.2

7.4.7.5

	2020			2019		
	12	31		12	31	
	965.34		2,367.20			
	-		-			
	-		-			
	5,419.21		79.17			
	5,873,699.42		3,296,623.36			
	-		-			
	641.10		-			
	-		-			

	-	-
	-	-
	29.90	16.20
	5,880,754.97	3,299,085.93

7.4.7.6**7.4.7.7**

	2020 12 31	2019 12 31
	109,884.54	36,918.68
	2,940.01	2,654.90
	112,824.55	39,573.58

7.4.7.8

	2020 12 31	2019 12 31
	-	-
	2.76	5.40
	-	-
	9,000.00	9,000.00
	50,000.00	50,000.00
	120,000.00	120,000.00
	179,002.76	179,005.40

7.4.7.9

	2020 1 1	2020 12 31
	276,073,863.13	276,073,863.13
	660,230,557.42	660,230,557.42
" -"	-345,986,307.39	-345,986,307.39
	590,318,113.16	590,318,113.16

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7.4.7.10

	70,117,169.08	-21,449,586.76	48,667,582.32
	63,098,527.40	39,550,449.65	102,648,977.05
	119,256,872.72	-32,153,666.46	87,103,206.26
	233,716,236.62	-59,318,217.30	174,398,019.32
	-114,459,363.90	27,164,550.84	-87,294,813.06
	-	-	-
	252,472,569.20	-14,052,803.57	238,419,765.63

7.4.7.11

	2020 1 1 31	2020 12	2019 1 1 31	2019 12
		142,253.46		107,540.63
		-		-
		-		-
		135,969.48		7,989.10
		17,153.22		5,063.11
		295,376.16		120,592.84

714.80

16438.42

7.4.7.12**7.4.7.12.1**

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	2020 1 1 12 31	2020 12	2019 1 1 12 31	2019 12
		343,874,739.06		200,106,199.39
		286,423,938.60		177,224,731.54
		57,450,800.46		22,881,467.85

7.4.7.13**7.4.7.13.1**

	2020 1 1 12 31	2020 12	2019 1 1 12 31	2019 12
—		688,975.46		2,372,329.97
—		-		-

---	-	-
	688,975.46	2,372,329.97

7.4.7.13.2

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	249,179,153.61	503,137,042.85
	244,075,345.09	490,830,574.20
	4,414,833.06	9,934,138.68
	688,975.46	2,372,329.97

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**

	2020 1 1 2020 12 31	2019 1 1 2019 12 31
	-33,640.00	-
	-33,640.00	-

7.4.7.16

	2020 1 1 2020	2019 1 1 2019 12
	12 31	31
	1,053,553.96	1,845,230.89
	-	-
	-	-
	1,053,553.96	1,845,230.89

7.4.7.17

	2020 1 1	2019 1 1 2019
	2020 12 31	12 31
1.	39,550,449.65	10,867,430.91
---	43,393,545.89	12,324,412.08
---	-3,843,096.24	-1,456,981.17
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	39,550,449.65	10,867,430.91

7.4.7.18

	2020 1 1 2020	2019 1 1 2019 12
	12 31	31
	403,660.83	157,276.83
	49,048.76	153.36
	163.54	-
	452,873.13	157,430.19

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7.4.7.19

	2020 1 1 31	2020 12	2019 1 1 31	2019 12
		940,308.11		560,883.14
		7,317.50		8,080.00
		-		-
		-		-
		-		-
		947,625.61		568,963.14

7.4.7.20

	2020 1 1 12 31	2020	2019 1 1 31	2019 12
		50,000.00		50,000.00
		120,000.00		120,000.00
		-		-
		36,000.00		36,900.00
		7,780.00		6,326.00
		213,780.00		213,226.00

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****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2020 1 1 31	2020 12	2019 1 1 31	2019 12
		2, 852, 137. 56		1, 906, 930. 21
		84, 225. 43		51, 875. 30

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7.4.10.2.2

	2020 1 1 31	2020 12	2019 1 1 31	2019 12
		1,188,390.66		794,554.35

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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**

7.4.10.6

	2020 1 1			2020 12 31			2019 1 1			2019 12 31		
	15,821,788.33			142,253.46			11,269,573.71			107,540.63		

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31 2020 12 31 7,126,865.52 (2019 12 31 174,771.73)

7.4.10.7**7.4.10.8**

1,014.58) 4,022,167.46 (2019 2,037,640.00 (2019 49.03 (2019) (2019)

7.4.11**7.4.12 2020 12 31****7.4.12.1 /**

7.4.12.1.1									
601995	2020 10	2021 5	28.78	68.71	24,951	718,089.78	1,714,383.21	-	

		22	6							
688277		2020 6 24	2021 1 7		12.04	37.53	8,810	106,072.40	330,639.30	-
300999		2020 9 29	2021 4 15		25.70	88.29	3,634	93,393.80	320,845.86	-
688595		2020 9 18	2021 3 29		22.82	60.59	3,190	72,795.80	193,282.10	-
300896		2020 9 21	2021 3 29		118.27	603.36	270	31,932.90	162,907.20	-
688335		2020 8 7	2021 2 18		46.22	36.69	4,076	188,392.72	149,548.44	-
300912		2020 11 26	2021 6 7		17.62	28.49	5,117	90,161.54	145,783.33	-
688617		2020 12 30	2021 1 7		74.46	74.46	1,673	124,571.58	124,571.58	-
300869		2020 8 12	2021 2 24		10.16	110.88	862	8,757.92	95,578.56	-
688678		2020 12 15	2021 6		18.05	19.25	4,198	75,773.90	80,811.50	-

			23							
300867		2020 8 12	2021 3 3		19.34	31.97	1,498	28,971.32	47,891.06	-
300861		2020 8 6	2021 2 24		43.76	51.10	847	37,064.72	43,281.70	-
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	-
300860		2020 8 6	2021 2 24		138.02	126.67	292	40,301.84	36,987.64	-
300872		2020 8 14	2021 2 25		21.34	37.84	871	18,587.14	32,958.64	-
300900		2020 10 19	2021 4 29		17.87	33.16	879	15,707.73	29,147.64	-
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	-
300877		2020 8 17	2021 3 3		30.54	50.85	569	17,377.26	28,933.65	-
300868		2020 8 12	2021 2 24		41.26	43.28	593	24,467.18	25,665.04	-
300894		2020 12 24	2021 7 1		14.07	36.97	628	8,835.96	23,217.16	-
300910		2020 11 20	2021 5 27		30.26	47.87	474	14,343.24	22,690.38	-
300873		2020 8 14	2021 3 2		30.72	41.32	484	14,868.48	19,998.88	-
300878		2020 8 17	2021 3 3		41.34	48.72	401	16,577.34	19,536.72	-
300891		2020 9 10	2021 3 17		3.64	16.40	1,143	4,160.52	18,745.20	-
300908		2020 11 13	2021 5 24		39.74	60.44	285	11,325.90	17,225.40	-
300898		2020 10	2021 4		10.78	33.03	496	5,346.88	16,382.88	-

		9	16							
300892		2020 9 11	2021 3 24		26.66	60.01	272	7,251.52	16,322.72	-
300909		2020 11 11	2021 5 18		29.57	40.67	386	11,414.02	15,698.62	-
300887		2020 9 9	2021 3 16		44.47	74.52	210	9,338.70	15,649.20	-
300913		2020 11 27	2021 6 7		13.21	23.94	630	8,322.30	15,082.20	-
300864		2020 8 13	2021 2 25		71.71	90.85	166	11,903.86	15,081.10	-
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	-
300902		2020 10 22	2021 4 29		15.38	24.26	551	8,474.38	13,367.26	-
300925		2020 12	2021 6		20.08	37.33	353	7,088.24	13,177.49	-

		21 30								
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	-
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	-

7.4.12.1.2										
113044		2020 12 16	2021 1 15		100.00	100.00	3,960	396,000.00	396,000.00	-

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

	2020 12 31	2019 12 31
A-1	-	-
A-1	-	-
	220,023,000.00	10,007,000.00
	220,023,000.00	10,007,000.00

7.4.13.2.2**7.4.13.2.3**

	2020 12 31	2019 12 31
A-1	-	-
A-1	-	-
	78,750,000.00	186,294,000.00
	78,750,000.00	186,294,000.00

AAA

7.4.13.2.4

	2020 12 31	2019 12 31
AAA	115,009,500.00	31,446,500.60
AAA	871,687.30	1,767,953.60
	108,866,000.00	7,010,185.00
	224,747,187.30	40,224,639.20

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		
	15,821,788.33	-	-	-	-	15,821,788.33

	11,149,032.98	-	-	-	-	11,149,032.98
	66,549.54	-	-	-	-	66,549.54
	329,449,200.00	20,858,487.30	84,382,500.00	88,830,000.00	218,107,779.18	741,627,966.48
	55,000,000.00	-	-	-	-	55,000,000.00
	-	-	-	-	27,041.10	27,041.10
	-	-	-	-	5,880,754.97	5,880,754.97
	-	-	-	-	30,092.35	30,092.35
	411,486,570.85	20,858,487.30	84,382,500.00	88,830,000.00	224,045,667.60	829,603,225.75
	-	-	-	-	8,657.62	8,657.62
	-	-	-	-	388,057.52	388,057.52
	-	-	-	-	161,690.61	161,690.61
	-	-	-	-	112,824.55	112,824.55
	-	-	-	-	15,113.90	15,113.90
	-	-	-	-	179,002.76	179,002.76
	-	-	-	-	865,346.96	865,346.96
	411,486,570.85	20,858,487.30	84,382,500.00	88,830,000.00	223,180,320.64	828,737,878.79
2019 126 31	6	-1	1-5	5		
	11,269,573.71	-	-	-	-	11,269,573.71
	175,786.31	-	-	-	-	175,786.31
	36,025.39	-	-	-	-	36,025.39
	77,889,000.00	127,228,739.20	31,407,900.00	-	77,046,846.43	313,572,485.63
	-	-	-	-	2,784,282.37	2,784,282.37
	-	-	-	-	3,299,085.93	3,299,085.93
	-	-	-	-	67,579.14	67,579.14

	-	-	-	-	-	-
	89,370,385.41	127,228,739.20	31,407,900.00	-	83,197,793.87	331,204,818.48
	-	-	-	-	5,982,397.81	5,982,397.81
	-	-	-	-	183,262.51	183,262.51
	-	-	-	-	76,359.38	76,359.38
	-	-	-	-	39,573.58	39,573.58
	-	-	-	-	2,774.35	2,774.35
	-	-	-	-	179,005.40	179,005.40
	-	-	-	-	6,463,373.03	6,463,373.03
	89,370,385.41	127,228,739.20	31,407,900.00	-	76,734,420.84	324,741,445.45

7.4.13.4.1.2

			2020	12	31	2019	12	31
	27				2,532,695.52			657,304.27
	27				-2,532,695.52			-657,304.27

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	
		%		%
-	218,107,779.18	26.32	77,046,846.43	23.73
	-	-	-	-
	523,520,187.30	63.17	236,525,639.20	72.84
	-	-	-	-
	-	-	-	-
	-	-	-	-
	741,627,966.48	89.49	313,572,485.63	96.56

7.4.13.4.3.2

95%					
		2020 12 31		2019 12 31	
VaR	1.31%	2019 12	-10,862,092.32	-2,529,379.63	
31	VaR	0.78%)			

VaR

95%

2019

7.4.14

(1)

(a)

(b)

(i)

2020	12	31		
			214,347,639.84	523,466,993.88
			3,813,332.76	(2019 12 31
74,508,486.92				235,423,987.05
			3,640,011.66)

(ii)

()

(iii)

			3,640,011.66	0.00
			4,203,444.15	2,603,321.70
			1,773,443.55	0.00
3,813,332.76				
2,039,889.21				

(2)

§8

8.1

			%
1		218,107,779.18	26.29
		218,107,779.18	26.29
2		-	-
3		523,520,187.30	63.10
		523,520,187.30	63.10
		-	-
4		-	-
5		-	-
6		55,000,000.00	6.63
		-	-
7		26,970,821.31	3.25
8		6,004,437.96	0.72
9		829,603,225.75	100.00

8.2

8.2.1

A		-	-
B		-	-
C		171,816,061.03	20.73
D		3,640,400.00	0.44
E		-	-
F		3,698,772.72	0.45
G		4,819,710.88	0.58
H		-	-
I		3,608,619.87	0.44
J		9,519,903.21	1.15
K		8,975.14	0.00
L		7,908,600.00	0.95
M		12,840,993.20	1.55

N		208,755.49	0.03
O		-	-
P		-	-
Q		-	-
R		36,987.64	0.00
S		-	-
		218,107,779.18	26.32

8.2.2

8.3

1	600519		12,700	25,374,600.00	3.06
2	000858		65,900	19,232,915.00	2.32
3	000333		158,200	15,573,208.00	1.88
4	600521		409,804	13,855,473.24	1.67
5	603259		95,200	12,825,344.00	1.55
6	600176		616,415	12,303,643.40	1.48
7	002304		51,100	12,059,089.00	1.46
8	600600		109,606	10,894,836.40	1.31
9	002415		194,300	9,425,493.00	1.14
10	600346		300,000	8,391,000.00	1.01
11	600486		60,600	7,999,200.00	0.97
12	601888		28,000	7,908,600.00	0.95
13	600036		177,600	7,805,520.00	0.94
14	600690		252,100	7,363,841.00	0.89
15	603369		116,600	6,690,508.00	0.81
16	002332		450,000	6,012,000.00	0.73
17	000651		89,700	5,556,018.00	0.67
18	002352		54,400	4,799,712.00	0.58
19	300408		109,500	4,078,875.00	0.49
20	603233		47,000	3,682,450.00	0.44
21	600900		190,000	3,640,400.00	0.44
22	688008		43,541	3,608,678.08	0.44
23	600570		32,000	3,356,800.00	0.41

24	601995		24,951	1,714,383.21	0.21
25	688608		1,840	609,040.00	0.07
26	688686		2,330	505,144.00	0.06
27	688277		8,810	330,639.30	0.04
28	300999		3,634	320,845.86	0.04
29	300894		6,279	300,116.16	0.04
30	688595		3,190	193,282.10	0.02
31	688777		1,738	174,147.60	0.02
32	300896		270	162,907.20	0.02
33	688335		4,076	149,548.44	0.02
34	300912		5,117	145,783.33	0.02
35	688617		1,673	124,571.58	0.02
36	300869		862	95,578.56	0.01
37	688678		4,198	80,811.50	0.01
38	300867		1,498	47,891.06	0.01
39	300861		847	43,281.70	0.01
40	300926		3,584	38,563.84	0.00
41	300860		292	36,987.64	0.00
42	300872		871	32,958.64	0.00
43	300900		879	29,147.64	0.00
44	300927		2,163	28,962.57	0.00
45	300877		569	28,933.65	0.00
46	300868		593	25,665.04	0.00
47	300910		474	22,690.38	0.00
48	003026		461	21,740.76	0.00
49	300873		484	19,998.88	0.00
50	300878		401	19,536.72	0.00
51	300891		1,143	18,745.20	0.00
52	003029		716	18,716.24	0.00
53	003028		432	18,010.08	0.00
54	300908		285	17,225.40	0.00
55	605179		939	16,582.74	0.00
56	300898		496	16,382.88	0.00
57	300892		272	16,322.72	0.00
58	300909		386	15,698.62	0.00
59	300887		210	15,649.20	0.00
60	300913		630	15,082.20	0.00
61	300864		166	15,081.10	0.00
62	300889		479	14,427.48	0.00

63	300890		286	13,971.10	0.00
64	300902		551	13,367.26	0.00
65	300925		353	13,177.49	0.00
66	300895		283	12,819.90	0.00
67	300876		350	12,817.00	0.00
68	300879		466	12,637.92	0.00
69	300882		440	11,347.60	0.00
70	605155		350	10,668.00	0.00
71	300911		309	10,215.54	0.00
72	300893		276	9,682.08	0.00
73	300918		1,063	9,503.22	0.00
74	300881		291	9,402.21	0.00
75	300917		281	8,975.14	0.00
76	003030		480	7,286.40	0.00
77	300886		147	6,713.49	0.00
78	003031		387	5,909.49	0.00

8.4

8.4.1

2% 20

1	600519		20,204,109.00	6.22
2	600521		16,342,922.10	5.03
3	600036		15,686,334.00	4.83
4	000333		15,500,793.00	4.77
5	600887		14,811,928.00	4.56
6	000858		12,011,886.40	3.70
7	603369		11,347,933.00	3.49
8	000651		11,198,580.00	3.45
9	600276		10,820,265.22	3.33
10	002415		10,338,751.66	3.18
11	002332		9,980,695.30	3.07
12	603259		9,418,182.88	2.90
13	600298		9,224,910.97	2.84
14	002352		9,058,206.00	2.79
15	002304		8,955,372.00	2.76

16	600600		8,630,939.10	2.66
17	600176		8,623,765.50	2.66
18	601939		8,347,135.21	2.57
19	002940		7,861,440.00	2.42
20	000739		7,825,288.80	2.41
21	600690		7,520,735.00	2.32
22	002475		6,558,675.80	2.02

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8.4.2**2% 20**

1	600887		18,251,427.00	5.62
2	601939		17,095,471.00	5.26
3	688981		14,250,685.66	4.39
4	600377		13,327,418.00	4.10
5	603369		11,830,015.00	3.64
6	600276		11,492,362.20	3.54
7	600519		10,859,145.00	3.34
8	600036		9,718,911.00	2.99
9	601816		8,205,001.28	2.53
10	600298		7,589,104.00	2.34
11	002352		7,567,890.00	2.33
12	002475		7,432,979.98	2.29
13	002940		7,151,243.00	2.20
14	000651		6,864,308.95	2.11
15	000739		6,654,647.00	2.05
16	600521		6,066,098.38	1.87
17	000951		6,026,055.52	1.86
18	000858		5,610,127.66	1.73
19	000333		5,287,695.00	1.63
20	300702		5,194,332.00	1.60

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8.4.3

	386,482,469.46
	343,874,739.06

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8.5

1		-	-
2		-	-
3		148,747,000.00	17.95
		148,747,000.00	17.95
4		65,327,700.00	7.88
5		180,142,000.00	21.74
6		49,899,000.00	6.02
7		654,487.30	0.08
8		78,750,000.00	9.50
9		-	-
10		523,520,187.30	63.17

8.6

1	190215	19 15	900,000	88,830,000.00	10.72
2	012003316	20 SCP005	400,000	40,024,000.00	4.83
3	112010121	20 CD121	400,000	39,256,000.00	4.74
4	012001463	20 SCP001	300,000	30,066,000.00	3.63
5	136247	16 01	300,000	30,063,000.00	3.63

8.7**8.8**

8.9**8.10****8.10.1**

		/			
-	-	-	-	-	-
					0.00
					-33,640.00
					0.00

8.10.2**8.11****8.11.1****8.11.2****8.11.3****8.12****8.12.1**

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2020 8 31

2020 24

6,361,807.97

15,961,807.97

8.12.2

8.12.3

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1		66,549.54
2		27,041.10
3		-
4		5,880,754.97
5		30,092.35
6		-
7		-
8		-
9		6,004,437.96

8.12.4**8.12.5****8.12.6**

§9

9.1

()					
1,221	483,471.02	582,639,955.31	98.70%	7,678,157.85	1.30%

9.2

	0.00	0.00%

9.3

	0
	0

§10

2015年2月11日	697,321,010.82
	276,073,863.13
	660,230,557.42
:	345,986,307.39
"_"	-
	590,318,113.16

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11.1

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11.7

11.7.1

	1	428,309,929.06	61.68%	227,559.61	50.71%	-
	1	266,100,820.66	38.32%	221,209.49	49.29%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

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11.7.2

	87,560,150.84	99.33%	12,040,500,000.00	100.00%	-	-
	592,790.13	0.67%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1	2019 4		2020 1 17
2	2019		2020 1 17
3		2020	2020 1 31

4			2020 3 13
5			2020 3 17
6	2019		2020 3 25
7	2020 1		2020 4 22
8	2020		2020 4 22
9	2019		2020 4 27
10	2019		2020 4 27
11			2020 6 3
12			2020 6 3
13			2020 6 10
14			2020 6 15
15			2020 6 29
16			2020 7 21

	2020 2		
17	2020		2020 7 21
18	2020 1		2020 8 28
19	2020		2020 8 29
20	2020		2020 8 29
21			2020 8 31
22			2020 8 31
23			2020 9 2
24			2020 9 26
25			2020 10 27
26	2020 3		2020 10 28
27	2020 3		2020 10 28
28			2020 11 4
29	48		2020 11 30

30	48		2020 11 30
31			2020 11 30
32			2020 11 30
33			2020 11 30
34			2020 12 16
35			2020 12 29
36			2020 12 29

§12

12.1

20%

	20%						
1	2020 1 16 2020 5 20	36,899,446.49	0.00	0.00	36,899,446.49	6.25%	
2	2020 1 16 2020 6 4	46,209,796.67	0.00	46,209,796.67	0.00	0.00%	
3	2020 1 1 2020 1 15	126,091,465.55	48,898,940.51	126,091,465.55	48,898,940.51	8.28%	
4	2020 6 18 2020	0.00	162,600,813.01	15,000,000.00	147,600,813.01	25.00%	

		12 31					
	-	-	-	-	-	-	-
1							
2							
3							

12.2

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13.1

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13.2

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