

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	.....	12
4.1	.....	12
4.2	.....	14
4.3	.....	15
4.4	.....	15
4.5	.....	16
4.6	.....	16
4.7	.....	17
4.8	.....	18
§5	.....	19
5.1	.....	19
5.2	.....	19
5.3	.....	19
§6	.....	20
6.1	.....	20
6.2	.....	21
6.3	.....	22

6.4	.....	23
§7	.....	48
7.1	.....	48
7.2	.....	48
7.3	.....	49
7.4	.....	50
7.5	.....	51
7.6	.....	52
7.7	.....	52
7.8	.....	52
7.9	.....	52
7.10	.....	52
7.11	.....	53
§8	.....	56
8.1	.....	56
8.2	.....	56
8.3	.....	56
§9	.....	58
§10	.....	59
10.1	.....	59
10.2	.....	59
10.3	.....	59
10.4	.....	59
10.5	.....	59
10.6	.....	59
10.7	.....	59
10.8	.....	62
§11	.....	65
11.1	20%	65
11.2	.....	65

§12	.....	66
12.1	.....	66
12.2	.....	66
12.3	.....	66

§2

2.1

	519989		
	2008 12 29		
	1,449,713,842.25		
	C	E	A
	LFC	-	-
	519989	004651	005991
	959,550,826.35	30,716,577.58	459,446,438.32

2.2

			20%
		× 90%+ 800 × 10%	

2.3

		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	tgxxpl@abchina.com
		4007005566	95599
		021-61009800	010-68121816

	68 9	69
	9	28 9
	200120	100031

2.4

	www.cxfund.com.cn
	28 68 9 9

2.5

	C	C
	A E	17 A E
		68 9

§3

3.1

	C	E	A
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	29,614,774.60	229,529.55	10,510,116.42
	-10,952,812.90	-160,685.78	6,086,133.38
	-0.0078	-0.0253	0.0141
	-0.52%	-1.98%	1.07%
	1.29%	1.32%	1.48%
3.1.2	(2021 6 30)		
	82,820,883.25	4,261,380.53	74,936,135.27
	0.0863	0.1387	0.1631
	1,406,133,627.12	38,710,876.66	570,016,736.83
	1.465	1.260	1.241
3.1.3	(2021 6 30)		
	152.69%	25.21%	16.62%

1

2

3

3.2

3.2.1

C

	-0.41%	0.34%	0.04%	0.09%	-0.45%	0.25%
	1.43%	0.31%	1.67%	0.10%	-0.24%	0.21%
	1.29%	0.39%	2.33%	0.13%	-1.04%	0.26%
	9.29%	0.40%	4.90%	0.13%	4.39%	0.27%
	20.41%	0.41%	18.77%	0.14%	1.64%	0.27%

	152.69%	0.45%	78.43%	0.17%	74.26%	0.28%
--	---------	-------	--------	-------	--------	-------

E

	-0.40%	0.34%	0.04%	0.09%	-0.44%	0.25%
	1.48%	0.31%	1.67%	0.10%	-0.19%	0.21%
	1.32%	0.39%	2.33%	0.13%	-1.01%	0.26%
	9.69%	0.41%	4.90%	0.13%	4.79%	0.28%
	20.94%	0.42%	18.77%	0.14%	2.17%	0.28%
	25.21%	0.42%	24.73%	0.13%	0.48%	0.29%

A

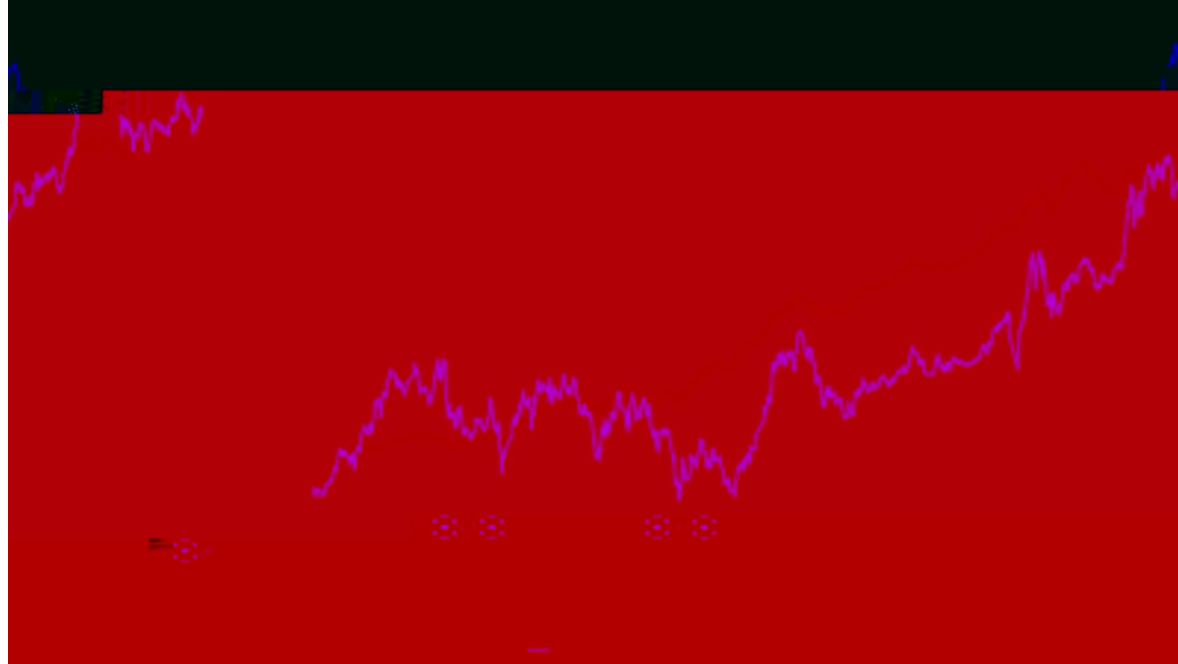
	-0.32%	0.35%	0.04%	0.09%	-0.36%	0.26%
	1.57%	0.31%	1.67%	0.10%	-0.10%	0.21%
	1.48%	0.39%	2.33%	0.13%	-0.85%	0.26%
	9.70%	0.40%	4.90%	0.13%	4.80%	0.27%
	16.62%	0.41%	9.41%	0.14%	7.21%	0.27%

3.2.2

长信利丰债券C基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图



长信利丰债券E基金



§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

		2018	12	-	22	2018	7
		5					50
	6						

					6
					2017 5
		2019 6 26	-	6	
	6				6

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

2021	6	30	C	1.465	2.162	
			C	1.29%	E	1.260
1.657			E	1.32%	A	
			15	66		

1.241

1.558

A

1.48%

2.33%

4.5

7

" "

4.6

4.7

	2021	3	31		2021	4	2
41,211,760.21				24,301,003.39			65,512,763.60
	2021	4	28		2021	4	30
23,613,049.83				16,840,005.93			40,453,055.76
	2021	5	26		2021	5	28
24,122,718.94				17,284,740.03			41,407,458.97

1

2

3

4

5

6

1

12

50%

7

8

4.8

§5

5.1

2021 1 1 2021 6 30

—

5.2

,

5.3

§6

6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	5,175,168.09	79,531,449.21
		7,531,331.52	30,679,764.73
		300,176.66	255,413.86
	6.4.6.2	2,137,599,398.62	2,377,383,947.57
		396,267,025.18	408,221,175.50
		-	-
		1,741,332,373.44	1,969,162,772.07
		-	-
	6.4.6.3	-	-
		-	-
	6.4.6.4	-	-
		19,442,293.53	-
	6.4.6.5	21,723,924.77	26,534,822.30
		-	-
		31,938.47	85,917,290.24
		-	-
	6.4.6.6	-	-
		2,191,804,231.66	2,600,302,687.91
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		160,000,000.00	276,400,000.00
		-	71,997,950.95
		13,035,756.19	101,715.20
		1,269,076.86	1,354,271.59
		362,593.37	386,934.75
		538,445.41	619,261.46
	6.4.6.7	765,664.53	381,299.71
		763,407.93	794,653.22

		-	-124,767.13
		-	-
		-	-
	6.4.6.8	208,046.76	289,074.56
		176,942,991.05	352,200,394.31
	6.4.6.9	1,449,713,842.25	1,517,434,325.37
	6.4.6.10	565,147,398.36	730,667,968.23
		2,014,861,240.61	2,248,102,293.60
		2,191,804,231.66	2,600,302,687.91

2021 6 30

C

1.465

E

1.260

A

1.241

1,449,713,842.25

C

959,550,826.35

E

30,716,577.58

A

459,446,438.32

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		14,950,062.53	78,863,145.87
1.		34,558,770.34	27,491,438.26
	6.4.6.11	394,752.92	351,853.79
		33,993,621.70	27,139,584.47
		-	-
		170,395.72	-
		-	-
		-	-
2.	" -"	25,161,584.64	39,907,919.05
	6.4.6.12	20,765,019.87	35,422,024.73
		-	-
	6.4.6.13	840,297.20	3,106,949.90
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	3,556,267.57	1,378,944.42
3.	" -"	6.4.6.17	-45,381,785.87
			10,901,780.04

4.	" -"	-	-
5.	" -"	6.4.6.18	611,493.42
			562,008.52
			19,977,427.83
1		6.4.9.2.1	16,288,345.04
2		6.4.9.2.2	9,402,303.60
3		6.4.9.2.3	2,686,372.48
4		6.4.6.19	1,832,960.76
5			4,245,641.07
			1,287,314.36
			2,159,636.69
			2,768,605.63
			2,159,636.69
			2,768,605.63
6			80,343.61
			82,122.86
7		6.4.6.20	115,816.02
			118,876.09
	" -"		-5,027,365.30
			62,574,800.83
			-
	" -"		-
			-5,027,365.30
			62,574,800.83

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	1,517,434,325.37	730,667,968.23	2,248,102,293.60
	-	-5,027,365.30	-5,027,365.30
" -"	-67,720,483.12	-13,119,926.24	-80,840,409.36
1.	1,531,490,175.15	791,630,769.62	2,323,120,944.77
2.	-1,599,210,658.27	-804,750,695.86	-2,403,961,354.13
	-	-147,373,278.33	-147,373,278.33

" _"			
	1,449,713,842.25	565,147,398.36	2,014,861,240.61
	2020 1 1 2020 6 30		
	1,013,494,083.67	379,624,077.52	1,393,118,161.19
	-	62,574,800.83	62,574,800.83
" _"	279,666,257.70	118,527,272.85	398,193,530.55
1.	1,406,195,008.52	570,094,961.21	1,976,289,969.73
2.	-1,126,528,750.82	-451,567,688.36	-1,578,096,439.18
	-	-74,597,392.26	-74,597,392.26
" _"			
	1,293,160,341.37	486,128,758.94	1,779,289,100.31

6.1 6.4

6.4**6.4.1**

")

" " [2008]1252

2008 12

29

819,356,829.46

23 66

2017 5 19

A C E
A 2019 11 19
A A C
E

80%
20%
20%
5%
× 90%+ 800 × 10%

6.4.2

—
" "

2

3

XBRL 3 < >
24 66

[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
	5,175,168.09
	-
1	-
1-3	-
3	-
	-
	5,175,168.09

6.4.6.2

	2021 6 30

	324,905,840.30	396,267,025.18	71,361,184.88
-	-	-	-
	872,314,291.39	867,968,373.44	-4,345,917.95
	870,236,959.50	873,364,000.00	3,127,040.50
	1,742,551,250.89	1,741,332,373.44	-1,218,877.45
	-	-	-
	-	-	-
	-	-	-
	2,067,457,091.19	2,137,599,398.62	70,142,307.43

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
	1,237.98
	-
	-
	3,389.10
	21,719,162.59
	-
	-
	-
	-
	-
	135.10
	21,723,924.77

6.4.6.6**6.4.6.7**

	2021 6 30
	763,227.03
	2,437.50
	765,664.53

6.4.6.8

	2021 6 30
	-
	9,786.61
	-
	9,000.00
	29,752.78
	159,507.37
	208,046.76

6.4.6.9

C		
	2021 1 1	2021 6 30
	1,177,014,379.88	1,177,014,379.88
	1,303,417,323.34	1,303,417,323.34
("-")	-1,520,880,876.87	-1,520,880,876.87
- /	-	-
/	-	-
	-	-
("-")	-	-
	959,550,826.35	959,550,826.35

E	

	2021 1 1		2021 6 30	
	1,506,386.62		1,506,386.62	
	29,225,880.34		29,225,880.34	
("-")	-15,689.38		-15,689.38	
- /		-		-
/		-		-
		-		-
("-")		-		-
	30,716,577.58		30,716,577.58	

A				
	2021 1 1		2021 6 30	
	338,913,558.87		338,913,558.87	
	198,846,971.47		198,846,971.47	
("-")	-78,314,092.02		-78,314,092.02	
- /		-		-
/		-		-
		-		-
("-")		-		-
	459,446,438.32		459,446,438.32	

6.4.6.10

C			
	153,693,047.49	453,897,776.19	607,590,823.68
	29,614,774.60	-40,567,587.50	-10,952,812.90
	-16,034,478.01	-49,568,271.17	-65,602,749.18
	177,255,836.58	533,981,231.45	711,237,068.03
	-193,290,314.59	-583,549,502.62	-776,839,817.21
	-84,452,460.83		-84,452,460.83

	82,820,883.25	363,761,917.52	446,582,800.77
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E			
	355,198.89	192,040.86	547,239.75
	229,529.55	-390,215.33	-160,685.78
	3,858,182.40	3,931,093.02	7,789,275.42
	3,861,120.04	3,932,999.62	7,794,119.66
	-2,937.64	-1,906.60	-4,844.24
	-181,530.31	-	-181,530.31
	4,261,380.53	3,732,918.55	7,994,299.08

A			
	94,228,490.78	28,301,414.02	122,529,904.80
	10,510,116.42	-4,423,983.04	6,086,133.38
	32,936,815.26	11,756,732.26	44,693,547.52
	53,934,304.81	18,665,277.12	72,599,581.93
	-20,997,489.55	-6,908,544.86	-27,906,034.41
	-62,739,287.19	-	-62,739,287.19
	74,936,135.27	35,634,163.24	110,570,298.51

6.4.6.11

	2021	1	1	2021	6	30
						190,098.62
						-

	-
	153,105.13
	51,549.17
	394,752.92

6.4.6.12**6.4.6.12.1** —

	2021 1 1	2021 6 30
		432,129,794.17
		411,364,774.30
		20,765,019.87

6.4.6.13**6.4.6.13.1**

	2021 1 1	2021 6 30
---		840,297.20
---		-
---		-
		840,297.20

6.4.6.13.2 —

	2021 1 1	2021 6 30
		2,243,105,990.02
		2,211,440,190.65
		30,825,502.17
		840,297.20

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
						3,556,267.57
						-
						-
						3,556,267.57

6.4.6.17

	2021	1	1	2021	6	30
1.						-45,381,785.87
—						-25,850,039.08
—						-19,531,746.79
—						-
—						-
—						-
2.						-
—						-
3.						-

	-
	-45,381,785.87

6.4.6.18

	2021 1 1	2021 6 30
		601,368.97
005991		1,863.33
519989		8,261.12
004651		-
		611,493.42
		7
	25%	75%

6.4.6.19

	2021 1 1	2021 6 30
		1,278,911.86
		8,402.50
		-
		-
		-
		-
		1,287,314.36

6.4.6.20

	2021 1 1	2021 6 30
		29,752.78
		59,507.37
		-
		18,000.00
		8,555.87

	115,816.02
--	------------

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	
	-		-		60,976,499.92			5.26%

6.4.9.1.2

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	-		-		5,337,775.29		0.67%	

6.4.9.1.3**6.4.9.1.4****6.4.9.1.5**

	2021 1 1				2021 6 30			
-	-		-		-		-	
	2020 1 1				2020 6 30			
	50,689.77		5.04%		50,689.77		10.26%	

6.4.9.2**6.4.9.2.1**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
			9,402,303.60				6,415,362.55	
			237,351.06				185,512.91	

--	--	--

0.70%

$$= \quad \times 0.70\%$$

6.4.9.2.2

	2021 1 1	2021 6 30	2020 1 1	2020 6 30
		2,686,372.48		1,832,960.76

0.20%

$$= \quad \times 0.20\%$$

6.4.9.2.3

	2021 1 1				2021 6 30			
	C	E	A		C	E	A	
	3,818,658.03	15,466.19	-		3,834,124.22			
	13,198.27	-	-		13,198.27			
	56.82	-	-		56.82			
	3,831,913.12	15,466.19	0.00		3,847,379.31			
	2020 1 1				2020 6 30			
	C	E	A		C	E	A	
	2,838,958.70	130,588.39	-		2,969,547.09			
	16,922.14	-	-		16,922.14			
	46.83	-	-		46.83			
	2,855,927.67	130,588.39	-		2,986,516.06			

A

C E

0.40%

$$H=E \times$$

/

H

E

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	
	5,175,168.09		190,098.62		2,567,630.96		101,410.71	

2021 6 30

" " 2020 6 30

6.4.9.7

6.4.9.8

6.4.10

C

				10				
1	2021 5 26	-	2021 5 26	0.200	19,172,643.69	4,232,365.45	23,405,009.14	
2	2021 4 28	-	2021 4 28	0.200	18,662,967.14	4,186,786.54	22,849,753.68	
3	2021 3 31	-	2021 3 31	0.300	32,039,793.54	6,157,904.47	38,197,698.01	
	-		-	0.700	69,875,404.37	14,577,056.46	84,452,460.83	

E

				10				
1	2021 5 26	-	2021 5 26	0.300	45,148.27	-	45,148.27	
2	2021 4 28	-	2021 4 28	0.300	45,148.27	-	45,148.27	
3	2021 3 31	-	2021 3 31	0.600	91,233.77	-	91,233.77	
	-		-	1.200	181,530.31	-	181,530.31	

A

				10				

1	2021 26	5	-	2021 26	5	0.400	4,904,926.98	13,052,374.58	17,957,301.56
2	2021 28	4	-	2021 28	4	0.400	4,904,934.42	12,653,219.39	17,558,153.81
3	2021 31	3	-	2021 31	3	0.600	9,080,732.90	18,143,098.92	27,223,831.82
			-		-	1.400	18,890,594.30	43,848,692.89	62,739,287.19

6.4.11 2021 6 30

6.4.11.1 /

6.4.11.1.2											
113050		2021 6 17		2021 7 1		100.00	100.00	5,820	582,000.00	582,000.00	-

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6.4.11.2

6.4.11.3

6.4.11.3.1

6.4.11.3.2

2021 6 30

160,000,000.00 2021 7 1

6.4.11.4

6.4.12

6.4.12.1

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6.4.12.2

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6.4.12.2.1

	2021 6 30	2020 12 31
A-1	80,328,000.00	140,351,000.00
A-1	0.00	0.00
	426,281,995.60	309,345,996.20
	506,609,995.60	449,696,996.20

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	753,024,565.26	1,093,584,470.88
AAA	331,365,812.58	409,792,785.99
	150,332,000.00	16,088,519.00
	1,234,722,377.84	1,519,465,775.87

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		
	5,175,168.09	-	-	-	-	5,175,168.09
	7,531,331.52	-	-	-	-	7,531,331.52
	300,176.66	-	-	-	-	300,176.66

	636,483,691.44	451,220,817.20	643,629,864.80	9,998,000.00	396,267,025.18	2,137,599,398.62	
	-	-	-	-	19,442,293.53	19,442,293.53	
	-	-	-	-	21,723,924.77	21,723,924.77	
	-	-	-	-	31,938.47	31,938.47	
	649,490,367.71	451,220,817.20	643,629,864.80	9,998,000.00	437,465,181.95	2,191,804,231.66	
	160,000,000.00	-	-	-	-	160,000,000.00	
	-	-	-	-	13,035,756.19	13,035,756.19	
	-	-	-	-	1,269,076.86	1,269,076.86	
	-	-	-	-	362,593.37	362,593.37	
	-	-	-	-	538,445.41	538,445.41	
	-	-	-	-	765,664.53	765,664.53	
	-	-	-	-	763,407.93	763,407.93	
	-	-	-	-	208,046.76	208,046.76	
	160,000,000.00	-	-	-	16,942,991.05	176,942,991.05	
	489,490,367.71	451,220,817.20	643,629,864.80	9,998,000.00	420,522,190.90	2,014,861,240.61	
2020	12 6	6	-1	1-5	5		
31							
	79,531,449.21	-	-	-	-	79,531,449.21	
	30,679,764.73	-	-	-	-	30,679,764.73	
	255,413.86	-	-	-	-	255,413.86	
	741,312,053.02	757,229,884.25	470,620,834.80	-	408,221,175.50	2,377,383,947.57	
	-	-	-	-	26,534,822.30	26,534,822.30	
	85,869,476.81	-	-	-	47,813.43	85,917,290.24	
	937,648,157.63	757,229,884.25	470,620,834.80	-	434,803,811.23	2,600,302,687.91	

	276,400,000.00	-	-	-	-	276,400,000.00
	-	-	-	-	71,997,950.95	71,997,950.95
	-	-	-	-	101,715.20	101,715.20
	-	-	-	-	1,354,271.59	1,354,271.59
	-	-	-	-	386,934.75	386,934.75
	-	-	-	-	619,261.46	619,261.46
	-	-	-	-	381,299.71	381,299.71
	-	-	-	-	-124,767.13	-124,767.13
	-	-	-	-	794,653.22	794,653.22
	-	-	-	-	289,074.56	289,074.56
	276,400,000.00	-	-	-	75,800,394.31	352,200,394.31
	661,248,157.63	757,229,884.25	470,620,834.80	-	359,003,416.92	2,248,102,293.60

6.4.12.4.1.2

		2021 6 30	2020 12 31
	27	6,269,647.80	8,566,308.37
	27	-6,269,647.80	-8,566,308.37

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	
		%		%
-	396,267,025.18	19.67	408,221,175.50	18.16
	-	-	-	-
	1,741,332,373.44	86.42	1,969,162,772.07	87.59
	-	-	-	-
	-	-	-	-
	-	-	-	-
	2,137,599,398.62	106.09	2,377,383,947.57	105.75

6.4.12.4.3.2

		95%	
		2021 6 30	2020 12 31
VaR 0.99%	2020 12	-19,960,005.07	-19,800,184.58
31 VaR	0.88%)		

VaR

95%

2020

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

578,580,138.22

1,559,019,260.40

0.00

6.4.13.1.2.2**6.4.13.1.2.3****6.4.13.2****6.4.13.3**

§7

7.1

			%
1		396,267,025.18	18.08
		396,267,025.18	18.08
2		-	-
3		1,741,332,373.44	79.45
		1,741,332,373.44	79.45
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		12,706,499.61	0.58
8		41,498,333.43	1.89
9		2,191,804,231.66	100.00

7.2

7.2.1

			(%)
A		-	-
B		15,412,914.00	0.76
C		284,480,300.53	14.12
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		37,417,664.65	1.86
J		58,956,146.00	2.93
K		-	-
L		-	-

M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		396,267,025.18	19.67

7.2.2

7.3

1	300054		4,961,597	90,549,145.25	4.49
2	002415		926,100	59,733,450.00	2.96
3	300253		2,299,795	37,417,664.65	1.86
4	601166		1,387,600	28,515,180.00	1.42
5	600309		238,033	25,902,751.06	1.29
6	601233		993,251	23,927,416.59	1.19
7	601899		1,590,600	15,412,914.00	0.76
8	300059		397,080	13,020,253.20	0.65
9	601009		1,170,490	12,313,554.80	0.61
10	600741		357,108	9,381,227.16	0.47
11	601012		105,593	9,380,882.12	0.47
12	000933		992,500	9,379,125.00	0.47
13	002810		197,530	9,315,514.80	0.46
14	600887		248,265	9,143,599.95	0.45
15	000932		1,379,600	9,105,360.00	0.45
16	000768		346,300	9,100,764.00	0.45
17	000733		148,900	9,093,323.00	0.45
18	002236		376,756	7,949,551.60	0.39
19	601818		1,351,100	5,107,158.00	0.25
20	603313		83,800	2,518,190.00	0.12

7.4**7.4.1****2%****20**

1	300054		50,733,278.00	2.26
2	300253		43,883,503.32	1.95
3	603313		25,165,858.55	1.12
4	601818		23,982,350.00	1.07
5	002236		21,274,323.65	0.95
6	600893		19,557,709.00	0.87
7	601601		19,024,152.00	0.85
8	002129		17,419,894.71	0.77
9	601838		17,400,767.00	0.77
10	601688		16,597,134.00	0.74
11	600887		15,776,361.02	0.70
12	002415		14,302,262.00	0.64
13	002008		13,622,425.00	0.61
14	002311		12,937,162.65	0.58
15	600030		12,821,772.74	0.57
16	000768		12,745,351.00	0.57
17	002810		11,964,902.00	0.53
18	000932		11,364,200.00	0.51
19	601233		11,348,226.60	0.50
20	601009		8,488,389.40	0.38

" "

7.4.2**2%****20**

1	300054		29,797,918.00	1.33
2	600030		21,948,459.40	0.98
3	601838		19,420,507.00	0.86
4	600893		19,405,838.00	0.86

5	002415		18,221,322.00	0.81
6	603313		17,800,711.43	0.79
7	601818		17,038,072.00	0.76
8	601688		16,676,949.00	0.74
9	002129		15,417,461.95	0.69
10	601601		14,738,076.94	0.66
11	002311		14,362,869.35	0.64
12	000725	A	14,087,042.00	0.63
13	600741		13,565,103.00	0.60
14	002352		13,196,467.23	0.59
15	002236		12,438,607.00	0.55
16	002008		11,692,410.40	0.52
17	300059		11,032,324.00	0.49
18	600176		10,804,539.84	0.48
19	600079		10,600,518.85	0.47
20	000333		10,373,642.60	0.46

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7.4.3

	425,260,663.06
	432,129,794.17

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7.5

1	326,271,995.60	16.19
2	-	-
3	230,256,000.00	11.43
	220,258,000.00	10.93
4	522,678,400.00	25.94
5	80,328,000.00	3.99
6	374,115,000.00	18.57
7	207,682,977.84	10.31
8	-	-

9		-	-
10		1,741,332,373.44	86.42

7.6

1	219920	21 20	1,500,000	148,530,000.00	7.37
2	210206	21 06	1,000,000	100,010,000.00	4.96
3	019649	21 01	857,080	85,767,995.60	4.26
4	210202	21 02	700,000	70,063,000.00	3.48
5	019645	20 15	600,000	60,186,000.00	2.99

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7.11.2**7.11.3**

1		300,176.66
2		19,442,293.53
3		-
4		21,723,924.77
5		31,938.47
6		-
7		-
8		-
9		41,498,333.43

7.11.4

1	113013		20,942,048.40	1.04
2	132018	G EB1	15,079,864.80	0.75
3	110075		14,746,800.00	0.73
4	113011		12,442,187.00	0.62
5	110073		10,771,000.00	0.53
6	132009	17 EB	10,290,000.00	0.51
7	110077		9,537,270.60	0.47
8	110059		9,480,920.80	0.47
9	128134		7,390,191.90	0.37

10	127022		6,491,208.00	0.32
11	110053		6,068,000.00	0.30
12	128135		6,049,174.00	0.30
13	128141		6,004,112.52	0.30
14	128121		5,865,351.66	0.29
15	128142		5,508,339.20	0.27
16	128129		5,343,106.86	0.27
17	113602	20	5,171,245.80	0.26
18	110034		5,113,257.60	0.25
19	113034		4,204,710.60	0.21
20	128109		3,532,200.00	0.18
21	127020		3,291,000.00	0.16
22	110047		2,949,417.60	0.15
23	123002		2,173,200.00	0.11
24	113044		1,401,634.20	0.07
25	113594		1,157,269.90	0.06

7.11.5**7.11.6**

§8

8.1

	()					
C	7,028	136,532.56	898,588,658.11	93.65%	60,962,168.24	6.35%
E	11	2,792,416.14	30,716,526.23	100.00%	51.35	0.00%
A	29	15,842,980.63	459,340,951.89	99.98%	105,486.43	0.02%
	7,068	205,109.49	1,388,646,136.23	95.79%	61,067,706.02	4.21%

8.2

	C	20,540.92	0.00%
	E	0.00	0.00%
	A	0.00	0.00%
		20,540.92	0.00%

8.3

	C	0
	E	0
	A	0
		0

	C	0
	E	0
	A	0
		0

§9

	C	E	A
2008年12月29日	819,356,829.46	-	-
	1,177,014,379.88	1,506,386.62	338,913,558.87
	1,303,417,323.34	29,225,880.34	198,846,971.47
:	1,520,880,876.87	15,689.38	78,314,092.02
"_"	-	-	-
	959,550,826.35	30,716,577.58	459,446,438.32

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10.7.1

	1	387,902,097.20	45.24%	361,253.82	47.33%	-
	2	222,653,809.10	25.97%	207,355.69	27.17%	-

	2	183,610,381.02	21.42%	152,634.52	20.00%	-
	1	56,326,140.86	6.57%	35,558.69	4.66%	-
	1	6,898,029.05	0.80%	6,424.31	0.84%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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	1	-	-	-	-	-
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	80,000,000.00	4.14%	-	-	-	-
	-	-	-	-	-	-

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1			2021 1 14
2		2020 4	2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 1 27
6		28	2021 3 2
7	28		2021 3 2
8			2021 3 2
9			2021 3 2
10			2021 3 2

11			2021 3 16
12			2021 3 26
13			2021 3 29
14			2021 3 29
15	2020		2021 3 30
16	2020		2021 3 30
17			2021 3 30
18			2021 3 31
19	2021 1		2021 4 21
20	2021		2021 4 21
21			2021 4 26
22			2021 4 26
23			2021 4 27

24			2021 4 30
25			2021 5 24
26			2021 5 24
27			2021 5 25
28			2021 6 22

§11

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