

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	.....	15
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	.....	46
7.1	.....	46
7.2	.....	46
7.3	.....	47
7.4	.....	51
7.5	.....	52
7.6	.....	52
7.7	.....	52
7.8	.....	53
7.9	.....	53
7.10	.....	53
7.11	.....	53
7.12	.....	53
§8	.....	55
8.1	.....	55
8.2	.....	55
8.3	.....	55
§9	.....	56
§10	.....	57
10.1	.....	57
10.2	.....	57
10.3	.....	57
10.4	.....	57
10.5	.....	57
10.6	.....	57
10.7	.....	57
10.8	.....	60
§11	.....	62
11.1	..... 20%	62

11.2	.....	62
§12	.....	63
12.1	.....	63
12.2	.....	63
12.3	.....	63

§2

2.1

	519983	
	2010 11 18	
	548,991,722.54	
	A	C
:	LHA	-
	519983	004221
	547,836,818.72	1,154,903.82

2.2

	300	*75%+	*25%

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

--	--	--

2.4

	www.cxfund.com.cn
	68 9
	18

2.5

	A C	A 17 C 68 9

§3

3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	105,690,176.20	218,755.00
	85,690,706.82	199,905.08
	0.1542	0.1462
	7.56%	7.96%
	6.15%	5.68%
3.1.2	(2021 6 30)	
	422,688,100.36	1,014,803.01
	0.7716	0.8787
	1,144,652,581.11	2,169,706.83
	2.089	1.879
3.1.3	(2021 6 30)	
	221.83%	11.15%

1

2

3

3.2

3.2.1

A

	2.05%	1.00%	-1.46%	0.60%	3.51%	0.40%
	5.93%	0.94%	2.97%	0.73%	2.96%	0.21%
	6.15%	1.41%	0.92%	0.99%	5.23%	0.42%
	17.36%	1.44%	19.87%	1.00%	-2.51%	0.44%
	55.09%	1.49%	41.20%	1.02%	13.89%	0.47%

	221.83%	1.52%	74.17%	1.07%	147.66%	0.45%
--	---------	-------	--------	-------	---------	-------

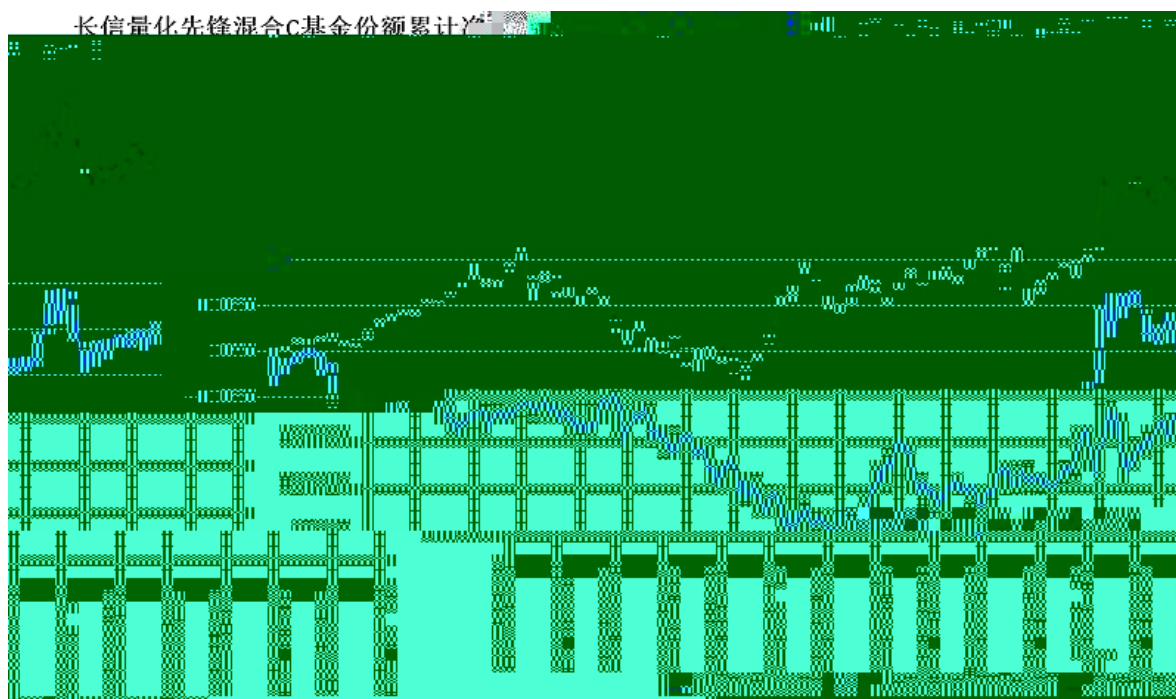
C

	2.01%	0.99%	-1.46%	0.60%	3.47%	0.39%
	5.68%	0.93%	2.97%	0.73%	2.71%	0.20%
	5.68%	1.41%	0.92%	0.99%	4.76%	0.42%
	16.20%	1.44%	19.87%	1.00%	-3.67%	0.44%
	50.08%	1.49%	41.20%	1.02%	8.88%	0.47%
	11.15%	1.37%	48.27%	0.91%	-37.12%	0.46%

3.2.2

长信量化先锋混合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





1	A	2010	11	18	2021	6	30
C	2017	1	9		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

	LOF				2010 7
		2015 3 14	-	11	100 LOF
					LOF
					LOF

					300
					LOF

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

,
, A

A

A

4.4.2

2021 6 30

A

14

A

6.15%

63

2.089

2.939

0.92%

	C	1.879	2.179
C	5.68%		0.92%

4.5

A

4.6

4.7

1

2

3

30%

6

3

4

5

6

15

7

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	93,164,711.12	81,006,643.59
		4,770,791.91	8,551,974.29
		387,310.89	550,285.65
	6.4.6.2	1,058,212,367.16	1,192,604,411.48
		1,058,212,367.16	1,189,867,041.58
		-	-
		-	2,737,369.90
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		19,640,367.44	6,378,849.77
	6.4.6.5	16,890.06	20,440.35
		-	-
		263,246.04	259,128.04
		-	-
	6.4.6.6	-	-
		1,176,455,684.62	1,289,371,733.17
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		19,197,472.52	-
		6,115,690.74	12,005,601.43
		1,407,117.54	1,644,011.38
		234,519.60	274,001.89
		1,843.05	2,971.33
	6.4.6.7	2,463,042.45	2,906,572.46
		-	13.19

		-	-
		-	-
		-	-
	6.4.6.8	213,710.78	317,220.87
		29,633,396.68	17,150,392.55
	6.4.6.9	548,991,722.54	646,805,499.43
	6.4.6.10	597,830,565.40	625,415,841.19
		1,146,822,287.94	1,272,221,340.62
		1,176,455,684.62	1,289,371,733.17

2021 6 30

A 2.089

C

1.879

548,991,722.54

A

547,836,818.72

C 1,154,903.82

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		103,470,636.21	523,426,661.51
1.		341,562.45	592,457.55
	6.4.6.11	339,949.16	589,129.33
		1,613.29	3,328.22
		-	-
		-	-
		-	-
		-	-
2.	" -"	122,965,714.54	422,600,455.36
	6.4.6.12	111,686,145.42	403,117,470.73
		-	-
	6.4.6.13	428,660.06	-741.70
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	10,850,909.06	19,483,726.33
3.	6.4.6.17	-20,018,319.30	99,885,414.27
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	181,678.52	348,334.33
			17,580,024.31	29,042,462.34
1		6.4.9.2.1	8,467,036.81	14,643,423.11
2		6.4.9.2.2	1,411,172.83	2,440,570.53
3		6.4.9.2.3	12,477.69	17,503.02
4		6.4.6.19	7,566,836.43	11,815,763.47
5			-	-
			-	-
6			5.77	8.23
7		6.4.6.20	122,494.78	125,193.98
" -"			85,890,611.90	494,384,199.17
			-	-
" -"			85,890,611.90	494,384,199.17

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	646,805,499.43	625,415,841.19	1,272,221,340.62
	-	85,890,611.90	85,890,611.90
" -"	-97,813,776.89	-113,475,887.69	-211,289,664.58
1.	133,050,146.39	132,948,853.34	265,998,999.73
2.	-230,863,923.28	-246,424,741.03	-477,288,664.31
	-	-	-

" -"			
	548,991,722.54	597,830,565.40	1,146,822,287.94
	2020 1 1 2020 6 30		
	1,611,857,233.33	623,416,058.31	2,235,273,291.64
	-	494,384,199.17	494,384,199.17
" -"	-558,816,544.24	-296,607,916.17	-855,424,460.41
1.	116,005,978.95	56,551,652.16	172,557,631.11
2.	-674,822,523.19	-353,159,568.33	-1,027,982,091.52
	-	-	-
" -"			
	1,053,040,689.09	821,192,341.31	1,874,233,030.40

6.1 6.4

6.4**6.4.1**

("

")

(")

(" ")

[2010]962

324,671,697.42

(2010) 4128

2010 11 18

2017 1 4

C

2017 1 9

C (

" C")

C

1.00%

A

(" "

A")

A

60%-95%

0%-3%

5%-40%

5%

80%

300

× 75%+

× 25%

6.4.2

(" ")

6.4.3

2021 6 30

2021 1 1

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
	93,164,711.12
	-
1	-
1-3	-
3	-
	-
	93,164,711.12

6.4.6.2

	2021 6 30		
	1,002,094,589.25	1,058,212,367.16	56,117,777.91
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	1,002,094,589.25	1,058,212,367.16	56,117,777.91

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
	14,801.05
	-
	-
	1,932.12
	-
	-
	-
	-
	-
	-
	156.89
	16,890.06

6.4.6.6**6.4.6.7**

	2021 6 30
	2,463,042.45
	-
	2,463,042.45

6.4.6.8

	2021 6 30
	-
	5,531.83
	-
	9,000.00
	39,671.58
	159,507.37
	213,710.78

6.4.6.9

A				
	2021 1 1		2021 6 30	
	644,821,879.44		644,821,879.44	
	132,227,721.58		132,227,721.58	
("-")	-229,212,782.30		-229,212,782.30	
- /		-		-
/		-		-
		-		-
("-")		-		-
	547,836,818.72		547,836,818.72	

C				
	2021 1 1		2021 6 30	
	1,983,619.99		1,983,619.99	
	822,424.81		822,424.81	
("-")	-1,651,140.98		-1,651,140.98	
- /		-		-
/		-		-
		-		-
("-")		-		-
	1,154,903.82		1,154,903.82	

6.4.6.10

A			
	376,298,597.16	247,573,947.51	623,872,544.67
	105,690,176.20	-19,999,469.38	85,690,706.82
	-59,300,673.00	-53,446,816.10	-112,747,489.10
	93,181,446.25	39,083,096.36	132,264,542.61
	-152,482,119.25	-92,529,912.46	-245,012,031.71
	-	-	-
	422,688,100.36	174,127,662.03	596,815,762.39

C			
	1,640,541.47	-97,244.95	1,543,296.52
	218,755.00	-18,849.92	199,905.08
	-719,029.08	-9,369.51	-728,398.59
	756,608.26	-72,297.53	684,310.73
	-1,475,637.34	62,928.02	-1,412,709.32
	-	-	-
	1,140,267.39	-125,464.38	1,014,803.01

6.4.6.11

	2021	1	1	2021	6	30
						300,805.37
						-
						3,281.06
						32,431.66
						3,431.07
						339,949.16

6.4.6.12**6.4.6.12.1**

	2021	1	1	2021	6	30
						3,010,613,334.31
						2,898,927,188.89
						111,686,145.42

6.4.6.13**6.4.6.13.1**

	2021	1	1	2021	6	30
						428,660.06

---	-
---	-
	428,660.06

6.4.6.13.2 —

	2021 1 1	2021 6 30
		2,537,581.10
		2,106,000.00
		2,921.04
		428,660.06

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

	10,850,909.06
	-
	-
	10,850,909.06

6.4.6.17

	2021 1 1	2021 6 30
1.		-20,018,319.30
---		-19,386,949.40
---		-631,369.90
---		-
---		-
---		-
2.		-
---		-
3.		-
		-
		-20,018,319.30

6.4.6.18

	2021 1 1	2021 6 30
		179,608.82
		2,069.70
		181,678.52

A

7

25%

C

30

30

6.4.6.19

	2021 1 1	2021 6 30
		7,566,836.43
		-

	-
	-
	-
	7,566,836.43

6.4.6.20

	2021 1 1	2021 6 30
		39,671.58
		59,507.37
		-
		18,000.00
		5,315.83
		122,494.78

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	
	1,314,733,776.65	22.71%			365,691,110.48			4.07%

6.4.9.1.2

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	2,070,584.90	81.60%			-			-

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	
	1,212,455.64	30.20%			1,095,845.44			44.49%
	2020 1 1		2020 6 30		2020 1 1		2020 6 30	
	312,215.36	5.18%			-			-

6.4.9.2**6.4.9.2.1**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		8,467,036.81		14,643,423.11
		3,328,556.66		6,816,450.83

1.5%

= × 1.5%/

6.4.9.2.2

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		1,411,172.83		2,440,570.53

0.25%

= × 0.25%/

6.4.9.2.3

	2021 1 1 2021 6 30		
	A	C	
	-	3,433.67	3,433.67

	-	3,433.67	3,433.67
	2020 1 1 2020 6 30		
	A	C	
	-	8,449.61	8,449.61
	-	8,449.61	8,449.61

A

C

× 1.00%

C

=

C

× 1.00% ÷

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		
				93,164,711.12		300,805.37			144,017,202.54		532,241.37	

"

"

2021 6 30

4,770,791.91

(2020 6 30

7,349,143.17)

6.4.9.7**6.4.9.8****6.4.10****6.4.11 2021 6 30****6.4.11.1 /**

6.4.11.1.1										
688665		2021 2 2	2021 8 9		29.53	129.46		1,687	49,817.11	218,399.02-
300957		2021 3 18	2021 9 27		47.33	251.96		523	24,753.59	131,775.08-
688639		2021 4 14	2021 10 22		23.16	42.28		2,302	53,314.32	97,328.56-

688499		2021 6 23	2021 7 1		38.85	38.85	2,149	83,488.65	83,488.65-
300979		2021 4 15	2021 10 26		33.22	87.50	925	30,728.50	80,937.50-
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-
688616		2021 3 10	2021 9 22		7.35	13.78	3,918	28,797.30	53,990.04-
688689		2021 1 15	2021 7 27		14.01	35.62	1,431	20,048.31	50,972.22-
688685		2021 4 30	2021 11 15		9.02	19.50	2,612	23,560.24	50,934.00-
688655		2021 4 28	2021 11 11		7.59	15.77	3,083	23,399.97	48,618.91-
300981		2021 4 19	2021 10 27		48.59	90.39	515	25,023.85	46,550.85-
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-

688565		2021 5 6	2021 11 15		9.39	14.00	2,464	23,136.96	34,496.00-
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 8	2021 12 17		12.54	27.89	801	10,044.54	22,339.89-
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 28	2021 7 6		31.56	31.56	349	11,014.44	11,014.44-
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 28	2021 11 11		6.79	26.81	301	2,043.79	8,069.81-
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 22	2021 9 29		12.08	23.06	234	2,826.72	5,396.04-
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-

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6.4.11.2

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6.4.11.3.1

6.4.11.3.2

6.4.11.4

6.4.12

6.4.12.1

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6.4.12.2

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10%

6.4.12.2.1**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	0.00	354,056.90
AAA	0.00	2,383,313.00
	0.00	0.00
	0.00	2,737,369.90

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		
	93,164,711.12	-	-	-	-	93,164,711.12
	4,770,791.91	-	-	-	-	4,770,791.91
	387,310.89	-	-	-	-	387,310.89
	-	-	-	-	1,058,212,367.16	1,058,212,367.16
	-	-	-	-	19,640,367.44	19,640,367.44
	-	-	-	-	16,890.06	16,890.06
	-	-	-	-	263,246.04	263,246.04

	98,322,813.92	-	-	-	1,078,132,870.70	1,176,455,684.62
	-	-	-	-	19,197,472.52	19,197,472.52
	-	-	-	-	6,115,690.74	6,115,690.74
	-	-	-	-	1,407,117.54	1,407,117.54
	-	-	-	-	234,519.60	234,519.60
	-	-	-	-	1,843.05	1,843.05
	-	-	-	-	2,463,042.45	2,463,042.45
	-	-	-	-	213,710.78	213,710.78
	-	-	-	-	29,633,396.68	29,633,396.68
	98,322,813.92	-	-	-	1,048,499,474.02	1,146,822,287.94
2020 12 31	6	6 -1	1-5	5		
	81,006,643.59	-	-	-	-	81,006,643.59
	8,551,974.29	-	-	-	-	8,551,974.29
	550,285.65	-	-	-	-	550,285.65
	-	2,737,369.90	-	-	1,189,867,041.58	1,192,604,411.48
	-	-	-	-	6,378,849.77	6,378,849.77
	-	-	-	-	20,440.35	20,440.35
	-	-	-	-	259,128.04	259,128.04
	90,108,903.53	2,737,369.90	-	-	1,196,525,459.74	1,289,371,733.17
	-	-	-	-	12,005,601.43	12,005,601.43
	-	-	-	-	1,644,011.38	1,644,011.38
	-	-	-	-	274,001.89	274,001.89
	-	-	-	-	2,971.33	2,971.33
	-	-	-	-	2,906,572.46	2,906,572.46
	-	-	-	-	13.19	13.19
	-	-	-	-	317,220.87	317,220.87
	-	-	-	-	17,150,392.55	17,150,392.55
	90,108,903.53	2,737,369.90	-	-	1,179,375,067.19	1,272,221,340.62

6.4.12.4.1.2

		2021 6 30		2020 12 31
	27		-	41,920.63

	27	-	-41,920.63

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	
		%		%
-	1,058,212,367.16	92.27	1,189,867,041.58	93.53
	-	-	-	-
	-	-	2,737,369.90	0.22
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,058,212,367.16	92.27	1,192,604,411.48	93.74

6.4.12.4.3.2

	95%	
	2021 6	2020 12

				30	31
	VaR	4.88%	2020	12	
	31	VaR	5.40%)	-55,959,572.07	-68,698,665.11

VaR

95%

2020

6.4.13

(1)

(a)

(b)

(i)

2021 6 30

1,056,692,713.79

302,983.52

1,216,669.85

(ii)

()

(iii)

5,901,398.10

4,684,728.25

1,216,669.85

(2)

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7.1

			%
1		1,058,212,367.16	89.95
		1,058,212,367.16	89.95
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		97,935,503.03	8.32
8		20,307,814.43	1.73
9		1,176,455,684.62	100.00

7.2

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			(%)
A		5,850.78	0.00
B		14,773,315.86	1.29
C		722,220,057.07	62.98
D		40,006,906.00	3.49
E		44,891,453.34	3.91
F		41,678,582.02	3.63
G		57,783,418.00	5.04
H		-	-
I		53,458,895.81	4.66
J		42,540,277.10	3.71
K		-	-

L		13,776,240.00	1.20
M		18,565,310.40	1.62
N		70,768.33	0.01
O		-	-
P		-	-
Q		-	-
R		8,441,292.45	0.74
S		-	-
		1,058,212,367.16	92.27

7.2.2

7.3

1	601919		874,900	26,719,446.00	2.33
2	600586		2,694,500	25,085,795.00	2.19
3	601636		1,301,900	24,163,264.00	2.11
4	000830		1,288,800	24,139,224.00	2.10
5	601678		2,864,400	22,657,404.00	1.98
6	002064		1,521,000	21,598,200.00	1.88
7	000725	A	3,366,000	21,003,840.00	1.83
8	688298		94,440	20,550,144.00	1.79
9	688188		44,800	19,532,800.00	1.70
10	603678		280,800	18,954,000.00	1.65
11	603259		118,560	18,565,310.40	1.62
12	600483		1,737,400	18,225,326.00	1.59
13	600845		347,884	17,707,295.60	1.54
14	000063		528,800	17,572,024.00	1.53
15	600426		558,820	17,295,479.00	1.51
16	000100	TCL	2,188,894	16,745,039.10	1.46
17	000933		1,744,800	16,488,360.00	1.44
18	603186		438,821	15,999,413.66	1.40
19	002876		241,180	15,604,346.00	1.36
20	603010		738,898	15,494,691.06	1.35
21	000157		1,666,616	15,399,531.84	1.34

22	603566		670,066	15,277,504.80	1.33
23	600809		33,900	15,187,200.00	1.32
24	601319		2,539,500	15,059,235.00	1.31
25	601339		2,762,200	14,888,258.00	1.30
26	601899		1,524,594	14,773,315.86	1.29
27	600461		2,012,700	14,612,202.00	1.27
28	600966		1,118,800	14,600,340.00	1.27
29	002601		421,900	14,589,302.00	1.27
30	000425		2,289,800	14,586,026.00	1.27
31	600089		1,125,800	14,466,530.00	1.26
32	600596		814,900	14,440,028.00	1.26
33	000026		1,036,807	14,432,353.44	1.26
34	600502		3,690,478	14,319,054.64	1.25
35	601628		421,300	14,277,857.00	1.24
36	300463		338,800	14,260,092.00	1.24
37	601233		588,800	14,184,192.00	1.24
38	000039		771,900	14,033,142.00	1.22
39	601607		660,800	13,962,704.00	1.22
40	002645		869,100	13,888,218.00	1.21
41	002027		1,464,000	13,776,240.00	1.20
42	002139		758,800	13,650,812.00	1.19
43	603225		671,500	13,631,450.00	1.19
44	601598		2,686,200	13,565,310.00	1.18
45	603486		59,044	13,466,755.52	1.17
46	603612		748,543	13,451,317.71	1.17
47	002382		636,300	13,266,855.00	1.16
48	600075		1,946,900	13,238,920.00	1.15
49	300783		279,500	13,237,120.00	1.15
50	002078		987,700	13,185,795.00	1.15
51	300059		401,600	13,168,464.00	1.15
52	000683		2,792,800	13,042,376.00	1.14
53	601186		1,702,731	12,651,291.33	1.10
54	002636		765,010	12,408,462.20	1.08
55	603128		876,500	12,349,885.00	1.08
56	603337		461,900	12,346,587.00	1.08
57	000807		995,200	11,842,880.00	1.03
58	002614		499,200	11,296,896.00	0.99
59	000498		2,009,000	11,250,400.00	0.98
60	603686		734,744	11,175,456.24	0.97

61	603444		21,000	11,130,000.00	0.97
62	603020		562,100	10,494,407.00	0.92
63	000799		40,400	10,326,240.00	0.90
64	000949		1,214,700	10,288,509.00	0.90
65	600884		401,300	9,358,316.00	0.82
66	603606		459,500	9,254,330.00	0.81
67	603466		516,287	8,441,292.45	0.74
68	300406		408,000	8,049,840.00	0.70
69	600011		1,697,800	7,164,716.00	0.62
70	601117		758,600	6,645,336.00	0.58
71	002092		631,800	6,488,586.00	0.57
72	000429	A	718,100	5,148,777.00	0.45
73	002230		75,000	5,068,500.00	0.44
74	601882		220,000	3,421,000.00	0.30
75	603818		280,000	2,486,400.00	0.22
76	300146		45,500	1,496,950.00	0.13
77	688665		1,687	218,399.02	0.02
78	300957		523	131,775.08	0.01
79	688639		2,302	97,328.56	0.01
80	688499		2,149	83,488.65	0.01
81	300979		925	80,937.50	0.01
82	301018		7,811	64,753.19	0.01
83	688087		2,469	54,219.24	0.00
84	688616		3,918	53,990.04	0.00
85	688689		1,431	50,972.22	0.00
86	688685		2,612	50,934.00	0.00
87	688655		3,083	48,618.91	0.00
88	300981		515	46,550.85	0.00
89	301020		4,210	44,794.40	0.00
90	300973		360	41,655.60	0.00
91	601528		2,230	34,721.10	0.00
92	688565		2,464	34,496.00	0.00
93	301021		2,899	27,424.54	0.00
94	300953		240	23,964.00	0.00
95	001207		682	22,581.02	0.00
96	301009		801	22,339.89	0.00
97	301015		462	17,939.46	0.00
98	688226		2,693	17,289.06	0.00
99	300982		317	14,356.93	0.00

100	300968		1,162	14,025.34	0.00
101	001208		1,754	13,558.42	0.00
102	300940		307	13,317.66	0.00
103	300614		329	13,285.02	0.00
104	300937		244	13,105.24	0.00
105	301013		471	12,768.81	0.00
106	300942		443	12,634.36	0.00
107	603171		637	12,230.40	0.00
108	300933		1,112	11,609.28	0.00
109	605287		349	11,014.44	0.00
110	300955		232	10,688.24	0.00
111	300962		576	9,429.12	0.00
112	300952		340	9,207.20	0.00
113	301016		275	9,069.50	0.00
114	300966		286	9,020.44	0.00
115	300945		474	8,949.12	0.00
116	300948		324	8,884.08	0.00
117	300931		672	8,809.92	0.00
118	300961		394	8,695.58	0.00
119	300986		264	8,070.48	0.00
120	300987		301	8,069.81	0.00
121	300978		593	8,064.80	0.00
122	300926		359	7,969.80	0.00
123	300993		410	7,908.90	0.00
124	300927		217	6,531.70	0.00
125	300975		492	6,410.76	0.00
126	300963		283	6,364.67	0.00
127	301011		175	5,922.00	0.00
128	300943		255	5,867.55	0.00
129	300967		507	5,850.78	0.00
130	300929		183	5,407.65	0.00
131	300960		234	5,396.04	0.00
132	605011		525	4,662.00	0.00
133	300995		191	4,454.12	0.00
134	301007		303	4,375.32	0.00
135	300998		201	4,285.32	0.00
136	301012		170	4,124.20	0.00
137	301010		218	3,838.98	0.00

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2% 20

1	603678		33,061,510.32	2.60
2	002139		31,095,173.62	2.44
3	000498		30,509,628.00	2.40
4	600409		29,959,734.09	2.35
5	002078		28,739,190.10	2.26
6	000039		28,544,927.05	2.24
7	300687		27,434,282.61	2.16
8	601598		27,077,051.00	2.13
9	002677		26,993,661.69	2.12
10	600887		26,654,340.00	2.10
11	603486		26,575,796.66	2.09
12	002601		25,642,968.30	2.02
13	000026		25,319,669.64	1.99
14	603127		23,037,532.54	1.81
15	300595		22,995,615.33	1.81
16	002315		22,298,390.21	1.75
17	300627		21,695,481.00	1.71
18	601636		21,660,910.30	1.70
19	600596		21,527,749.00	1.69
20	000830		21,144,462.66	1.66

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7.4.2

2% 20

1	002245		46,621,838.27	3.66
2	300415		45,932,056.54	3.61
3	002139		42,931,514.71	3.37
4	603882		42,192,047.96	3.32
5	603877		39,450,720.33	3.10

6	300677		36,653,760.01	2.88
7	300274		34,975,528.79	2.75
8	002335		34,086,755.77	2.68
9	002315		34,030,718.41	2.67
10	601919		33,756,225.29	2.65
11	601888		32,341,863.46	2.54
12	603606		31,410,418.30	2.47
13	002493		30,530,585.00	2.40
14	600409		29,330,264.36	2.31
15	300687		26,949,805.00	2.12
16	603185		26,467,070.68	2.08
17	002832		26,409,299.65	2.08
18	600887		25,884,239.78	2.03
19	002677		25,826,081.27	2.03
20	000026		24,961,859.44	1.96

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	2,786,659,463.87
	3,010,613,334.31

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7.11.3

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7.12.1

7.12.2

7.12.3

1		387,310.89
2		19,640,367.44
3		-
4		16,890.06

5		263,246.04
6		-
7		-
8		-
9		20,307,814.43

7.12.4**7.12.5****7.12.6**

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	()					
A	163,032	3,360.30	82,609,399.36	15.08%	465,227,419.36	84.92%
C	753	1,533.74	0.00	0.00%	1,154,903.82	100.00%
	163,785	3,351.90	82,609,399.36	15.05%	466,382,323.18	84.95%

8.2

	A	7,141.26	0.00%
	C	0.00	0.00%
		7,141.26	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2010年11月18日	324,671,697.42	-
	644,821,879.44	1,983,619.99
	132,227,721.58	822,424.81
:	229,212,782.30	1,651,140.98
"_"	-	-
	547,836,818.72	1,154,903.82

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	2	1,314,733,776.65	22.71%	1,212,455.64	30.20%	-
	1	1,273,003,059.88	21.99%	676,374.26	16.85%	-
	1	1,239,470,556.57	21.41%	658,536.11	16.40%	-

	1	584,779,069.48	10.10%	486,130.47	12.11%	-
	1	314,211,666.21	5.43%	166,943.03	4.16%	-
	2	294,599,809.33	5.09%	244,903.61	6.10%	-
	1	215,729,494.11	3.73%	179,329.30	4.47%	-
	1	172,396,992.38	2.98%	143,313.66	3.57%	-
	1	158,283,451.47	2.73%	84,098.63	2.09%	-
	1	113,259,882.83	1.96%	105,479.41	2.63%	-
	1	107,919,400.29	1.86%	57,337.21	1.43%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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1			2021 1 14
2	4	2020	2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 1 27
6			2021 3 16
7			2021 3 26
8		2020	2021 3 30
9	2020		2021 3 30
10			2021 3 31

11	1	2021		2021	4	21
12	2021			2021	4	21
13		2021	1		4	28
14				2021	4	30
15				2021	6	22
16			40		6	29
17				2021	6	29
18				2021	6	29
19				2021	6	29
20				2021	6	29

§11

11.1

20%

20%

11.2

§12

12.1

1

2

3

4

5

6

12.2

12.3

2021 8 31