

LOF

2021

2021 6 30

2021 8 31

**§1**

**1.1**

2021 8 27

2021 1 1      2021 6 30

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<b>1.2</b>		
<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>6</b>
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
<b>§3</b>	.....	<b>8</b>
3.1	.....	8
3.2	.....	8
<b>§4</b>	.....	<b>11</b>
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	17
<b>§5</b>	.....	<b>18</b>
5.1	.....	18
5.2	.....	18
5.3	.....	18
<b>§6</b>	.....	<b>19</b>
6.1	.....	19
6.2	.....	20
6.3	.....	21

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6.4	.....	22
<b>§7</b>	.....	<b>44</b>
7.1	.....	44
7.2	.....	44
7.3	.....	44
7.4	.....	44
7.5	.....	45
7.6	.....	46
7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	46
7.11	.....	46
<b>§8</b>	.....	<b>49</b>
8.1	.....	49
8.2	.....	49
8.3	.....	49
8.4	.....	50
<b>§9</b>	.....	<b>51</b>
<b>§10</b>	.....	<b>52</b>
10.1	.....	52
10.2	.....	52
10.3	.....	52
10.4	.....	52
10.5	.....	52
10.6	.....	52
10.7	.....	52
10.8	.....	53
<b>§11</b>	.....	<b>56</b>
11.1	..... 20%	56

11.2	.....	57
<b>§12</b>	.....	<b>58</b>
12.1	.....	58
12.2	.....	58
12.3	.....	58

**§2**

**2.1**

	LOF	
	LOF	
	163003	
	2016 6 25	
	1,663,277,883.41	
	2016 7 22	
	(LOF)A	(LOF)C
:	-	
	163008	163003
	1,648,863,401.29	14,414,482.12

1

2011 6 24

5

2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

4

2021 8 23

(LOF)C

"

LOF"

**2.2**



**2.3**

	021-61009999	010-68858113
	zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120
	68 9	3
	9 68	3
	200120	A 100808

**2.4**

	www.cxfund.com.cn
	68 9 3 A

**2.5**

	17

### §3

#### 3.1

	(LOF)A	(LOF)C
3.1.1	(2021 1 1 - 2021 6 30 )	(2021 1 1 - 2021 6 30 )
	3,555,682.81	-911.29
	3,145,732.34	-108,742.41
	0.0036	-0.0072
	0.54%	-1.08%
	-0.87%	-1.02%
3.1.2	( 2021 6 30 )	
	47,991,669.43	188,447.60
	0.0291	0.0131
	1,056,778,656.25	9,007,408.02
	0.6409	0.6249
3.1.3	( 2021 6 30 )	
	19.72%	18.76%

1

2

3

#### 3.2

##### 3.2.1

(LOF)A

	0.14%	0.01%	0.20%	0.03%	-0.06%	-0.02%
	0.39%	0.01%	1.23%	0.03%	-0.84%	-0.02%
	-0.87%	0.12%	2.14%	0.04%	-3.01%	0.08%
	2.44%	0.21%	2.77%	0.06%	-0.33%	0.15%
	14.49%	0.17%	14.62%	0.07%	-0.13%	0.10%

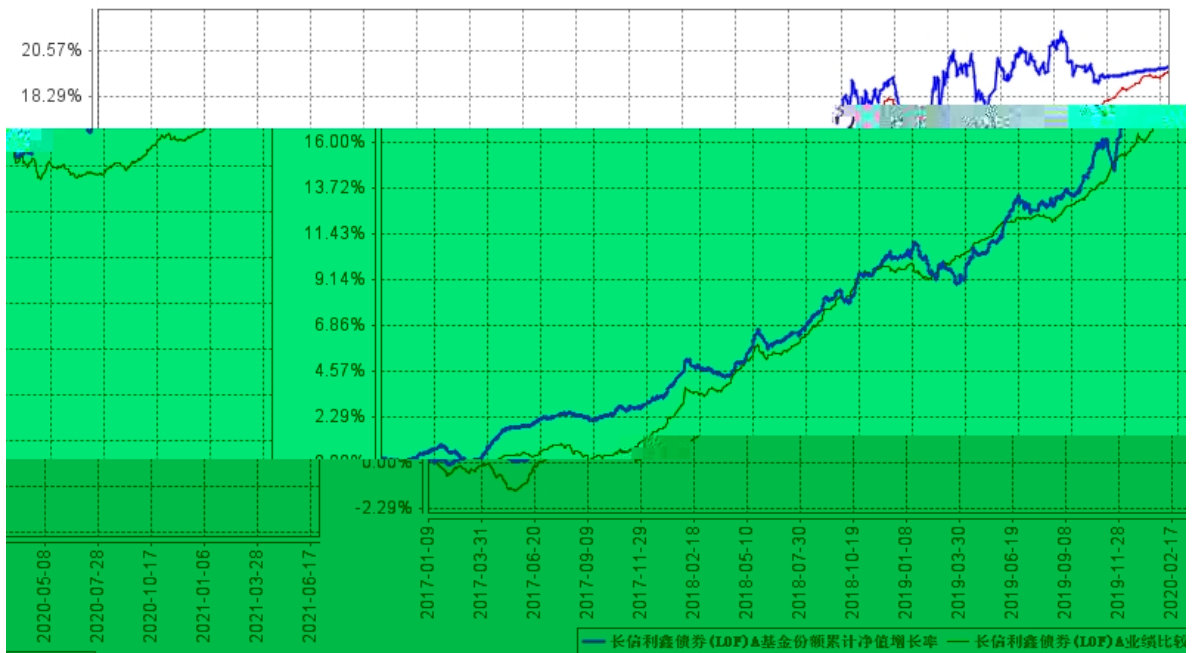
	19.72%	0.15%	19.54%	0.07%	0.18%	0.08%
--	--------	-------	--------	-------	-------	-------

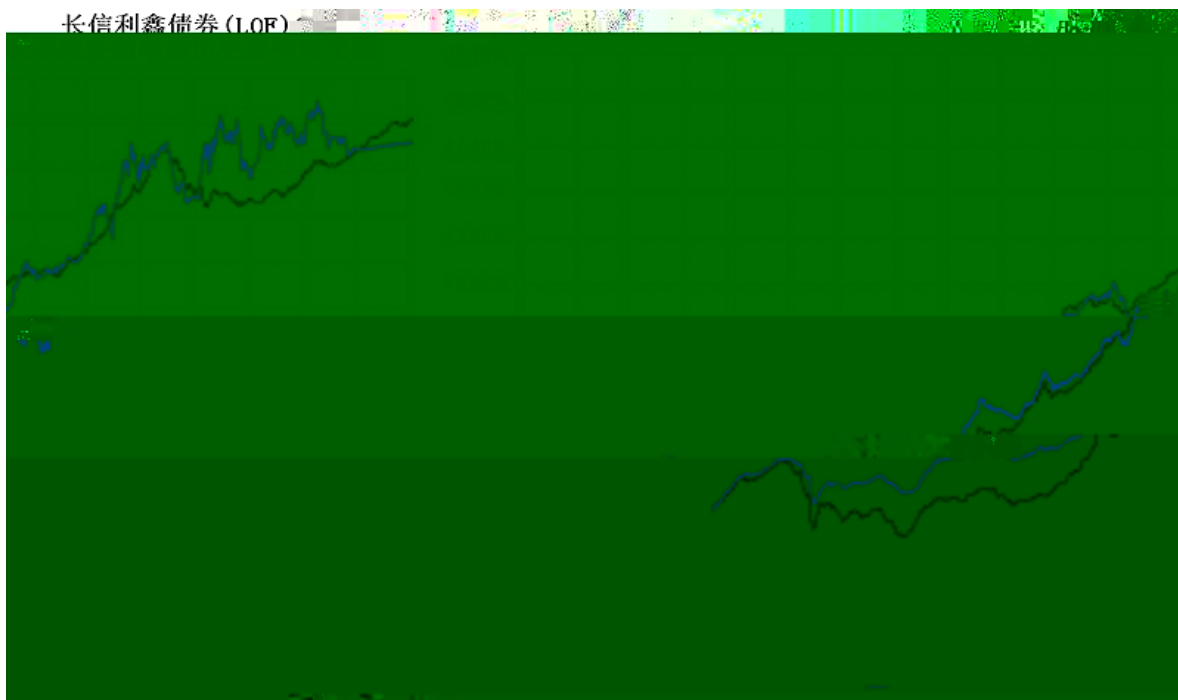
(LOF)C

	0.11%	0.01%	0.20%	0.03%	-0.09%	-0.02%
	0.32%	0.01%	1.23%	0.03%	-0.91%	-0.02%
	-1.02%	0.12%	2.14%	0.04%	-3.16%	0.08%
	2.10%	0.21%	2.77%	0.06%	-0.67%	0.15%
	13.34%	0.18%	14.62%	0.07%	-1.28%	0.11%
	18.76%	0.14%	19.90%	0.07%	-1.14%	0.07%

### 3.2.2

长信利鑫债券 (LOF) 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	2017 1 9	LOF
	C	A
2	2016 6 25	LOF A
9	2021 6 30	LOF C
	2016 6 25	
2021 6 30		
3		6
2011 6 24	2016 6 25	

**§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)	2011 6 24	-	27	EMBA 2004 9

---

					(LOF)
--	--	--	--	--	-------

1

2

**4.2**

**4.3**

**4.3.1**

### 4.3.2

5%

### 4.4

#### 4.4.1

2021

10Y 3.10% 3.27% 10Y 3.50%

3.75%

10Y 3.10% 10Y 3.50%

6

#### 4.4.2

2021 6 30 (LOF)A 0.6409 1.1349

(LOF)A -0.87% (LOF)C

0.6249 1.1189 (LOF)C -1.02%

2.14%

### 4.5

2021

M2

5

CPI PPI  
14 58

4.6

4.7

(LOF)A

				10				

1	2021 6 3	2021 6 4	2021 6 3	0.300	49,463,744.85	2,244.37	49,465,989.22	
2	2021 4 30	2021 5 6	2021 4 30	0.320	52,761,246.07	1,874.40	52,763,120.47	
	-		-	0.620	102,224,990.92	4,118.77	102,229,109.69	

(LOF)C

				10				
1	2021 6 3	2021 6 4	2021 6 3	0.300	332,514.64	117,297.11	449,811.75	
2	2021 4 30	2021 5 6	2021 4 30	0.320	358,736.97	120,370.25	479,107.22	
	-		-	0.620	691,251.61	237,667.36	928,918.97	

LOF

1

2

12

10%

3

4

5

15

6

7

**4.8**

**§5**

**5.1**

(LOF) (LOF) (LOF) " "

**5.2**

**5.3**

" "

## §6

## 6.1

LOF

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	6,350,104.89	1,190,509.82
		-	23,960.26
		13,022.63	10,532.95
	6.4.6.2	916,738,600.00	118,027,115.96
		-	1,997,504.50
		-	-
		916,738,600.00	116,029,611.46
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	138,150,607.23	-
		-	-
	6.4.6.5	5,929,395.53	1,425,295.60
		-	-
		162.86	21,552.04
		-	-
	6.4.6.6	-	-
		1,067,181,893.14	120,698,966.63
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	18,189,777.21
		-	-
		36,702.29	20,233.88
		615,799.81	59,940.09
		175,942.84	17,125.74
		2,707.57	3,224.32
	6.4.6.7	18,805.84	7,964.15
		445,239.47	383,951.30

		-	4,762.11
		-	-
		-	-
	6.4.6.8	100,631.05	231,347.26
		1,395,828.87	18,918,326.06
	6.4.6.9	1,017,605,947.24	88,004,635.56
	6.4.6.10	48,180,117.03	13,776,005.01
		1,065,786,064.27	101,780,640.57
		1,067,181,893.14	120,698,966.63

2021 6 30

(LOF)A

0.6409

(LOF)C

0.6249

1,663,277,883.41

(LOF)A

1,648,863,401.29

(LOF)C

14,414,482.12

## 6.2

LOF

2021 1 1

2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		6,460,785.07	6,331,309.41
1.		9,433,864.31	3,820,221.69
	6.4.6.11	65,573.72	24,834.00
		9,209,385.11	3,773,430.98
		-	-
		158,905.48	21,956.71
		-	-
		-	-
2.	" -"	-2,455,702.64	5,795,988.14
	6.4.6.12	-130,930.15	-
		-	-
	6.4.6.13	-2,324,772.49	5,795,988.14
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	-	-
3.	6.4.6.17	-517,781.59	-3,287,361.56
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	404.99
			2,461.14
			3,423,795.14
			1,525,463.51
1		6.4.9.2.1	2,027,973.50
			603,895.40
2		6.4.9.2.2	579,421.05
			172,541.49
3		6.4.9.2.3	17,512.94
			25,484.85
4		6.4.6.19	27,189.55
			10,734.64
5			636,474.15
			572,177.36
			636,474.15
			572,177.36
6			27,513.80
			12,631.39
7		6.4.6.20	107,710.15
			127,998.38
" -"			3,036,989.93
			4,805,845.90
			-
			-
" -"			3,036,989.93
			4,805,845.90

## 6.3

LOF

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	88,004,635.56	13,776,005.01	101,780,640.57
	-	3,036,989.93	3,036,989.93
" -"	929,601,311.68	134,525,150.75	1,064,126,462.43
1.	932,149,074.40	134,752,209.75	1,066,901,284.15
2.	-2,547,762.72	-227,059.00	-2,774,821.72
	-	-103,158,028.66	-103,158,028.66

" -"			
	1,017,605,947.24	48,180,117.03	1,065,786,064.27
	<b>2020 1 1 2020 6 30</b>		
	188,633,732.55	19,109,869.35	207,743,601.90
	-	4,805,845.90	4,805,845.90
" -"	-82,190,404.83	-11,240,726.13	-93,431,130.96
1.	8,290,202.72	899,286.18	9,189,488.90
2.	-90,480,607.55	-12,140,012.31	-102,620,619.86
	-	-	-
" -"			
	106,443,327.72	12,674,989.12	119,118,316.84

6.1 6.4

\_\_\_\_\_

**6.4**

**6.4.1**

(LOF) ( " " )

( " )

" )

( [2011] 603 )

( " " ) 2011 6

24 5 2016 6 24

(LOF) "

(LOF) " 2016 6 25

2016 6 25 " (LOF) "

2017 1 4

(LOF) 2017 1 9 A (

" (LOF)A" ) (LOF)A

C ( " (LOF)C" )

(LOF)C 0.35%

(LOF)

( )

(

80%

20%

5%

**6.4.2**

( " " )



1 ( 1 )  
 1 1 ( 1 ) 50%  
 1 20%  
 4) A 0.10% ( )

**6.4.6**

**6.4.6.1**

	2021 6 30
	6,350,104.89
	-
1	-
1-3	-
3	-
	-
	6,350,104.89

**6.4.6.2**

		2021 6 30		
		-	-	-
	-	-	-	-
		18,095,965.89	18,020,200.00	-75,765.89
		898,164,575.40	898,718,400.00	553,824.60
		916,260,541.29	916,738,600.00	478,058.71
		-	-	-
		-	-	-
		-	-	-
		916,260,541.29	916,738,600.00	478,058.71

**6.4.6.3**

/

/

**6.4.6.4**

**6.4.6.4.1**

:

	2021 6 30	
	-	-
	138,150,607.23	-
	138,150,607.23	-

**6.4.6.4.2**

**6.4.6.5**

	2021 6 30
	771.48
	-
	-
	-
	5,914,872.12
	-
	13,746.13
	-
	-
	-
	5.80
	5,929,395.53

**6.4.6.6**

**6.4.6.7**

	2021 6 30
	-
	18,805.84

	18,805.84
--	-----------

**6.4.6.8**

	2021 6 30
	-
	23.64
	-
	9,000.00
	19,835.79
	39,671.58
	29,752.78
	2,347.26
	100,631.05

**6.4.6.9**

(LOF)A		
	2021 1 1	2021 6 30
	128,280,209.28	78,484,576.55
	1,520,780,068.58	930,422,862.37
( "-" )	-196,876.57	-120,452.10
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	1,648,863,401.29	1,008,786,986.82

(LOF)C		
	2021 1 1	2021 6 30
	15,560,457.99	9,520,059.01
	2,821,484.16	1,726,212.03
( "-" )	-3,967,460.03	-2,427,310.62
- /	-	-
/	-	-

	-	-
( "-" )	-	-
	14,414,482.12	8,818,960.42

**6.4.6.10**

(LOF)A			
	13,581,798.72	-1,086,937.05	12,494,861.67
	3,555,682.81	-409,950.47	3,145,732.34
	158,999,245.26	-24,419,060.15	134,580,185.11
	159,019,286.50	-24,421,613.93	134,597,672.57
	-20,041.24	2,553.78	-17,487.46
	-102,229,109.69	-	-102,229,109.69
	73,907,617.10	-25,915,947.67	47,991,669.43

(LOF)C			
	1,266,756.27	14,387.07	1,281,143.34
	-911.29	-107,831.12	-108,742.41
	-59,618.29	4,583.93	-55,034.36
	170,246.92	-15,709.74	154,537.18
	-229,865.21	20,293.67	-209,571.54
	-928,918.97	-	-928,918.97
	277,307.72	-88,860.12	188,447.60

**6.4.6.11**

	2021	1	1	2021	6	30
						38,162.41
						-
						-
						415.35
						26,995.96
						65,573.72

**6.4.6.12**

**6.4.6.12.1**                    —

	2021 1 1	2021 6 30
		7,324,715.93
		7,455,646.08
		-130,930.15

**6.4.6.13**

**6.4.6.13.1**

	2021 1 1	2021 6 30
---		-2,324,772.49
---		-
---		-
		-2,324,772.49

**6.4.6.13.2**                    —

	2021 1 1	2021 6 30
		1,194,454,942.93
		1,184,829,614.11
		11,950,101.31
		-2,324,772.49

**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**

**6.4.6.17**

	2021	1	1	2021	6	30
1.						-517,781.59
——						-240,589.66
——						-277,191.93
——						-
——						-
——						-
2.						-
——						-
3.						-
						-
						-517,781.59

**6.4.6.18**

	2021	1	1	2021	6	30
						404.99
						404.99

25%

**6.4.6.19**

	2021 1 1	2021 6 30
		15,605.80
		11,583.75
		-
		-
		-
		-
		27,189.55

**6.4.6.20**

	2021 1 1	2021 6 30
		19,835.79
		39,671.58
		-
		29,752.78
-		8,850.00
		9,000.00
		600.00
		-
		-
		107,710.15

**6.4.7**

**6.4.7.1**

**6.4.7.2**

2021 7 7

2021 7 8

2021	7	5			A	10		
		0.280	C	10	0.120			
			2021	6	25	2021	7	7
2021	7	8			46,344,,492.05			
46,299,914.05					44,578.00			

**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
	5,698,585.43			77.80%			-			-		

**6.4.9.1.2**

	2021	1	1	2021	6	30	2020	1	1	2020	6	30
--	------	---	---	------	---	----	------	---	---	------	---	----

	62,489,773.90	76.99%	174,771,682.70	54.97%

**6.4.9.1.3**

	2021 1 1	2021 6 30	2020 1 1	2020 6 30
	2,000,000.00	100.00%	274,500,000.00	93.05%

**6.4.9.1.4****6.4.9.1.5**

	2021 1 1 2021 6 30			
	5,306.95	77.80%	-	-
	2020 1 1 2020 6 30			
-	-	-	-	-

**6.4.9.2****6.4.9.2.1**

	2021 1 1	2021 6 30	2020 1 1	2020 6 30
		2,027,973.50		603,895.40
		29,716.52		20,795.04

× 0.70%

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

**6.4.9.2.2**

	2021 1 1 2021 6 30	2020 1 1 2020 6 30
	579,421.05	172,541.49

$$\times 0.20\%$$

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

**6.4.9.2.3**

	2021 1 1 2021 6 30		
	(LOF)A	(LOF)C	
	-	8,025.03	8,025.03
	-	41.26	41.26
	-	5.43	5.43
	-	8,071.72	8,071.72
	2020 1 1 2020 6 30		
	(LOF)A	(LOF)C	
	-	9,369.78	9,369.78
	-	603.11	603.11
	-	9.52	9.52
	-	9,982.41	9,982.41

(LOF)A

(LOF)C

$$\times 0.35\%$$

(LOF)C

=

(LOF)C

$$\times 0.35\% \div$$

**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	
		6,350,104.89		38,162.41		934,292.30		21,436.18

“

”

2021 6 30

2020 6 30

272,348.65 )

**6.4.9.7**

**6.4.9.8**

**6.4.10**

(LOF)A

				10				
1	2021 6 3	2021 6 4	2021 6 3	0.300	49,463,744.85	2,244.37	49,465,989.22	
2	2021 4 30	2021 5 6	2021 4 30	0.320	52,761,246.07	1,874.40	52,763,120.47	
	-	-	-	0.620	102,224,990.92	4,118.77	102,229,109.69	

(LOF)C

				10				
1	2021 6 3	2021 6 4	2021 6 3	0.300	332,514.64	117,297.11	449,811.75	
2	2021 4 30	2021 5 6	2021 4 30	0.320	358,736.97	120,370.25	479,107.22	
	-	-	-	0.620	691,251.61	237,667.36	928,918.97	

**6.4.11 2021 6 30**

6.4.11.1 /

**6.4.11.2**

**6.4.11.3**

**6.4.11.3.1**

**6.4.11.3.2**

**6.4.11.4**

**6.4.12**

**6.4.12.1**

"

"

**6.4.12.2**

10%

10%

**6.4.12.2.1**

	2021 6 30	2020 12 31
A-1	121,193,800.00	-
A-1	-	-
	738,776,100.00	39,992,000.00
	859,969,900.00	39,992,000.00

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

	2021 6 30	2020 12 31
AAA	14,828,700.00	8,569,351.50
AAA	21,866,000.00	46,362,859.96
	20,074,000.00	21,105,400.00
	56,768,700.00	76,037,611.46

**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		
	6,350,104.89	-	-	-	-	6,350,104.89

	13,022.63	-	-	-	-	13,022.63
	763,011,300.00	130,179,600.00	23,547,700.00	-	-	916,738,600.00
	138,150,607.23	-	-	-	-	138,150,607.23
	-	-	-	-	5,929,395.53	5,929,395.53
	-	-	-	-	162.86	162.86
	907,525,034.75	130,179,600.00	23,547,700.00	-	5,929,558.39	1,067,181,893.14
	-	-	-	-	36,702.29	36,702.29
	-	-	-	-	615,799.81	615,799.81
	-	-	-	-	175,942.84	175,942.84
	-	-	-	-	2,707.57	2,707.57
	-	-	-	-	18,805.84	18,805.84
	-	-	-	-	445,239.47	445,239.47
	-	-	-	-	100,631.05	100,631.05
	-	-	-	-	1,395,828.87	1,395,828.87
	907,525,034.75	130,179,600.00	23,547,700.00	-	4,533,729.52	1,065,786,064.27
2020 12 6 31	6	-1	1-5	5		
	1,190,509.82	-	-	-	-	1,190,509.82
	23,960.26	-	-	-	-	23,960.26
	10,532.95	-	-	-	-	10,532.95
	30,568,002.60	42,744,538.86	31,680,670.00	11,036,400.00	1,997,504.50	118,027,115.96
	-	-	-	-	1,425,295.60	1,425,295.60
	-	-	-	-	21,552.04	21,552.04
	31,793,005.63	42,744,538.86	31,680,670.00	11,036,400.00	3,444,352.14	120,698,966.63
	18,189,777.21	-	-	-	-	18,189,777.21
	-	-	-	-	20,233.88	20,233.88
	-	-	-	-	59,940.09	59,940.09
	-	-	-	-	17,125.74	17,125.74
	-	-	-	-	3,224.32	3,224.32

	-	-	-	-	7,964.15	7,964.15
	-	-	-	-	4,762.11	4,762.11
	-	-	-	-	383,951.30	383,951.30
	-	-	-	-	231,347.26	231,347.26
	18,189,777.21	-	-	-	728,548.85	18,918,326.06
	13,603,228.42	42,744,538.86	31,680,670.00	11,036,400.00	2,715,803.29	101,780,640.57

**6.4.12.4.1.2**

		2021 6 30		2020 12 31
	27	485,068.28		801,369.66
	27	-485,068.28		-801,369.66

**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

		%		%
-	-	-	1,997,504.50	1.96
	-	-	-	-
	916,738,600.00	86.02	116,029,611.46	114.00
	-	-	-	-
	-	-	-	-
	-	-	-	-
	916,738,600.00	86.02	118,027,115.96	115.96

**6.4.12.4.3.2**

		95%			
		2021 6		2020 12	
		30		31	
VaR	0% 2020 12				
31	VaR 0.10%)	0.00		-104,356.66	

VaR

95%

2020

**6.4.13**

(1)

(a)

(b)

(i)

2021 6 30

916,738,600.00

(ii)

( )

(iii)

(2)



1	603039		4,411,481.80	4.33
2	603833		1,287,249.44	1.26

" "

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

1	603039		3,898,905.00	3.83
2	603833		1,799,680.43	1.77
3	300059		1,626,130.50	1.60

" "

**7.4.3**

			5,698,731.24
			7,324,715.93

" " " "

**7.5**

1		10,001,000.00	0.94
2		-	-
3		50,092,000.00	4.70
		50,092,000.00	4.70
4		39,886,200.00	3.74
5		806,930,700.00	75.71
6		9,828,700.00	0.92
7		-	-
8		-	-
9		-	-
10		916,738,600.00	86.02

**7.6**

1	012100810	21	SCP002	1,000,000	100,170,000.00	9.40
2	072100056	21	CP003BC	1,000,000	100,120,000.00	9.39
3	012101437	21	SCP003	1,000,000	100,100,000.00	9.39
4	012101840	21	SCP006	1,000,000	100,080,000.00	9.39
5	012101114	21	SCP012	580,000	58,069,600.00	5.45

**7.7**

**7.8**

**7.9**

**7.10**

**7.10.1**

**7.10.2**

**7.10.3**

**7.11**

**7.11.1**

2020 12 25

2020 67

:

" "

4880

**7.11.2****7.11.3**

1		13,022.63
2		-
3		-
4		5,929,395.53
5		162.86
6		-

7		-
8		-
9		5,942,581.02

**7.11.4**

**7.11.5**

**7.11.6**

## §8

## 8.1

	( )					
(LOF)A	117	14,092,849.58	1,648,728,926.42	99.99%	134,474.87	0.01%
(LOF)C	2,779	5,186.93	333,595.68	2.31%	14,080,886.44	97.69%
	2,896	574,336.29	1,649,062,522.10	99.15%	14,215,361.31	0.85%

## 8.2

(LOF)C

1		233,497.00	26.45%
2		99,844.00	11.31%
3		95,235.00	10.79%
4		88,800.00	10.06%
5		62,056.00	7.03%
6		61,900.00	7.01%
7		50,987.00	5.77%
8		30,987.00	3.51%
9		23,500.00	2.66%
10		23,267.00	2.64%

## 8.3

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	(LOF)A	0.00	0.00%
	(LOF)C	1,137.26	0.01%
		1,137.26	0.00%

**8.4**

	(LOF)A	0
	(LOF)C	0
		0
	(LOF)A	0
	(LOF)C	0
		0

## §9

	(LOF)A	(LOF)C
2016年6月25日	-	382,306,241.59
	128,280,209.28	15,560,457.99
	1,520,780,068.58	2,821,484.16
:	196,876.57	3,967,460.03
"_"	-	-
	1,648,863,401.29	14,414,482.12

**§10**

**10.1**

**10.2**

**10.2.1**

2021 1 25

2021 4 28

**10.2.2**

**10.3**

**10.4**

**10.5**

**10.6**

**10.7**

**10.7.1**

	1	5,698,585.43	77.80%	5,306.95	77.80%	-
	1	1,626,130.50	22.20%	1,514.44	22.20%	-

2

1998 29

2007 48

1

1

2

3

4

2

**10.7.2**

	62,489,773.90	76.99%	2,000,000.00	100.00%	-	-
	18,680,789.66	23.01%	-	-	-	-

**10.8**

1			2021 1 14
2	4	(LOF)2020	2021 1 22
3	2020 4		2021 1 22

4			2021 1 26
5	28		2021 3 2
6	28		2021 3 2
7	LOF		2021 3 2
8	LOF		2021 3 2
9	LOF		2021 3 2
10			2021 3 16
11			2021 3 26
12	LOF 2020		2021 3 30
13	2020		2021 3 30
14			2021 3 31
15	LOF 2021 1		2021 4 21
16	2021		2021 4 21

17	LOF		2021 4 27
18	LOF		2021 4 28
19	LOF		2021 4 29
20			2021 4 30
21	LOF		2021 5 31
22	LOF		2021 6 1
23	LOF		2021 6 2
24			2021 6 7
25			2021 6 22
26	LOF		2021 6 29
27	2021 1 LOF		2021 6 30

**§11**

**11.1**

**20%**

		20%					
1	2021 1 1 2021 4 1	94,190,315.18	0.00	0.00	94,190,315.18	5.66%	
2	2021 3 22 2021 4 1	0.00	71,396,544.34	0.00	71,396,544.34	4.29%	
3	2021 4 1 2021 4 1	0.00	71,396,544.34	0.00	71,396,544.34	4.29%	
4	2021 4 2 2021 4 5	0.00	214,180,867.30	0.00	214,180,867.30	12.88%	
5	2021 4 6 2021 6 30	0.00	428,386,405.83	0.00	428,386,405.83	25.76%	
-	-	-	-	-	-	-	
1							
2							
3							

## 11.2

**§12**

**12.1**

1

2

LOF

3

LOF

4

LOF

5

6

**12.2**

**12.3**

2021 8 31