

2021

2021 6 30

2021 8 31

**§1**

**1.1**

2021 3 24 0:00 2021 4 19 17:00

2021 4 20

2021 4 22

2021 8 27

2021 1 1 2021 6 30

---

<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	.....	6
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	.....	14
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	15
4.8	.....	16
<b>§5</b>	.....	<b>17</b>
5.1	.....	17
5.2	.....	17
5.3	.....	17
<b>§6</b>	.....	<b>18</b>
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
<b>§7</b>	.....	<b>46</b>
7.1	.....	46
7.2	.....	46
7.3	.....	47
7.4	.....	50
7.5	.....	51
7.6	.....	52
7.7	.....	52
7.8	.....	52
7.9	.....	52
7.10	.....	52
7.11	.....	53
7.12	.....	53
<b>§8</b>	.....	<b>55</b>
8.1	.....	55
8.2	.....	55
8.3	.....	55
<b>§9</b>	.....	<b>56</b>
<b>§10</b>	.....	<b>57</b>
10.1	.....	57
10.2	.....	57
10.3	.....	57
10.4	.....	57
10.5	.....	58
10.6	.....	58
10.7	.....	58
10.8	.....	59
<b>§11</b>	.....	<b>62</b>
11.1	..... 20%	62

---

11.2	.....	62
<b>§12</b>	.....	<b>63</b>
12.1	.....	63
12.2	.....	63
12.3	.....	63

## §2

## 2.1

	519965	
	2015 7 14	
	94,052,116.90	
		A C
:	CXLHDCLA	-
	519965	004858
	68,184,056.79	25,868,060.11

## 2.2

	300	*70%+ *10%
		*20%+

## 2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
		55
	68 9	

	68 9	55
	200120	100140

## 2.4

	www.cxfund.com.cn
	68 9 55

## 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 )
	32,424,844.61	18,312,794.35
	17,628,993.45	8,824,768.71
	0.2307	0.2134
	11.70%	11.04%
	13.24%	13.00%
3.1.2	( 2021 6 30 )	
	70,376,202.00	18,163,503.15
	1.0322	0.7022
	147,161,663.34	54,165,311.94
	2.1583	2.0939
3.1.3	( 2021 6 30 )	
	115.83%	74.35%

1

2

3

#### 3.2

##### 3.2.1

A

	5.80%	1.09%	-1.34%	0.61%	7.14%	0.48%
	17.36%	1.08%	2.84%	0.75%	14.52%	0.33%
	13.24%	1.58%	0.56%	1.04%	12.68%	0.54%
	46.92%	1.46%	20.71%	1.06%	26.21%	0.40%
	94.97%	1.39%	29.33%	1.09%	65.64%	0.30%

	115.83%	1.55%	-1.28%	1.29%	117.11%	0.26%
--	---------	-------	--------	-------	---------	-------

C

	5.76%	1.09%	-1.34%	0.61%	7.10%	0.48%
	17.24%	1.08%	2.84%	0.75%	14.40%	0.33%
	13.00%	1.58%	0.56%	1.04%	12.44%	0.54%
	46.32%	1.46%	20.71%	1.06%	25.61%	0.40%
	90.53%	1.39%	29.33%	1.09%	61.20%	0.30%
	74.35%	1.32%	15.96%	1.07%	58.39%	0.25%

2021 4 22

2021 3 3 " 300

\*80%+

\*20%"

"

300

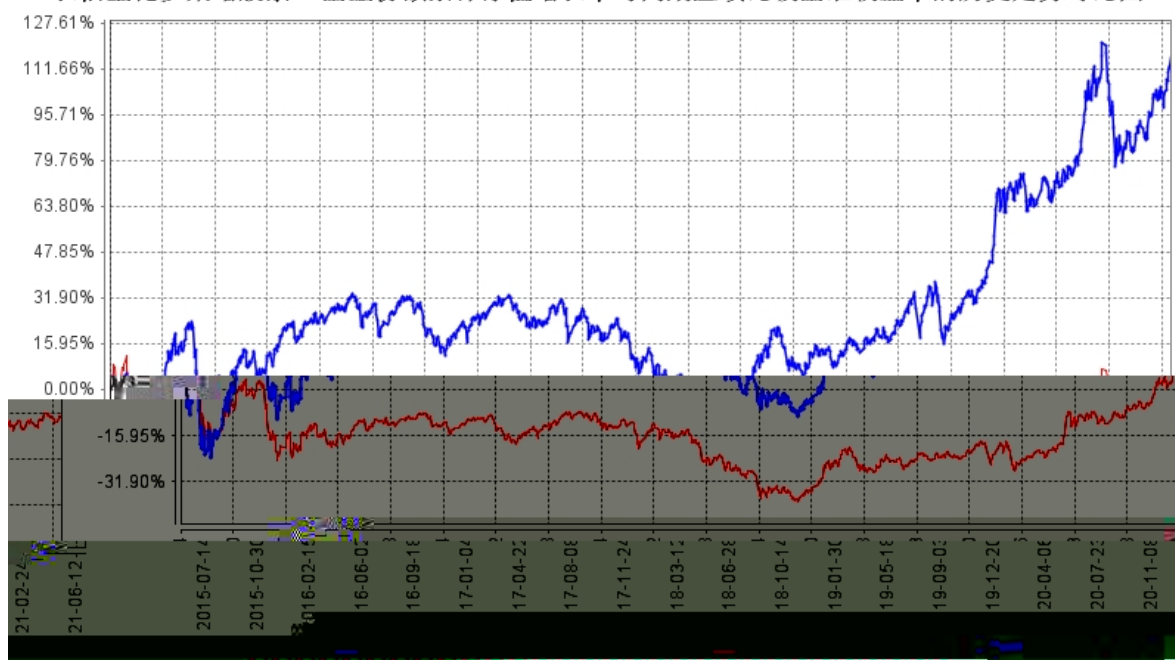
\*70%+

\*20%+

\*10%"

### 3.2.2

长信量化多策略股票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





---

**§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	2018 31	8	-	11
					2010 7
					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	2.1583	
2.1583			A	13.24%	C
2.0939		2.0939			C
	14	63			

13.00%

0.56%

**4.5**

A

**4.6**

**4.7**

1		12
	20%	3
2		
3		
4		
5		

**4.8**

**§5**

**5.1**

**5.2**

---

**5.3**

2021

## §6

## 6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	13,325,178.13	18,733,034.42
		554,945.61	895,588.66
		61,317.19	92,576.03
	6.4.6.2	187,122,031.85	304,026,069.27
		185,522,031.85	301,686,116.07
		-	-
		1,600,000.00	2,339,953.20
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		798,181.25	226,903.47
	6.4.6.5	34,360.91	18,380.69
		-	-
		3,415.64	5,151.52
		-	-
	6.4.6.6	36,220.50	-
		201,935,651.08	323,997,704.06
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		32,005.24	421,362.16
		236,615.47	391,714.23
		39,435.89	65,285.70
		17,105.49	51,820.29
	6.4.6.7	204,123.36	667,919.85
		-	3.13

		-	-
		-	-
		-	-
	6.4.6.8	79,390.35	160,196.97
		608,675.80	1,758,302.33
	6.4.6.9	94,052,116.90	171,450,546.96
	6.4.6.10	107,274,858.38	150,788,854.77
		201,326,975.28	322,239,401.73
		201,935,651.08	323,997,704.06

2021 6 30

A

2.1583

C

2.0939

94,052,116.90

A

68,184,056.79

C

25,868,060.11

## 6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		29,592,519.75	33,651,051.86
1.		48,968.60	89,779.49
	6.4.6.11	31,738.49	27,010.14
		17,230.11	62,769.35
		-	-
		-	-
		-	-
		-	-
2.	" -"	53,796,675.87	14,495,878.47
	6.4.6.12	52,417,307.53	12,990,475.94
		-	-
	6.4.6.13	210,830.09	-24,787.00
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	1,168,538.25	1,530,189.53
3.	6.4.6.17	-24,283,876.80	19,047,337.55
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	30,752.08
			18,056.35
			3,138,757.59
			2,013,378.53
1		6.4.9.2.1	1,730,148.19
			1,174,280.26
2		6.4.9.2.2	288,358.00
			195,713.39
3		6.4.9.2.3	160,092.54
			192,941.11
4		6.4.6.19	864,514.70
			375,120.65
5			-
			-
6			0.69
			0.24
7		6.4.6.20	95,643.47
			75,322.88
" -"			26,453,762.16
			31,637,673.33
			-
	" -"		26,453,762.16
			31,637,673.33

## 6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	171,450,546.96	150,788,854.77	322,239,401.73
	-	26,453,762.16	26,453,762.16
" -"	-77,398,430.06	-69,967,758.55	-147,366,188.61
1.	14,284,052.52	13,490,091.23	27,774,143.75
2.	-91,682,482.58	-83,457,849.78	-175,140,332.36
	-	-	0.00

" -"			
	94,052,116.90	107,274,858.38	201,326,975.28
	<b>2020 1 1 2020 6 30</b>		
	106,717,626.90	26,369,586.09	133,087,212.99
	-	31,637,673.33	31,637,673.33
" -"	26,834,754.49	2,345,527.47	29,180,281.96
1.	67,927,017.79	13,845,580.48	81,772,598.27
2.	-41,092,263.30	-11,500,053.01	-52,592,316.31
	-	-	-
" -"			
	133,552,381.39	60,352,786.89	193,905,168.28

6.1 6.4

---

**6.4****6.4.1**

( " " )

( " " )

(

" " ) [2015]742  
 648,523,672.21 ( )  
 1500947 2015 7

14

2017 7 17

C 2017 7 20 C ( " C" ) C 1.00%  
 A ( " A" )

A

[2021]359 2021 4

22

2021 4

22

80%-95%

50%

5%



		[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
	13,325,178.13
	-
1	-
1-3	-
3	-
	-
	13,325,178.13

### 6.4.6.2

	2021 6 30

		151,719,474.47	185,522,031.85	33,802,557.38
-		-	-	-
		1,598,400.00	1,600,000.00	1,600.00
		-	-	-
		1,598,400.00	1,600,000.00	1,600.00
		-	-	-
		-	-	-
		-	-	-
		153,317,874.47	187,122,031.85	33,804,157.38

**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
	1,125.04
	-
	-
	224.73
	32,986.30
	-
	-
	-
	-
	-
	24.84
	34,360.91

**6.4.6.6**

	2021 6 30
	-
	36,220.50
	36,220.50

**6.4.6.7**

	2021 6 30
	204,123.36
	-
	204,123.36

**6.4.6.8**

	2021 6 30
	-
	47.19
	-
	-
	19,835.79
	59,507.37
	79,390.35

**6.4.6.9**

A		
	2021 1 1	2021 6 30
	86,521,479.90	86,521,479.90
	2,063,803.06	2,063,803.06
( "-" )	-20,401,226.17	-20,401,226.17
- /	-	-
/	-	-
	-	-

( "-" )	-	-
	68,184,056.79	68,184,056.79

C		
	2021 1 1	2021 6 30
	84,929,067.06	84,929,067.06
	12,220,249.46	12,220,249.46
( "-" )	-71,281,256.41	-71,281,256.41
- /	-	-
/	-	-
	-	-
( "-" )	-	-
	25,868,060.11	25,868,060.11

( )

( )

**6.4.6.10**

A			
	53,431,614.57	24,947,615.68	78,379,230.25
	32,424,844.61	-14,795,851.16	17,628,993.45
	-15,480,257.18	-1,550,359.97	-17,030,617.15
	1,692,262.71	341,358.88	2,033,621.59
	-17,172,519.89	-1,891,718.85	-19,064,238.74
	-	-	-
	70,376,202.00	8,601,404.55	78,977,606.55

C			
	25,749,975.91	46,659,648.61	72,409,624.52
	18,312,794.35	-9,488,025.64	8,824,768.71
	-25,899,267.11	-27,037,874.29	-52,937,141.40
	4,997,149.34	6,459,320.30	11,456,469.64
	-30,896,416.45	-33,497,194.59	-64,393,611.04
	-	-	-
	18,163,503.15	10,133,748.68	28,297,251.83

**6.4.6.11**

	2021 1 1	2021 6 30
		27,633.49
		-
		-
		3,070.42
		1,034.58
		31,738.49

**6.4.6.12****6.4.6.12.1**      —

	2021 1 1	2021 6 30
		420,605,583.78
		368,188,276.25
		52,417,307.53

**6.4.6.13****6.4.6.13.1**

	2021 1 1	2021 6 30
---		210,830.09
---		-
---		-
		210,830.09

**6.4.6.13.2**      —

	2021 1 1	2021 6 30
		760,253.50
		549,000.00

	423.41
	210,830.09

**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
		1,168,538.25
		-
		-
		1,168,538.25

**6.4.6.17**

	2021 1 1	2021 6 30
1.		-24,283,876.80
—		-24,092,923.60
—		-190,953.20

---	-
---	-
---	-
2.	-
---	-
3.	-
	-
	-24,283,876.80

**6.4.6.18**

	2021	1	1	2021	6	30
						30,122.13
						629.95
						30,752.08

A				30		
	30		3			75%
	3		6			50%
						25%
C				30		
	30					

**6.4.6.19**

	2021	1	1	2021	6	30
						864,514.70
						-
						-
						-
						-
						-

	864,514.70
--	------------

**6.4.6.20**

	2021 1 1	2021 6 30
		19,835.79
		59,507.37
		-
		16,300.31
		95,643.47

**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**

**6.4.9.1.2****6.4.9.1.3****6.4.9.1.4****6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		1,730,148.19		1,174,280.26
		278,837.42		209,864.05

× 1.50%

=

× 1.50% ÷

**6.4.9.2.2**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		288,358.00		195,713.39

× 0.25%

=

× 0.25% ÷

**6.4.9.2.3**

	2021 1 1 2021 6 30		
	A	C	
	-	156,621.76	156,621.76
	-	156,621.76	156,621.76
	2020 1 1 2020 6 30		
	A	C	
	-	192,564.15	192,564.15
	-	192,564.15	192,564.15

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		
				13,325,178.13		27,633.49		11,103,402.58			20,850.95	

"

"

2021 6 30

554,945.61

(2020 6 30

222,558.18 )

**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										
688686		2020 12 24	2021 7 1		78.49	451.00	932	73,152.68	420,332.00	-
688617		2020 12 30	2021 7 7		74.46	373.24	1,104	82,203.84	412,056.96	-

688606		2021 3 17	2021 9 27		133.67	139.31	675	90,227.25	94,034.25	-
688533		2021 4 9	2021 10 19		7.72	19.11	3,493	26,965.96	66,751.23	-
688575		2021 5 10	2021 11 17		14.80	32.09	1,603	23,724.40	51,440.27	-
301018		2021 6 28	2021 7 7		8.29	8.29	6,202	51,414.58	51,414.58	-
688683		2021 4 1	2021 10 12		9.51	14.73	3,026	28,777.26	44,572.98	-
688499		2021 6 23	2021 7 1		38.85	38.85	1,058	41,103.30	41,103.30	-
688092		2021 3 12	2021 9 22		19.11	33.21	1,137	21,728.07	37,759.77	-
301020		2021 6 28	2021 7 6		10.64	10.64	3,335	35,484.40	35,484.40	-
300957		2021 3 18	2021 9 27		47.33	251.96	120	5,679.60	30,235.20	-
688087		2021 6 30	2021 7 9		21.96	21.96	1,308	28,723.68	28,723.68	-
301021		2021 6 28	2021 7 6		9.46	9.46	2,822	26,696.12	26,696.12	-

300953		2021 3 11	2021 9 22		28.77	99.85	195	5,610.15	19,470.75-	
688226		2021 6 28	2021 7 7		6.42	6.42	2,693	17,289.06	17,289.06-	
301015		2021 6 22	2021 12 30		7.64	38.83	349	2,666.36	13,551.67-	
300940		2021 1 27	2021 8 3		12.76	43.38	307	3,917.32	13,317.66-	
300937		2021 1 20	2021 7 27		12.25	53.71	244	2,989.00	13,105.24-	
300942		2021 2 2	2021 8 9		5.31	28.52	443	2,352.33	12,634.36-	
301013		2021 6 21	2021 12 29		8.72	27.11	455	3,967.60	12,335.05-	
300614		2021 5 18	2021 11 25		9.19	40.38	293	2,692.67	11,831.34-	
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-	
301009		2021 6 8	2021 12 17		12.54	27.89	361	4,526.94	10,068.29-	

300962		2021 3 29	2021 10 11		3.40	16.37	576	1,958.40	9,429.12-	
300955		2021 3 16	2021 9 24		16.53	46.07	203	3,355.59	9,352.21-	
300952		2021 3 3	2021 9 13		11.72	27.08	340	3,984.80	9,207.20-	
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	-	0.00	27.42	108	0.00	2,961.36-	
300948		2021 2 18	2021 8 25		13.00	27.42	216	2,808.00	5,922.72-	
300931		2021 1 13	2021 7 21		4.31	13.11	672	2,896.32	8,809.92-	
300926		2020 12 29	2021 7 7		10.76	22.20	359	3,862.84	7,969.80-	
301016		2021 6 23	2021 12 30		13.75	32.98	226	3,107.50	7,453.48-	
300961		2021 3 23	2021 9 30		8.48	22.07	328	2,781.44	7,238.96-	

300968		2021 4 6	2021 10 15		6.87	12.07	548	3,764.76	6,614.36-	
300927		2020 12 29	2021 7 7		13.39	30.10	217	2,905.63	6,531.70-	
300963		2021 3 30	2021 10 11		12.13	22.49	264	3,202.32	5,937.36-	
300943		2021 2 3	2021 8 10		9.79	23.01	255	2,496.45	5,867.55-	
301011		2021 6 9	2021 12 17		14.20	33.84	167	2,371.40	5,651.28-	
300967		2021 4 2	2021 10 13		4.54	11.54	481	2,183.74	5,550.74-	
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-	
300993		2021 5 17	2021 11 24		12.10	19.29	276	3,339.60	5,324.04-	
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	-

**6.4.11.2**

600460		2021 6 30		56.35	2021 7 1	59.49	68,800	2,436,974.00	3,876,880.00	-

**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	0.00	0.00
A-1	0.00	0.00
	1,600,000.00	1,597,920.00
	1,600,000.00	1,597,920.00

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

	2021 6 30	2020 12 31
AAA	0.00	250,468.20
AAA	0.00	491,565.00
	0.00	0.00
	0.00	742,033.20

**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		
	13,325,178.13	-	-	-	-	13,325,178.13
	554,945.61	-	-	-	-	554,945.61
	61,317.19	-	-	-	-	61,317.19
	1,600,000.00	-	-	-	185,522,031.85	187,122,031.85
	-	-	-	-	798,181.25	798,181.25
	-	-	-	-	34,360.91	34,360.91
	-	-	-	-	3,415.64	3,415.64
	-	-	-	-	36,220.50	36,220.50
	15,541,440.93	-	-	-	186,394,210.15	201,935,651.08
	-	-	-	-	32,005.24	32,005.24
	-	-	-	-	236,615.47	236,615.47
	-	-	-	-	39,435.89	39,435.89
	-	-	-	-	17,105.49	17,105.49
	-	-	-	-	204,123.36	204,123.36
	-	-	-	-	79,390.35	79,390.35
	-	-	-	-	608,675.80	608,675.80
	15,541,440.93	-	-	-	185,785,534.35	201,326,975.28
2020 12 31	6	6 -1	1-5	5		

	18,733,034.42	-	-	-	-	18,733,034.42
	895,588.66	-	-	-	-	895,588.66
	92,576.03	-	-	-	-	92,576.03
	-	2,339,953.20	-	-	301,686,116.07	304,026,069.27
	-	-	-	-	226,903.47	226,903.47
	-	-	-	-	18,380.69	18,380.69
	-	-	-	-	5,151.52	5,151.52
	19,721,199.11	2,339,953.20	-	-	301,936,551.75	323,997,704.06
	-	-	-	-	421,362.16	421,362.16
	-	-	-	-	391,714.23	391,714.23
	-	-	-	-	65,285.70	65,285.70
	-	-	-	-	51,820.29	51,820.29
	-	-	-	-	667,919.85	667,919.85
	-	-	-	-	3.13	3.13
	-	-	-	-	160,196.97	160,196.97
	-	-	-	-	1,758,302.33	1,758,302.33
	19,721,199.11	2,339,953.20	-	-	300,178,249.42	322,239,401.73

#### 6.4.12.4.1.2

		2021 6 30	2020 12 31
	27	189.22	13,479.64
	27	-189.22	-13,479.64

#### 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	
		%		%
-	185,522,031.85	92.15	301,686,116.07	93.62
	-	-	-	-
	1,600,000.00	0.79	2,339,953.20	0.73
	-	-	-	-
	-	-	-	-
	-	-	-	-
	187,122,031.85	92.94	304,026,069.27	94.35

**6.4.12.4.3.2**

		95%	
		2021 6 30	2020 12 31
VaR 5.18%	2020 12	-10,419,777.21	-14,917,470.42
31 VaR 4.63%)			

VaR

95%

2020

**6.4.13**

(1)

(a)

---

(b)

(i)

2021 6 30

183,875,526.98

1,811,725.58

1,434,779.29

(ii)

( )

(iii)

3,357,065.62

1,922,286.33

1,434,779.29

(2)

## §7

### 7.1

			%
1		185,522,031.85	91.87
		185,522,031.85	91.87
2		-	-
3		1,600,000.00	0.79
		1,600,000.00	0.79
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		13,880,123.74	6.87
8		933,495.49	0.46
9		201,935,651.08	100.00

### 7.2

#### 7.2.1

			(%)
A		5,550.74	0.00
B		1,635,672.00	0.81
C		98,823,370.67	49.09
D		4,662.00	0.00
E		1,821,790.44	0.90
F		1,982,243.03	0.98
G		12,519,512.00	6.22
H		-	-
I		11,051,354.40	5.49
J		38,298,932.64	19.02
K		-	-

L		8,770,811.50	4.36
M		6,351,290.40	3.15
N		33,362.03	0.02
O		-	-
P		-	-
Q		1,561,800.00	0.78
R		2,661,680.00	1.32
S		-	-
		185,522,031.85	92.15

### 7.2.2

### 7.3

1	60036		188,802	10,231,180.38	5.08
2	601919		268,800	8,209,152.00	4.08
3	600809		18,001	8,064,448.00	4.01
4	603259		40,560	6,351,290.40	3.15
5	601318		98,022	6,300,854.16	3.13
6	600309		47,800	5,201,596.00	2.58
7	300782		9,640	5,181,500.00	2.57
8	000858		17,300	5,153,497.00	2.56
9	601888		17,035	5,112,203.50	2.54
10	600519		2,305	4,740,693.50	2.35
11	300750		8,800	4,706,240.00	2.34
12	002230		68,800	4,649,504.00	2.31
13	002245		218,800	4,310,360.00	2.14
14	300122		21,800	4,070,714.00	2.02
15	600132		19,800	3,919,410.00	1.95
16	600460		68,800	3,876,880.00	1.93
17	000725	A	609,300	3,802,032.00	1.89
18	601211		218,800	3,750,232.00	1.86
19	300124		50,000	3,713,000.00	1.84
20	600919		518,800	3,683,480.00	1.83
21	300458		41,800	3,664,188.00	1.82

22	002027		388,800	3,658,608.00	1.82
23	000100	TCL	468,800	3,586,320.00	1.78
24	601377		366,600	3,541,356.00	1.76
25	603659		25,800	3,524,280.00	1.75
26	601636		188,800	3,504,128.00	1.74
27	002142		88,800	3,460,536.00	1.72
28	603185		18,800	3,364,260.00	1.67
29	600111		158,800	3,287,160.00	1.63
30	601166		158,800	3,263,340.00	1.62
31	603392		12,300	3,187,914.00	1.58
32	300595		29,442	3,048,719.10	1.51
33	300671		22,800	3,001,392.00	1.49
34	603486		12,800	2,919,424.00	1.45
35	300413		38,800	2,661,680.00	1.32
36	600426		81,840	2,532,948.00	1.26
37	603678		33,800	2,281,500.00	1.13
38	000301		108,800	2,273,920.00	1.13
39	000001		100,000	2,262,000.00	1.12
40	300496		13,800	2,167,428.00	1.08
41	600499		148,800	2,142,720.00	1.06
42	600779		15,800	1,996,330.00	0.99
43	300755		47,700	1,946,637.00	0.97
44	600039		288,800	1,810,776.00	0.90
45	601899		168,800	1,635,672.00	0.81
46	600763		3,800	1,561,800.00	0.78
47	688188		2,800	1,220,800.00	0.61
48	601319		188,100	1,115,433.00	0.55
49	002541		18,800	1,096,980.00	0.54
50	002271		18,800	1,040,016.00	0.52
51	603657		28,000	900,200.00	0.45
52	300059		20,000	655,800.00	0.33
53	601678		58,800	465,108.00	0.23
54	688686		932	420,332.00	0.21
55	688617		1,104	412,056.96	0.20
56	688606		675	94,034.25	0.05
57	688533		3,493	66,751.23	0.03
58	688575		1,603	51,440.27	0.03
59	301018		6,202	51,414.58	0.03
60	688683		3,026	44,572.98	0.02

61	688499		1,058	41,103.30	0.02
62	688092		1,137	37,759.77	0.02
63	301020		3,335	35,484.40	0.02
64	601528		2,230	34,721.10	0.02
65	300957		120	30,235.20	0.02
66	688087		1,308	28,723.68	0.01
67	301021		2,822	26,696.12	0.01
68	300953		195	19,470.75	0.01
69	688226		2,693	17,289.06	0.01
70	001208		1,754	13,558.42	0.01
71	301015		349	13,551.67	0.01
72	300940		307	13,317.66	0.01
73	300937		244	13,105.24	0.01
74	300942		443	12,634.36	0.01
75	301013		455	12,335.05	0.01
76	603171		637	12,230.40	0.01
77	300614		293	11,831.34	0.01
78	300933		1,112	11,609.28	0.01
79	605287		349	11,014.44	0.01
80	301009		361	10,068.29	0.01
81	300962		576	9,429.12	0.00
82	300955		203	9,352.21	0.00
83	300952		340	9,207.20	0.00
84	300966		286	9,020.44	0.00
85	300945		474	8,949.12	0.00
86	300948		324	8,884.08	0.00
87	300931		672	8,809.92	0.00
88	300926		359	7,969.80	0.00
89	301016		226	7,453.48	0.00
90	300961		328	7,238.96	0.00
91	300968		548	6,614.36	0.00
92	300927		217	6,531.70	0.00
93	300963		264	5,937.36	0.00
94	300943		255	5,867.55	0.00
95	301011		167	5,651.28	0.00
96	300967		481	5,550.74	0.00
97	300929		183	5,407.65	0.00
98	300960		234	5,396.04	0.00
99	300993		276	5,324.04	0.00

100	605011		525	4,662.00	0.00
101	300995		191	4,454.12	0.00
102	301007		303	4,375.32	0.00
103	300998		201	4,285.32	0.00
104	301012		170	4,124.20	0.00
105	301010		218	3,838.98	0.00
106	001207		82	2,715.02	0.00

## 7.4

### 7.4.1

2% 20

1	600309			6,753,142.16	2.10
2	603501			6,279,959.00	1.95
3	000157			5,836,058.00	1.81
4	603259			5,197,629.00	1.61
5	002271			5,195,589.94	1.61
6	300059			5,096,817.63	1.58
7	300595			5,059,139.75	1.57
8	601166			5,017,372.38	1.56
9	000100	TCL		4,874,416.00	1.51
10	603486			4,733,960.00	1.47
11	000725	A		4,729,789.00	1.47
12	603185			4,541,761.00	1.41
13	300122			4,486,209.00	1.39
14	603127			4,335,399.00	1.35
15	002714			4,009,401.00	1.24
16	300033			3,986,105.00	1.24
17	600919			3,977,532.00	1.23
18	300124			3,814,965.00	1.18
19	002142			3,728,605.00	1.16
20	601211			3,703,960.00	1.15

" "

## 7.4.2

2% 20

1	300059		16,588,015.20	5.15
2	002493		12,070,652.79	3.75
3	601166		11,685,930.70	3.63
4	300124		10,834,961.56	3.36
5	000333		10,744,260.00	3.33
6	600887		10,183,381.00	3.16
7	601888		9,798,544.79	3.04
8	600036		9,457,007.26	2.93
9	603882		9,455,654.16	2.93
10	000001		9,066,955.00	2.81
11	002475		9,043,578.46	2.81
12	601899		8,907,596.23	2.76
13	300033		8,898,125.16	2.76
14	601318		8,797,596.00	2.73
15	000568		8,239,860.00	2.56
16	600031		8,138,569.01	2.53
17	603877		7,341,495.56	2.28
18	601012		7,220,924.00	2.24
19	601225		7,159,769.00	2.22
20	002705		6,819,504.66	2.12

" "

## 7.4.3

	276,695,785.68
	420,605,583.78

" " " "

## 7.5

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1		1,600,000.00	0.79
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		1,600,000.00	0.79

**7.6**

1	019640	20	10	16,000	1,600,000.00
					0.79

**7.7****7.8****7.9****7.10****7.10.1****7.10.2**

**7.11**

**7.11.1**

**7.11.2**

**7.11.3**

**7.12**

**7.12.1**

2021 5 17

2021 16

"

"

7170

**7.12.2****7.12.3**

1		61,317.19
2		798,181.25
3		-
4		34,360.91
5		3,415.64
6		-
7		36,220.50
8		-
9		933,495.49

**7.12.4****7.12.5****7.12.6**

## §8

### 8.1

	( )					
A	2,159	31,581.31	48,779,489.21	71.54%	19,404,567.58	28.46%
C	42	615,906.19	25,709,264.48	99.39%	158,795.63	0.61%
	2,201	42,731.54	74,488,753.69	79.20%	19,563,363.21	20.80%

### 8.2

	A	54,486.37	0.08%
	C	0.00	0.00%
		54,486.37	0.06%

### 8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

## §9

	A	C
2015年7月14日	648,523,672.21	-
	86,521,479.90	84,929,067.06
	2,063,803.06	12,220,249.46
:	20,401,226.17	71,281,256.41
"_"	-	-
	68,184,056.79	25,868,060.11

## §10

### 10.1

2021 3 24 0:00      2021 4 19 17 00

53,177,771.60

52.52%

100%

2021 4 20

2021 4 22

### 10.2

#### 10.2.1

2021 1 25

2021 4 28

#### 10.2.2

### 10.3

### 10.4

2021 4 22

**10.5****10.6****10.7****10.7.1**

	3	603,736,270.02	87.27%	320,767.51	87.27%	-
	1	88,030,103.21	12.73%	46,770.92	12.73%	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

1998 29

2007 48

1

1

2

3

4

2

**10.7.2**

	109,245.70	14.37%	-	-	-	-
	651,007.80	85.63%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

**10.8**

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			2021 3 16
7	C		2021 3 16
8			2021 3 18
9			2021 3 19
10			2021 3 22
11			2021 3 26
12	2020		2021 3 30
13	2020		2021 3 30
14			2021 3 31
15	2021 1		2021 4 21
16	2021		2021 4 21
17			2021 4 22

18			2021 4 22
19			2021 4 22
20			2021 4 22
21			2021 4 22
22			2021 4 30
23			2021 6 22
24	2021	1	2021 6 30

## §11

### 11.1

**20%**

		20%						
	1	2021 1 2021 30	1 6	37,223,589.72	0.00	10,000,000.00	27,223,589.72	28.95%
	-	-		-	-	-	-	-
1								
2								
3								

### 11.2

## §12

### 12.1

- 1
- 2
- 3
- 4
- 5
- 6

### 12.2

### 12.3

2021 8 31