

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	.....	13
4.4	.....	13
4.5	.....	14
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	.....	22
§7	.....	48
7.1	.....	48
7.2	.....	48
7.3	.....	49
7.4	.....	51
7.5	.....	52
7.6	.....	53
7.7	.....	53
7.8	.....	53
7.9	.....	53
7.10	.....	53
7.11	.....	54
7.12	.....	54
§8	.....	57
8.1	.....	57
8.2	.....	57
8.3	.....	57
§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	.....	61
§11	.....	63
11.1	..... 20%	63

11.2	.....	63
§12	.....	64
12.1	.....	64
12.2	.....	64
12.3	.....	64

§2

2.1

	519937	
	2020 1 23	
	214,087,066.24	
	A	C
:	CXXRA	-
	519937	008918
	207,102,495.72	6,984,570.52

2.2

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

2.3

	021-61009999	0755-25878287
	zhouyg@cxfund.com.cn	LI SHUAI SHUAI 130@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387
	68 9	5047
	9 68	5023 B 26
	200120	518001

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2.4

	www.cxfund.com.cn
	5023 68 9 B 26

2.5

		17

§3

3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	36,886,408.99	1,295,913.36
	8,977,585.97	-251,784.09
	0.0188	-0.0134
	1.45%	-1.04%
	1.54%	1.24%
3.1.2	(2021 6 30)	
	47,962,540.54	2,079,159.50
	0.2316	0.2977
	271,161,613.93	9,063,730.02
	1.3093	1.2977
3.1.3	(2021 6 30)	
	14.50%	13.48%

1

2

3

3.2

3.2.1

A

	-1.01%	0.25%	-0.53%	0.22%	-0.48%	0.03%
	2.15%	0.36%	1.22%	0.26%	0.93%	0.10%
	1.54%	0.48%	1.30%	0.35%	0.24%	0.13%
	13.84%	0.47%	6.72%	0.34%	7.12%	0.13%
	14.50%	0.48%	6.02%	0.38%	8.48%	0.10%

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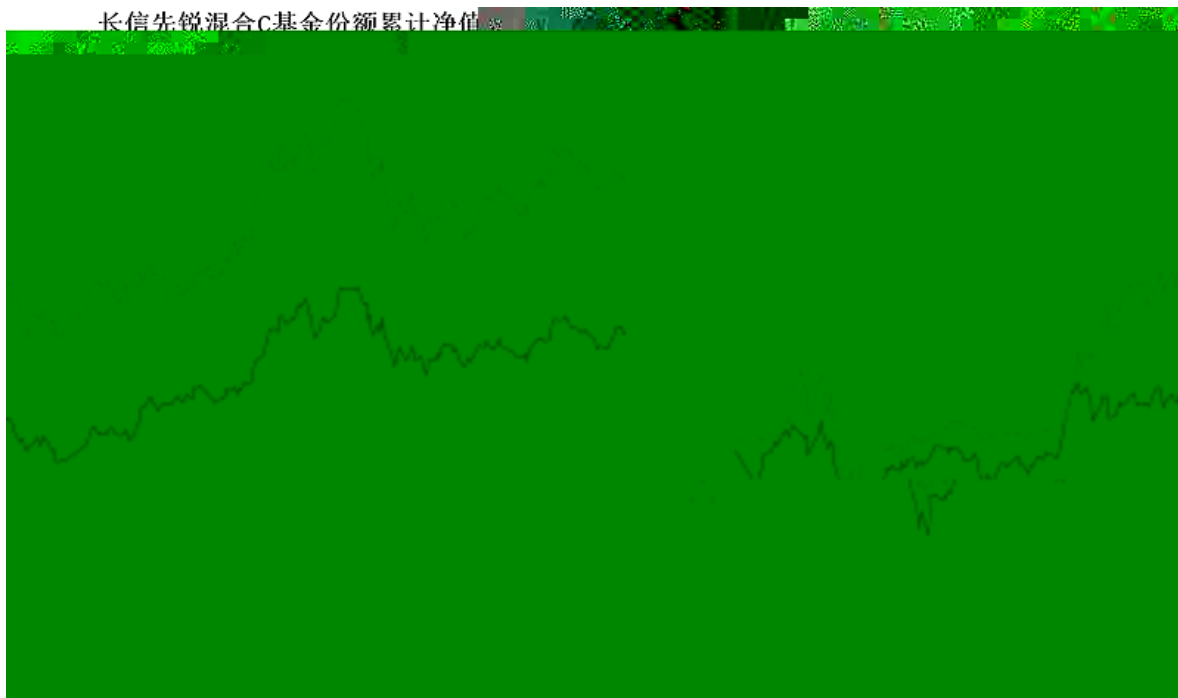
C

	-1.07%	0.25%	-0.53%	0.22%	-0.54%	0.03%
	2.00%	0.36%	1.22%	0.26%	0.78%	0.10%
	1.24%	0.48%	1.30%	0.35%	-0.06%	0.13%
	13.15%	0.47%	6.72%	0.34%	6.43%	0.13%
	13.48%	0.48%	6.02%	0.38%	7.46%	0.10%

3.2.2



长信先锐混合C基金份额累计净值



1 2020 1 23 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

		2020 23	1	-	6
					2017 5

	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	A	1.3093	1.3093	
			A	1.54%	C	1.2977
				C	1.24%	
					1.30%	

4.5

7

" "

4.6

4.7

(1)

3

(2)

A

C

(3)

(4)

(5)

4.8

§5

5.1

5.2

5.3

§6

6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	65,831,344.58	9,470,213.07
		8,124,722.89	12,562,822.50
		338,356.58	268,584.90
	6.4.6.2	249,584,340.34	721,560,282.35
		69,569,620.34	196,220,368.46
		-	-
		180,014,720.00	525,339,913.89
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		1,720,727.46	-
	6.4.6.5	2,650,211.44	6,933,364.32
		3,024.53	-
		139.89	39.97
		-	-
	6.4.6.6	-	-
		328,252,867.71	750,795,307.11
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	7,000,000.00
		-	5,129,312.06
		47,226,131.06	-
		267,059.46	426,276.88
		38,151.34	60,896.69
		8,229.25	10,982.86
	6.4.6.7	354,795.07	342,656.31
		21,357.41	59,454.68

		-	-3,073.97
		-	-
		-	-
	6.4.6.8	111,800.17	59,000.00
		48,027,523.76	13,085,505.51
	6.4.6.9	214,087,066.24	572,250,780.30
	6.4.6.10	66,138,277.71	165,459,021.30
		280,225,343.95	737,709,801.60
		328,252,867.71	750,795,307.11

1	2021	6	30	A	1.3093	C		
	1.2977			214,087,066.24		A		
207,102,495.72			C	6,984,570.52				
2	2021	1	1	2021	6	30	2020	1
23			2020	1	23	2020	6	30

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 23 () 2020 6 30
		13,583,045.34	5,450,275.27
1.		7,841,242.97	7,074,178.58
	6.4.6.11	103,201.85	140,992.63
		7,680,134.93	6,932,164.01
		-	-
		57,906.19	1,021.94
		-	-
		-	-
2.	" -"	35,061,376.54	-2,296,288.32
	6.4.6.12	38,189,940.57	-1,957,601.97
		-	-
	6.4.6.13	-5,118,124.08	-1,179,524.04
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-

	6.4.6.16	1,989,560.05	840,837.69
3.	6.4.6.17	-29,456,520.47	474,321.31
4.	" -"	-	-
5.	6.4.6.18	136,946.30	198,063.70
		4,857,243.46	3,268,971.96
1	6.4.9.2.1	2,250,681.41	1,442,926.51
2	6.4.9.2.2	321,525.92	206,132.38
3	6.4.9.2.3	73,028.20	1.37
4	6.4.6.19	1,736,982.99	845,063.26
5		339,227.78	718,151.40
		339,227.78	718,151.40
6		23,247.61	23,086.44
7	6.4.6.20	112,549.55	33,610.60
" -"		8,725,801.88	2,181,303.31
		-	-
" -"		8,725,801.88	2,181,303.31

2021 1 1 2021 6 30 2020 1 23

2020 1 23 2020 6 30

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	572,250,780.30	165,459,021.30	737,709,801.60
	-	8,725,801.88	8,725,801.88
	-358,163,714.06	-108,046,545.47	-466,210,259.53

" _"			
1.	52,704,278.03	16,649,031.72	69,353,309.75
2.	-410,867,992.09	-124,695,577.19	-535,563,569.28
" _"	-	-	-
	214,087,066.24	66,138,277.71	280,225,343.95
	2020 1 23 () 2020 6 30		
	18,452,854.74	2,647,921.12	21,100,775.86
	-	2,181,303.31	2,181,303.31
" _"	492,537,238.70	71,855,042.60	564,392,281.30
1.	556,212,081.81	80,281,930.78	636,494,012.59
2.	-63,674,843.11	-8,426,888.18	-72,101,731.29
" _"	-	-	-
	510,990,093.44	76,684,267.03	587,674,360.47

2021 1 1 2021 6 30

2020 1 23

2020 1 23 2020 6 30

6.1 6.4

6.4

6.4.1

" "

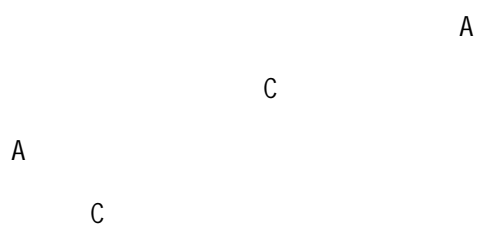
" "

[2016]741

2016 6 2

220,764,276.57

2020 1 23



40%

50%

20%

22

65

5%

*70%+ 300 *20%+

*10%

6.4.2

—
" "

2

3

XBRL 3 < >

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

6.4.5.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

6.4.5.2

[2016]36

2016 5 1

[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

6.4.5.6

[2014]81

[2016]127

6.4.6**6.4.6.1**

	2021 6 30
	65,831,344.58
	-
1	-
1-3	-
3	-
	-
	65,831,344.58

6.4.6.2

		2021 6 30		
		69,043,977.57	69,569,620.34	525,642.77
-		-	-	-
		139,977,650.72	139,796,720.00	-180,930.72
		40,000,393.44	40,218,000.00	217,606.56
		179,978,044.16	180,014,720.00	36,675.84
		-	-	-
		-	-	-
		-	-	-
		249,022,021.73	249,584,340.34	562,318.61

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
	10,189.40
	-
	-
	4,833.71
	2,634,981.81
	-
	-
	-
	-
	-
	206.52
	2,650,211.44

6.4.6.6**6.4.6.7**

	2021 6 30
	353,895.07
	900.00
	354,795.07

6.4.6.8

	2021 6 30
	-
	8,580.62
	-
	9,000.00
	34,712.18
	59,507.37
	111,800.17

6.4.6.9

A		
	2021 1 1	2021 6 30
	554,954,103.87	554,954,103.87
	43,698,029.34	43,698,029.34
("-")	-391,549,637.49	-391,549,637.49
- /	-	-
/	-	-
	-	-
("-")	-	-
	207,102,495.72	207,102,495.72

C		
	2021 1 1	2021 6 30
	17,296,676.43	17,296,676.43
	9,006,248.69	9,006,248.69
("-")	-19,318,354.60	-19,318,354.60
- /	-	-
/	-	-
	-	-
("-")	-	-
	6,984,570.52	6,984,570.52

6.4.6.10

A			
	85,050,007.38	75,535,412.03	160,585,419.41
	36,886,408.99	-27,908,823.02	8,977,585.97
	-73,973,875.83	-31,530,011.34	-105,503,887.17
	8,392,089.77	5,263,190.64	13,655,280.41
	-82,365,965.60	-36,793,201.98	-119,159,167.58
	-	-	-
	47,962,540.54	16,096,577.67	64,059,118.21

C			
	3,891,564.62	982,037.27	4,873,601.89
	1,295,913.36	-1,547,697.45	-251,784.09
	-3,099,901.14	557,242.84	-2,542,658.30
	2,349,528.54	644,222.77	2,993,751.31
	-5,449,429.68	-86,979.93	-5,536,409.61
	-	-	-
	2,087,576.84	-8,417.34	2,079,159.50

6.4.6.11

	2021	1	1	2021	6	30
						52,008.97
						-
						-
						44,181.99
						7,010.89
						103,201.85

6.4.6.12**6.4.6.12.1**

--	--

	2021 1 1	2021 6 30
		620,355,509.24
		582,165,568.67
		38,189,940.57

6.4.6.13**6.4.6.13.1**

	2021 1 1	2021 6 30
---		-5,118,124.08
---		-
---		-
		-5,118,124.08

6.4.6.13.2

	2021 1 1	2021 6 30
		761,847,153.24
		756,478,900.31
		10,486,377.01
		-5,118,124.08

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
						1,989,560.05
						-
						-
						1,989,560.05

6.4.6.17

	2021	1	1	2021	6	30
1.						-29,456,520.47
—						-30,076,830.57
—						620,310.10
—						-
—						-
—						-
2.						-
—						-
3.						-
						-
						-29,456,520.47

6.4.6.18

	2021	1	1	2021	6	30
						132,218.60
						4,727.70
						136,946.30

	30		30
3		75%	3
6		50%	6
	25%		

6.4.6.19

	2021	1	1	2021	6	30
						1,735,007.99
						1,975.00
						-
						-
						-
						1,736,982.99

6.4.6.20

	2021	1	1	2021	6	30
						34,712.18
						59,507.37
						-
						17,730.00
						600.00
						112,549.55

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 23 () 2020 6 30	
	703,969,339.26	64.08%	316,977,505.19	55.34%		

6.4.9.1.2

	2021 1 1		2021 6 30		2020 1 23 () 2020 6 30	
	356,249,284.64	60.84%	417,830,260.92	68.80%		

6.4.9.1.3

	2021 1 1		2021 6 30		2020 1 23 () 2020 6 30	

	3,937,800,000.00	100.00%	7,774,300,000.00	93.52%

6.4.9.1.4**6.4.9.1.5**

	2021 1 1 2021 6 30			
	580,335.33	63.99%	218,058.85	61.62%
	2020 1 23 () 2020 6 30			
	295,204.06	55.34%	152,871.82	56.16%

6.4.9.2**6.4.9.2.1**

	2021 1 1 2021 6 30	2020 1 23 () 2020 6 30
	2,250,681.41	1,442,926.51
	87,612.77	117,672.46

0.70%

H=E× /

H

E

6.4.9.2.2

	2021 1 1 2021 6 30	2020 1 23 () 2020 6 30
	321,525.92	206,132.38

0.10%

$$H = E \times \quad /$$

H

E

6.4.9.2.3

	2021 1 1 2021 6 30		
	A	C	
	-	73,027.57	73,027.57
	-	73,027.57	73,027.57
	2020 1 23 () 2020 6 30		
	A	C	
	-	1.37	1.37
	-	1.37	1.37

A

C

C

0.60%

$$H = E \times 0.60\% \div$$

H C

E C

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 23 ()	
					2020 6 30	
	65,831,344.58		52,008.97		5,405,648.82	59,808.93

2021 6 30

" "

2020 6 30

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										
688079		2021 2 23	2021 9 2		10.19	18.40	10,622	108,238.18	195,444.80	-
688315		2021 4 2	2021 10 13		12.76	39.20	3,711	47,352.36	145,471.20	-
688276		2021 6 17	2021 12 27		36.35	79.48	1,609	58,487.15	127,883.32	-
688097		2021 4 29	2021 11 12		11.27	28.01	3,983	44,888.41	111,563.83	-
300957		2021 3 18	2021 9 27		47.33	251.96	392	18,553.36	98,768.32	-
688662		2021 3 25	2021 10 8		15.61	29.51	2,556	39,899.16	75,427.56	-
688499		2021 6 23	2021 7 1		38.85	38.85	1,719	66,783.15	66,783.15	-

688217		2021 5 7	2021 11 17		18.42	58.40	1,040	19,156.80	60,736.00	-
300979		2021 4 15	2021 10 26		33.22	87.50	680	22,589.60	59,500.00	-
688191		2021 3 30	2021 10 8		11.38	17.74	3,203	36,450.14	56,821.22	-
688087		2021 6 30	2021 7 9		21.96	21.96	2,222	48,795.12	48,795.12	-
688655		2021 4 28	2021 11 11		7.59	15.77	3,083	23,399.97	48,618.91	-
300973		2021 4 8	2021 10 15		28.28	115.71	360	10,180.80	41,655.60	-
300981		2021 4 19	2021 10 27		48.59	90.39	352	17,103.68	31,817.28	-
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-	
300962		2021 3 29	2021 10 11		3.40	16.37	576	1,958.40	9,429.12-	
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		13.00	27.42	216	2,808.00	5,922.72	-
300948		2021 6 4	2021 8 25	-	-	27.42	108	-	2,961.36	-
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 12		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	-
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	-

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 21		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-	
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-	

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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	20,064,000.00	49,996,000.00
A-1	0.00	0.00
	113,572,000.00	151,687,852.90
	133,636,000.00	201,683,852.90

6.4.12.2.2**6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	20,417,160.00	110,533,854.18
AAA	23,154,000.00	213,122,206.81
	2,807,560.00	0.00
	46,378,720.00	323,656,060.99

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		
	65,831,344.58	-	-	-	-	65,831,344.58
	8,124,722.89	-	-	-	-	8,124,722.89
	338,356.58	-	-	-	-	338,356.58
	64,341,060.00	95,358,500.00	20,315,160.00	-	69,569,620.34	249,584,340.34
	-	-	-	-	1,720,727.46	1,720,727.46
	-	-	-	-	2,650,211.44	2,650,211.44

		-	-	-	-	3,024.53	3,024.53
		-	-	-	-	139.89	139.89
		138,635,484.05	95,358,500.00	20,315,160.00	-	73,943,723.66	328,252,867.71
		-	-	-	-	47,226,131.06	47,226,131.06
		-	-	-	-	267,059.46	267,059.46
		-	-	-	-	38,151.34	38,151.34
		-	-	-	-	8,229.25	8,229.25
		-	-	-	-	354,795.07	354,795.07
		-	-	-	-	21,357.41	21,357.41
		-	-	-	-	111,800.17	111,800.17
		-	-	-	-	48,027,523.76	48,027,523.76
		138,635,484.05	95,358,500.00	20,315,160.00	-	25,916,199.90	280,225,343.95
2020	12	6	6	-1	1-5	5	
31							
		9,470,213.07	-	-	-	-	9,470,213.07
		12,562,822.50	-	-	-	-	12,562,822.50
		268,584.90	-	-	-	-	268,584.90
		271,882,263.72	157,641,119.67	95,816,530.50	-	196,220,368.46	721,560,282.35
		-	-	-	-	6,933,364.32	6,933,364.32
		-	-	-	-	39.97	39.97
		294,183,884.19	157,641,119.67	95,816,530.50	-	203,153,772.75	750,795,307.11
		7,000,000.00	-	-	-	-	7,000,000.00
		-	-	-	-	5,129,312.06	5,129,312.06
		-	-	-	-	426,276.88	426,276.88
		-	-	-	-	60,896.69	60,896.69
		-	-	-	-	10,982.86	10,982.86
		-	-	-	-	342,656.31	342,656.31
		-	-	-	-	-3,073.97	-3,073.97
		-	-	-	-	59,454.68	59,454.68

	-	-	-	-	59,000.00	59,000.00
	7,000,000.00	-	-	-	6,085,505.51	13,085,505.51
	287,183,884.19	157,641,119.67	95,816,530.50	-	197,068,267.24	737,709,801.60

6.4.12.4.1.2

		2021 6 30		2020 12 31
	27	253,249.07		2,429,587.95
	27	-253,249.07		-2,429,587.95

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	
		%		%

-	69,569,620.34	24.83	196,220,368.46	26.60
	-	-	-	-
	180,014,720.00	64.24	525,339,913.89	71.21
	-	-	-	-
	-	-	-	-
	-	-	-	-
	249,584,340.34	89.07	721,560,282.35	97.81

6.4.12.4.3.2

		95%			
		2021 6		2020 12	
		30		31	
VaR	1.33%	2020	12	-3,723,506.80	-10,494,864.17
31	VaR	1.42%)			

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

68,097,885.79

180,158,601.77

1,327,852.78

6.4.13.1.2.2

6.4.13.1.2.3

3,249,913.85

-1,922,061.07

1,327,852.78

6.4.13.2**6.4.13.3**

§7

7.1

			%
1		69,569,620.34	21.19
		69,569,620.34	21.19
2		-	-
3		180,014,720.00	54.84
		180,014,720.00	54.84
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		73,956,067.47	22.53
8		4,712,459.90	1.44
9		328,252,867.71	100.00

7.2

7.2.1

			(%)
A		5,850.78	0.00
B		-	-
C		21,428,184.07	7.65
D		4,454,112.00	1.59
E		25,371.37	0.01
F		46,404.58	0.02
G		-	-
H		-	-
I		252,200.53	0.09
J		38,396,993.98	13.70
K		-	-

L		3,527,675.50	1.26
M		145,471.20	0.05
N		1,287,356.33	0.46
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		69,569,620.34	24.83

7.2.2

7.3

1	601166		474,900	9,759,195.00	3.48
2	600919		1,232,700	8,752,170.00	3.12
3	600036		161,400	8,746,266.00	3.12
4	600030		327,000	8,155,380.00	2.91
5	600900		215,800	4,454,112.00	1.59
6	600309		37,835	4,117,204.70	1.47
7	600519		2,000	4,113,400.00	1.47
8	601888		11,755	3,527,675.50	1.26
9	601601		101,804	2,949,261.88	1.05
10	600104		98,600	2,166,242.00	0.77
11	603308		91,341	1,886,191.65	0.67
12	600966		127,000	1,657,350.00	0.59
13	601636		86,384	1,603,287.04	0.57
14	603517		18,700	1,576,223.00	0.56
15	600933		113,500	1,480,040.00	0.53
16	603915		36,900	1,457,550.00	0.52
17	603136		76,100	1,251,084.00	0.45
18	688696		252	209,664.00	0.07
19	688079		10,622	195,444.80	0.07
20	688083		317	175,079.10	0.06
21	688315		3,711	145,471.20	0.05

22	688276		1,609	127,883.32	0.05
23	688097		3,983	111,563.83	0.04
24	300957		392	98,768.32	0.04
25	688662		2,556	75,427.56	0.03
26	688499		1,719	66,783.15	0.02
27	688217		1,040	60,736.00	0.02
28	300979		680	59,500.00	0.02
29	688191		3,203	56,821.22	0.02
30	688087		2,222	48,795.12	0.02
31	688655		3,083	48,618.91	0.02
32	300973		360	41,655.60	0.01
33	601528		2,230	34,721.10	0.01
34	300981		352	31,817.28	0.01
35	301015		462	17,939.46	0.01
36	688226		2,693	17,289.06	0.01
37	300982		317	14,356.93	0.01
38	300968		1,162	14,025.34	0.01
39	001208		1,754	13,558.42	0.00
40	300940		307	13,317.66	0.00
41	300614		329	13,285.02	0.00
42	300937		244	13,105.24	0.00
43	301013		471	12,768.81	0.00
44	300942		443	12,634.36	0.00
45	603171		637	12,230.40	0.00
46	300933		1,112	11,609.28	0.00
47	605287		349	11,014.44	0.00
48	300962		576	9,429.12	0.00
49	301016		275	9,069.50	0.00
50	300966		286	9,020.44	0.00
51	300945		474	8,949.12	0.00
52	300948		324	8,884.08	0.00
53	300931		672	8,809.92	0.00
54	300961		394	8,695.58	0.00
55	300986		264	8,070.48	0.00
56	300987		301	8,069.81	0.00
57	300978		593	8,064.80	0.00
58	300926		359	7,969.80	0.00
59	300993		410	7,908.90	0.00
60	300975		492	6,410.76	0.00

61	300963		283	6,364.67	0.00
62	300943		255	5,867.55	0.00
63	300967		507	5,850.78	0.00
64	300929		183	5,407.65	0.00
65	300960		234	5,396.04	0.00
66	300995		191	4,454.12	0.00
67	300998		201	4,285.32	0.00
68	301012		170	4,124.20	0.00

7.4

7.4.1

2% 20

1	601601		40,824,938.28	5.53
2	601166		24,735,785.00	3.35
3	601128		17,867,434.00	2.42
4	600919		15,163,835.00	2.06
5	600036		14,157,944.00	1.92
6	600030		14,044,369.00	1.90
7	600999		13,479,497.00	1.83
8	00388		11,094,002.89	1.50
9	00700		10,971,432.84	1.49
10	002142		9,821,143.30	1.33
11	000002	A	9,815,444.77	1.33
12	300054		9,746,664.00	1.32
13	601888		9,743,485.00	1.32
14	300059		9,715,535.00	1.32
15	601838		8,516,585.00	1.15
16	03690		8,139,250.78	1.10
17	002007		7,798,557.00	1.06
18	002415		7,698,442.00	1.04
19	002129		7,006,151.00	0.95
20	600570		6,671,408.00	0.90

" "

7.4.2

2% 20

1	601601		47,172,071.27	6.39
2	600036		17,295,571.25	2.34
3	601128		15,638,966.00	2.12
4	601888		15,306,135.35	2.07
5	600999		14,292,859.80	1.94
6	601166		12,452,931.30	1.69
7	000858		12,391,193.00	1.68
8	600309		11,452,801.00	1.55
9	300059		10,811,866.60	1.47
10	300760		10,126,568.00	1.37
11	00388		10,121,592.51	1.37
12	002271		9,930,382.00	1.35
13	002142		9,722,425.00	1.32
14	300750		9,665,391.06	1.31
15	000002	A	9,587,031.00	1.30
16	00700		9,467,351.69	1.28
17	601838		9,361,313.00	1.27
18	300413		8,750,984.00	1.19
19	300054		8,723,819.72	1.18
20	002415		8,387,403.50	1.14

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7.4.3

	485,591,651.12
	620,355,509.24

" " " "

7.5

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1		93,558,000.00	33.39
2		-	-
3		2,807,560.00	1.00
		2,807,560.00	1.00
4		43,431,160.00	15.50
5		20,064,000.00	7.16
6		20,154,000.00	7.19
7		-	-
8		-	-
9		-	-
10		180,014,720.00	64.24

7.6

1	019640	20 10	535,180	53,518,000.00	19.10
2	019649	21 01	350,000	35,024,500.00	12.50
3	122723	12 05	200,000	20,256,000.00	7.23
4	102000110	20 MTN001	200,000	20,154,000.00	7.19
5	042100078	21 CP001	200,000	20,064,000.00	7.16

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 1 23

(2021)5

2012 30

2013

92

172

105

2017

137

2020 12 31

55

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2020 88

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6

240

2020 8 31

2020 24

6,361,807.97

15,961,807.97

2021 5 17

2021 16

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7170

7.12.2**7.12.3**

1		338,356.58
2		1,720,727.46
3		3,024.53
4		2,650,211.44
5		139.89
6		-
7		-
8		-
9		4,712,459.90

7.12.4**7.12.5****7.12.6**

§8

8.1

	()					
A	269	769,897.75	203,626,034.06	98.32%	3,476,461.66	1.68%
C	4	1,746,142.63	6,984,132.88	99.99%	437.64	0.01%
	273	784,201.71	210,610,166.94	98.38%	3,476,899.30	1.62%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§9

	A	C
2020年1月23日	18,452,854.74	-
	554,954,103.87	17,296,676.43
	43,698,029.34	9,006,248.69
:	391,549,637.49	19,318,354.60
"_"	-	-
	207,102,495.72	6,984,570.52

§10**10.1****10.2****10.2.1**

2021 1 25

2021 4 28

10.2.2

2021 1 26

2021 2 26

10.3**10.4****10.5****10.6****10.7****10.7.1**

	1	703,969,339.26	64.08%	580,335.33	63.99%	-
	1	262,949,971.62	23.94%	244,885.54	27.00%	-
	1	96,564,425.00	8.79%	60,961.20	6.72%	-
	1	28,802,639.45	2.62%	18,183.17	2.01%	-
	1	6,208,248.01	0.57%	2,483.29	0.27%	-
	1	-	-	-	-	-

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2007 48

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10.7.2

	356,249,284.64	60.84%	3,937,800,000.00	100.00%	-	-
	136,160,322.61	23.26%	-	-	-	-
	27,500,482.91	4.70%	-	-	-	-
	65,594,762.74	11.20%	-	-	-	-

	-	-	-	-	-	-
	-	-	-	-	-	-

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 4
7			2021 3 26
8		2020	2021 3 30
9	2020		2021 3 30
10			2021 3 31
11		2021 1	2021 4 21

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