

2021

2021 12 31

2022 3 31

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| 1.2 | | |
| § 1 | | 2 |
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| 1.2 | | 3 |
| §2 | | 7 |
| 2.1 | | 7 |
| 2.2 | | 7 |
| 2.3 | | 7 |
| 2.4 | | 8 |
| 2.5 | | 8 |
| § 3 | | 9 |
| 3.1 | | 9 |
| 3.2 | | 12 |
| 3.3 | | 15 |
| §4 | | 16 |
| 4.1 | | 16 |
| 4.2 | | 18 |
| 4.3 | | 19 |
| 4.4 | | 20 |
| 4.5 | | 20 |
| 4.6 | | 20 |
| 4.7 | | 21 |
| 4.8 | | 22 |
| 4.9 | | 22 |
| §5 | | 23 |
| 5.1 | | 23 |
| 5.2 | | 23 |
| 5.3 | | 23 |
| §6 | | 24 |
| 6.1 | | 24 |
| 6.2 | | 24 |
| §7 | | 26 |
| 7.1 | | 26 |
| 7.2 | | 27 |
| 7.3 | | 28 |
| 7.4 | | 32 |
| §8 | | 69 |
| 8.1 | | 69 |
| 8.2 | | 69 |
| 8.3 | | 70 |
| 8.4 | | 74 |
| 8.5 | | 75 |
| 8.6 | | 76 |
| 8.7 | | 76 |

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|-------------|-----------|-----------|
| 8.8 | | 76 |
| 8.9 | | 76 |
| 8.10 | | 76 |
| 8.11 | | 76 |
| 8.12 | | 77 |
| § 9 | | 78 |
| 9.1 | | 78 |
| 9.2 | | 78 |
| 9.3 | | 79 |
| § 10 | | 80 |
| § 11 | | 81 |
| 11.1 | | 81 |
| 11.2 | | 81 |
| 11.3 | | 81 |
| 11.4 | | 81 |
| 11.5 | | 82 |
| 11.6 | | 82 |
| 11.7 | | 82 |
| 11.8 | | 84 |
| § 12 | | 90 |
| 12.1 | 20% | 90 |
| 12.2 | | 90 |
| § 13 | | 91 |
| 13.1 | | 91 |
| 13.2 | | 91 |
| 13.3 | | 91 |

§2

2.1

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| | | |
| | 519979 | |
| | | |
| | 2011 10 20 | |
| | | |
| | | |
| | 592,420,736.35 | |
| | | |
| | A | E |
| | CXNXA | - |
| | 519979 | 006397 |
| | 584,003,590.18 | 8,417,146.17 |

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| | | |
| | | |
| | 300 | *60%+ *20%+ *20% |
| | | |

2.3

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| | | |
| | | |
| | | |
| | 021-61009999 | 010-66060069 |
| | zhouyg@cxfund.com.cn | tgxxpl@abchina.com |
| | 4007005566 | 95599 |
| | 021-61009800 | 010-68121816 |
| | | 69 |
| | 68 9 | |

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| | 68 9 | 9 28 |
| | 200120 | 100031 |
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| | www.cxfund.com.cn |
| | 68 9 28 F9 |

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| | | 100 50 |
| | A E | A 17 E 68 9 |

§ 3

3.1

| 3.1. 1 | 2021 | | 2020 | | 2019 | |
|-----------|---------------------|-------------------|----------------------|-------------------|--------------------|------------------|
| | A | E | A | E | A | E |
| | 722,310,924. 49 | 5,035,913. 47 | 572,101,426. 31 | 2,446,821. 97 | 361,920,214. 51 | 702,027.5 9 |
| | -298,904,096 .69 | -3,483,324 .09 | 1,881,366,56 0.95 | 10,055,969 .03 | 843,290,634. 32 | 1,087,232 .75 |
| | -0.3673 | -0.5172 | 1.6591 | 1.9798 | 0.6319 | 0.4163 |
| | -11.68% | -17.65% | 73.96% | 87.14% | 42.29% | 26.69% |

| | | | | | | |
|-----------|--------------------|-------------------|--------------------|------------------|--------------|------------------|
| | | | | | | |
| | -9.56% | -9.55% | 102.13% | 101.84% | 50.36% | 51.38% |
| 3.1. 2 | 2021 | | 2020 | | 2019 | |
| | 738,353,439. 30 | 12,231,957 .22 | 524,472,756. 28 | 5,725,270. 00 | 6,560,068.39 | 1,030,360 .81 |
| | 1.2643 | 1.4532 | 0.4310 | 0.6706 | 0.0054 | 0.3219 |

| | | | | | | |
|-----------|----------------------|-------------------|----------------------|-------------------|----------------------|------------------|
| | 1,697,463,53 3.22 | 22,976,244 .82 | 3,910,960,66 5.29 | 25,769,213 .99 | 2,010,084,20 7.98 | 5,166,376 .49 |
| | 2.9066 | 2.7297 | 3.214 | 3.018 | 1.665 | 1.614 |
| 3.1. 3 | 2021 | | 2020 | | 2019 | |
| | 452.45% | 144.81% | 510.87% | 170.67% | 202.22% | 34.10% |

1

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3

3.2

3.2.1

A

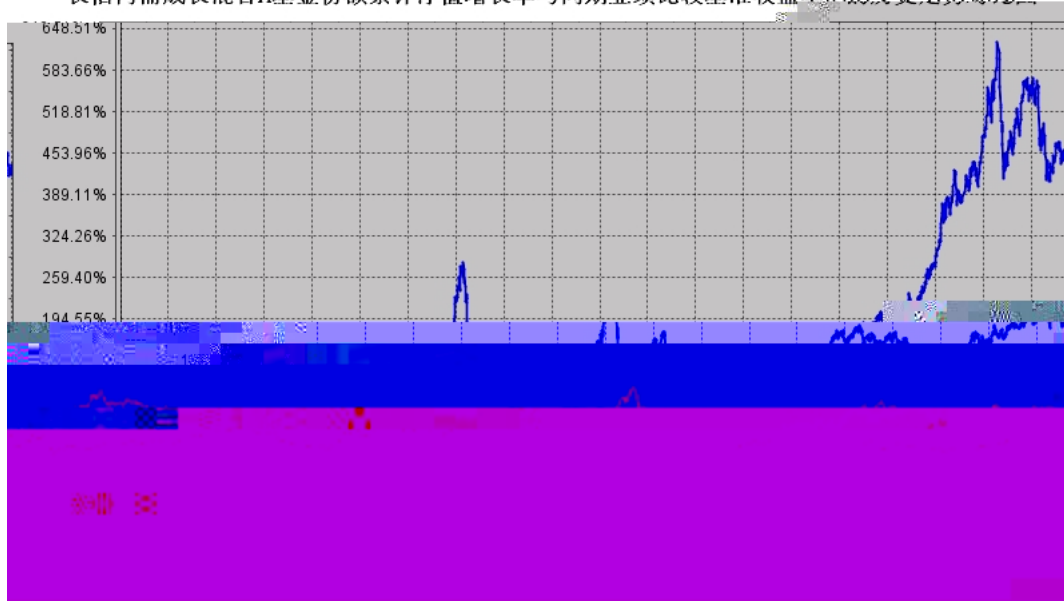
| | -2.60% | 1.42% | -0.27% | 0.60% | -2.33% | 0.82% |
|--|---------|-------|--------|-------|---------|-------|
| | -17.13% | 1.96% | -7.13% | 0.81% | -10.00% | 1.15% |
| | -9.56% | 2.00% | -6.30% | 0.90% | -3.26% | 1.10% |
| | 174.86% | 1.69% | 48.61% | 1.02% | 126.25% | 0.67% |
| | 180.59% | 1.54% | 40.63% | 0.95% | 139.96% | 0.59% |
| | 452.45% | 1.78% | 85.18% | 1.14% | 367.27% | 0.64% |

E

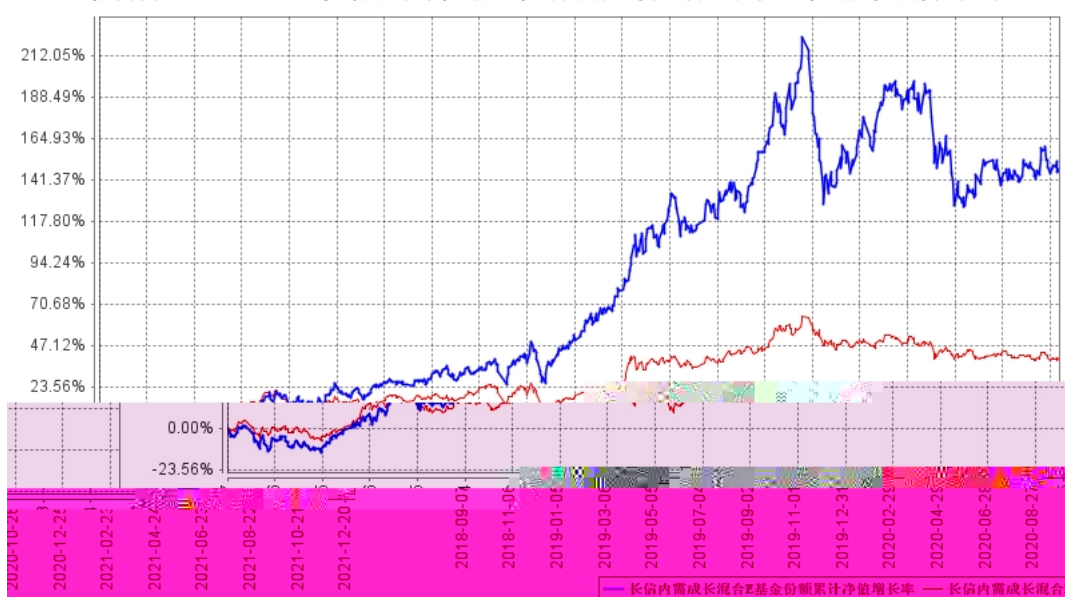
| | -2.60% | 1.42% | -0.27% | 0.60% | -2.33% | 0.82% |
|--|---------|-------|--------|-------|---------|-------|
| | -17.13% | 1.96% | -7.13% | 0.81% | -10.00% | 1.15% |
| | -9.55% | 2.00% | -6.30% | 0.90% | -3.25% | 1.10% |
| | 176.36% | 1.69% | 48.61% | 1.02% | 127.75% | 0.67% |
| | 144.81% | 1.69% | 40.34% | 1.04% | 104.47% | 0.65% |

3.2.2

长信内需成长混合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

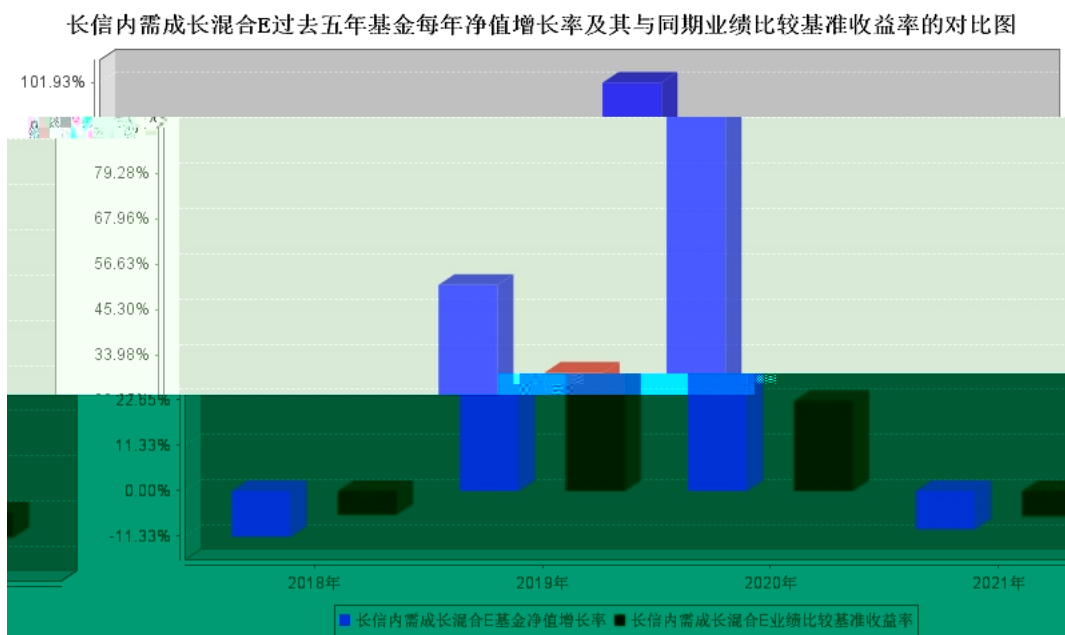
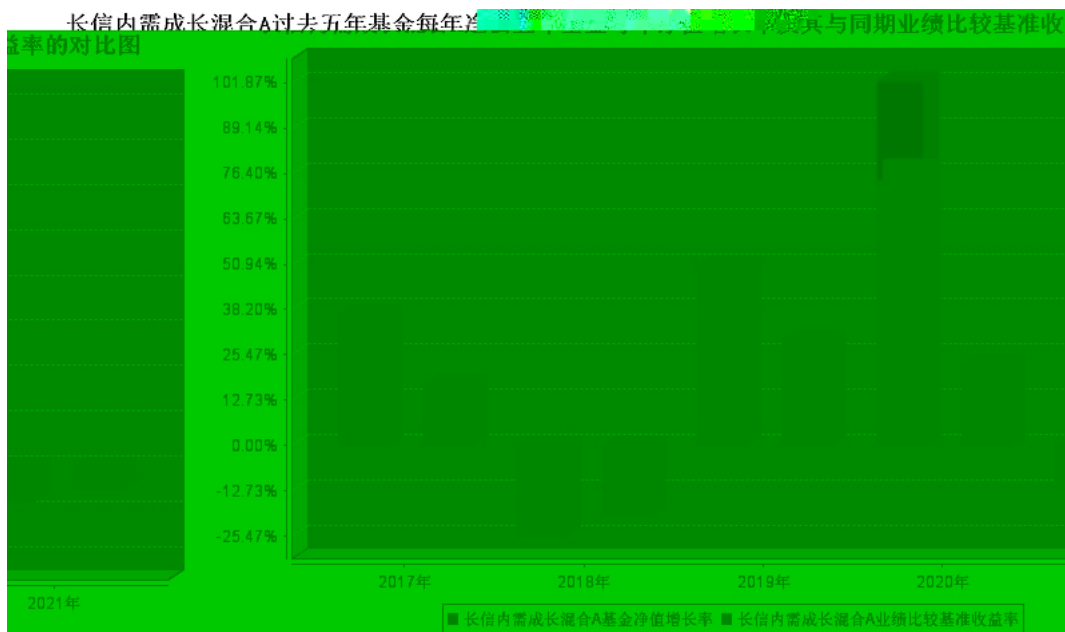


长信内需成长混合E基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



| | | | | | | | | | | |
|---|---|------|---|---|------|----|----|------|----|----|
| 1 | | 2018 | 9 | 7 | | | | | | |
| | A | | | E | | | | | | |
| 2 | | A | | | 2011 | 10 | 20 | 2021 | 12 | 31 |
| E | | 2018 | 9 | 7 | | | | 2021 | 12 | 31 |
| 3 | | | | | | | | 6 | | |

3.2.3



E 2018 9 7 2021 12 31

2018

E

A 2017 1 1 2021 12 31

3.3

| | | | | |
|----|--|--|--|--|
| A | | | | |
| 10 | | | | |

| | | | | | |
|------|-------|----------------|---------------|----------------|--|
| 2021 | - | - | - | - | |
| 2020 | 0.820 | 59,730,167.06 | 31,132,569.70 | 90,862,736.76 | |
| 2019 | 0.750 | 61,470,417.93 | 16,992,135.49 | 78,462,553.42 | |
| | 1.570 | 121,200,584.99 | 48,124,705.19 | 169,325,290.18 | |

| E | | | | | |
|------|-------|------------|------------|------------|--|
| | 10 | | | | |
| 2021 | - | - | - | - | |
| 2020 | 1.300 | 228,217.59 | 59,776.65 | 287,994.24 | |
| 2019 | 1.400 | 307,957.22 | 289,857.38 | 597,814.60 | |
| | 2.700 | 536,174.81 | 349,634.03 | 885,808.84 | |

4.8

FOF

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FOF 50

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87

FOF

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FOF

4.1.2

| | | 2017 11 2 | - | 15 | 2008 11 |
|--|--|--------------|---|----|----------------------|
| | | | | | 2015 5 6 2016 9 6 |
| | | | | | 2016 9 8 |

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4.3.1

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4.3.2

4.3.3

5%

4.4

4.4.1

4.4.2

| | | | | | | | |
|--------|----|----|--------|---|--------|---|--------|
| 2021 | 12 | 31 | | A | 2.9066 | | |
| 3.7586 | | | | A | -9.56% | | E |
| 2.7297 | | | 2.9997 | | | E | -9.55% |
| | | | -6.30% | | | | |

4.5

2022

4.6

4.7

4.8

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3

6
30%

4

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15

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4.9

§5

5.1

2021 1 1 2021 12 31

5.2

5.3

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| | (1) | | |
| | (2) | | |
| | (3) | | |
| | (4) | | |
| | (5) | | |
| | | | |
| | | | |
| | | 1 | 17 |
| | 2022 | 3 | 28 |

§7

7.1

2021 12 31

| | | 2021 12 31 | 2020 12 31 |
|--|---------|------------------|------------------|
| | | | |
| | 7.4.7.1 | 30,031,845.80 | 56,722,390.01 |
| | | - | 3,700,344.70 |
| | | 144,609.11 | 569,735.82 |
| | 7.4.7.2 | 1,691,881,162.01 | 3,818,147,145.31 |
| | | 1,599,972,154.01 | 3,647,813,683.01 |
| | | - | - |
| | | 91,909,008.00 | 170,333,462.30 |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | 7.4.7.4 | - | - |
| | | - | - |
| | 7.4.7.5 | 1,932,810.24 | 2,068,727.80 |
| | | - | - |
| | | 268,691.66 | 68,562,213.17 |
| | | - | - |
| | 7.4.7.6 | - | - |
| | | 1,724,259,118.82 | 3,949,770,556.81 |
| | | 2021 12 31 | 2020 12 31 |
| | | | |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | | - | - |
| | | 28.50 | - |
| | | 678,629.68 | 6,064,080.08 |
| | | 2,241,395.49 | 4,454,821.31 |
| | | 373,565.89 | 742,470.21 |
| | | - | - |
| | 7.4.7.7 | 190,388.17 | 1,431,235.49 |
| | | 36.21 | 4.43 |
| | | - | - |

| | | | |
|--|----------|------------------|------------------|
| | | - | - |
| | | - | - |
| | 7.4.7.8 | 335,296.84 | 348,066.01 |
| | | 3,819,340.78 | 13,040,677.53 |
| | | | |
| | 7.4.7.9 | 592,420,736.35 | 1,225,452,041.06 |
| | 7.4.7.10 | 1,128,019,041.69 | 2,711,277,838.22 |
| | | 1,720,439,778.04 | 3,936,729,879.28 |
| | | 1,724,259,118.82 | 3,949,770,556.81 |

2021 12 31

A

2.9066

E

2.7297

592,420,736.35

A

584,003,590.18

E 8,417,146.17

7.2

2021 1 1 2021 12 31

| | | 2021 1 1 2021 12 31 | 2020 1 1 2020 12 31 |
|------|------------|------------------------|------------------------|
| | | -250,431,892.62 | 1,946,425,685.87 |
| 1. | | 3,839,555.44 | 3,138,940.24 |
| | 7.4.7.11 | 293,520.70 | 467,077.20 |
| | | 3,546,034.74 | 2,671,863.04 |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| 2. | " -" | 771,124,379.80 | 624,846,493.21 |
| | 7.4.7.12 | 757,433,813.69 | 605,281,369.50 |
| | | - | - |
| | 7.4.7.13 | 227,091.85 | 111,600.00 |
| | 7.4.7.13.5 | - | - |
| | 7.4.7.14 | - | - |
| | 7.4.7.15 | - | - |
| | 7.4.7.16 | 13,463,474.26 | 19,453,523.71 |
| 3. | 7.4.7.17 | -1,029,734,258.74 | 1,316,874,281.70 |
| " -" | | | |
| 4. | " -" | - | - |

| | | | | |
|----|------|------------|-----------------|------------------|
| 5. | " -" | 7.4.7.18 | 4,338,430.88 | 1,565,970.72 |
| | | | 51,955,528.16 | 55,003,155.89 |
| 1 | | 7.4.10.2.1 | 39,153,609.83 | 38,029,500.45 |
| 2 | | 7.4.10.2.2 | 6,525,601.55 | 6,338,250.05 |
| 3 | | 7.4.10.2.3 | - | - |
| 4 | | 7.4.7.19 | 5,976,176.36 | 10,369,536.34 |
| 5 | | | 13,091.30 | 23,798.69 |
| | | | 13,091.30 | 23,798.69 |
| 6 | | | 12.69 | 0.48 |
| 7 | | 7.4.7.20 | 287,036.43 | 242,069.88 |
| | " -" | | -302,387,420.78 | 1,891,422,529.98 |
| | | | - | - |
| | " -" | | -302,387,420.78 | 1,891,422,529.98 |

7.3

2021 1 1 2021 12 31

| | 2021 1 1 2021 12 31 | | |
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| | | | |
| | 1,225,452,041. 06 | 2,711,277,838.22 | 3,936,729,879.28 |
| | - | -302,387,420.78 | -302,387,420.78 |

| | | | |
|------|-----------------------|-------------------|-------------------|
| | | | |
| " -" | -633,031,304.7 1 | -1,280,871,375.75 | -1,913,902,680.46 |
| 1. | 481,647,054.96 | 1,080,912,528.75 | 1,562,559,583.71 |
| . | -1,114,678,359 .67 | -2,361,783,904.50 | -3,476,462,264.17 |
| | - | - | - |

| | | | |
|-------|---------------------|------------------|------------------|
| " - " | | | |
| | 592,420,736.35 | 1,128,019,041.69 | 1,720,439,778.04 |
| | 2020 1 1 2020 12 31 | | |
| | | | |
| | 1,210,359,367.19 | 804,891,217.28 | 2,015,250,584.47 |
| | - | 1,891,422,529.98 | 1,891,422,529.98 |
| | 15,092,673.87 | 106,114,821.96 | 121,207,495.83 |

| | | | |
|------|----------------------|------------------|-------------------|
| " -" | | | |
| 1. | 757,809,767.59 | 961,446,343.82 | 1,719,256,111.41 |
| . | -742,717,093.7 2 | -855,331,521.86 | -1,598,048,615.58 |
| " -" | - | -91,150,731.00 | -91,150,731.00 |
| | 1,225,452,041. 06 | 2,711,277,838.22 | 3,936,729,879.28 |

7.1 7.4

7.4

7.4.1

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2011 10 20 355,399,768.39

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7.4.3

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7.4.4.14

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2008 9 19

[2005]103

7.4.6.2

[2016]36
2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

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2018 1 1

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2011

2011

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[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

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1 1 1 50%

1 25% 20%

[2015]101

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7.4.6.6

[2014]81

[2016]127

7.4.7**7.4.7.1**

| | 2021 12 31 | 2020 12 31 |
|-----|---------------|---------------|
| | 30,031,845.80 | 56,722,390.01 |
| | - | - |
| 1 | - | - |
| 1-3 | - | - |
| 3 | - | - |
| | - | - |
| | 30,031,845.80 | 56,722,390.01 |

7.4.7.2

| | | 2021 12 31 | | |
|---|--|------------------|------------------|------------------|
| | | | | |
| | | 1,044,174,964.48 | 1,599,972,154.01 | 555,797,189.53 |
| - | | - | - | - |
| | | 1,695,000.00 | 1,855,008.00 | 160,008.00 |
| | | 90,201,985.71 | 90,054,000.00 | -147,985.71 |
| | | 91,896,985.71 | 91,909,008.00 | 12,022.29 |
| | | - | - | - |
| | | - | - | - |
| | | - | - | - |
| | | 1,136,071,950.19 | 1,691,881,162.01 | 555,809,211.82 |
| | | 2020 12 31 | | |
| | | | | |
| | | 2,062,599,243.89 | 3,647,813,683.01 | 1,585,214,439.12 |
| - | | - | - | - |
| | | 70,238,030.86 | 70,353,462.30 | 115,431.44 |
| | | 99,766,400.00 | 99,980,000.00 | 213,600.00 |
| | | 170,004,430.86 | 170,333,462.30 | 329,031.44 |
| | | - | - | - |
| | | - | - | - |
| | | - | - | - |
| | | 2,232,603,674.75 | 3,818,147,145.31 | 1,585,543,470.56 |

7.4.7.3

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7.4.7.4**7.4.7.4.1****7.4.7.4.2****7.4.7.5**

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| | 2021 12 31 | 2020 12 31 |
|--|--------------|--------------|
| | 18,025.99 | 12,362.53 |
| | - | - |
| | - | - |
| | - | 1,831.61 |
| | 1,914,712.44 | 2,049,451.66 |
| | - | - |
| | - | - |
| | 0.20 | 4,799.96 |
| | - | - |
| | - | - |
| | 71.61 | 282.04 |
| | 1,932,810.24 | 2,068,727.80 |

7.4.7.6**7.4.7.7**

| | 2021 12 31 | 2020 12 31 |
|--|------------|--------------|
| | 190,388.17 | 1,430,685.49 |
| | - | 550.00 |
| | 190,388.17 | 1,431,235.49 |

7.4.7.8

| | 2021 12 31 | 2020 12 31 |
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| | - | - |
| | 796.84 | 13,566.01 |
| | - | - |
| | 4,500.00 | 4,500.00 |
| | 90,000.00 | 90,000.00 |
| | 240,000.00 | 240,000.00 |
| | 335,296.84 | 348,066.01 |

7.4.7.9

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|--|---------------|---------------|----------------|
| | | | |
| | 5,725,270.00 | 11,505,781.61 | 17,231,051.61 |
| | 5,035,913.47 | -8,519,237.56 | -3,483,324.09 |
| | 1,470,773.75 | -659,402.62 | 811,371.13 |
| | 9,427,242.86 | 5,325,269.26 | 14,752,512.12 |
| | -7,956,469.11 | -5,984,671.88 | -13,941,140.99 |
| | - | - | - |
| | 12,231,957.22 | 2,327,141.43 | 14,559,098.65 |

7.4.7.11

| | 2021 1 1 2021 | 2020 1 1 2020 12 31 |
|--|---------------|---------------------|
| | 239,314.04 | 380,345.28 |
| | - | - |
| | - | - |
| | 16,408.94 | 44,393.72 |
| | 37,797.72 | 42,338.20 |
| | 293,520.70 | 467,077.20 |

7.4.7.12**7.4.7.12.1**

| | 2021 1 1 2021 | 2020 1 1 2020 12 31 |
|--|------------------|---------------------|
| | 2,600,466,748.44 | 3,708,440,975.47 |
| | 1,843,032,934.75 | 3,103,159,605.97 |
| | 757,433,813.69 | 605,281,369.50 |

7.4.7.13**7.4.7.13.1**

| | 2021 1 1 2021 | 2020 1 1 2020 |
|--|---------------|---------------|
| | 227,091.85 | 111,600.00 |
| | - | - |

| | | |
|-----|------------|------------|
| --- | - | - |
| | 227,091.85 | 111,600.00 |

7.4.7.13.2

| | 2021 1 1 2021 12 31 | 2020 1 1 2020 12 31 |
|--|------------------------|------------------------|
| | 228,106,256.91 | 102,590,000.00 |
| | 223,397,296.15 | 99,888,400.00 |
| | 4,481,868.91 | 2,590,000.00 |
| | 227,091.85 | 111,600.00 |

7.4.7.13.3**7.4.7.13.4****7.4.7.13.5****7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1****7.4.7.15.2****7.4.7.16**

| | 2021 1 1 2021 12 31 | 2020 1 1 2020 12 31 |
|--|------------------------|------------------------|
| | | |

| | | |
|--|---------------|---------------|
| | 13,463,474.26 | 19,453,523.71 |
| | - | - |
| | - | - |
| | 13,463,474.26 | 19,453,523.71 |

7.4.7.17

| | 2021 1 1 2021 12 31 | 2020 1 1 2020 12 31 |
|-----|------------------------|------------------------|
| 1. | -1,029,734,258.74 | 1,316,874,281.70 |
| --- | -1,029,417,249.59 | 1,316,796,850.26 |
| --- | -317,009.15 | 77,431.44 |
| --- | - | - |
| --- | - | - |
| --- | - | - |
| 2. | - | - |
| --- | - | - |
| 3. | - | - |
| : | - | - |
| | -1,029,734,258.74 | 1,316,874,281.70 |

7.4.7.18

| | 2021 1 1 2021 12 31 | 2020 1 1 2020 12 31 |
|--|------------------------|------------------------|
| | 4,063,815.63 | 1,420,056.78 |
| | 274,615.25 | 145,913.94 |
| | 4,338,430.88 | 1,565,970.72 |

A

7

25%

E

30

30

3

75%

3

6

50%

6

25%

7.4.7.19

| | | |
|--|--|--|
| | | |
|--|--|--|

46

89

| | 2021 1 1 2021 | 2020 1 1 2020 12 |
|--|---------------|------------------|
| | 12 31 | 31 |
| | 5,974,901.36 | 10,368,986.34 |
| | 1,275.00 | 550.00 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 5,976,176.36 | 10,369,536.34 |

7.4.7.20

| | 2021 1 1 2021 | 2020 1 1 2020 |
|--|---------------|---------------|
| | 12 31 | 12 31 |
| | 90,000.00 | 90,000.00 |
| | 120,000.00 | 120,000.00 |
| | - | - |
| | 18,000.00 | 18,000.00 |
| | 59,036.43 | 14,069.88 |
| | 287,036.43 | 242,069.88 |

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

| | |
|-------|--|
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| ") | " |
| " | " |
| " | " " |

7.4.10**7.4.10.1****7.4.10.1.1**

| | 2021 1 1 | | | 2021 12 31 | | | 2020 1 1 | | | 2020 12 31 | | |
|--|----------------|--|--|------------|--|--|------------------|--|--|------------|--|--|
| | | | | | | | | | | | | |
| | 435,943,218.15 | | | 12.86% | | | 1,902,021,252.40 | | | 26.51% | | |

7.4.10.1.2

| | 2021 1 1 | | | 2021 12 31 | | | 2020 1 1 | | | 2020 12 31 | | |
|--|---------------|--|--|------------|--|--|---------------|--|--|------------|--|--|
| | | | | | | | | | | | | |
| | 52,079,021.60 | | | 56.25% | | | 53,543,069.26 | | | 78.12% | | |

7.4.10.1.3**7.4.10.1.4****7.4.10.1.5**

| | 2021 1 1 | | | 2021 12 31 | | |
|--|----------|--|--|------------|--|--|
|--|----------|--|--|------------|--|--|

| | | | | |
|--|--------------------------|--------|------------|--------|
| | | | | |
| | 405,989.42 | 14.45% | - | - |
| | 2020 1 1 2020 12 31 | | | |
| | | | | |
| | 1,640,506.22 | 28.16% | 608,605.68 | 42.54% |

7.4.10.2

7.4.10.2.1

| | 2021 1 1 31 | 2021 12 31 | 2020 1 1 31 | 2020 12 31 |
|--|----------------|---------------|----------------|---------------|
| | | 39,153,609.83 | | 38,029,500.45 |
| | | 4,956,175.13 | | 4,648,801.70 |

1.5%

= × 1.5%/

7.4.10.2.2

| | 2021 1 1 31 | 2021 12 31 | 2020 1 1 31 | 2020 12 31 |
|--|----------------|---------------|----------------|---------------|
| | | 6,525,601.55 | | 6,338,250.05 |

0.25%

= × 0.25%/

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

7.4.10.5.2

7.4.10.6

| | 2021 | 1 | 1 | 2021 | 12 | 31 | 2020 | 1 | 1 | 2020 | 12 | 31 |
|--|---------------|---|---|------------|----|----|---------------|---|---|------------|----|----|
| | | | | | | | | | | | | |
| | 30,031,845.80 | | | 239,314.04 | | | 56,722,390.01 | | | 380,345.28 | | |

2021 12 31

" "

2020 12 31

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2021 12 31

7.4.12.1 /

| 7.4.12.1.1 | | | | | | | | | | |
|------------|--|-----------------|-----------------|--|-------|-------|-----|----------|-----------|---|
| | | 2021 | 2022 | | | | | | | |
| 001234 | | 12 31 | 1 11 | | 16.53 | 16.53 | 333 | 5,504.49 | 5,504.49 | - |
| 300814 | | 2021 8 4 | 2022 2 14 | | 8.40 | 23.88 | 328 | 2,755.20 | 7,832.64 | - |
| 300854 | | 2021 9 8 | 2022 3 16 | | 9.96 | 27.29 | 203 | 2,021.88 | 5,539.87 | - |
| 300994 | | 2021 8 2 | 2022 2 14 | | 11.90 | 45.45 | 420 | 4,998.00 | 19,089.00 | - |
| 301018 | | 2021 6 28 | 2022 1 7 | | 8.29 | 26.06 | 782 | 6,482.78 | 20,378.92 | - |
| 301020 | | 2021 6 28 | 2022 1 6 | | 10.64 | 30.44 | 421 | 4,479.44 | 12,815.24 | - |
| 301021 | | 2021 6 28 | 2022 1 6 | | 9.46 | 41.43 | 290 | 2,743.40 | 12,014.70 | - |
| 301025 | | 2021 7 | 2022 1 | | 1.55 | 20.88 | 403 | 624.65 | 8,414.64 | - |

| | | | | | | | | | | |
|--------|--|-----------------|-----------------|--|-------|-------|-------|-----------|-----------|---|
| | | 6 | 24 | | | | | | | |
| 301026 | | 2021 7 8 | 2022 1 17 | | 18.03 | 62.73 | 203 | 3,660.09 | 12,734.19 | - |
| 301027 | | 2021 7 8 | 2022 1 19 | | 11.45 | 16.65 | 286 | 3,274.70 | 4,761.90 | - |
| 301028 | | 2021 7 12 | 2022 1 20 | | 5.31 | 13.50 | 733 | 3,892.23 | 9,895.50 | - |
| 301030 | | 2021 7 15 | 2022 1 24 | | 6.10 | 31.52 | 242 | 1,476.20 | 7,627.84 | - |
| 301032 | | 2021 7 15 | 2022 1 24 | | 4.97 | 12.51 | 513 | 2,549.61 | 6,417.63 | - |
| 301033 | | 2021 7 15 | 2022 1 26 | | 15.14 | 59.97 | 108 | 1,635.12 | 6,476.76 | - |
| 301035 | | 2021 7 21 | 2022 1 28 | | 22.04 | 56.28 | 644 | 14,193.76 | 36,244.32 | - |
| 301036 | | 2021 7 21 | 2022 2 16 | | 23.38 | 29.93 | 205 | 4,792.90 | 6,135.65 | - |
| 301037 | | 2021 7 21 | 2022 2 7 | | 14.82 | 24.26 | 193 | 2,860.26 | 4,682.18 | - |
| 301038 | | 2021 7 22 | 2022 2 7 | | 6.68 | 20.23 | 266 | 1,776.88 | 5,381.18 | - |
| 301039 | | 2021 7 | 2022 1 | | 6.96 | 12.51 | 2,064 | 14,365.44 | 25,820.64 | - |

| | | 1 | 10 | | | | | | | |
|--------|--|-----------------|-----------------|--|-------|--------|-----|-----------|-----------|---|
| 301040 | | 2021 7 26 | 2022 2 7 | | 13.57 | 38.51 | 241 | 3,270.37 | 9,280.91 | - |
| 301041 | | 2021 8 2 | 2022 2 11 | | 7.31 | 28.21 | 215 | 1,571.65 | 6,065.15 | - |
| 301046 | | 2021 8 10 | 2022 2 17 | | 8.34 | 48.99 | 290 | 2,418.60 | 14,207.10 | - |
| 301048 | | 2021 8 11 | 2022 2 28 | | 4.13 | 12.96 | 843 | 3,481.59 | 10,925.28 | - |
| 301049 | | 2021 8 17 | 2022 2 24 | | 19.34 | 32.92 | 196 | 3,790.64 | 6,452.32 | - |
| 301050 | | 2021 8 17 | 2022 2 24 | | 60.64 | 234.74 | 233 | 14,129.12 | 54,694.42 | - |
| 301052 | | 2021 8 23 | 2022 2 28 | | 8.11 | 33.64 | 252 | 2,043.72 | 8,477.28 | - |
| 301053 | | 2021 8 25 | 2022 3 1 | | 11.87 | 28.78 | 155 | 1,839.85 | 4,460.90 | - |
| 301055 | | 2021 8 26 | 2022 3 7 | | 6.90 | 21.78 | 355 | 2,449.50 | 7,731.90 | - |
| 301056 | | 2021 8 27 | 2022 3 7 | | 3.93 | 11.09 | 572 | 2,247.96 | 6,343.48 | - |
| 301057 | | 2021 8 | 2022 3 | | 8.03 | 19.02 | 218 | 1,750.54 | 4,146.36 | - |

| | | | | | | | | | | |
|--------|--|-----------------|-----------------|--|-------|-------|-----|----------|-----------|---|
| | | 31 | 9 | | | | | | | |
| 301059 | | 2021 9 3 | 2022 3 14 | | 8.09 | 19.30 | 259 | 2,095.31 | 4,998.70 | - |
| 301060 | | 2021 9 6 | 2022 3 14 | | 4.17 | 30.94 | 587 | 2,447.79 | 18,161.78 | - |
| 301062 | | 2021 9 7 | 2022 3 14 | | 3.31 | 17.01 | 523 | 1,731.13 | 8,896.23 | - |
| 301063 | | 2021 9 9 | 2022 3 24 | | 17.40 | 36.11 | 153 | 2,662.20 | 5,524.83 | - |
| 301066 | | 2021 9 13 | 2022 3 22 | | 5.24 | 22.84 | 344 | 1,802.56 | 7,856.96 | - |
| 301068 | | 2021 9 16 | 2022 3 28 | | 13.98 | 28.38 | 144 | 2,013.12 | 4,086.72 | - |
| 301069 | | 2021 9 16 | 2022 3 28 | | 5.17 | 44.21 | 539 | 2,786.63 | 23,829.19 | - |
| 301072 | | 2021 9 22 | 2022 3 29 | | 7.46 | 33.41 | 181 | 1,350.26 | 6,047.21 | - |
| 301073 | | 2021 9 22 | 2022 3 30 | | 12.24 | 32.00 | 144 | 1,762.56 | 4,608.00 | - |
| 301078 | | 2021 9 30 | 2022 4 14 | | 5.77 | 12.14 | 756 | 4,362.12 | 9,177.84 | - |
| 301079 | | 2021 10 | 2022 4 | | 11.92 | 24.82 | 140 | 1,668.80 | 3,474.80 | - |

| | | | | | | | | | | |
|--------|--|------------------|-----------------|--|-------|-------|-------|-----------|-----------|---|
| | | 11 | 19 | | | | | | | |
| 301082 | | 2021 10 14 | 2022 4 27 | | 15.48 | 21.53 | 915 | 14,164.20 | 19,699.95 | - |
| 301083 | | 2021 10 13 | 2022 4 21 | | 9.08 | 14.21 | 416 | 3,777.28 | 5,911.36 | - |
| 301088 | | 2021 10 19 | 2022 4 28 | | 33.16 | 24.67 | 704 | 23,344.64 | 17,367.68 | - |
| 301089 | | 2021 10 20 | 2022 4 27 | | 19.11 | 67.93 | 220 | 4,204.20 | 14,944.60 | - |
| 301090 | | 2021 10 19 | 2022 4 26 | | 10.45 | 11.22 | 2,764 | 28,883.80 | 31,012.08 | - |
| 301091 | | 2021 10 20 | 2022 4 29 | | 36.50 | 31.31 | 524 | 19,126.00 | 16,406.44 | - |
| 301092 | | 2021 10 21 | 2022 5 5 | | 36.31 | 35.52 | 323 | 11,728.13 | 11,472.96 | - |
| 301093 | | 2021 10 21 | 2022 5 5 | | 58.08 | 49.85 | 409 | 23,754.72 | 20,388.65 | - |
| 301096 | | 2021 12 13 | 2022 6 20 | | 79.60 | 78.53 | 272 | 21,651.20 | 21,360.16 | - |
| 301100 | | 2021 12 10 | 2022 6 17 | | 27.81 | 31.14 | 599 | 16,658.19 | 18,652.86 | - |
| 301101 | | 2021 12 | 2022 6 | | 26.91 | 43.36 | 371 | 9,983.61 | 16,086.56 | - |

| | | | | | | | | | | |
|--------|--|------------------|-----------------|--|--------|--------|-------|-----------|-----------|---|
| | | 9 | 16 | | | | | | | |
| 301108 | | 2021 11 25 | 2022 6 6 | | 57.27 | 53.71 | 280 | 16,035.60 | 15,038.80 | - |
| 301111 | | 2021 11 30 | 2022 6 7 | | 10.48 | 36.68 | 379 | 3,971.92 | 13,901.72 | - |
| 301118 | | 2021 11 9 | 2022 5 18 | | 22.70 | 49.02 | 315 | 7,150.50 | 15,441.30 | - |
| 301133 | | 2021 11 19 | 2022 5 26 | | 14.33 | 26.95 | 286 | 4,098.38 | 7,707.70 | - |
| 301136 | | 2021 12 31 | 2022 1 11 | | 10.52 | 10.52 | 7,172 | 75,449.44 | 75,449.44 | - |
| 301138 | | 2021 12 8 | 2022 6 15 | | 26.17 | 44.86 | 285 | 7,458.45 | 12,785.10 | - |
| 301149 | | 2021 11 3 | 2022 5 10 | | 10.07 | 16.76 | 1,214 | 12,224.98 | 20,346.64 | - |
| 301166 | | 2021 12 21 | 2022 6 28 | | 86.06 | 94.50 | 253 | 21,773.18 | 23,908.50 | - |
| 301168 | | 2021 12 2 | 2022 6 10 | | 39.08 | 52.13 | 329 | 12,857.32 | 17,150.77 | - |
| 301177 | | 2021 12 8 | 2022 6 15 | | 116.88 | 116.08 | 792 | 92,568.96 | 91,935.36 | - |
| 301179 | | 2021 12 | 2022 6 | | 43.99 | 50.77 | 295 | 12,977.05 | 14,977.15 | - |

| | | | | | | | | | | |
|--------|--|------------------|-----------------|--|-------|-------|---------|--------------|--------------|---|
| | | 1 | 8 | | | | | | | |
| 301180 | | 2021 11 9 | 2022 5 16 | | 12.20 | 22.72 | 654 | 7,978.80 | 14,858.88 | - |
| 301182 | | 2021 12 16 | 2022 6 23 | | 27.12 | 30.58 | 294 | 7,973.28 | 8,990.52 | - |
| 301188 | | 2021 11 4 | 2022 5 11 | | 13.00 | 20.48 | 647 | 8,411.00 | 13,250.56 | - |
| 301189 | | 2021 12 21 | 2022 6 28 | | 66.18 | 56.62 | 435 | 28,788.30 | 24,629.70 | - |
| 301190 | | 2021 12 17 | 2022 6 24 | | 27.85 | 27.46 | 575 | 16,013.75 | 15,789.50 | - |
| 301193 | | 2021 12 2 | 2022 6 9 | | 30.73 | 29.14 | 297 | 9,126.81 | 8,654.58 | - |
| 301198 | | 2021 11 25 | 2022 6 2 | | 21.76 | 29.20 | 262 | 5,701.12 | 7,650.40 | - |
| 301199 | | 2021 11 30 | 2022 6 7 | | 29.28 | 32.00 | 402 | 11,770.56 | 12,864.00 | - |
| 601728 | | 2021 8 11 | 2022 2 21 | | 4.53 | 4.27 | 394,011 | 1,784,869.83 | 1,682,426.97 | - |
| 688038 | | 2021 7 5 | 2022 1 13 | | 8.60 | 18.72 | 2,132 | 18,335.20 | 39,911.04 | - |
| 688176 | | 2021 12 | 2022 1 | | 22.98 | 22.98 | 37,990 | 873,010.20 | 873,010.20 | - |

| | | | | | | | | | | |
|--------|--|------------------|-----------------|--|--------|--------|-------|------------|------------|---|
| | | 29 | 7 | | | | | | | |
| 688210 | | 2021 12 20 | 2022 6 27 | | 42.76 | 39.53 | 2,218 | 94,841.68 | 87,677.54 | - |
| 688236 | | 2021 12 23 | 2022 6 30 | | 29.81 | 26.43 | 4,052 | 120,790.12 | 107,094.36 | - |
| 688262 | | 2021 12 28 | 2022 1 6 | | 41.98 | 41.98 | 7,129 | 299,275.42 | 299,275.42 | - |
| 688296 | | 2021 7 19 | 2022 1 27 | | 12.46 | 49.67 | 2,173 | 27,075.58 | 107,932.91 | - |
| 688501 | | 2021 7 9 | 2022 1 17 | | 10.57 | 21.11 | 1,759 | 18,592.63 | 37,132.49 | - |
| 688670 | | 2021 7 23 | 2022 2 7 | | 55.18 | 74.11 | 2,310 | 127,465.80 | 171,194.10 | - |
| 688766 | | 2021 8 12 | 2022 2 23 | | 148.90 | 342.73 | 704 | 104,825.60 | 241,281.92 | - |
| 688778 | | 2021 7 29 | 2022 2 7 | | 24.50 | 100.74 | 5,075 | 124,337.50 | 511,255.50 | - |
| 688786 | | 2021 8 18 | 2022 2 28 | | 11.76 | 54.01 | 1,513 | 17,792.88 | 81,717.13 | - |

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7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

"

"

7.4.13.2

10%

10%

7.4.13.2.1

| | 2021 12 31 | 2020 12 31 |
|-----|---------------|----------------|
| A-1 | 0.00 | 0.00 |
| A-1 | 0.00 | 0.00 |
| | 60,042,000.00 | 145,011,976.70 |
| | 60,042,000.00 | 145,011,976.70 |

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

| | 2021 12 31 | 2020 12 31 |
|-----|---------------|---------------|
| AAA | 1,855,008.00 | 1,695,000.00 |
| AAA | 0.00 | 0.00 |
| | 30,012,000.00 | 23,626,485.60 |
| | 31,867,008.00 | 25,321,485.60 |

7.4.13.2.5**7.4.13.2.6**

7.4.13.3**7.4.13.3.1****7.4.13.4****7.4.13.4.1****7.4.13.4.1.1**

| 2021 12 31 | 6 | 6 -1 | 1-5 | 5 | | |
|------------|---------------|--------------|-----|---|------------------|------------------|
| | | | | | | |
| | 30,031,845.80 | - | - | - | - | 30,031,845.80 |
| | 144,609.11 | - | - | - | - | 144,609.11 |
| | 90,054,000.00 | 1,855,008.00 | - | - | 1,599,972,154.01 | 1,691,881,162.01 |

| | | | | | | |
|------------|----------------|----------------|-----|---|------------------|------------------|
| | - | - | - | - | 1,932,810.24 | 1,932,810.24 |
| | 298.21 | - | - | - | 268,393.45 | 268,691.66 |
| | 120,230,753.12 | 1,855,008.00 | - | - | 1,602,173,357.70 | 1,724,259,118.82 |
| | - | - | - | - | 28.50 | 28.50 |
| | - | - | - | - | 678,629.68 | 678,629.68 |
| | - | - | - | - | 2,241,395.49 | 2,241,395.49 |
| | - | - | - | - | 373,565.89 | 373,565.89 |
| | - | - | - | - | 190,388.17 | 190,388.17 |
| | - | - | - | - | 36.21 | 36.21 |
| | - | - | - | - | 335,296.84 | 335,296.84 |
| | - | - | - | - | 3,819,340.78 | 3,819,340.78 |
| | 120,230,753.12 | 1,855,008.00 | - | - | 1,598,354,016.92 | 1,720,439,778.04 |
| 2020 12 31 | 6 | 6 -1 | 1-5 | 5 | | |
| | 56,722,390.01 | - | - | - | - | 56,722,390.01 |
| | 3,700,344.70 | - | - | - | - | 3,700,344.70 |
| | 569,735.82 | - | - | - | - | 569,735.82 |
| | 17,970,202.80 | 152,363,259.50 | - | - | 3,647,813,683.01 | 3,818,147,145.31 |
| | - | - | - | - | 2,068,727.80 | 2,068,727.80 |
| | 64,998,000.99 | - | - | - | 3,564,212.18 | 68,562,213.17 |
| | 143,960,674.32 | 152,363,259.50 | - | - | 3,653,446,622.99 | 3,949,770,556.81 |
| | - | - | - | - | 6,064,080.08 | 6,064,080.08 |
| | - | - | - | - | 4,454,821.31 | 4,454,821.31 |
| | - | - | - | - | 742,470.21 | 742,470.21 |
| | - | - | - | - | 1,431,235.49 | 1,431,235.49 |
| | - | - | - | - | 4.43 | 4.43 |
| | - | - | - | - | 348,066.01 | 348,066.01 |
| | - | - | - | - | 13,040,677.53 | 13,040,677.53 |
| | 143,960,674.32 | 152,363,259.50 | - | - | 3,640,405,945.46 | 3,936,729,879.28 |

7.4.13.4.1.2

| | | | |
|--|----|------------|------------|
| | | | |
| | | 2021 12 31 | 2020 12 31 |
| | 27 | 76,216.55 | 259,845.73 |

| | | | |
|--|----|------------|-------------|
| | 27 | -76,216.55 | -259,845.73 |
|--|----|------------|-------------|

7.4.13.4.2**7.4.13.4.2.1**

| | 2021 12 31 | | |
|--|----------------|---|----------------|
| | | | |
| | - | - | - |
| | 134,674,430.18 | - | 134,674,430.18 |
| | - | - | - |
| | 134,674,430.18 | - | 134,674,430.18 |
| | 134,674,430.18 | - | 134,674,430.18 |

| | 2020 12 31 | | |
|--|------------|---|---|
| | | | |
| | - | - | - |
| | - | - | - |
| | - | - | - |
| | - | - | - |
| | - | - | - |

7.4.13.4.2.2

| | 5% | | | | | |
|--|------------|--------------|--|------------|------|--|
| | 2021 12 31 | | | 2020 12 31 | | |
| | | 6,733,721.51 | | | 0.00 | |

| | | | |
|--|----|---------------|------|
| | 5% | | |
| | 5% | -6,733,721.51 | 0.00 |

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

| | 2021 12 31 | | 2020 12 31 | |
|---|------------------|-------|------------------|-------|
| | | % | | % |
| - | 1,599,972,154.01 | 93.00 | 3,647,813,683.01 | 92.66 |
| | - | - | - | - |
| | 91,909,008.00 | 5.34 | 170,333,462.30 | 4.33 |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | 1,691,881,162.01 | 98.34 | 3,818,147,145.31 | 96.99 |

7.4.13.4.3.2

| 95% | | | | | |
|-----|-------|------------|-----------------|------------|-----------------|
| | | 2021 12 31 | | 2020 12 31 | |
| | | | | | |
| VaR | 4.94% | 2020 12 | -110,984,279.32 | 2020 12 | -170,249,361.90 |

| | | | | | |
|--|----|-----|--------|--|--|
| | 31 | VaR | 4.32%) | | |
|--|----|-----|--------|--|--|

VaR

95%

2020

7.4.14

7.4.14.1

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2021 12 31

1,596,531,403.86

91,307,239.55

4,042,518.60

2020 12 31

3,638,270,381.90

170,531,987.71

9,344,775.70

7.4.14.1.2.2

7.4.14.1.2.3

9,344,775.70

0.00

8,654,948.18

307,349.77

3,045,341.31

0.00

4,042,518.60

997,177.29

7.4.14.2

7.4.14.3

§8

8.1

| | | | % |
|---|--|------------------|--------|
| 1 | | 1,599,972,154.01 | 92.79 |
| | | 1,599,972,154.01 | 92.79 |
| 2 | | - | - |
| 3 | | 91,909,008.00 | 5.33 |
| | | 91,909,008.00 | 5.33 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 30,031,845.80 | 1.74 |
| 8 | | 2,346,111.01 | 0.14 |
| 9 | | 1,724,259,118.82 | 100.00 |

134,674,430.18

7.83%

8.2

8.2.1

| A | | - | - |
|---|--|------------------|-------|
| B | | - | - |
| C | | 1,217,158,564.29 | 70.75 |
| D | | - | - |
| E | | 4,713.80 | 0.00 |
| F | | 1,339,062.84 | 0.08 |
| G | | 25,722.00 | 0.00 |
| H | | 4,608.00 | 0.00 |
| I | | 2,644,859.47 | 0.15 |
| J | | 69,749.68 | 0.00 |
| K | | - | - |
| L | | 57,805,020.00 | 3.36 |

| | | | |
|---|--|------------------|-------|
| M | | 114,243,735.14 | 6.64 |
| N | | 27,784.19 | 0.00 |
| O | | - | - |
| P | | - | - |
| Q | | 71,927,520.70 | 4.18 |
| R | | 46,383.72 | 0.00 |
| S | | - | - |
| | | 1,465,297,723.83 | 85.17 |

8.2.2

| | | | |
|---|--|----------------|------|
| A | | - | - |
| B | | - | - |
| C | | 72,361,107.50 | 4.21 |
| D | | - | - |
| E | | - | - |
| F | | 62,313,322.68 | 3.62 |
| G | | - | - |
| H | | - | - |
| I | | - | - |
| J | | - | - |
| K | | - | - |
| | | 134,674,430.18 | 7.83 |

8.3

| | | | | | |
|----|--------|--|-----------|----------------|------|
| 1 | 600809 | | 490,448 | 154,873,669.44 | 9.00 |
| 2 | 603369 | | 2,485,897 | 135,232,796.80 | 7.86 |
| 3 | 000596 | | 525,237 | 128,157,828.00 | 7.45 |
| 4 | 603259 | | 959,100 | 113,730,078.00 | 6.61 |
| 5 | 600132 | | 744,478 | 112,654,410.96 | 6.55 |
| 6 | 000858 | | 505,300 | 112,510,098.00 | 6.54 |
| 7 | 603345 | | 628,000 | 107,249,840.00 | 6.23 |
| 8 | 600519 | | 43,103 | 88,361,150.00 | 5.14 |
| 9 | 300595 | | 1,539,516 | 88,322,032.92 | 5.13 |
| 10 | 600309 | | 839,100 | 84,749,100.00 | 4.93 |
| 11 | 09633 | | 1,720,200 | 72,361,107.50 | 4.21 |
| 12 | 300015 | | 1,700,789 | 71,909,358.92 | 4.18 |

| | | | | | |
|----|--------|--|-----------|---------------|------|
| 13 | 002475 | | 1,445,600 | 71,123,520.00 | 4.13 |
| 14 | 603899 | | 1,024,961 | 66,120,234.11 | 3.84 |
| 15 | 02269 | | 823,500 | 62,313,322.68 | 3.62 |
| 16 | 002027 | | 7,058,000 | 57,805,020.00 | 3.36 |
| 17 | 300760 | | 148,600 | 56,586,880.00 | 3.29 |
| 18 | 688235 | | 17,535 | 2,533,982.85 | 0.15 |
| 19 | 601728 | | 394,011 | 1,682,426.97 | 0.10 |
| 20 | 688032 | | 1,689 | 1,189,039.11 | 0.07 |
| 21 | 301177 | | 7,920 | 999,187.20 | 0.06 |
| 22 | 688176 | | 37,990 | 873,010.20 | 0.05 |
| 23 | 688110 | | 14,044 | 634,507.92 | 0.04 |
| 24 | 688778 | | 5,075 | 511,255.50 | 0.03 |
| 25 | 688112 | | 4,901 | 480,199.98 | 0.03 |
| 26 | 688151 | | 12,238 | 443,994.64 | 0.03 |
| 27 | 688167 | | 2,014 | 441,066.00 | 0.03 |
| 28 | 688230 | | 2,594 | 370,682.60 | 0.02 |
| 29 | 688192 | | 8,926 | 330,351.26 | 0.02 |
| 30 | 688262 | | 7,129 | 299,275.42 | 0.02 |
| 31 | 301189 | | 4,345 | 259,307.90 | 0.02 |
| 32 | 301166 | | 2,528 | 258,233.50 | 0.02 |
| 33 | 688766 | | 704 | 241,281.92 | 0.01 |
| 34 | 301096 | | 2,714 | 231,152.38 | 0.01 |
| 35 | 688206 | | 6,000 | 220,140.00 | 0.01 |
| 36 | 301100 | | 5,985 | 218,204.16 | 0.01 |
| 37 | 301101 | | 3,703 | 197,280.72 | 0.01 |
| 38 | 301168 | | 3,281 | 194,447.89 | 0.01 |
| 39 | 301111 | | 3,783 | 178,144.72 | 0.01 |
| 40 | 301190 | | 5,741 | 171,802.70 | 0.01 |
| 41 | 688670 | | 2,310 | 171,194.10 | 0.01 |
| 42 | 301108 | | 2,800 | 166,667.20 | 0.01 |
| 43 | 688265 | | 2,374 | 166,298.70 | 0.01 |
| 44 | 301138 | | 2,849 | 163,804.70 | 0.01 |
| 45 | 301179 | | 2,941 | 161,592.01 | 0.01 |
| 46 | 301199 | | 4,014 | 139,825.80 | 0.01 |
| 47 | 688227 | | 4,164 | 133,581.12 | 0.01 |
| 48 | 688296 | | 2,173 | 107,932.91 | 0.01 |
| 49 | 688236 | | 4,052 | 107,094.36 | 0.01 |
| 50 | 301182 | | 2,932 | 103,061.60 | 0.01 |
| 51 | 301198 | | 2,613 | 95,084.09 | 0.01 |

| | | | | | |
|----|--------|--|-------|-----------|------|
| 52 | 301193 | | 2,970 | 93,789.63 | 0.01 |
| 53 | 688210 | | 2,218 | 87,677.54 | 0.01 |
| 54 | 688786 | | 1,513 | 81,717.13 | 0.00 |
| 55 | 301136 | | 7,172 | 75,449.44 | 0.00 |
| 56 | 600927 | | 1,859 | 69,749.68 | 0.00 |
| 57 | 301050 | | 233 | 54,694.42 | 0.00 |
| 58 | 603071 | | 1,627 | 41,098.02 | 0.00 |
| 59 | 688038 | | 2,132 | 39,911.04 | 0.00 |
| 60 | 688681 | | 1,899 | 38,245.86 | 0.00 |
| 61 | 688501 | | 1,759 | 37,132.49 | 0.00 |
| 62 | 301035 | | 644 | 36,244.32 | 0.00 |
| 63 | 301090 | | 2,764 | 31,012.08 | 0.00 |
| 64 | 603230 | | 1,140 | 29,491.80 | 0.00 |
| 65 | 301039 | | 2,064 | 25,820.64 | 0.00 |
| 66 | 001317 | | 300 | 25,722.00 | 0.00 |
| 67 | 301069 | | 539 | 23,829.19 | 0.00 |
| 68 | 301093 | | 409 | 20,388.65 | 0.00 |
| 69 | 301018 | | 782 | 20,378.92 | 0.00 |
| 70 | 301149 | | 1,214 | 20,346.64 | 0.00 |
| 71 | 301082 | | 915 | 19,699.95 | 0.00 |
| 72 | 603216 | | 772 | 19,523.88 | 0.00 |
| 73 | 300994 | | 420 | 19,089.00 | 0.00 |
| 74 | 001296 | | 310 | 18,376.80 | 0.00 |
| 75 | 301060 | | 587 | 18,161.78 | 0.00 |
| 76 | 301088 | | 704 | 17,367.68 | 0.00 |
| 77 | 301091 | | 524 | 16,406.44 | 0.00 |
| 78 | 300614 | | 329 | 15,792.00 | 0.00 |
| 79 | 301118 | | 315 | 15,441.30 | 0.00 |
| 80 | 301089 | | 220 | 14,944.60 | 0.00 |
| 81 | 301180 | | 654 | 14,858.88 | 0.00 |
| 82 | 301009 | | 801 | 14,778.45 | 0.00 |
| 83 | 301046 | | 290 | 14,207.10 | 0.00 |
| 84 | 301015 | | 462 | 13,998.60 | 0.00 |
| 85 | 301188 | | 647 | 13,250.56 | 0.00 |
| 86 | 301020 | | 421 | 12,815.24 | 0.00 |
| 87 | 301026 | | 203 | 12,734.19 | 0.00 |
| 88 | 301013 | | 471 | 12,104.70 | 0.00 |
| 89 | 301021 | | 290 | 12,014.70 | 0.00 |
| 90 | 300993 | | 410 | 11,771.10 | 0.00 |

| | | | | | |
|-----|--------|--|-------|-----------|------|
| 91 | 301092 | | 323 | 11,472.96 | 0.00 |
| 92 | 301048 | | 843 | 10,925.28 | 0.00 |
| 93 | 301011 | | 175 | 10,535.00 | 0.00 |
| 94 | 301028 | | 733 | 9,895.50 | 0.00 |
| 95 | 301040 | | 241 | 9,280.91 | 0.00 |
| 96 | 301078 | | 756 | 9,177.84 | 0.00 |
| 97 | 301062 | | 523 | 8,896.23 | 0.00 |
| 98 | 301012 | | 170 | 8,608.80 | 0.00 |
| 99 | 301052 | | 252 | 8,477.28 | 0.00 |
| 100 | 301025 | | 403 | 8,414.64 | 0.00 |
| 101 | 301066 | | 344 | 7,856.96 | 0.00 |
| 102 | 300814 | | 328 | 7,832.64 | 0.00 |
| 103 | 301055 | | 355 | 7,731.90 | 0.00 |
| 104 | 301133 | | 286 | 7,707.70 | 0.00 |
| 105 | 301030 | | 242 | 7,627.84 | 0.00 |
| 106 | 301016 | | 275 | 7,128.00 | 0.00 |
| 107 | 300998 | | 201 | 6,699.33 | 0.00 |
| 108 | 301033 | | 108 | 6,476.76 | 0.00 |
| 109 | 301049 | | 196 | 6,452.32 | 0.00 |
| 110 | 301032 | | 513 | 6,417.63 | 0.00 |
| 111 | 301056 | | 572 | 6,343.48 | 0.00 |
| 112 | 301036 | | 205 | 6,135.65 | 0.00 |
| 113 | 301041 | | 215 | 6,065.15 | 0.00 |
| 114 | 301072 | | 181 | 6,047.21 | 0.00 |
| 115 | 301007 | | 303 | 6,035.76 | 0.00 |
| 116 | 301083 | | 416 | 5,911.36 | 0.00 |
| 117 | 300854 | | 203 | 5,539.87 | 0.00 |
| 118 | 301063 | | 153 | 5,524.83 | 0.00 |
| 119 | 001234 | | 333 | 5,504.49 | 0.00 |
| 120 | 301038 | | 266 | 5,381.18 | 0.00 |
| 121 | 300995 | | 191 | 5,292.61 | 0.00 |
| 122 | 301010 | | 218 | 5,227.64 | 0.00 |
| 123 | 301059 | | 259 | 4,998.70 | 0.00 |
| 124 | 301027 | | 286 | 4,761.90 | 0.00 |
| 125 | 603176 | | 1,924 | 4,713.80 | 0.00 |
| 126 | 301037 | | 193 | 4,682.18 | 0.00 |
| 127 | 301073 | | 144 | 4,608.00 | 0.00 |
| 128 | 301053 | | 155 | 4,460.90 | 0.00 |
| 129 | 301057 | | 218 | 4,146.36 | 0.00 |

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|-----|--------|--|-----|----------|------|
| 130 | 301068 | | 144 | 4,086.72 | 0.00 |
| 131 | 301079 | | 140 | 3,474.80 | 0.00 |

8.4**8.4.1****2% 20**

| | | | | | |
|----|--------|--|--|----------------|------|
| | | | | | |
| 1 | 002352 | | | 175,675,779.78 | 4.46 |
| 2 | 02269 | | | 75,901,511.30 | 1.93 |
| 3 | 603345 | | | 75,686,938.00 | 1.92 |
| 4 | 603027 | | | 69,587,262.26 | 1.77 |
| 5 | 09633 | | | 68,035,904.66 | 1.73 |
| 6 | 002475 | | | 65,986,252.47 | 1.68 |
| 7 | 603317 | | | 62,419,857.10 | 1.59 |
| 8 | 600276 | | | 58,759,721.00 | 1.49 |
| 9 | 603899 | | | 42,332,235.75 | 1.08 |
| 10 | 600600 | | | 27,001,527.50 | 0.69 |
| 11 | 300595 | | | 21,084,534.48 | 0.54 |
| 12 | 300015 | | | 19,992,812.24 | 0.51 |
| 13 | 300760 | | | 14,818,958.00 | 0.38 |
| 14 | 600132 | | | 12,665,247.40 | 0.32 |
| 15 | 688235 | | | 3,377,241.00 | 0.09 |
| 16 | 601728 | | | 2,549,814.69 | 0.06 |
| 17 | 688819 | | | 1,186,083.78 | 0.03 |
| 18 | 688739 | | | 1,012,330.00 | 0.03 |
| 19 | 688538 | | | 994,163.40 | 0.03 |
| 20 | 688032 | | | 942,124.20 | 0.02 |

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8.4.2**2% 20**

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|---|--------|--|--|----------------|------|
| | | | | | |
| 1 | 600809 | | | 262,259,748.50 | 6.66 |
| 2 | 600309 | | | 211,050,436.14 | 5.36 |
| 3 | 002352 | | | 189,683,507.00 | 4.82 |
| 4 | 600276 | | | 155,262,126.89 | 3.94 |

| | | | | |
|----|--------|--|----------------|------|
| 5 | 600600 | | 143,605,776.78 | 3.65 |
| 6 | 603345 | | 141,937,477.74 | 3.61 |
| 7 | 603369 | | 141,445,395.15 | 3.59 |
| 8 | 603317 | | 139,854,049.10 | 3.55 |
| 9 | 000858 | | 130,628,389.83 | 3.32 |
| 10 | 000596 | | 129,695,499.00 | 3.29 |
| 11 | 600519 | | 116,232,775.90 | 2.95 |
| 12 | 300595 | | 115,568,847.19 | 2.94 |
| 13 | 603259 | | 114,841,968.09 | 2.92 |
| 14 | 600132 | | 110,918,660.18 | 2.82 |
| 15 | 300015 | | 100,041,527.20 | 2.54 |
| 16 | 300760 | | 95,776,939.02 | 2.43 |
| 17 | 603899 | | 90,306,283.51 | 2.29 |
| 18 | 002027 | | 82,476,157.75 | 2.10 |
| 19 | 603027 | | 63,184,139.43 | 1.60 |
| 20 | 02269 | | 4,391,117.72 | 0.11 |

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8.4.3

| | |
|--|------------------|
| | 824,608,655.34 |
| | 2,600,466,748.44 |

" " " "

8.5

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|---|--|---------------|------|
| | | | |
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 90,054,000.00 | 5.23 |
| | | 90,054,000.00 | 5.23 |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | 1,855,008.00 | 0.11 |
| 8 | | - | - |
| 9 | | - | - |

| | | | |
|----|--|---------------|------|
| 10 | | 91,909,008.00 | 5.34 |
|----|--|---------------|------|

8.6

| 1 | 210206 | 21 06 | 600,000 | 60,042,000.00 | 3.49 |
|---|--------|-------|---------|---------------|------|
| 2 | 190202 | 19 02 | 300,000 | 30,012,000.00 | 1.74 |
| 3 | 113044 | | 16,950 | 1,855,008.00 | 0.11 |

8.7**8.8****8.9****8.10****8.10.1****8.10.2****8.11****8.11.1****8.11.2**

8.11.3**8.12****8.12.1****8.12.2****8.12.3**

| | | |
|---|--|--------------|
| | | |
| 1 | | 144,609.11 |
| 2 | | - |
| 3 | | - |
| 4 | | 1,932,810.24 |
| 5 | | 268,691.66 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 2,346,111.01 |

8.12.4

| | | | | |
|---|--------|--|--------------|------|
| | | | | |
| 1 | 113044 | | 1,855,008.00 | 0.11 |

8.12.5**8.12.6**

§ 9

9.1

| | () | | | | | |
|---|--------|-----------|----------------|--------|----------------|--------|
| A | 45,026 | 12,970.36 | 376,165,750.95 | 64.41% | 207,837,839.23 | 35.59% |
| E | 238 | 35,366.16 | 5,350,317.76 | 63.56% | 3,066,828.41 | 36.44% |
| | 45,264 | 13,088.12 | 381,516,068.71 | 64.40% | 210,904,667.64 | 35.60% |

9.2

| | | | |
|--|---|------------|-------|
| | A | 898,509.35 | 0.15% |
| | E | 3,261.29 | 0.04% |
| | | 901,770.64 | 0.15% |

9.3

| | A | 10-50 |
|--|---|-------|
| | E | 0 |
| | | 10-50 |
| | A | 10-50 |
| | E | 0 |
| | | 10-50 |

§ 10

| | A | E |
|-------------|------------------|--------------|
| 2011年10月20日 | 355,399,768.39 | - |
| | 1,216,913,878.68 | 8,538,162.38 |
| | 474,020,773.68 | 7,626,281.28 |
| : | 1,106,931,062.18 | 7,747,297.49 |
| "_" | - | - |
| | 584,003,590.18 | 8,417,146.17 |

§ 11

11.1

2021 1 30 0:00 2021 2 28 17:00

677,856,972.57

54.36%

100%

2021 3 1

2021 3 3

11.2

11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

11.2.2

2021 5

2021 8

11.3

11.4

2021 3 3

11.5

90,000.00

5

11.6**11.7****11.7.1**

| | 1 | 1,036,907,568.85 | 30.58% | 708,113.39 | 25.20% | - |
|--|---|------------------|--------|------------|--------|---|
| | 1 | 468,018,067.82 | 13.80% | 435,864.98 | 15.51% | - |
| | 2 | 435,943,218.15 | 12.86% | 405,989.42 | 14.45% | - |
| | 1 | 382,924,356.99 | 11.29% | 356,618.74 | 12.69% | - |
| | 1 | 373,979,112.78 | 11.03% | 348,283.68 | 12.39% | - |
| | 1 | 241,683,725.94 | 7.13% | 200,911.57 | 7.15% | - |
| | 1 | 175,639,067.78 | 5.18% | 146,008.25 | 5.20% | - |
| | 1 | 131,307,341.84 | 3.87% | 96,024.45 | 3.42% | - |
| | 1 | 72,935,383.75 | 2.15% | 46,043.89 | 1.64% | - |
| | 1 | 71,077,446.48 | 2.10% | 66,194.61 | 2.36% | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

| | | | | | | |
|--|---|---|---|---|---|---|
| | | | | | | |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

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|----|--------|--|-----------|
| 2 | 2020 4 | | 2021 1 22 |
| 3 | 2020 4 | | 2021 1 22 |
| 4 | | | 2021 1 26 |
| 5 | | | 2021 1 26 |
| 6 | | | 2021 1 27 |
| 7 | | | 2021 1 28 |
| 8 | | | 2021 3 3 |
| 9 | | | 2021 3 3 |
| 10 | | | 2021 3 3 |
| 11 | | | 2021 3 3 |
| 12 | | | 2021 3 3 |
| 13 | | | 2021 3 16 |
| 14 | | | 2021 3 26 |
| 15 | 2020 | | 2021 3 30 |
| 16 | 2020 | | 2021 3 30 |

| | | | |
|----|--------|--|-----------|
| | | | |
| 17 | | | 2021 3 31 |
| 18 | 2021 1 | | 2021 4 21 |
| 19 | 2021 | | 2021 4 21 |
| 20 | | | 2021 4 30 |
| 21 | | | 2021 6 3 |
| 22 | | | 2021 6 3 |
| 23 | | | 2021 6 3 |
| 24 | | | 2021 6 3 |
| 25 | | | 2021 6 3 |
| 26 | | | 2021 6 7 |
| 27 | | | 2021 6 18 |
| 28 | | | 2021 6 22 |
| 29 | 40 | | 2021 6 29 |
| 30 | | | 2021 6 29 |

| | | | |
|----|--------|--|-----------|
| 31 | | | 2021 6 29 |
| 32 | | | 2021 6 29 |
| 33 | | | 2021 6 29 |
| 34 | | | 2021 7 2 |
| 35 | | | 2021 7 5 |
| 36 | | | 2021 7 14 |
| 37 | 2021 2 | | 2021 7 21 |
| 38 | 2021 | | 2021 7 21 |
| 39 | | | 2021 7 22 |
| 40 | | | 2021 7 29 |
| 41 | | | 2021 8 5 |
| 42 | | | 2021 8 6 |

| | | | |
|----|--------|--|------------|
| 43 | | | 2021 8 11 |
| 44 | | | 2021 8 13 |
| 45 | | | 2021 8 18 |
| 46 | | | 2021 8 18 |
| 47 | | | 2021 8 20 |
| 48 | | | 2021 8 26 |
| 49 | | | 2021 8 30 |
| 50 | 2021 | | 2021 8 31 |
| 51 | 2021 | | 2021 8 31 |
| 52 | | | 2021 9 16 |
| 53 | | | 2021 10 21 |
| 54 | 2021 3 | | 2021 10 27 |
| 55 | | | 2021 10 27 |

| | | | |
|----|--------|--|------------|
| | 2021 3 | | |
| 56 | 2021 | | 2021 10 27 |
| 57 | | | 2021 11 9 |
| 58 | | | 2021 11 16 |
| 59 | | | 2021 11 23 |
| 60 | 2021 1 | | 2021 11 30 |
| 61 | | | 2021 12 2 |
| 62 | | | 2021 12 3 |
| 63 | | | 2021 12 23 |

§12

12.1

20%

20%

12.2

§13

13.1

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

13.2

13.3

2022 3 31