

2021

2021 12 31

2022 3 31

**§1**

**1.1**

2022 3 29

2021 1 1      2021 12 31

**1.2**

<b>§1</b>	.....	<b>2</b>
1.1	.....	2
1.2	.....	3
<b>§2</b>	.....	<b>7</b>
2.1	.....	7
2.2	.....	7
2.3	.....	7
2.4	.....	8
2.5	.....	8
<b>§3</b>	.....	<b>9</b>
3.1	.....	9
3.2	.....	9
3.3	.....	11
<b>§4</b>	.....	<b>12</b>
4.1	.....	12
4.2	.....	15
4.3	.....	15
4.4	.....	16
4.5	.....	17
4.6	.....	17
4.7	.....	17
4.8	.....	18
4.9	.....	18
<b>§5</b>	.....	<b>19</b>
5.1	.....	19
5.2	.....	19
5.3	.....	19
<b>§6</b>	.....	<b>20</b>
6.1	.....	20
6.2	.....	20
<b>§7</b>	.....	<b>22</b>
7.1	.....	22
7.2	.....	23
7.3	.....	24
7.4	.....	25
<b>§8</b>	.....	<b>54</b>
8.1	.....	54
8.2	.....	54
8.3	.....	55
8.4	.....	59
8.5	.....	62
8.6	.....	62
8.7	.....	62

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8.8	.....	62
8.9	.....	62
8.10	.....	62
8.11	.....	63
8.12	.....	63
<b>§9</b>	.....	<b>64</b>
9.1	.....	64
9.2	.....	64
9.3	.....	64
<b>§10</b>	.....	<b>65</b>
<b>§ 11</b>	.....	<b>66</b>
11.1	.....	66
11.2	.....	66
11.3	.....	66
11.4	.....	66
11.5	.....	66
11.6	.....	66
11.7	.....	66
11.8	.....	70
<b>§12</b>	.....	<b>74</b>
12.1	20% .....	74
12.2	.....	74
<b>§13</b>	.....	<b>75</b>
13.1	.....	75
13.2	.....	75
13.3	.....	75

## §2

### 2.1

	CXLH
	519975
	519975
	2015 2 4
	313,191,702.00

### 2.2

	700 × 75%
	× 25%

### 2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

	68 9	188
	68 9	18
	200120	200336

## 2.4

	<a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a>
	68 9
	18

## 2.5

		222 30
		17

## § 3

## 3.1

3.1.1	2021	2020	2019
	73,632,689.01	290,827,391.95	115,522,581.76
	67,882,580.55	261,774,147.77	210,352,631.71
	0.2825	0.4681	0.2098
	18.71%	42.86%	27.69%
	30.88%	47.06%	34.07%
3.1.2	2021	2020	2019
	195,447,887.71	85,410,257.90	-194,894,062.02
	0.6241	0.2500	-0.2628
	512,501,367.58	427,002,364.32	630,104,138.13
	1.636	1.250	0.850
3.1.3	2021	2020	2019
	124.64%	71.64%	16.72%

1

2

3

## 3.2

## 3.2.1

	-0.49%	1.04%	2.37%	0.57%	-2.86%	0.47%
	13.37%	1.41%	3.35%	0.75%	10.02%	0.66%
	30.88%	1.31%	9.34%	0.81%	21.54%	0.50%
	158.04%	1.48%	66.46%	1.04%	91.58%	0.44%
	52.04%	1.39%	30.20%	0.98%	21.84%	0.41%
	124.64%	1.71%	39.68%	1.25%	84.96%	0.46%



### 3.3



FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

#### 4.1.2

	LOF	2015 3 14	-	11	2010 7  100 LOF



2

## 4.2

## 4.3

### 4.3.1

1

2

1

2

5 1

3

4

5

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2021

PMI

**4.4.2**

2021 12 31

1.636

2.036

30.88%

9.34%

**4.5**

A

**4.6**

**4.7**

**4.8**



**4.9**

**§5**

**5.1**

2021

**5.2**

2021

**5.3**

2021

## §6

### 6.1

	( ) (22) P00078

### 6.2

	2021 12 31                      2021 (                      )
	2021 12 31                      2021
	"    "
	-
	-
	(                      "                      " )
	2021

	( )
	(1)
	(2)
	(3)
	(4)
	(5) ( )
	( )
	222 30
	2022 3 28

## §7

## 7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	30,020,789.10	26,274,237.94
		1,693,528.19	1,638,109.94
		165,288.97	175,091.59
	7.4.7.2	483,402,558.41	400,624,255.94
		483,402,558.41	399,767,208.44
		-	-
		-	857,047.50
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		2,262,882.59	3,557,165.19
	7.4.7.5	7,437.11	6,712.08
		-	-
		102,204.07	167,112.76
		-	-
	7.4.7.6	-	-
		517,654,688.44	432,442,685.44
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		2,610,946.35	-
		724,289.47	4,032,261.80
		643,614.13	562,427.19
		107,269.06	93,737.86
		-	-
	7.4.7.7	887,452.22	560,871.99
		-	4.51
		-	-

		-	-	
		-	-	
	7.4.7.8	179,749.63	191,017.77	
		5,153,320.86	5,440,321.12	
	7.4.7.9	313,191,702.00	341,592,106.42	
	7.4.7.10	199,309,665.58	85,410,257.90	
		512,501,367.58	427,002,364.32	
		517,654,688.44	432,442,685.44	
2021	12	31	1.636	313,191,702.00

## 7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		78,655,559.88	278,690,798.51
1.		225,467.03	548,803.30
	7.4.7.11	225,199.91	330,962.10
		267.12	210,684.93
		-	-
		-	7,156.27
		-	-
		-	-
2.	" -"	83,297,181.50	306,670,532.97
	7.4.7.12	79,812,437.68	300,978,849.92
		-	-
	7.4.7.13	127,887.82	171,967.09
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	3,356,856.00	5,519,715.96
3.	" -"	-5,750,108.46	-29,053,244.18
4.	" -"	-	-
5.	" -"	883,019.81	524,706.42
		10,772,979.33	16,916,650.74
1	7.4.10.2.1	5,474,849.93	9,203,248.69
2	7.4.10.2.2	912,475.10	1,533,874.74

3		-	-
4	7.4.7.19	4,171,095.23	5,952,079.80
5		-	-
		-	-
6		0.96	6.30
7	7.4.7.20	214,558.11	227,441.21
	" -"	67,882,580.55	261,774,147.77
		-	-
	" -"	67,882,580.55	261,774,147.77

## 7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	341,592,106.42	85,410,257.90	427,002,364.32
	-	67,882,580.55	67,882,580.55
" -"	-28,400,404.42	46,016,827.13	17,616,422.71
1.	283,389,917.95	183,142,431.39	466,532,349.34
2.	-311,790,322.37	-137,125,604.26	-448,915,926.63
" -"	-	-	-
	313,191,702.00	199,309,665.58	512,501,367.58
	2020 1 1	2020 12 31	

	741,636,803.33	-111,532,665.20	630,104,138.13
	-	261,774,147.77	261,774,147.77
" -"	-400,044,696.91	-64,831,224.67	-464,875,921.58
1.	220,308,333.02	-2,019,312.03	218,289,020.99
2.	-620,353,029.93	-62,811,912.64	-683,164,942.57
" -"	-	-	-
	341,592,106.42	85,410,257.90	427,002,364.32

7.1 7.4

**7.4****7.4.1**

( " " )

( " " )

(

" " ) [2014]1360

869,346,402.40

(

) 2015 2 4

( )

( )

80%-95%

80%

5%-20%

5%

( )

700

× 75%+

× 25%

**7.4.2**

( " " )

**7.4.3**

2021 12 31

2021

**7.4.4**

**7.4.4.1**

1 1 12 31

**7.4.4.2**

**7.4.4.3**

1)

2)

#### 7.4.4.4

(

)

#### 7.4.4.5

1) (

)

2)

3)

4)

#### **7.4.4.6**

#### **7.4.4.7**

#### **7.4.4.8**

( )

( )

**7.4.4.9 / ( )**

-

-

( )

-

**7.4.4.10**

1.50%

0.25%

**7.4.4.11**

1)

6

30%

3

2)

3)

4)

5)

**7.4.4.12**

**7.4.4.13**

**7.4.4.14**

1)

( ) > ( [2017]6 )

<

2)

)

[2017]13 )

(AMAC)

[2013]13 )

(

(

(

3)

<

2015 1

>

( [2014]24 )

(

)

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1) ( )

3%

2)

3)

1 ( 1 )

1 1 ( 1 ) 50%

1 20%

4) A 0.10% ( )

## 7.4.7

## 7.4.7.1

	2021 12 31	2020 12 31
	30,020,789.10	26,274,237.94
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	30,020,789.10	26,274,237.94

## 7.4.7.2

		2021 12 31		
		474,844,583.50	483,402,558.41	8,557,974.91
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		474,844,583.50	483,402,558.41	8,557,974.91
		2020 12 31		
		385,641,172.57	399,767,208.44	14,126,035.87
-		-	-	-
		675,000.00	857,047.50	182,047.50
		-	-	-
		675,000.00	857,047.50	182,047.50
		-	-	-
		-	-	-

	-	-	-
	386,316,172.57	400,624,255.94	14,308,083.37

**7.4.7.3** /

**7.4.7.4**

**7.4.7.4.1**

**7.4.7.4.2**

**7.4.7.5**

	2021 12 31	2020 12 31
	6,600.51	5,456.67
	-	-
	-	-
	762.00	737.20
	-	439.40
	-	-
	-	-
	0.20	0.01
	-	-
	-	-
	74.40	78.80
	7,437.11	6,712.08

**7.4.7.6**

**7.4.7.7**

	2021 12 31	2020 12 31
	887,452.22	560,871.99
	-	-
	887,452.22	560,871.99

**7.4.7.8**

	2021 12 31	2020 12 31
	-	-
	749.63	2,017.77
	-	-
	9,000.00	9,000.00
	50,000.00	60,000.00
	120,000.00	120,000.00
	179,749.63	191,017.77

**7.4.7.9**

	2021 1 1	2021 12 31
	341,592,106.42	341,592,106.42
	283,389,917.95	283,389,917.95
" -"	-311,790,322.37	-311,790,322.37
- /	-	-
/	-	-
	-	-
" -"	-	-
	313,191,702.00	313,191,702.00

( )

( )

**7.4.7.10**

	97,766,007.76	-12,355,749.86	85,410,257.90
	73,632,689.01	-5,750,108.46	67,882,580.55
	24,049,190.94	21,967,636.19	46,016,827.13
	156,274,119.88	26,868,311.51	183,142,431.39
	-132,224,928.94	-4,900,675.32	-137,125,604.26
	-	-	-
	195,447,887.71	3,861,777.87	199,309,665.58

**7.4.7.11**

	2021	1	1	2021	12	2020	1	1	2020	12
	31				31					
	195,482.89				302,539.22					
	-				-					
	-				-					
	19,177.30				25,260.53					
	10,539.72				3,162.35					
	225,199.91				330,962.10					

**7.4.7.12****7.4.7.12.1**      —

	2021	1	1	2021	2020	1	1	2020
	12	31			2020	12	31	
	1,676,523,189.55				2,484,950,003.98			
	1,596,710,751.87				2,183,971,154.06			
	79,812,437.68				300,978,849.92			

**7.4.7.13****7.4.7.13.1**

	2021	1	1	2021	2020	1	1	2020
	12	31			12	31		
---	127,887.82				171,967.09			
---	-				-			
---	-				-			
	127,887.82				171,967.09			

**7.4.7.13.2**      —

	2021	1	1	2021	2020	1	1	2020
	12	31			12	31		

	803,602.40	21,971,818.86
	675,000.00	21,020,802.62
	714.58	779,049.15
	127,887.82	171,967.09

**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	2020	1	1	2020	12
		12	31				31		
				3,356,856.00				5,519,715.96	
				-				-	
				-				-	
				3,356,856.00				5,519,715.96	

**7.4.7.17**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
1.	-5,750,108.46	-29,053,244.18
---	-5,568,060.96	-29,182,609.28
---	-182,047.50	129,365.10
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	-5,750,108.46	-29,053,244.18

**7.4.7.18**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	851,706.94	350,613.88
	31,312.87	173,973.03
	-	119.51
	883,019.81	524,706.42

30

30

3

75%

3

6

50%

6

25%

**7.4.7.19**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	4,171,095.23	5,952,079.80
	-	-
	-	-
	-	-

35

75

	-	-
	4, 171, 095. 23	5, 952, 079. 80

**7.4.7.20**

	2021 1 1 12 31	2021	2020 1 1 31	2020 12
		50, 000. 00		60, 000. 00
		120, 000. 00		120, 000. 00
		-		-
		1, 200. 00		1, 200. 00
		7, 358. 11		10, 241. 21
		36, 000. 00		36, 000. 00
		214, 558. 11		227, 441. 21

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

	"	"
	"	"
	"	"
	"	" )
	"	" )
"		"
" )		"
"		"
	"	"

**7.4.10****7.4.10.1****7.4.10.1.1**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	645,329,494.55			19.31%			431,175,723.76			9.66%		

**7.4.10.1.2**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	-			-			20,729,126.92			97.37%		

**7.4.10.1.3****7.4.10.1.4****7.4.10.1.5**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	574,298.31			26.72%			384,368.03			43.31%		
	394,103.83			13.38%			10,436.51			1.86%		

2

**7.4.10.2****7.4.10.2.1**

	2021 1 1 31	2021 12	2020 1 1 31	2020 12
		5,474,849.93		9,203,248.69
		2,022,186.84		3,674,936.04

× 1.50%

=

× 1.50% ÷

**7.4.10.2.2**

	2021 1 1 31	2021 12	2020 1 1 31	2020 12
		912,475.10		1,533,874.74

× 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		
	30,020,789.10			195,482.89			26,274,237.94				302,539.22	

"

"

2021 12 31

1,693,528.19 (2020 12 31

1,638,109.94 )

**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										
601728		2021 8 11	2022 2 21		4.53	4.27	394,011	1,784,869.83	1,682,426.97	-
688772		2021 9 30	2022 4 15		14.43	39.09	10,080	145,454.40	394,027.20	-
688789		2021 7 1	2022 1 10		30.28	258.86	1,050	31,794.00	271,803.00	-
688176		2021 12 29	2022 1 7		22.98	22.98	11,759	270,221.82	270,221.82	-
688206		2021 12 20	2022 6 28		28.28	33.01	5,560	157,236.80	183,535.60	-
688262		2021 12 28	2022 1 6		41.98	41.98	4,365	183,242.70	183,242.70	-
301136		2021 12 31	2022 7 11		10.52	10.52	7,172	75,449.44	75,449.44	-
301177		2021 12 8	2022 6 15		116.88	116.08	225	26,298.00	26,118.00	-
301069		2021 9 16	2022 3 28		5.17	44.21	539	2,786.63	23,829.19	-
301090		2021 10 19	2022 4 26		10.45	11.22	2,109	22,039.05	23,662.98	-

301050		2021 8 17	2022 2 24		60.64	234.74	94	5,700.16	22,065.56	-
301018		2021 6 28	2022 1 7		8.29	26.06	782	6,482.78	20,378.92	-
301149		2021 11 3	2022 5 10		10.07	16.76	1,214	12,224.98	20,346.64	-
301082		2021 10 14	2022 4 27		15.48	21.53	915	14,164.20	19,699.95	-
301100		2021 12 10	2022 6 17		27.81	31.14	584	16,241.04	18,185.76	-
301060		2021 9 6	2022 3 14		4.17	30.94	587	2,447.79	18,161.78	-
301166		2021 12 21	2022 6 28		86.06	94.50	173	14,888.38	16,348.50	-
301101		2021 12 9	2022 6 16		26.91	43.36	371	9,983.61	16,086.56	-
300994		2021 8 2	2022 2 14		11.90	45.45	344	4,093.60	15,634.80	-
301118		2021 11 9	2022 5 18		22.70	49.02	315	7,150.50	15,441.30	-
301091		2021 10 20	2022 4 29		36.50	31.31	481	17,556.50	15,060.11	-

301089		2021 10 20	2022 4 27		19.11	67.93	220	4,204.20	14,944.60	-
301168		2021 12 2	2022 6 10		39.08	52.13	286	11,176.88	14,909.18	-
301180		2021 11 9	2022 5 16		12.20	22.72	654	7,978.80	14,858.88	-
301189		2021 12 21	2022 6 28		66.18	56.62	256	16,942.08	14,494.72	-
301046		2021 8 10	2022 2 17		8.34	48.99	290	2,418.60	14,207.10	-
301111		2021 11 30	2022 6 7		10.48	36.68	379	3,971.92	13,901.72	-
301188		2021 11 4	2022 5 11		13.00	20.48	647	8,411.00	13,250.56	-
301093		2021 10 21	2022 5 5		58.08	49.85	258	14,984.64	12,861.30	-
301020		2021 6 28	2022 1 6		10.64	30.44	421	4,479.44	12,815.24	-
301138		2021 12 8	2022 6 15		26.17	44.86	285	7,458.45	12,785.10	-
301026		2021 7 8	2022 1 17		18.03	62.73	203	3,660.09	12,734.19	-

301096		2021 12 13	2022 6 20		79.60	78.53	160	12,736.00	12,564.80	-
301190		2021 12 17	2022 6 24		27.85	27.46	439	12,226.15	12,054.94	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301039		2021 7 1	2022 1 10		6.96	12.51	936	6,514.56	11,709.36	-
301199		2021 11 30	2022 6 7		29.28	32.00	351	10,277.28	11,232.00	-
301048		2021 8 11	2022 2 28		4.13	12.96	843	3,481.59	10,925.28	-
301179		2021 12 1	2022 6 8		43.99	50.77	202	8,885.98	10,255.54	-
301040		2021 7 26	2022 2 7		13.57	38.51	241	3,270.37	9,280.91	-
301108		2021 11 25	2022 6 6		57.27	53.71	171	9,793.17	9,184.41	-
301078		2021 9 30	2022 4 14		5.77	12.14	756	4,362.12	9,177.84	-
301088		2021 10 19	2022 4 28		33.16	24.67	372	12,335.52	9,177.24	-
301182		2021	2022		27.12	30.58	294	7,973.28	8,990.52	-

		12 16	6 23							
301062		2021 9 7	2022 3 14		3.31	17.01	523	1,731.13	8,896.23	-
301193		2021 12 2	2022 6 9		30.73	29.14	297	9,126.81	8,654.58	-
301052		2021 8 23	2022 2 28		8.11	33.64	252	2,043.72	8,477.28	-
301092		2021 10 21	2022 5 5		36.31	35.52	238	8,641.78	8,453.76	-
301025		2021 7 6	2022 1 24		1.55	20.88	403	624.65	8,414.64	-
301066		2021 9 13	2022 3 22		5.24	22.84	344	1,802.56	7,856.96	-
300814		2021 8 4	2022 2 14		8.40	23.88	328	2,755.20	7,832.64	-
301028		2021 7 12	2022 1 20		5.31	13.50	580	3,079.80	7,830.00	-
301055		2021 8 26	2022 3 7		6.90	21.78	355	2,449.50	7,731.90	-
301133		2021 11 19	2022 5 26		14.33	26.95	286	4,098.38	7,707.70	-
301198		2021 11	2022 6		21.76	29.20	262	5,701.12	7,650.40	-

		25	2							
301030		2021 7 15	2022 1 24		6.10	31.52	242	1,476.20	7,627.84	-
301033		2021 7 15	2022 1 26		15.14	59.97	108	1,635.12	6,476.76	-
301049		2021 8 17	2022 2 24		19.34	32.92	196	3,790.64	6,452.32	-
301032		2021 7 15	2022 1 24		4.97	12.51	513	2,549.61	6,417.63	-
301056		2021 8 27	2022 3 7		3.93	11.09	572	2,247.96	6,343.48	-
301036		2021 7 21	2022 2 16		23.38	29.93	205	4,792.90	6,135.65	-
301041		2021 8 2	2022 2 11		7.31	28.21	215	1,571.65	6,065.15	-
301072		2021 9 22	2022 3 29		7.46	33.41	181	1,350.26	6,047.21	-
301083		2021 10 13	2022 4 21		9.08	14.21	416	3,777.28	5,911.36	-
300854		2021 9 8	2022 3 16		9.96	27.29	203	2,021.88	5,539.87	-
301063		2021 9	2022 3		17.40	36.11	153	2,662.20	5,524.83	-

		9	24							
001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-
301038		2021 7 22	2022 2 7		6.68	20.23	266	1,776.88	5,381.18	-
301059		2021 9 3	2022 3 14		8.09	19.30	259	2,095.31	4,998.70	-
301027		2021 7 8	2022 1 19		11.45	16.65	286	3,274.70	4,761.90	-
301037		2021 7 21	2022 2 7		14.82	24.26	193	2,860.26	4,682.18	-
301073		2021 9 22	2022 3 30		12.24	32.00	144	1,762.56	4,608.00	-
301053		2021 8 25	2022 3 1		11.87	28.78	155	1,839.85	4,460.90	-
301057		2021 8 31	2022 3 9		8.03	19.02	218	1,750.54	4,146.36	-
301068		2021 9 16	2022 3 28		13.98	28.38	144	2,013.12	4,086.72	-
301079		2021 10 11	2022 4 19		11.92	24.82	140	1,668.80	3,474.80	-

**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****7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	0.00	0.00
AAA	0.00	857,047.50
	0.00	0.00
	0.00	857,047.50

**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		
	30,020,789.10		-	-	-	30,020,789.10
	1,693,528.19		-	-	-	1,693,528.19

	165,288.97	-	-	-	-	165,288.97
	-	-	-	-	483,402,558.41	483,402,558.41
	-	-	-	-	2,262,882.59	2,262,882.59
	-	-	-	-	7,437.11	7,437.11
	-	-	-	-	102,204.07	102,204.07
	31,879,606.26	-	-	-	485,775,082.18	517,654,688.44
	-	-	-	-	2,610,946.35	2,610,946.35
	-	-	-	-	724,289.47	724,289.47
	-	-	-	-	643,614.13	643,614.13
	-	-	-	-	107,269.06	107,269.06
	-	-	-	-	887,452.22	887,452.22
	-	-	-	-	179,749.63	179,749.63
	-	-	-	-	5,153,320.86	5,153,320.86
	31,879,606.26	-	-	-	480,621,761.32	512,501,367.58
2020 12 31	6	6	-1	1-5	5	
	26,274,237.94	-	-	-	-	26,274,237.94
	1,638,109.94	-	-	-	-	1,638,109.94
	175,091.59	-	-	-	-	175,091.59
	-	857,047.50	-	-	399,767,208.44	400,624,255.94
	-	-	-	-	3,557,165.19	3,557,165.19
	-	-	-	-	6,712.08	6,712.08
	497.02	-	-	-	166,615.74	167,112.76
	28,087,936.49	857,047.50	-	-	403,497,701.45	432,442,685.44
	-	-	-	-	4,032,261.80	4,032,261.80
	-	-	-	-	562,427.19	562,427.19
	-	-	-	-	93,737.86	93,737.86
	-	-	-	-	560,871.99	560,871.99
	-	-	-	-	4.51	4.51
	-	-	-	-	191,017.77	191,017.77
	-	-	-	-	5,440,321.12	5,440,321.12
	28,087,936.49	857,047.50	-	-	398,057,380.33	427,002,364.32

#### 7.4.13.4.1.2


		2021 12 31			2020 12 31		
		27			0.00		
27				0.00			-13,283.23

**7.4.13.4.2****7.4.13.4.3**

VaR (Value at Risk)

12 31

**7.4.13.4.3.1**

	2021 12 31		2020 12 31	
		%		%
-	483,402,558.41	94.32	399,767,208.44	93.62
	-	-	-	-
	-	-	857,047.50	0.20
	-	-	-	-
	-	-	-	-
	-	-	-	-
	483,402,558.41	94.32	400,624,255.94	93.82

**7.4.13.4.3.2**

95%
-----

					2021	12
					31	
						2020
						12
						31
	VaR	5.14%	2020	12	-26,320,950.04	-23,409,361.39
	31	VaR	5.48%)			

VaR

95%

2020

**7.4.14**

(1)

(a)

(b)

(i)

2021 12 31

479,588,348.08

534,418.45

3,279,791.88 (2020 12 31

395,116,495.05

202,762.24

5,304,998.65 )

(ii)

(

)

(iii)

5,304,998.65

0.00

4,887,525.51

311,648.60

2,550,670.14

0.00

3,279,791.88

729,121.74

(2)

## §8

## 8.1

			%
1		483,402,558.41	93.38
		483,402,558.41	93.38
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		31,714,317.29	6.13
8		2,537,812.74	0.49
9		517,654,688.44	100.00

## 8.2

## 8.2.1

A		-	-
B		31,064,853.00	6.06
C		362,567,363.00	70.74
D		6,771,168.00	1.32
E		14,293,737.80	2.79
F		60,821.58	0.01
G		5,106,714.00	1.00
H		4,608.00	0.00
I		45,255,884.81	8.83
J		-	-
K		-	-
L		8,591,880.00	1.68

M		127,424.53	0.02
N		11,992.19	0.00
O		-	-
P		-	-
Q		5,349,077.78	1.04
R		4,197,033.72	0.82
S		-	-
		483,402,558.41	94.32

## 8.2.2

## 8.3

1	601233		468,800	9,929,184.00	1.94
2	000733		78,800	9,793,264.00	1.91
3	601677		218,800	9,646,892.00	1.88
4	002648		238,800	9,559,164.00	1.87
5	600765		183,600	9,269,964.00	1.81
6	002345		1,588,800	8,754,288.00	1.71
7	601666		1,040,100	8,705,637.00	1.70
8	600057		1,012,000	8,591,880.00	1.68
9	000498		1,388,800	8,582,784.00	1.67
10	601699		738,800	8,355,828.00	1.63
11	688099		63,800	8,306,760.00	1.62
12	600487		538,800	8,146,656.00	1.59
13	000988		288,800	8,045,968.00	1.57
14	300196		458,800	8,042,764.00	1.57
15	002396		338,800	7,985,516.00	1.56
16	600219		1,688,800	7,954,248.00	1.55
17	000877		518,800	7,942,828.00	1.55
18	600884		238,800	7,825,476.00	1.53
19	002539		588,800	7,813,376.00	1.52
20	688196		128,800	7,525,784.00	1.47
21	000423		153,700	7,492,875.00	1.46
22	600522		438,850	7,442,896.00	1.45

23	603612		358,800	7,362,576.00	1.44
24	601615		278,800	7,276,680.00	1.42
25	603610		278,808	7,209,974.88	1.41
26	000039		418,800	7,186,608.00	1.40
27	300772		158,800	6,984,024.00	1.36
28	002156		358,800	6,971,484.00	1.36
29	002867		388,800	6,912,864.00	1.35
30	002929		188,800	6,823,232.00	1.33
31	300750		11,600	6,820,800.00	1.33
32	600803		368,800	6,771,168.00	1.32
33	688122		68,800	6,669,472.00	1.30
34	300037		55,800	6,305,400.00	1.23
35	300458		98,800	6,252,064.00	1.22
36	603277		333,200	6,164,200.00	1.20
37	603298		358,800	6,153,420.00	1.20
38	300007		202,600	6,122,572.00	1.19
39	600636		568,800	6,108,912.00	1.19
40	600633		688,800	6,068,328.00	1.18
41	000959		1,058,800	6,066,924.00	1.18
42	300723		168,812	6,060,350.80	1.18
43	000519		223,200	5,952,744.00	1.16
44	600596		228,800	5,717,712.00	1.12
45	600248		1,188,800	5,706,240.00	1.11
46	601717		490,000	5,679,100.00	1.11
47	002765		666,600	5,599,440.00	1.09
48	002212		285,200	5,467,284.00	1.07
49	600869		788,800	5,426,944.00	1.06
50	002643		228,800	5,408,832.00	1.06
51	002709		46,800	5,365,620.00	1.05
52	300244		158,800	5,330,916.00	1.04
53	300409		218,800	5,305,900.00	1.04
54	688005		45,800	5,293,564.00	1.03
55	601872		1,245,540	5,106,714.00	1.00
56	600586		538,800	4,989,288.00	0.97
57	600711		463,300	4,971,209.00	0.97
58	002386		387,900	4,937,967.00	0.96
59	603599		118,800	4,633,200.00	0.90
60	300260		98,000	4,622,660.00	0.90
61	600285		288,800	4,563,040.00	0.89

62	600497		907,300	4,527,427.00	0.88
63	600256		688,800	4,504,752.00	0.88
64	603186		104,400	4,362,876.00	0.85
65	600136		619,500	4,150,650.00	0.81
66	600063		668,800	4,099,744.00	0.80
67	002026		208,800	3,844,008.00	0.75
68	688368		11,800	3,777,180.00	0.74
69	000830		234,100	3,572,366.00	0.70
70	688369		48,800	3,472,120.00	0.68
71	603496		218,800	3,391,400.00	0.66
72	300327		47,100	3,198,090.00	0.62
73	603825		108,800	3,172,608.00	0.62
74	002687		432,300	3,056,361.00	0.60
75	002054		319,600	3,010,632.00	0.59
76	603987		118,800	2,581,524.00	0.50
77	600587		68,800	2,215,360.00	0.43
78	603901		128,800	2,073,680.00	0.40
79	603067		158,800	1,753,152.00	0.34
80	601728		394,011	1,682,426.97	0.33
81	600499		18,800	466,616.00	0.09
82	688772		10,080	394,027.20	0.08
83	688789		1,050	271,803.00	0.05
84	688176		11,759	270,221.82	0.05
85	000825		31,500	221,760.00	0.04
86	688206		5,560	183,535.60	0.04
87	688262		4,365	183,242.70	0.04
88	301136		7,172	75,449.44	0.01
89	603230		1,140	29,491.80	0.01
90	301177		225	26,118.00	0.01
91	301069		539	23,829.19	0.00
92	301090		2,109	23,662.98	0.00
93	301050		94	22,065.56	0.00
94	301018		782	20,378.92	0.00
95	301149		1,214	20,346.64	0.00
96	301082		915	19,699.95	0.00
97	001296		310	18,376.80	0.00
98	301100		584	18,185.76	0.00
99	301060		587	18,161.78	0.00
100	301166		173	16,348.50	0.00

101	301101		371	16,086.56	0.00
102	300994		344	15,634.80	0.00
103	301118		315	15,441.30	0.00
104	301091		481	15,060.11	0.00
105	301089		220	14,944.60	0.00
106	301168		286	14,909.18	0.00
107	301180		654	14,858.88	0.00
108	301189		256	14,494.72	0.00
109	301046		290	14,207.10	0.00
110	301111		379	13,901.72	0.00
111	301188		647	13,250.56	0.00
112	301093		258	12,861.30	0.00
113	301020		421	12,815.24	0.00
114	301138		285	12,785.10	0.00
115	301026		203	12,734.19	0.00
116	301096		160	12,564.80	0.00
117	301190		439	12,054.94	0.00
118	301021		290	12,014.70	0.00
119	301039		936	11,709.36	0.00
120	301199		351	11,232.00	0.00
121	301048		843	10,925.28	0.00
122	301179		202	10,255.54	0.00
123	301040		241	9,280.91	0.00
124	301108		171	9,184.41	0.00
125	301078		756	9,177.84	0.00
126	301088		372	9,177.24	0.00
127	301182		294	8,990.52	0.00
128	301062		523	8,896.23	0.00
129	301193		297	8,654.58	0.00
130	301052		252	8,477.28	0.00
131	301092		238	8,453.76	0.00
132	301025		403	8,414.64	0.00
133	301066		344	7,856.96	0.00
134	300814		328	7,832.64	0.00
135	301028		580	7,830.00	0.00
136	301055		355	7,731.90	0.00
137	301133		286	7,707.70	0.00
138	301198		262	7,650.40	0.00
139	301030		242	7,627.84	0.00

140	301033		108	6,476.76	0.00
141	301049		196	6,452.32	0.00
142	301032		513	6,417.63	0.00
143	301056		572	6,343.48	0.00
144	301036		205	6,135.65	0.00
145	301041		215	6,065.15	0.00
146	301072		181	6,047.21	0.00
147	301083		416	5,911.36	0.00
148	300854		203	5,539.87	0.00
149	301063		153	5,524.83	0.00
150	001234		333	5,504.49	0.00
151	301038		266	5,381.18	0.00
152	301059		259	4,998.70	0.00
153	301027		286	4,761.90	0.00
154	603176		1,924	4,713.80	0.00
155	301037		193	4,682.18	0.00
156	301073		144	4,608.00	0.00
157	301053		155	4,460.90	0.00
158	301057		218	4,146.36	0.00
159	301068		144	4,086.72	0.00
160	301079		140	3,474.80	0.00

## 8.4

### 8.4.1

2% 20

1	300458		16,814,240.00	3.94
2	000498		16,584,990.00	3.88
3	601233		16,464,589.54	3.86
4	600219		15,334,295.00	3.59
5	002156		14,280,804.49	3.34
6	300687		13,891,487.50	3.25
7	601666		13,386,722.00	3.14
8	600711		13,311,468.00	3.12
9	300244		12,298,338.00	2.88
10	002539		12,173,780.05	2.85
11	601615		11,927,625.14	2.79

12	000830		11,577,493.00	2.71
13	603236		11,543,437.92	2.70
14	002345		11,443,987.00	2.68
15	600063		11,411,365.75	2.67
16	603738		11,299,923.00	2.65
17	601168		11,289,959.98	2.64
18	600596		11,289,730.66	2.64
19	600285		11,197,368.00	2.62
20	000887		11,127,730.38	2.61
21	601677		11,054,202.23	2.59
22	603225		10,925,377.41	2.56
23	002396		10,610,364.20	2.48
24	300633		10,465,110.00	2.45
25	002648		10,148,017.60	2.38
26	600499		10,144,040.00	2.38
27	603486		10,052,966.00	2.35
28	601678		10,042,615.00	2.35
29	300358		9,927,363.00	2.32
30	600487		9,173,207.00	2.15
31	002845		9,158,395.00	2.14
32	603186		9,156,148.80	2.14
33	603613		8,787,019.00	2.06
34	601717		8,744,741.00	2.05
35	000988		8,708,227.00	2.04
36	002833		8,684,982.00	2.03
37	603612		8,596,556.00	2.01
38	600256		8,561,723.11	2.01

" "

**8.4.2****2% 20**

1	300415		16,967,594.20	3.97
2	002080		16,917,234.55	3.96
3	002139		15,161,286.00	3.55
4	300687		14,637,163.00	3.43
5	603588		13,857,528.12	3.25

6	601666		13,796,857.63	3.23
7	002472		12,981,924.00	3.04
8	603738		12,187,238.83	2.85
9	300119		12,108,819.00	2.84
10	002614		12,092,337.00	2.83
11	000887		12,059,164.44	2.82
12	600141		11,924,234.83	2.79
13	002318		11,372,478.67	2.66
14	603236		11,187,566.00	2.62
15	300358		11,095,081.00	2.60
16	600499		10,907,030.00	2.55
17	601168		10,828,189.89	2.54
18	603486		10,625,993.00	2.49
19	603882		10,550,189.54	2.47
20	603727		10,431,729.00	2.44
21	002223		10,390,337.67	2.43
22	600096		10,297,343.40	2.41
23	601678		10,271,147.00	2.41
24	600461		10,140,947.80	2.37
25	300633		10,042,441.00	2.35
26	002833		9,978,875.66	2.34
27	000932		9,883,157.27	2.31
28	603225		9,658,924.80	2.26
29	603606		9,640,899.19	2.26
30	000026		9,480,841.00	2.22
31	603218		9,455,595.00	2.21
32	002315		9,277,315.00	2.17
33	300672		9,237,165.00	2.16
34	603613		9,171,167.00	2.15
35	002258		9,154,174.57	2.14
36	600388		9,137,330.94	2.14
37	600089		9,097,154.16	2.13
38	000983		9,083,111.70	2.13
39	600409		9,037,909.41	2.12
40	300639		8,887,899.04	2.08
41	600496		8,858,387.00	2.07
42	002274		8,801,347.00	2.06
43	002048		8,774,811.00	2.05

44	300394		8,662,601.00	2.03
45	300035		8,559,867.00	2.00

" "

### 8.4.3

				1,685,914,162.80
				1,676,523,189.55

" " " "

### 8.5

### 8.6

### 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		165,288.97
2		2,262,882.59
3		-
4		7,437.11
5		102,204.07
6		-
7		-
8		-
9		2,537,812.74

**8.12.4****8.12.5****8.12.6**

## §9

## 9.1

( )					
45,446	6,891.51	138,369,500.29	44.18%	174,822,201.71	55.82%

## 9.2

	202,713.82	0.06%

## 9.3

	10-50
	0-10

**§10**

2015年2月4日	869,346,402.40
	341,592,106.42
	283,389,917.95
:	311,790,322.37
"_"	-
	313,191,702.00

---

## § 11

### 11.1

### 11.2

#### 11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

#### 11.2.2

### 11.3

### 11.4

### 11.5

50,000.00

5

### 11.6

### 11.7

#### 11.7.1

	1	1,126,050,667.10	33.69%	598,280.62	27.83%	-
	2	645,329,494.55	19.31%	574,298.31	26.72%	-
	1	340,483,100.20	10.19%	283,044.65	13.17%	-
	1	240,644,881.29	7.20%	127,855.77	5.95%	-
	1	230,210,566.50	6.89%	122,310.93	5.69%	-
	1	201,396,872.89	6.02%	107,001.27	4.98%	-
	1	194,155,931.41	5.81%	103,155.61	4.80%	-
	1	134,717,114.44	4.03%	71,576.24	3.33%	-
	1	126,886,335.73	3.80%	67,415.39	3.14%	-
	1	91,750,903.61	2.74%	85,447.48	3.97%	-
	2	11,174,769.08	0.33%	9,290.22	0.43%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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d

2

**11.7.2**

	803,602.40	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-



**11.8**

1			2021 1 14
2	4	2020	2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 3 16
6			2021 3 26
7		2020	2021 3 30
8	2020		2021 3 30
9			2021 3 31
10	1	2021	2021 4 21
11	2021		2021 4 21
12			2021 4 30
13			2021 6 7

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
20	2021 1		2021 6 30
21			2021 7 5
22			2021 7 14
23	2021 2		2021 7 21
24	2021		2021 7 21
25			2021 7 22
26			2021 7 29

27			2021 8 5
28			2021 8 6
29			2021 8 11
30			2021 8 13
31			2021 8 18
32			2021 8 18
33			2021 8 20
34			2021 8 26
35		2021	2021 8 31
36	2021		2021 8 31
37			2021 9 16
38			2021 10 21

39	2021 3		2021 10 27
40	2021		2021 10 27
41			2021 11 9
42			2021 11 16
43			2021 11 23
44			2021 12 2
45			2021 12 3
46			2021 12 23

## §12

### 12.1

### 20%

		20%						
	1	2021 1 2021 4 2021 20 2021 8 22	1	80,790,743.65	48,679,328.64	129,470,072.29	0.00	0.00%
	-	-	-	-	-	-	-	-
1								
2								
3								

### 12.2

**§13**

**13.1**

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

**13.2**

**13.3**

2022 3 31