

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	.....	8
2.4	.....	8
2.5	.....	8
<b>§3</b>	.....	<b>10</b>
3.1	.....	10
3.2	.....	10
3.3	.....	12
<b>§4</b>	.....	<b>13</b>
4.1	.....	13
4.2	.....	15
4.3	.....	15
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4.9	.....	20
<b>§5</b>	.....	<b>21</b>
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5.2	.....	21
5.3	.....	21
<b>§6</b>	.....	<b>22</b>
6.1	.....	22
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7.1	.....	24
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<b>§8</b>	.....	<b>56</b>
8.1	.....	56
8.2	.....	56
8.3	.....	57
8.4	.....	57
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8.7	.....	60

8.8	.....	60
8.9	.....	60
8.10	.....	60
8.11	.....	60
<b>§9</b>	.....	<b>63</b>
9.1	.....	63
9.2	.....	63
9.3	.....	63
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11.1	.....	65
11.2	.....	65
11.3	.....	65
11.4	.....	65
11.5	.....	65
11.6	.....	65
11.7	.....	65
11.8	.....	68
<b>§12</b>	.....	<b>73</b>
12.1	20% .....	73
12.2	.....	73
<b>§13</b>	.....	<b>74</b>
13.1	.....	74
13.2	.....	74
13.3	.....	74



	4	
	× 90%+	800 × 10%

## 2.3

	021-61009999	021-61618888
	zhouyg@cxfund.com.cn	Hub5@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540
	68 9	12
	9 68	689
	200120	200001

## 2.4

	www.cxfund.com.cn
	68 9
	12

## 2.5

		100 50
		17

## § 3

## 3.1

3.1.1	2021	2020	2019
	87,021,779.84	57,395,229.49	20,573,399.94
	7,346,536.26	135,481,789.41	27,945,422.25
	0.0109	0.1546	0.0463
	0.87%	13.15%	4.22%
	1.44%	15.56%	21.70%
3.1.2	2021	2020	2019
	61,169,496.39	85,278,468.58	3,859,992.31
	0.1916	0.0786	0.0086
	403,318,782.61	1,351,598,288.95	483,202,401.51
	1.2634	1.2455	1.0778
3.1.3	2021	2020	2019
	45.38%	43.32%	24.02%

1

2

3

## 3.2

## 3.2.1

	2.49%	0.23%	1.45%	0.08%	1.04%	0.15%
	0.49%	0.28%	2.73%	0.11%	-2.24%	0.17%
	1.44%	0.34%	5.12%	0.12%	-3.68%	0.22%
	42.65%	0.49%	19.33%	0.13%	23.32%	0.36%
	44.55%	0.38%	26.44%	0.12%	18.11%	0.26%
	45.38%	0.37%	27.57%	0.13%	17.81%	0.24%



**3.3**

	10				
2021	-	-	-	-	
2020	-	-	-	-	
2019	1.580	207,651,627.39	6,360,493.44	214,012,120.83	
	1.580	207,651,627.39	6,360,493.44	214,012,120.83	



FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

**4.1.2**

		2019	5	-	2013
		16		8	

		2018 3 24	2021 7 16	15	
		2020 12 31	-	8	2020 8

1

2

3 2022 2 25

**4.2****4.3****4.3.1**

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2

5 1

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4

5

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2021

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2022

+

#### 4.4.2

2021 12 31

1.2634

1.4214

1.44%

5.12%

#### 4.5

2022

2021

2022

2021

50-70bp

2021

2021

## 4.6

## 4.7

## 4.8

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12

3

2

3

4

5

**4.9**

**§5**

**5.1**

" "

**5.2**

**5.3**

" "

## §6

### 6.1

	2022      61399737_B11

### 6.2

	2021
	12   31                      2021
	2021   12   31                      2021
	"                                      "
	-
	-

	(1)		
	(2)		
	(3)		
	(4)		
	(5)		
		1	2 8
	2022	3	28

## §7

## 7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	4,516,950.23	7,756,193.92
		928,941.15	838,270.18
		119,285.88	153,278.43
	7.4.7.2	398,848,343.52	1,351,391,420.75
		54,419,095.56	280,612,458.79
		-	-
		344,429,247.96	1,070,778,961.96
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		1,354,502.58	1,136,850.96
	7.4.7.5	3,176,713.74	12,016,596.50
		-	-
		1,326.91	322,804.03
		-	-
	7.4.7.6	-	-
		408,946,064.01	1,373,615,414.77
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		5,000,000.00	20,000,000.00
		-	-
		35,615.50	573,942.38
		243,290.81	808,799.14
		69,511.64	231,085.47
		-	-
	7.4.7.7	74,492.53	155,943.47
		14,943.42	54,995.77
		10,416.39	13,011.06

		-	-
		-	-
	7.4.7.8	179,011.11	179,348.53
		5,627,281.40	22,017,125.82
	7.4.7.9	319,228,510.33	1,085,209,958.47
	7.4.7.10	84,090,272.28	266,388,330.48
		403,318,782.61	1,351,598,288.95
		408,946,064.01	1,373,615,414.77
2021	12	31	1.2634
			319,228,510.33

## 7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		17,177,033.90	147,214,354.63
1.		21,727,451.46	24,605,253.43
	7.4.7.11	379,168.56	388,746.60
		21,248,530.67	24,213,787.19
		-	-
		99,752.23	2,719.64
		-	-
		-	-
2.	" -"	74,462,013.85	44,056,857.98
	7.4.7.12	65,323,892.70	30,635,150.40
		-	-
	7.4.7.13	7,891,330.19	11,489,024.83
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	1,246,790.96	1,932,682.75
3.	" -"	-79,675,243.58	78,086,559.92
4.	" -"	-	-
5.	" -"	662,812.17	465,683.30
		9,830,497.64	11,732,565.22
1	7.4.10.2.1	5,959,776.14	7,167,955.29
2	7.4.10.2.2	1,702,793.15	2,047,987.16

3		-	-
4	7.4.7.19	1,278,840.00	1,268,128.68
5		621,994.00	967,574.31
		621,994.00	967,574.31
6		51,710.75	59,847.91
7	7.4.7.20	215,383.60	221,071.87
	" -"	7,346,536.26	135,481,789.41
		-	-
	" -"	7,346,536.26	135,481,789.41

## 7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	1,085,209,958.47	266,388,330.48	1,351,598,288.95
	-	7,346,536.26	7,346,536.26
" -"	-765,981,448.14	-189,644,594.46	-955,626,042.60
1.	456,478,745.19	114,533,262.78	571,012,007.97
2.	-1,222,460,193.33	-304,177,857.24	-1,526,638,050.57
" -"	-	-	-
	319,228,510.33	84,090,272.28	403,318,782.61
	2020 1 1	2020 12 31	

	448,314,342.21	34,888,059.30	483,202,401.51
	-	135,481,789.41	135,481,789.41
" - "	636,895,616.26	96,018,481.77	732,914,098.03
1.	1,146,848,482.15	182,793,704.96	1,329,642,187.11
2.	-509,952,865.89	-86,775,223.19	-596,728,089.08
" - "	-	-	-
	1,085,209,958.47	266,388,330.48	1,351,598,288.95

7.1 7.4

**7.4****7.4.1**

( " " )

" "

[2016]886

2016

6 28

345,062,697.59

( )

20%

80%

5%

× 90%+

800

× 10%

### 7.4.2

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2

3

XBRL

3

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>

### 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**

(1)

(2)

(3)

(4)

(2) (3)

(5)

**7.4.4.5**

(1)

(2)

(3)

(4)

**7.4.4.6**

**7.4.4.7****7.4.4.8**

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" "

" / "

**7.4.4.9 / ( )**

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ( )

(8) /

(9)

(10) /

(11)

**7.4.4.10**

**7.4.4.11**

(1) 12

3

(2)

(3)

(4)

(5)

**7.4.4.12**

(1)

(2)

(3)

**7.4.4.13**

(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

### 7.4.6.1

2008 4 24

3‰ 1‰

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

3%

2018 1 1

7.4.6.3

2011

2011

7.4.6.4

[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

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

**7.4.7****7.4.7.1**

	2021 12 31	2020 12 31
--	------------	------------

	4,516,950.23	7,756,193.92
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	4,516,950.23	7,756,193.92

**7.4.7.2**

		2021 12 31		
		52,787,033.19	54,419,095.56	1,632,062.37
-		-	-	-
		162,571,834.57	164,678,747.96	2,106,913.39
		177,687,763.14	179,750,500.00	2,062,736.86
		340,259,597.71	344,429,247.96	4,169,650.25
		-	-	-
		-	-	-
		-	-	-
		393,046,630.90	398,848,343.52	5,801,712.62
		2020 12 31		
		190,326,467.99	280,612,458.79	90,285,990.80
-		-	-	-
		193,112,149.17	192,279,661.96	-832,487.21
		882,475,847.39	878,499,300.00	-3,976,547.39
		1,075,587,996.56	1,070,778,961.96	-4,809,034.60
		-	-	-
		-	-	-
		-	-	-
		1,265,914,464.55	1,351,391,420.75	85,476,956.20

**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
	731.83	6,434.98
	-	-
	-	-
	418.00	377.20
	3,175,510.21	12,009,295.38
	-	-
	-	-
	-	419.94
	-	-
	-	-
	53.70	69.00
	3,176,713.74	12,016,596.50

**7.4.7.6****7.4.7.7**

	2021 12 31	2020 12 31
	71,195.03	149,072.08
	3,297.50	6,871.39
	74,492.53	155,943.47

**7.4.7.8**

	2021 12 31	2020 12 31
	-	-

	11. 11	348. 53
	-	-
	9, 000. 00	9, 000. 00
	50, 000. 00	50, 000. 00
	120, 000. 00	120, 000. 00
	179, 011. 11	179, 348. 53

**7.4.7.9**

	2021 1 1		2021 12 31	
	1, 085, 209, 958. 47		1, 085, 209, 958. 47	
	456, 478, 745. 19		456, 478, 745. 19	
" -"	-1, 222, 460, 193. 33		-1, 222, 460, 193. 33	
- /		-		-
/		-		-
		-		-
" -"		-		-
	319, 228, 510. 33		319, 228, 510. 33	

**7.4.7.10**

	85, 278, 468. 58	181, 109, 861. 90	266, 388, 330. 48
	87, 021, 779. 84	-79, 675, 243. 58	7, 346, 536. 26
	-111, 130, 752. 03	-78, 513, 842. 43	-189, 644, 594. 46
	55, 237, 205. 69	59, 296, 057. 09	114, 533, 262. 78
	-166, 367, 957. 72	-137, 809, 899. 52	-304, 177, 857. 24
	-	-	-
	61, 169, 496. 39	22, 920, 775. 89	84, 090, 272. 28

**7.4.7.11**

	2021 1 1		2021 12 31		2020 1 1		2020 12 31	
			351, 046. 97				325, 405. 37	
			-				-	
			-				-	

	15,103.87	21,222.78
	13,017.72	42,118.45
	379,168.56	388,746.60

" "

**7.4.7.12****7.4.7.12.1** —

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
	532,655,001.11	450,457,334.52
	467,331,108.41	419,822,184.12
	65,323,892.70	30,635,150.40

**7.4.7.13****7.4.7.13.1**

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
—	7,891,330.19	11,489,024.83
—	-	-
—	-	-
	7,891,330.19	11,489,024.83

**7.4.7.13.2** —

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	2,139,545,163.49	949,739,030.80
	2,108,475,314.88	926,373,764.70
	23,178,518.42	11,876,241.27
	7,891,330.19	11,489,024.83

**7.4.7.13.3** —

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7.4.7.13.4

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7.4.7.13.5

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1

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7.4.7.15.2

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7.4.7.16

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				1,246,790.96				1,932,682.75	
				-				-	
				-				-	
				1,246,790.96				1,932,682.75	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
1.				-79,675,243.58				78,086,559.92	
---				-88,653,928.43				87,901,032.19	
---				8,978,684.85				-9,814,472.27	
---				-				-	
---				-				-	
---				-				-	
2.				-				-	

---	-	-
3.	-	-
:	-	-
	-79,675,243.58	78,086,559.92

**7.4.7.18**

	2021	1	1	2021	12	2020	1	1	2020	12	31	
	31											
				604,354.70						453,704.15		
				58,457.47						11,979.15		
				662,812.17						465,683.30		

7

25%

**7.4.7.19**

	2021	1	1	2021	12	31	2020	1	1	2020	12	31
				1,261,655.00						1,253,808.68		
				17,185.00						14,320.00		
				-						-		
				-						-		
				-						-		
				1,278,840.00						1,268,128.68		

**7.4.7.20**

	2021	1	1	2021	12	2020	1	1	2020	12		
	31			31			31					
				50,000.00						50,000.00		
				120,000.00						120,000.00		
				-						-		
				36,000.00						36,000.00		
				9,383.60						15,071.87		
				-						-		
				-						-		
				215,383.60						221,071.87		

" "

**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
	440,928,259.63			51.13%			466,417,479.30			47.28%		

**7.4.10.1.2**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	999,171,857.43			70.33%			493,581,787.04			80.87%		

**7.4.10.1.3**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	918,500,000.00			100.00%			1,493,100,000.00			93.96%		

**7.4.10.1.4****7.4.10.1.5**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	410,635.36			64.70%			21,098.58			29.63%		
	2020 1 1			2020 12 31			2020 1 1			2020 12 31		
	434,372.52			61.12%			103,176.87			69.21%		

**7.4.10.2****7.4.10.2.1**

	2021 1 1 31	2021 12	2020 1 1 31	2020 12
		5,959,776.14		7,167,955.29
		257,097.77		195,447.29

0.70%

H=E× /

H

E

**7.4.10.2.2**

	2021 1 1 31	2021 12	2020 1 1 31	2020 12
		1,702,793.15		2,047,987.16

0.20%

H=E× /

H

E

**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		
	4,516,950.23			351,046.97			7,756,193.92			325,405.37		

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										
113052		2021	2022		100.00	100.00	4,040	404,000.00	404,000.00	-

		12 29	1 14							
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**7.4.12.2****7.4.12.3****7.4.12.3.1**

2021 12 31

**7.4.12.3.2**

2021 12 31

5,000,000.00 2022 1 4

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**7.4.12.4****7.4.13****7.4.13.1**

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**7.4.13.2**

10%

10%

**7.4.13.2.1**

	2021 12 31	2020 12 31
A-1	0.00	19,920,000.00
A-1	0.00	0.00
	22,015,000.00	422,595,707.00
	22,015,000.00	442,515,707.00

**7.4.13.2.2****7.4.13.2.3**

**7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	162,830,000.00	294,574,030.00
AAA	133,723,747.96	185,237,523.76
	25,860,500.00	148,451,701.20
	322,414,247.96	628,263,254.96

**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

6	6 -1	1-5	5		
4,516,950.23	-	-	-	-	4,516,950.23
928,941.15	-	-	-	-	928,941.15
119,285.88	-	-	-	-	119,285.88
49,829,882.95	116,383,865.01	167,482,500.00	10,733,000.00	54,419,095.56	398,848,303.52
-	-	-	-	1,354,502.58	1,354,502.58
-	-	-	-	3,176,713.74	3,176,713.74
-	-	-	-	1,326.91	1,326.91
55,395,060.21	116,383,865.01	167,482,500.00	10,733,000.00	58,951,638.79	408,946,363.01

5,000,000.00	-	-	-	-	5,000,000.00
-	-	-	-	35,615.50	35,615.50
-	-	-	-	243,290.81	243,290.81
-	-	-	-	69,511.64	69,511.64
-	-	-	-	74,492.53	74,492.53
-	-	-	-	10,416.39	10,416.39
-	-	-	-	14,943.42	14,943.42
-	-	-	-	179,011.11	179,011.11
5,000,000.00	-	-	-	627,281.40	5,627,281.40
50,395,060.21	116,383,865.01	167,482,500.00	10,733,000.00	58,324,357.39	403,318,762.61
6	-1	1-5	5		
7,756,193.92	-	-	-	-	7,756,193.92
838,270.18	-	-	-	-	838,270.18

153,278.43	-	-	-	-	-	153,278.43
477,145,490.60	94,302,770.16	479,502,701.20	19,828,000.00	280,612,458.79	1,351,391,421.05	477,145,490.60
-	-	-	-	1,136,850.96	1,136,850.96	-
-	-	-	-	12,016,596.50	12,016,596.50	-
-	-	-	-	322,804.03	322,804.03	-
485,893,233.13	94,302,770.16	479,502,701.20	19,828,000.00	294,088,710.28	1,373,615,421.05	485,893,233.13
20,000,000.00	-	-	-	-	-	20,000,000.00
-	-	-	-	573,942.38	573,942.38	-
-	-	-	-	808,799.14	808,799.14	-
-	-	-	-	231,085.47	231,085.47	-
-	-	-	-	155,943.47	155,943.47	-
-	-	-	-	13,011.06	13,011.06	-
-	-	-	-	54,995.77	54,995.77	-
-	-	-	-	179,348.53	179,348.53	-

20,000,000.00	-	-	-	2,017,125.82	22,017,1
465,893,233.13	94,302,770.16	479,502,701.20	19,828,000.00	292,071,584.46	1,351,598,2

**7.4.13.4.1.2**

		2021 12 31			2020 12 31		
		27	2,840,754.80			5,005,020.83	
27	-2,840,754.80			-5,005,020.83			

**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		

		%		%
-	54,419,095.56	13.49	280,612,458.79	20.76
	-	-	-	-
	344,429,247.96	85.40	1,070,778,961.96	79.22
	-	-	-	-
	-	-	-	-
	-	-	-	-
	398,848,343.52	98.89	1,351,391,420.75	99.98

#### 7.4.13.4.3.2

		95%			
		2021 12		2020 12	
		31		31	
VaR	0.65% 2020 12	-2,602,745.90		-12,726,755.11	
	31 VaR 0.94%)				

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

142,693,343.52

256,155,000.00

0.00 2020 12 31

352,227,682.55

999,163,738.20

0.00

7.4.14.1.2.2

7.4.14.1.2.3

7.4.14.2

7.4.14.3

## §8

### 8.1

			%
1		54,419,095.56	13.31
		54,419,095.56	13.31
2		-	-
3		344,429,247.96	84.22
		344,429,247.96	84.22
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		5,445,891.38	1.33
8		4,651,829.11	1.14
9		408,946,064.01	100.00

### 8.2

#### 8.2.1

A		5,082,310.00	1.26
B		-	-
C		25,527,665.12	6.33
D		-	-
E		-	-
F		-	-
G		16,003,354.44	3.97
H		-	-
I		-	-
J		-	-
K		7,805,766.00	1.94

L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		54,419,095.56	13.49

## 8.2.2

## 8.3

1	002415		155,141	8,116,977.12	2.01
2	603128		550,000	7,524,000.00	1.87
3	000002	A	343,700	6,791,512.00	1.68
4	000858		26,000	5,789,160.00	1.44
5	002120		258,900	5,297,094.00	1.31
6	000998		218,500	5,082,310.00	1.26
7	002372		207,200	5,039,104.00	1.25
8	600233		190,783	3,182,260.44	0.79
9	002088		89,340	2,322,840.00	0.58
10	300286		64,400	2,136,792.00	0.53
11	600660		23,200	1,093,648.00	0.27
12	600703		27,400	1,029,144.00	0.26
13	600383		78,200	1,014,254.00	0.25

## 8.4

### 8.4.1

2% 20

1	002415		28,576,376.34	2.11

2	000002	A	28,013,017.98	2.07
3	002372		25,314,961.00	1.87
4	603128		17,732,853.93	1.31
5	600660		17,585,242.00	1.30
6	000998		17,040,912.00	1.26
7	000858		14,252,120.90	1.05
8	000001		13,790,189.30	1.02
9	002120		11,175,580.00	0.83
10	000333		10,558,428.00	0.78
11	603816		9,914,959.00	0.73
12	600309		9,484,710.00	0.70
13	600887		8,079,003.00	0.60
14	600600		8,049,918.00	0.60
15	300171		7,851,104.00	0.58
16	300408		7,639,076.38	0.57
17	600483		7,454,840.62	0.55
18	600383		5,781,923.12	0.43
19	601117		5,550,940.00	0.41
20	000661		5,321,719.00	0.39

" "

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

1	000333		31,152,554.00	2.30
2	600519		30,612,113.96	2.26
3	002415		27,280,324.23	2.02
4	600176		25,080,445.23	1.86
5	002372		22,169,831.46	1.64
6	000858		21,141,787.24	1.56
7	000002	A	19,262,976.00	1.43
8	603259		17,273,975.64	1.28
9	600660		15,234,786.27	1.13
10	601888		14,258,248.00	1.05
11	000596		14,023,552.00	1.04
12	600132		13,519,373.82	1.00

13	000998		13,324,687.00	0.99
14	600600		12,905,948.37	0.95
15	000001		11,632,686.00	0.86
16	600809		10,965,502.00	0.81
17	603128		10,380,459.00	0.77
18	603816		10,267,726.59	0.76
19	600521		10,106,266.49	0.75
20	002352		9,991,573.36	0.74

" "

**8.4.3**

	329,791,673.61
	532,655,001.11

" " " "

**8.5**

1		12,730,000.00	3.16
2		-	-
3		50,198,000.00	12.45
		20,018,000.00	4.96
4		76,005,500.00	18.85
5		-	-
6		116,817,500.00	28.96
7		88,678,247.96	21.99
8		-	-
9		-	-
10		344,429,247.96	85.40

**8.6**

1	102100073	21	MTN001	300,000	30,642,000.00	7.60
2	2128041	21		300,000	30,180,000.00	7.48

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3	101901329	19	MTN004B	200,000	20,576,000.00	5.10
4	155835	19	03	200,000	20,512,000.00	5.09
5	188234	21	05	200,000	20,258,000.00	5.02

**8.7****8.8****8.9****8.10****8.10.1****8.10.2****8.10.3****8.11****8.11.1**

2021 7 13

2021 31

" "

7345.6

**8.11.2****8.11.3**

1		119,285.88
2		1,354,502.58
3		-
4		3,176,713.74
5		1,326.91
6		-
7		-
8		-
9		4,651,829.11

**8.11.4**

1	128101		4,294,080.00	1.06
2	123083		3,353,610.00	0.83
3	128137		3,197,273.60	0.79

4	127016		3,126,088.35	0.78
5	128134		2,848,290.00	0.71
6	127026		2,817,570.00	0.70
7	123035		2,765,120.00	0.69
8	113599		2,508,760.00	0.62
9	127020		2,481,800.00	0.62
10	128109		2,481,080.00	0.62
11	113046		2,396,800.00	0.59
12	123039		2,363,600.00	0.59
13	123060		2,342,322.00	0.58
14	123022		2,248,830.00	0.56
15	128117		2,216,200.00	0.55
16	128140		2,125,110.00	0.53
17	113504		2,106,351.60	0.52
18	113535		1,928,640.00	0.48
19	128063		1,866,634.00	0.46
20	113615		1,748,340.00	0.43
21	113532		1,669,050.00	0.41
22	128122		1,666,548.81	0.41
23	113530		1,664,880.00	0.41
24	123076		1,653,600.00	0.41
25	113524		1,560,865.00	0.39
26	128118		1,540,951.00	0.38
27	113593		1,418,130.00	0.35
28	123088		1,405,470.00	0.35
29	113619		1,404,400.00	0.35
30	113047		1,363,840.00	0.34
31	110056		1,321,100.00	0.33
32	123061		1,263,700.00	0.31
33	113569		1,066,189.00	0.26
34	128022		1,038,240.00	0.26
35	113502		1,019,840.00	0.25
36	128114		873,920.00	0.22

**8.11.5****8.11.6**

## §9

### 9.1

( )					
5,470	58,359.87	292,707,512.19	91.69%	26,520,998.14	8.31%

### 9.2

		0.00	0.00%

### 9.3

			0
			0

**§10**

2016年6月28日	345,062,697.59
	1,085,209,958.47
	456,478,745.19
:	1,222,460,193.33
"_"	-
	319,228,510.33

---

## § 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	440,928,259.63	51.13%	410,635.36	64.70%	-
	1	421,518,415.09	48.87%	224,066.98	35.30%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

&lt;1998&gt;29

[2007]48

1

a  
b  
c  
d  
2

### 11.7.2

	999,171,857.43	70.33%	918,500,000.00	100.00%	-	-
	421,517,637.51	29.67%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

## 11.8

1			2021 1 4
2			2021 1 6
3			2021 1 14
4		2020 4	2021 1 22
5	2020 4		2021 1 22
6			2021 1 26
7		28	2021 3 2
8	28		2021 3 2
9			2021 3 2
10			2021 3 2
11			2021 3 2
12			2021 3 16

13			2021 3 26
14	2020		2021 3 30
15	2020		2021 3 30
16			2021 3 31
17	2021 1		2021 4 21
18	2021		2021 4 21
19			2021 4 30
20			2021 5 27
21			2021 6 22
22			2021 6 29
23	2021 1		2021 6 30
24			2021 7 5
25			2021 7 14

26			2021 7 17
27	2021 2		2021 7 21
28	2021		2021 7 21
29			2021 7 21
30			2021 7 22
31			2021 7 29
32			2021 8 5
33			2021 8 6
34			2021 8 11
35			2021 8 13
36			2021 8 18
37			2021 8 18

38			2021 8 20
39			2021 8 26
40	2021		2021 8 31
41	2021		2021 8 31
42			2021 9 16
43			2021 10 21
44	2021 3		2021 10 27
45	2021		2021 10 27
46			2021 11 9
47			2021 11 16
48			2021 11 23

49			2021 12 2
50			2021 12 3
51			2021 12 23

## §12

### 12.1

### 20%

		20%					
1	2021 25	8	0.00	128,941,466.12	128,941,466.12	0.00	0.00%
	2021 18	11					
2	2021 3	3	181,290,826.42	0.00	81,290,000.00	100,000,826.42	31.33%
	2021 5	8					
	2021 2	11					
	2021 31	12					
-	-	-	-	-	-	-	-
1							
2							
3							

### 12.2

**§13**

**13.1**

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

**13.2**

**13.3**

2022 3 31