

2021

2021 12 31

2022 3 31

§1

1.1

2022 3 29

2021 1 1 2021 12 31

1.2

§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§3	.....	7
3.1	.....	7
3.2	.....	7
3.3	.....	9
§4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	14
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	60
8.1	.....	60
8.2	.....	60
8.3	.....	61
8.4	.....	64
8.5	.....	68
8.6	.....	68
8.7	.....	69

8.8	.....	69
8.9	.....	69
8.10	.....	69
8.11	.....	69
8.12	.....	69
§9	.....	72
9.1	.....	72
9.2	.....	72
9.3	.....	72
§10	.....	73
§ 11	.....	74
11.1	.....	74
11.2	.....	74
11.3	.....	74
11.4	.....	74
11.5	.....	74
11.6	.....	74
11.7	.....	74
11.8	.....	76
§12	.....	81
12.1	20%	81
12.2	.....	81
§13	.....	82
13.1	.....	82
13.2	.....	82
13.3	.....	82

§2

2.1

	005589
	005589
	2018 7 19
	636,522,998.45

2.2

	1 1 2 3 4 2
	*30%+ 300 *50%+ *20%

2.3

	021-61009999	010-63639180
	zhouyg@cxfund.com.cn	shiliping@cebbank.com
	4007005566	95595
	021-61009800	010-63639132

	68 9	25
	9	68 25
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 25 B 8

2.5

		100 50
		68 9

§ 3

3.1

3.1.1	2021	2020	2019
	88,082,077.44	56,613,274.06	51,130,527.55
	69,238,179.44	79,615,524.65	60,654,140.32
	0.1096	0.2048	0.3005
	9.75%	18.65%	29.87%
	9.88%	28.72%	33.49%
3.1.2	2021	2020	2019
	19,750,329.07	32,457,626.22	13,438,548.81
	0.0310	0.0516	0.0665
	695,255,227.91	718,862,470.26	223,360,766.15
	1.0923	1.1424	1.1047
3.1.3	2021	2020	2019
	81.93%	65.57%	28.63%

1

2

3

3.2

3.2.1

	6.67%	0.63%	0.03%	0.53%	6.64%	0.10%
	3.45%	0.73%	-6.12%	0.71%	9.57%	0.02%
	9.88%	0.73%	-4.48%	0.77%	14.36%	-0.04%
	88.81%	0.79%	29.02%	0.83%	59.79%	-0.04%
	81.93%	0.76%	19.97%	0.85%	61.96%	-0.09%

2018 7 19 2018

3.3

	10				
2021	1.600	92,845,421.79	8,038,500.70	100,883,922.49	
2020	2.400	45,432,580.34	3,314,597.32	48,747,177.66	
2019	1.600	30,918,837.20	1,269,510.07	32,188,347.27	
	5.600	169,196,839.33	12,622,608.09	181,819,447.42	

4.8

FOF

300

FOF 50

1-3

87

FOF 6

30

FOF

4.1.2

		2018 7 19	-	14	2007 7

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4.2**4.3****4.3.1**

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2

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2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4**4.4.1**

2021

4.4.2

2021	12	31	1.0923
1.6523			9.88%
-4.48%			

4.5

2022

4.6

4.7**4.8**

2021	2	3	2021	2	3	10	0.800
47,446,130.72			2,893,303.86				50,339,434.58

2021	11	29	2021	11	29	10	0.800
45,399,291.07						5,145,196.84	

50,544,487.91

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3

2

3

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4.9

§5

5.1

“ ”

5.2

5.3

2021

“ ”

§6

6.1

	2022 61399737_B15

6.2

	2021 12 31 2021
	2021 12 31 2021
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	(3)	
	(4)	
	(5)	
	1	17
	2022 3 28	

§7

7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	106,091,847.70	214,636,913.43
		2,272,337.94	1,865,357.16
		447,977.50	1,776,194.61
	7.4.7.2	444,680,388.50	490,897,143.87
		444,545,686.10	421,326,043.87
		-	-
		134,702.40	69,571,100.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	150,000,000.00	-
		2,122,760.65	16,446,396.28
	7.4.7.5	62,936.96	1,806,309.11
		-	108,624.64
		-	-
		-	-
	7.4.7.6	-	-
		705,678,249.25	727,536,939.10
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		8,674,258.02	6,917,964.83
		-	-
		886,978.54	904,063.86
		118,263.80	120,541.86
		-	-
	7.4.7.7	549,020.63	547,398.29
		0.35	-
		-	-

		-	-	
		-	-	
	7.4.7.8	194,500.00	184,500.00	
		10,423,021.34	8,674,468.84	
	7.4.7.9	636,522,998.45	629,242,928.36	
	7.4.7.10	58,732,229.46	89,619,541.90	
		695,255,227.91	718,862,470.26	
		705,678,249.25	727,536,939.10	
2021	12	31	1.0923	636,522,998.45

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		87,009,590.73	90,887,796.65
1.		3,756,154.87	2,279,371.76
	7.4.7.11	1,941,554.14	1,338,759.21
		1,343,087.14	716,405.61
		-	-
		471,513.59	224,206.94
		-	-
		-	-
2.	" -"	102,097,333.86	65,567,578.07
	7.4.7.12	98,772,766.08	64,298,593.35
		-	-
	7.4.7.13	-483,552.10	-106,844.40
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	3,808,119.88	1,375,829.12
3.	" -"	-18,843,898.00	23,002,250.59
4.	" -"	-	-
5.	" -"	-	38,596.23
		17,771,411.29	11,272,272.00
1	7.4.10.2.1	10,646,123.62	6,325,752.68
2	7.4.10.2.2	1,419,483.11	843,433.74

3		-	-
4	7.4.7.19	5,497,804.38	3,905,085.58
5		-	-
		-	-
6		0.18	-
7	7.4.7.20	208,000.00	198,000.00
	" -"	69,238,179.44	79,615,524.65
		-	-
	" -"	69,238,179.44	79,615,524.65

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	629,242,928.36	89,619,541.90	718,862,470.26
	-	69,238,179.44	69,238,179.44
" -"	7,280,070.09	758,430.61	8,038,500.70
1.	7,280,070.09	758,430.61	8,038,500.70
2.	-	-	-
" -"	-	-100,883,922.49	-100,883,922.49
	636,522,998.45	58,732,229.46	695,255,227.91
	2020 1 1	2020 12 31	

	202,191,609.83	21,169,156.32	223,360,766.15
	-	79,615,524.65	79,615,524.65
" -"	427,051,318.53	37,582,038.59	464,633,357.12
1.	572,409,681.66	49,793,864.10	622,203,545.76
2.	-145,358,363.13	-12,211,825.51	-157,570,188.64
" -"	-	-48,747,177.66	-48,747,177.66
	629,242,928.36	89,619,541.90	718,862,470.26

7.1 7.4

7.4**7.4.1**

" "

" " [2018]23

2018 7 19

200,934,838.36

2021

7.4.4**7.4.4.1**

1 1 12 31

7.4.4.2**7.4.4.3**

(1)

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7.4.4.4

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(7)

7.4.4.5

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7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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(10) / ()

(11)

(12) /

(13)

7.4.4.10

7.4.4.11

(1)

3

(2)

(3)

(4)

(5)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

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%

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

7.4.6.6

[2014]81

[2016]127

7.4.7**7.4.7.1**

	2021 12 31	2020 12 31
	106,091,847.70	214,636,913.43
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	106,091,847.70	214,636,913.43

7.4.7.2

	2021 12 31		
	432,727,678.38	444,545,686.10	11,818,007.72
-	-	-	-
	76,000.00	134,702.40	58,702.40
	-	-	-
	76,000.00	134,702.40	58,702.40
	-	-	-

	-	-	-
	-	-	-
	432,803,678.38	444,680,388.50	11,876,710.12
	2020 12 31		
	390,556,983.65	421,326,043.87	30,769,060.22
-	-	-	-
	69,619,552.10	69,571,100.00	-48,452.10
	-	-	-
	69,619,552.10	69,571,100.00	-48,452.10
	-	-	-
	-	-	-
	-	-	-
	460,176,535.75	490,897,143.87	30,720,608.12

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2021 12 31		
	150,000,000.00		-
	-		-
	150,000,000.00		-
	2020 12 31		
		-	-
		-	-
		-	-

7.4.7.4.2

7.4.7.5

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	2021 12 31	2020 12 31
	43,437.80	50,720.96
	-	-
	-	-
	1,124.75	1,554.39
	70.46	1,753,631.51
	-	-
	18,082.19	-
	-	-
	-	-
	-	-
	221.76	402.25
	62,936.96	1,806,309.11

7.4.7.6**7.4.7.7**

	2021 12 31	2020 12 31
	549,020.63	547,398.29
	-	-
	549,020.63	547,398.29

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	-	-
	-	-
	4,500.00	4,500.00
	70,000.00	60,000.00
	120,000.00	120,000.00
	194,500.00	184,500.00

7.4.7.9

	2021 1 1	2021 12 31

	629,242,928.36	629,242,928.36
	7,280,070.09	7,280,070.09
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	636,522,998.45	636,522,998.45

7.4.7.10

	32,457,626.22	57,161,915.68	89,619,541.90
	88,082,077.44	-18,843,898.00	69,238,179.44
	94,547.90	663,882.71	758,430.61
	94,547.90	663,882.71	758,430.61
	-	-	-
	-100,883,922.49	-	-100,883,922.49
	19,750,329.07	38,981,900.39	58,732,229.46

7.4.7.11

	2021	1	1	2021	12	2020	1	1	2020	12
				31					31	
				1,872,634.87					1,293,528.99	
				-					-	
				-					-	
				56,499.61					37,562.78	
				12,419.66					7,667.44	
				1,941,554.14					1,338,759.21	

7.4.7.12**7.4.7.12.1** —

	2021	1	1	2021	2020	1	1	2020
		12	31			12	31	
				2,220,492,518.99				1,473,315,190.56
				2,121,719,752.91				1,409,016,597.21
				98,772,766.08				64,298,593.35

7.4.7.13**7.4.7.13.1**

	2021	1	1	2021	2020	1	1	2020
		12	31	12		12	31	12
---				-483,552.10				-106,844.40
---				-				-
---				-				-
				-483,552.10				-106,844.40

7.4.7.13.2 —

	2021	1	1	2021	2020	1	1	2020
		12	31	12		12	31	12
				70,903,249.62				10,238,265.70
				69,619,552.10				9,999,844.40
				1,767,249.62				345,265.70
				-483,552.10				-106,844.40

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		
				3,808,119.88				1,375,829.12	
				-				-	
				-				-	
				3,808,119.88				1,375,829.12	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
1.				-18,843,898.00				23,002,250.59	
---				-18,951,052.50				23,050,702.69	
---				107,154.50				-48,452.10	
---				-				-	
---				-				-	
---				-				-	
2.				-				-	
---				-				-	
3.				-				-	
:				-				-	
				-18,843,898.00				23,002,250.59	

7.4.7.18

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		-		38,596.23
		-		38,596.23

7.4.7.19

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		5,497,804.38		3,905,085.58
		-		-
		-		-
		-		-
		-		-
		-		-
		5,497,804.38		3,905,085.58

7.4.7.20

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		70,000.00		60,000.00
		120,000.00		120,000.00
		-		-
		18,000.00		18,000.00
		-		-
		208,000.00		198,000.00

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****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2021	1	1	2021	12	2020	1	1	2020	12
--	------	---	---	------	----	------	---	---	------	----

	31	31
	10,646,123.62	6,325,752.68
	4,200,132.62	2,167,844.96

1.50%

H=E× /

H

E

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		1,419,483.11		843,433.74

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**

		2021	1	1	2021	2020	1	1	2020	12
			12	31				31		
7	19	2018			-					-
					-				28,199,000.00	
		/			-				-	
					-				-	
		/			-				28,199,000.00	
					-				0.00	
					-				0.00%	

7.4.10.5.2

		2021			2020		
		12	31	12	31	12	31
		10,011,150.00		1.57%	10,011,150.00		1.59%

7.4.10.6

		2021	1	1	2021	12	31	2020	1	1	2020	12	31
		106,091,847.70			1,872,634.87			214,636,913.43				1,293,528.99	

2021 12 31

" " 2020 12 31

7.4.10.7**7.4.10.8****7.4.11**

				10					
1	2021 11 29	-	2021 11 29	0.800	45,399,291.07	5,145,196.84	50,544,487.91		
2	2021 2 3	-	2021 2 3	0.800	47,446,130.72	2,893,303.86	50,339,434.58		
	-		-	1.600	92,845,421.79	8,038,500.70	100,883,922.49		

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	-
688779		2021 8 3	2022 2 11		5.65	22.86	26,005	146,928.25	594,474.30	-
688176		2021	2022		22.98	22.98	16,734	384,547.32	384,547.32	-

		12 29	1 7							
688262		2021 12 28	2022 1 6		41.98	41.98	6,208	260,611.84	260,611.84	-
688192		2021 12 3	2022 6 10		52.58	34.56	6,304	331,464.32	217,866.24	-
301136		2021 12 31	2022 1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
688787		2021 8 5	2022 2 14		36.94	87.35	817	30,179.98	71,364.95	-
301050		2021 8 17	2022 2 24		60.64	234.74	233	14,129.12	54,694.42	-
301177		2021 12 8	2022 6 15		116.88	116.08	363	42,427.44	42,137.04	-
688038		2021 7 5	2022 1 13		8.60	18.72	2,132	18,335.20	39,911.04	-
301035		2021 7 21	2022 1 28		22.04	56.28	644	14,193.76	36,244.32	-
301090		2021 10 19	2022 4 26		10.45	11.22	2,764	28,883.80	31,012.08	-
301039		2021 7 1	2022 1 10		6.96	12.51	2,064	14,365.44	25,820.64	-
301166		2021 12 21	2022 6 28		86.06	94.50	253	21,773.18	23,908.50	-
301069		2021 9	2022 3		5.17	44.21	539	2,786.63	23,829.19	-

		16	28							
301189		2021 12 21	2022 6 28		66.18	56.62	377	24,949.86	21,345.74	-
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	-
300994		2021 8 2	2022 2 14		11.90	45.45	420	4,998.00	19,089.00	-
301100		2021 12 10	2022 6 17		27.81	31.14	599	16,658.19	18,652.86	-
301096		2021 12 13	2022 6 20		79.60	78.53	234	18,626.40	18,376.02	-
301060		2021 9 6	2022 3 14		4.17	30.94	587	2,447.79	18,161.78	-
301093		2021 10 21	2022 5 5		58.08	49.85	348	20,211.84	17,347.80	-
301168		2021 12 2	2022 6 10		39.08	52.13	329	12,857.32	17,150.77	-
301091		2021 10 20	2022 4 29		36.50	31.31	524	19,126.00	16,406.44	-
301101		2021 12	2022 6		26.91	43.36	371	9,983.61	16,086.56	-

		9	16							
301190		2021 12 17	2022 6 24		27.85	27.46	575	16,013.75	15,789.50	-
301118		2021 11 9	2022 5 18		22.70	49.02	315	7,150.50	15,441.30	-
301108		2021 11 25	2022 6 6		57.27	53.71	280	16,035.60	15,038.80	-
301179		2021 12 1	2022 6 8		43.99	50.77	295	12,977.05	14,977.15	-
301089		2021 10 20	2022 4 27		19.11	67.93	220	4,204.20	14,944.60	-
301180		2021 11 9	2022 5 16		12.20	22.72	654	7,978.80	14,858.88	-
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	-
301199		2021 11 30	2022 6 7		29.28	32.00	402	11,770.56	12,864.00	-
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	-
301088		2021 10 19	2022 4 28		33.16	24.67	497	16,480.52	12,260.99	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301092		2021 10 21	2022 5 5		36.31	35.52	323	11,728.13	11,472.96	-
301048		2021 8 11	2022 2 28		4.13	12.96	843	3,481.59	10,925.28	-
301028		2021 7 12	2022 1 20		5.31	13.50	733	3,892.23	9,895.50	-
301040		2021 7 26	2022 2 7		13.57	38.51	241	3,270.37	9,280.91	-
301078		2021 9 30	2022 4 14		5.77	12.14	756	4,362.12	9,177.84	-
301182		2021 12 16	2022 6 23		27.12	30.58	294	7,973.28	8,990.52	-
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	-

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	-
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 25	2022 6 2		21.76	29.20	262	5,701.12	7,650.40	-
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	2022		23.38	29.93	205	4,792.90	6,135.65	-

		7 21	2 16							
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 9	2022 3 24		17.40	36.11	153	2,662.20	5,524.83	-
001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-
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	2022 3		8.03	19.02	218	1,750.54	4,146.36	-

		31	9							
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**

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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	0.00
A-1	0.00	0.00
	0.00	34,996,500.00
	0.00	34,996,500.00

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	134,702.40	0.00
	0.00	34,574,600.00
	134,702.40	34,574,600.00

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		
	106,091,847.70	-	-	-	-	106,091,847.70
	2,272,337.94	-	-	-	-	2,272,337.94
	447,977.50	-	-	-	-	447,977.50
	-134,702.40				444,545,686.10	444,680,388.50
	150,000,000.00	-	-	-	-	150,000,000.00
	-	-	-	-	2,122,760.65	2,122,760.65
	-	-	-	-	62,936.96	62,936.96
	258,812,163.14	134,702.40			446,731,383.71	705,678,249.25
	-	-	-	-	8,674,258.02	8,674,258.02
	-	-	-	-	886,978.54	886,978.54
	-	-	-	-	118,263.80	118,263.80
	-	-	-	-	549,020.63	549,020.63
	-	-	-	-	0.35	0.35
	-	-	-	-	194,500.00	194,500.00
	-	-	-	-	10,423,021.34	10,423,021.34
	258,812,163.14	134,702.40			436,308,362.37	695,255,227.91
2020 12 31	6	6 -1	1-5	5		

	214,636,913.43	-	-	-	-	214,636,913.43
	1,865,357.16	-	-	-	-	1,865,357.16
	1,776,194.61	-	-	-	-	1,776,194.61
	34,996,500.00	-34,574,600.00	-	-	421,326,043.87	490,897,143.87
	-	-	-	-	16,446,396.28	16,446,396.28
	-	-	-	-	1,806,309.11	1,806,309.11
	-	-	-	-	108,624.64	108,624.64
	253,274,965.20	-34,574,600.00	-	-	439,687,373.90	727,536,939.10
	-	-	-	-	6,917,964.83	6,917,964.83
	-	-	-	-	904,063.86	904,063.86
	-	-	-	-	120,541.86	120,541.86
	-	-	-	-	547,398.29	547,398.29
	-	-	-	-	184,500.00	184,500.00
	-	-	-	-	8,674,468.84	8,674,468.84
	253,274,965.20	-34,574,600.00	-	-	431,012,905.06	718,862,470.26

7.4.13.4.1.2

		2021	12	31
				2020
				12
				31
	27		2,162.54	114,511.13
	27		-2,162.54	-114,511.13

7.4.13.4.2

7.4.13.4.2.1

	2021 12 31			
	-	27,433,194.43	-	27,433,194.43
	-	-	-	-
	-	27,433,194.43	-	27,433,194.43
	-	-	-	-
	-	27,433,194.43	-	27,433,194.43
	2020 12 31			
	-	127,411,267.41	-	127,411,267.41
	-	108,624.64	-	108,624.64
	-	127,519,892.05	-	127,519,892.05
	-	-	-	-
	-	127,519,892.05	-	127,519,892.05

7.4.13.4.2.2

	5%	
	/	

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

440,442,932.41

726,113.09

3,511,343.00

2020 12 31

416,878,623.63

69,769,625.41

4,248,894.83

7.4.14.1.2.2**7.4.14.1.2.3**

	4,248,894.83
	-
	3,928,978.49

	342,423.23
	2,849,003.43
	-
	3,511,343.00
	662,339.57

7.4.14.2**7.4.14.3****7.4.14.4**

2022 3 28

§8

8.1

			%
1		444,545,686.10	63.00
		444,545,686.10	63.00
2		-	-
3		134,702.40	0.02
		134,702.40	0.02
		-	-
4		-	-
5		-	-
6		150,000,000.00	21.26
		-	-
7		108,364,185.64	15.36
8		2,633,675.11	0.37
9		705,678,249.25	100.00

27,433,194.43

3.95%

8.2

8.2.1

A		-	-
B		-	-
C		292,849,728.47	42.12
D		13,409,000.00	1.93
E		4,713.80	0.00
F		87,484.37	0.01
G		47,325,451.68	6.81
H		4,608.00	0.00
I		14,693,721.56	2.11
J		14,356,794.00	2.06
K		20,786,388.00	2.99

L		-	-
M		129,200.90	0.02
N		13,430,347.19	1.93
O		-	-
P		-	-
Q		18,161.78	0.00
R		16,891.92	0.00
S		-	-
		417,112,491.67	59.99

8.2.2

A		-	-
B		-	-
C		11,172,602.11	1.61
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		16,260,592.32	2.34
K		-	-
		27,433,194.43	3.95

8.3

1	603128		1,749,976	23,939,671.68	3.44
2	002120		1,143,000	23,385,780.00	3.36
3	600516		2,122,100	22,961,122.00	3.30
4	600703		599,943	22,533,859.08	3.24
5	603558		1,854,500	21,846,010.00	3.14
6	001979		1,558,200	20,786,388.00	2.99
7	002008		341,100	18,419,400.00	2.65
8	600038		220,200	17,682,060.00	2.54
9	300481		724,300	17,477,359.00	2.51
10	002372		700,000	17,024,000.00	2.45
11	600460		308,700	16,731,540.00	2.41

12	00836		762,000	16,260,592.32	2.34
13	603517		234,210	16,003,569.30	2.30
14	000858		67,500	15,029,550.00	2.16
15	300033		99,300	14,356,794.00	2.06
16	600150		572,900	14,202,191.00	2.04
17	300816		260,500	13,418,355.00	1.93
18	600116		1,150,000	13,409,000.00	1.93
19	300219		821,000	12,980,010.00	1.87
20	300037		109,000	12,317,000.00	1.77
21	603236		59,919	12,217,484.10	1.76
22	01458		2,324,000	11,172,602.11	1.61
23	002831		325,061	10,951,305.09	1.58
24	688661		107,932	10,853,641.92	1.56
25	688023		36,633	9,185,358.42	1.32
26	002088		329,420	8,564,920.00	1.23
27	600745		55,100	7,124,430.00	1.02
28	300531		340,400	6,954,372.00	1.00
29	603589		87,600	6,208,212.00	0.89
30	688095		24,919	3,439,071.19	0.49
31	300198		713,400	2,867,868.00	0.41
32	601728		394,011	1,682,426.97	0.24
33	688779		26,005	594,474.30	0.09
34	688176		16,734	384,547.32	0.06
35	688262		6,208	260,611.84	0.04
36	688192		6,304	217,866.24	0.03
37	301136		7,172	75,449.44	0.01
38	688787		817	71,364.95	0.01
39	301050		233	54,694.42	0.01
40	301177		363	42,137.04	0.01
41	688038		2,132	39,911.04	0.01
42	301035		644	36,244.32	0.01
43	301090		2,764	31,012.08	0.00
44	301039		2,064	25,820.64	0.00
45	301166		253	23,908.50	0.00
46	301069		539	23,829.19	0.00
47	301189		377	21,345.74	0.00
48	301018		782	20,378.92	0.00
49	301149		1,214	20,346.64	0.00
50	301082		915	19,699.95	0.00

51	300994		420	19,089.00	0.00
52	301100		599	18,652.86	0.00
53	301096		234	18,376.02	0.00
54	301060		587	18,161.78	0.00
55	301093		348	17,347.80	0.00
56	301168		329	17,150.77	0.00
57	301091		524	16,406.44	0.00
58	301101		371	16,086.56	0.00
59	301190		575	15,789.50	0.00
60	301118		315	15,441.30	0.00
61	301108		280	15,038.80	0.00
62	301179		295	14,977.15	0.00
63	301089		220	14,944.60	0.00
64	301180		654	14,858.88	0.00
65	301046		290	14,207.10	0.00
66	301111		379	13,901.72	0.00
67	301188		647	13,250.56	0.00
68	301199		402	12,864.00	0.00
69	301020		421	12,815.24	0.00
70	301138		285	12,785.10	0.00
71	301026		203	12,734.19	0.00
72	301088		497	12,260.99	0.00
73	301021		290	12,014.70	0.00
74	301092		323	11,472.96	0.00
75	301048		843	10,925.28	0.00
76	301028		733	9,895.50	0.00
77	301040		241	9,280.91	0.00
78	301078		756	9,177.84	0.00
79	301182		294	8,990.52	0.00
80	301062		523	8,896.23	0.00
81	301193		297	8,654.58	0.00
82	301052		252	8,477.28	0.00
83	301025		403	8,414.64	0.00
84	301066		344	7,856.96	0.00
85	300814		328	7,832.64	0.00
86	301055		355	7,731.90	0.00
87	301133		286	7,707.70	0.00
88	301198		262	7,650.40	0.00
89	301030		242	7,627.84	0.00

90	301033		108	6,476.76	0.00
91	301049		196	6,452.32	0.00
92	301032		513	6,417.63	0.00
93	301056		572	6,343.48	0.00
94	301036		205	6,135.65	0.00
95	301041		215	6,065.15	0.00
96	301072		181	6,047.21	0.00
97	301083		416	5,911.36	0.00
98	300854		203	5,539.87	0.00
99	301063		153	5,524.83	0.00
100	001234		333	5,504.49	0.00
101	301059		259	4,998.70	0.00
102	301027		286	4,761.90	0.00
103	603176		1,924	4,713.80	0.00
104	301037		193	4,682.18	0.00
105	301073		144	4,608.00	0.00
106	301053		155	4,460.90	0.00
107	301057		218	4,146.36	0.00
108	301068		144	4,086.72	0.00
109	301079		140	3,474.80	0.00

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2% 20

1	688023		56,804,895.06	7.90
2	002078		54,664,424.00	7.60
3	600219		46,358,690.02	6.45
4	601689		41,893,232.00	5.83
5	300566		40,565,365.19	5.64
6	001979		39,729,449.98	5.53
7	600409		39,176,250.39	5.45
8	601877		35,955,833.70	5.00
9	002081		35,814,462.00	4.98
10	603517		34,073,630.50	4.74
11	002414		33,328,757.95	4.64

12	002597		31,708,805.50	4.41
13	002372		30,197,805.00	4.20
14	300070		28,794,193.00	4.01
15	603565		28,250,967.61	3.93
16	002120		27,397,044.00	3.81
17	300258		27,256,603.84	3.79
18	603128		26,815,969.18	3.73
19	300791		26,271,178.68	3.65
20	000988		25,240,178.60	3.51
21	600060		22,668,769.19	3.15
22	600703		22,590,425.60	3.14
23	600460		21,721,094.00	3.02
24	600438		21,642,338.00	3.01
25	603113		21,560,604.25	3.00
26	600276		21,557,984.40	3.00
27	688661		21,216,882.54	2.95
28	600536		21,135,214.00	2.94
29	601668		21,108,345.00	2.94
30	300316		20,921,488.00	2.91
31	600745		20,915,404.00	2.91
32	603558		20,391,680.43	2.84
33	000002	A	20,248,573.00	2.82
34	605117		19,593,103.04	2.73
35	600516		19,290,043.57	2.68
36	300816		19,286,315.00	2.68
37	01458		18,157,166.49	2.53
38	000596		18,063,042.55	2.51
39	300481		17,630,724.00	2.45
40	300196		17,467,442.00	2.43
41	300054		17,411,553.00	2.42
42	688595		16,988,494.61	2.36
43	601128		16,122,953.00	2.24
44	603816		16,021,648.00	2.23
45	00836		15,833,922.55	2.20
46	00883		15,573,151.15	2.17
47	002013		15,564,553.26	2.17

48	000768		15,062,431.00	2.10
49	600183		15,037,921.42	2.09
50	002831		15,015,305.19	2.09
51	300286		14,988,271.00	2.08
52	000776		14,965,548.50	2.08
53	601678		14,885,323.00	2.07
54	002675		14,829,203.00	2.06
55	01658		14,695,712.14	2.04
56	603236		14,652,825.32	2.04
57	002008		14,651,573.00	2.04
58	600570		14,594,608.58	2.03
59	000858		14,580,202.01	2.03
60	603195		14,568,964.28	2.03
61	300037		14,550,940.00	2.02
62	601702		14,546,123.00	2.02
63	002867		14,527,587.75	2.02
64	603505		14,502,437.56	2.02
65	600383		14,494,662.00	2.02
66	600048		14,460,877.80	2.01
67	000661		14,412,486.00	2.00

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8.4.2**2% 20**

1	601689		67,429,725.19	9.38
2	002597		65,142,284.19	9.06
3	601877		62,491,115.70	8.69
4	002078		54,469,627.17	7.58
5	688023		50,032,981.53	6.96
6	300566		48,967,968.67	6.81
7	600409		47,931,217.00	6.67
8	600219		47,526,553.50	6.61
9	300258		45,881,964.93	6.38
10	603565		40,287,432.97	5.60
11	00700		39,614,097.80	5.51
12	01882		38,357,331.39	5.34

13	603505		37,663,148.84	5.24
14	002081		32,395,603.00	4.51
15	300316		32,395,032.00	4.51
16	605117		31,193,816.91	4.34
17	000661		30,259,632.00	4.21
18	002414		29,857,895.61	4.15
19	300070		29,157,810.00	4.06
20	01999		28,348,821.95	3.94
21	00175		28,047,817.46	3.90
22	000988		25,850,703.28	3.60
23	600438		25,043,623.00	3.48
24	001979		24,456,731.15	3.40
25	601021		24,265,292.78	3.38
26	688595		23,898,260.55	3.32
27	603113		22,425,789.80	3.12
28	600536		22,170,070.00	3.08
29	600276		21,972,938.80	3.06
30	300791		21,957,432.18	3.05
31	00916		20,462,843.81	2.85
32	002372		20,135,330.00	2.80
33	002756		20,097,107.00	2.80
34	600497		19,910,390.00	2.77
35	688116		19,887,868.94	2.77
36	601668		19,636,800.00	2.73
37	000002	A	19,070,947.00	2.65
38	603906		18,504,609.00	2.57
39	600745		18,194,687.00	2.53
40	603517		17,408,722.00	2.42
41	002092		16,864,786.00	2.35
42	000776		16,855,330.00	2.34
43	002714		16,751,198.20	2.33
44	600048		16,567,424.00	2.30
45	600060		16,541,719.00	2.30
46	300319		16,381,467.00	2.28
47	300286		16,112,006.00	2.24
48	603816		15,867,555.00	2.21
49	603096		15,823,824.00	2.20
50	002940		15,799,734.91	2.20

51	000596		15,768,949.00	2.19
52	300054		15,509,842.00	2.16
53	000768		15,338,990.00	2.13
54	601636		15,277,636.00	2.13
55	300263		15,181,342.32	2.11
56	002156		15,029,614.00	2.09
57	00883		14,933,244.48	2.08
58	300196		14,551,434.00	2.02
59	000938		14,400,321.40	2.00
60	600383		14,396,296.84	2.00

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8.4.3

	2,163,890,447.64
	2,220,492,518.99

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1		-	-
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		134,702.40	0.02
8		-	-
9		-	-
10		134,702.40	0.02

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1	118002	760	134,702.40	0.02

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8.8

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8.12.2**8.12.3**

1		447,977.50
2		2,122,760.65
3		-
4		62,936.96
5		-
6		-
7		-
8		-
9		2,633,675.11

8.12.4**8.12.5**

8.12.6

§9

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6,019	105,752.28	10,011,150.00	1.57%	626,511,848.45	98.43%

9.2

		928,795.08
		0.15%

9.3

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		50-100

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2018年7月19日	200,934,838.36
	629,242,928.36
	7,280,070.09
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	636,522,998.45

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	1	1,979,989,167.54	45.41%	1,245,766.72	46.59%	-
	1	1,409,171,515.56	32.32%	889,614.07	33.27%	-
	1	971,191,322.22	22.27%	538,395.55	20.14%	-
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	34,136,000.00	100.00%	1,630,000,000.00	100.00%	-	-
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3	2020 4		2021 1 22
4			2021 1 26
5			2021 2 1
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7			2021 3 26
8	2020		2021 3 30
9	2020		2021 3 30
10			2021 3 31
11	2021 1		2021 4 21

12	2021		2021 4 21
13			2021 4 30
14			2021 6 22
15	40		2021 6 29
16			2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 6 29
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 8 31

	2021		
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
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45			2021 12 2
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48	2021 2		2021 12 31

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