

2021

2021 12 31

2022 3 31

§ 1

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2022 3 29

2021 1 1 2021 12 31

1.2

§ 12

§ 25

§ 37

§ 412

§ 521

§ 622

§ 724

§ 860

§ 9	69
§ 10	70
§ 11	71
§ 12	78
§ 13	79

§2

2.1

	005392	
	005392	
	2018	8 16
	540,335,745.75	
	A	C
	005392	009911
	18,413,265.40	521,922,480.35

2.2

	300	× 50%+ × 50%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@i cbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	68	

	9	55
	200120	100140

2.4

	www.cxfund.com.cn
	55 68 9

2.5

		222 30
	A C	A 17 C 68 9

§ 3

3.1

	2021		2020		2019	
	A	C	A	C	A	C
	-37,615.31	-4,734,910.38	9,748,914.87	2,241,158.78	34,160,309.25	-
	-602,434.42	-20,951,559.17	12,549,265.08	5,181,721.02	33,659,953.93	-
	-0.0329	-0.0406	0.0897	0.0119	0.1597	-
	-3.38%	-4.20%	8.77%	1.16%	15.84%	-
	-3.60%	-4.18%	7.14%	1.23%	16.64%	-
	2021		2020		2019	

	-1,225,026.01	-38,759,999.43	385,045.93	9,657,379.60	15,307,806.66	-
	-0.0665	-0.0743	0.0214	0.0196	0.0725	-
	17,188,239.39	483,162,480.92	18,478,946.56	504,942,721.02	226,385,999.90	-
	0.9335	0.9257	1.0250	1.0228	1.0725	-
	2021		2020		2019	
	17.17%	-3.00%	21.54%	1.23%	13.43%	-

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3.2

3.2.1

A

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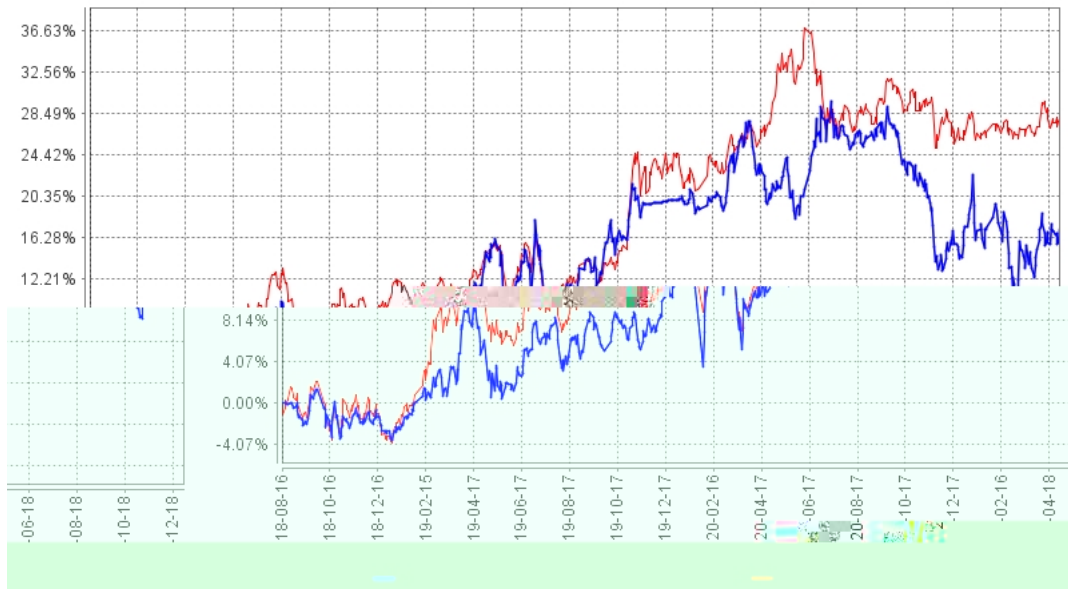
	-0.05%	0.98%	1.11%	0.39%	-1.16%	0.59%
	-4.05%	0.92%	-1.89%	0.51%	-2.16%	0.41%
	-3.60%	0.83%	-1.21%	0.59%	-2.39%	0.24%
	20.48%	0.86%	32.30%	0.64%	-11.82%	0.22%
	17.17%	0.83%	28.04%	0.65%	-10.87%	0.18%

C

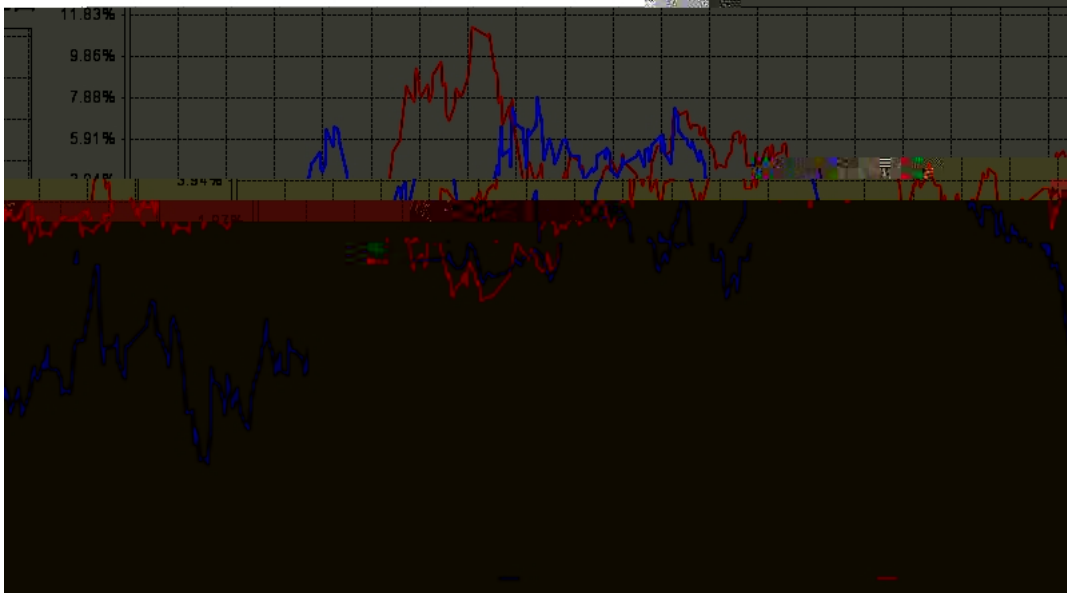
	-0.20%	0.98%	1.11%	0.39%	-1.31%	0.59%
	-4.35%	0.92%	-1.89%	0.51%	-2.46%	0.41%
	-4.18%	0.83%	-1.21%	0.59%	-2.97%	0.24%
	-3.00%	0.76%	4.04%	0.57%	-7.04%	0.19%

3.2.2

长信价值蓝筹两年定开混合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



长信价值蓝筹两年定开混合C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

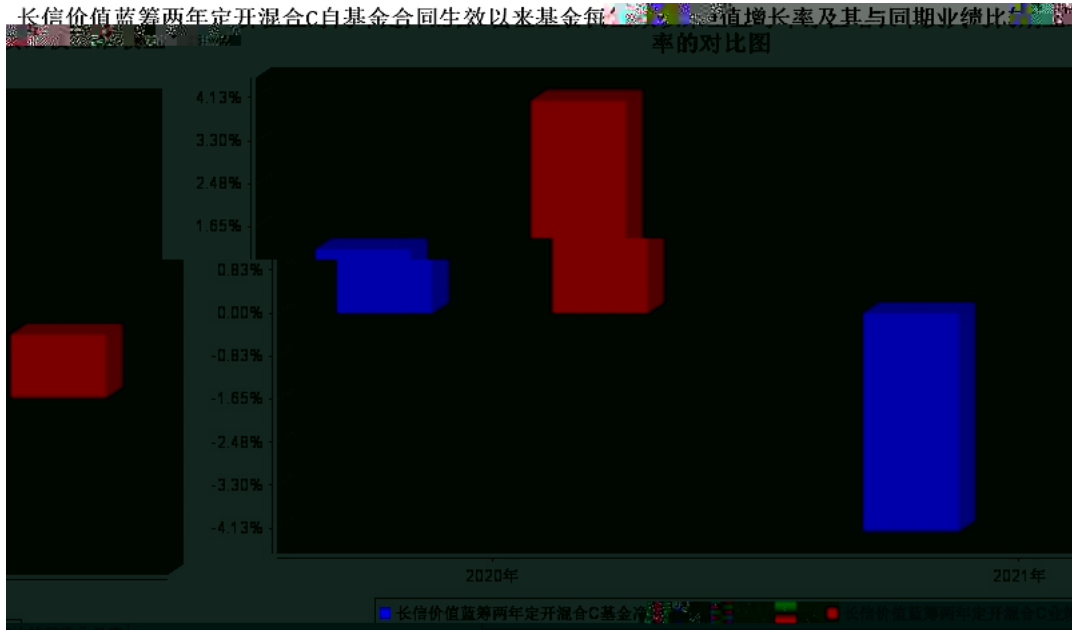


1	2020	8	17							
	A			C						
2				A	2018	8	16	2021	12	31
	C	2020	8	17				2021	12	31
3						6				

3.2.3

长信价值蓝筹两年定开混合A自基金合同生效以来基金每...





C 2020 8 17 2021
 12 31 2020 C
 A 2018 8 16 2021
 12 31 2018 A

3.3

A					
	10				
2021	0.600	688,272.75	393,457.78	1,081,730.53	
2020	1.200	23,046,781.90	2,347,726.52	25,394,508.42	
2019	0.600	11,634,560.09	973,520.22	12,608,080.31	
	2.400	35,369,614.74	3,714,704.52	39,084,319.26	

C					
	10				
2021	0.600	828,680.93	28,792,652.06	29,621,332.99	
2020	-	-	-	-	
2019	-	-	-	-	
	0.600	828,680.93	28,792,652.06	29,621,332.99	

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2021 12 31

82

100

(LOF)

(LOF)

LOF



FOF

300

FOF

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87

FOF

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30

FOF

4.1.2

		2018 9 5	-	10	2016

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4.3.2

4.3.3

5%

4.4

4.4.1

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2021

ROE

4.4.2

2021	12	31	A	0.9335
1.1735			A	-3.60%
C		0.9257	0.9857	
C		-4.18%		-1.21%

4.5

2022

				A	/GDP	
2021		86%	2009	95%		
A				2009		
0%-5.8%		2021		3.2%	2009	70%

2020

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4.8

		A	2021 3 18	2021 3 18
10	0.600		688,272.75	393,457.78
	1,081,730.53			
		C	2021 3 18	2021 3 18
10	0.600		828,680.93	28,792,652.06
	29,621,332.99			

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4.9

§5

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5.2

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5.3

2021

§6

6.1

	() (22) P00108

6.2

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

	()
	<p>(1)</p> <p>(2)</p> <p>(3)</p> <p>(4)</p> <p>(5) ()</p>
	222 30
	2022 3 28

§7

7.1

2021 12 31

		2021 12 31	2020 12 31
		27,011,598.44	73,499,702.10
		334,904.58	1,704,904.93
		178,128.11	98,133.04
		468,517,881.84	389,160,363.83
		468,517,881.84	358,899,363.83
		-	-
		-	30,261,000.00
		-	-
		-	-
		-	-
		-	60,000,000.00
		9,677,263.49	-
		3,389.64	317,209.64
		-	-
		-	-
		-	-
		-	-
		505,723,166.10	524,780,313.54
		2021 12 31	2020 12 31
		-	-
		-	-
		-	-
		-	-
		3,996,612.63	-
		-	-
		632,455.59	674,211.46
		84,327.39	89,894.86
		244,293.86	260,166.06
		240,256.32	149,872.79
		-	0.79
		-	-

		-	-
		-	-
		174,500.00	184,500.00
		5,372,445.79	1,358,645.96
		540,335,745.75	511,717,696.76
		-39,985,025.44	11,703,970.82
		500,350,720.31	523,421,667.58
		505,723,166.10	524,780,313.54

2021 12 31

A

0.9335

C

0.9257

540,335,745.75

A

18,413,265.40

C

521,922,480.35

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		-6,036,639.36	25,584,230.56
		666,293.88	2,103,208.03
		182,215.14	362,305.65
		346,557.19	365,305.13
		-	-
		137,521.55	1,375,597.25
		-	-
		-	-
	" "	10,078,534.66	17,694,319.12
		-8,681,257.10	14,599,195.94
		-	-
		135,606.17	-113,019.90
		-	-
		-	-
		-	-
		18,624,185.59	3,208,143.08
	" "	-16,781,467.90	5,740,912.45

" "		-	-
" "		-	45,790.96
		15,517,354.23	7,853,244.46
		7,754,360.93	4,689,938.78
		1,033,914.80	625,325.27
		2,994,724.76	1,012,224.32
		3,545,333.42	1,327,054.01
		-	-
		-	-
		0.32	0.08
		189,020.00	198,702.00
" _"		-21,553,993.59	17,730,986.10
		-	-
" _"		-21,553,993.59	17,730,986.10

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	511,717,696.76	11,703,970.82	523,421,667.58
	-	-21,553,993.59	-21,553,993.59
" _"	28,618,048.99	568,060.85	29,186,109.84
1.	28,618,048.99	568,060.85	29,186,109.84
2.	-	-	-
	-	-30,703,063.52	-30,703,063.52

" _"			
	540,335,745.75	-39,985,025.44	500,350,720.31
	2020 1 1 2020 12 31		
	211,078,193.24	15,307,806.66	226,385,999.90
	-	17,730,986.10	17,730,986.10
" _"	300,639,503.52	4,059,686.48	304,699,190.00
1.	503,451,140.14	6,216,389.45	509,667,529.59
2.	-202,811,636.62	-2,156,702.97	-204,968,339.59
	-	-25,394,508.42	-25,394,508.42
" _"			
	511,717,696.76	11,703,970.82	523,421,667.58

7.1 7.4

7.4

7.4.1

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210,134,676.66 () ()
(18) 00018 2018 8 16

2020 8 3
C 2020 8
17 C (" C")
C 0.60% A
(" A") A

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) ()
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30%
80%
3%
5%
300 × 50%+ × 50%

7.4.2

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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

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2)

7.4.4.4

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7.4.4.5

1)

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7.4.4.6

7.4.4.7

7.4.4.8

()

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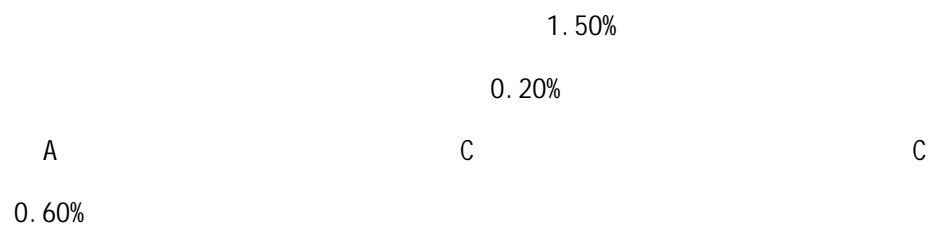
7.4.4.9 / ()

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()

7.4.4.10



7.4.4.11

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3)

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5)

7.4.4.12

7.4.4.13

7.4.4.14

1)

() > ([2017]6)

<

2)

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[2017]13)

(AMAC)

[2013]13)

(

(

(

3)

<

2015 1

>

([2014]24)

(

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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
	27,011,598.44	73,499,702.10
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	27,011,598.44	73,499,702.10

7.4.7.2

		2021 12 31		
		482,243,686.37	468,517,881.84	-13,725,804.53
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		482,243,686.37	468,517,881.84	-13,725,804.53
		2020 12 31		
		355,867,700.46	358,899,363.83	3,031,663.37
-		-	-	-
		30,237,000.00	30,261,000.00	24,000.00
		-	-	-
		30,237,000.00	30,261,000.00	24,000.00
		-	-	-
		-	-	-
		-	-	-
		386,104,700.46	389,160,363.83	3,055,663.37

7.4.7.3 /

7.4.7.4

7.4.7.4.1

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

	60,000,000.00	-
	-	-
	60,000,000.00	-

7.4.7.4.2

7.4.7.5

	2021 12 31	2020 12 31
	3,158.74	10,677.19
	-	-
	-	-
	150.70	767.20
	-	298,667.51
	-	-
	-	7,053.54
	-	-
	-	-
	-	-
	80.20	44.20
	3,389.64	317,209.64

7.4.7.6

7.4.7.7

	2021 12 31	2020 12 31
	240,256.32	149,872.79
	-	-
	240,256.32	149,872.79

7.4.7.8

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

	-	-
	-	-
	-	-
	4,500.00	4,500.00
	50,000.00	60,000.00
	120,000.00	120,000.00
	174,500.00	184,500.00

7.4.7.9

A		
	2021 1 1	2021 12 31
	18,028,841.55	18,028,841.55
	384,423.85	384,423.85
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	18,413,265.40	18,413,265.40

C		
	2021 1 1	2021 12 31
	493,688,855.21	493,688,855.21
	28,233,625.14	28,233,625.14
" -"	-	-
- /	-	-
/	-	-
	-	-
" -"	-	-
	521,922,480.35	521,922,480.35

()

()

7.4.7.10

A			
	385,045.93	65,059.08	450,105.01

	-37,615.31	-564,819.11	-602,434.42
	2,455.45	6,578.48	9,033.93
	2,455.45	6,578.48	9,033.93
	-	-	-
	-1,081,730.53	-	-1,081,730.53
	-731,844.46	-493,181.55	-1,225,026.01

C			
	9,657,379.60	1,596,486.21	11,253,865.81
	-4,734,910.38	-16,216,648.79	-20,951,559.17
	88,053.20	470,973.72	559,026.92
	88,053.20	470,973.72	559,026.92
	-	-	-
	-29,621,332.99	-	-29,621,332.99
	-24,610,810.57	-14,149,188.86	-38,759,999.43

7.4.7.11

	2021	1	1	2021	12	2020	1	1	2020	12
					31					31
					157,522.52					305,558.87
					-					-
					-					-
					22,458.40					45,482.83
					2,234.22					11,263.95
					182,215.14					362,305.65

7.4.7.12

7.4.7.12.1

	2021	1	1	2021	2020	1	1	2020		
	12	12	31	31	12	12	31	31		
					1,525,604,931.03					503,896,618.03
					1,534,286,188.13					489,297,422.09
					-8,681,257.10					14,599,195.94

7.4.7.13

7.4.7.13.1

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
---		135,606.17		-113,019.90
---		-		-
---		-		-
		135,606.17		-113,019.90

7.4.7.13.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		31,452,833.36		41,249,670.49
		30,672,000.00		40,418,000.00
		645,227.19		944,690.39
		135,606.17		-113,019.90

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		
				18,624,185.59				3,208,143.08	
				-				-	
				-				-	
				18,624,185.59				3,208,143.08	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
1.				-16,781,467.90				5,740,912.45	
---				-16,757,467.90				5,712,912.45	
---				-24,000.00				28,000.00	
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2.				-				-	
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3.				-				-	
:				-				-	
				-16,781,467.90				5,740,912.45	

7.4.7.18

	2021	1	1	2021	12	2020	1	1	2020	12	31
			31								
					-				45,676.17		
					-				114.79		
					-				45,790.96		

7.4.7.19

	2021	1	1	2021	12	2020	1	1	2020	12	31
				31							
				3,545,333.42					1,327,054.01		
				-					-		
				-					-		
				-					-		
				-					-		
				-					-		
				3,545,333.42					1,327,054.01		

7.4.7.20

	2021	1	1	2021	2020	1	1	2020	12
				12				31	
				50,000.00				60,000.00	
				120,000.00				120,000.00	
				-				-	
				18,000.00				18,000.00	
				1,020.00				702.00	
				189,020.00				198,702.00	

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 31	2020 1 1 2020 12 31
	7,754,360.93	4,689,938.78
	3,874,175.93	1,419,635.71

× 1.50%

$$= \quad \times 1.50\% \div$$

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		1,033,914.80		625,325.27

$$\times 0.20\%$$

$$= \quad \times 0.20\% \div$$

7.4.10.2.3

	2021 1 1 31			2021 12 31		
	A	C		A	C	
	-	1,269.70		1,269.70		1,269.70
	-	1,269.70		1,269.70		1,269.70
	2020 1 1 31			2020 12 31		
	A	C		A	C	
	-	485.71		485.71		485.71
	-	485.71		485.71		485.71

2020 8 17

A

C

$$\times 0.60\%$$

C

=

C

$$\times 0.60\% \div$$

7.4.10.3

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()

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 12 31
	A	C
	-	-
/	-	-
	-	-
/	-	-
	-	-
	-	-

	2020 1 1	2020 12 31
	A	C
	16,999,000.00	-
/	-	-
	-	-
/	16,999,000.00	-
	0.00	-

	0.00%	-
--	-------	---

7.4.10.5.2

7.4.10.6

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
				27,011,598.44		157,522.52	73,499,702.10				305,558.87	

"

"

2021 12 31

334,904.58

(2020 12 31

1,704,904.93)

7.4.10.7

7.4.10.8

7.4.11

A

					10				
1	2021 3 18	-	2021 3 18		0.600	688,272.75	393,457.78	1,081,730.53	
	-		-		0.600	688,272.75	393,457.78	1,081,730.53	

C

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1	2021 3 18 -		2021 3 18		0.600	828,680.93	28,792,652.06	29,621,332.99	
	-				0.600	828,680.93	28,792,652.06	29,621,332.99	

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	-
688235		2021 12 6	2022 6 15		192.60	136.46	4,804	925,250.40	655,553.84	-
688707		2021 9 6	2022 3 14		11.75	47.16	8,130	95,527.50	383,410.80	-
688176		2021 12 29	2022 1 7		22.98	22.98	12,030	276,449.40	276,449.40	-
688733		2021 8 10	2022 2 17		15.49	75.36	3,409	52,805.41	256,902.24	-
688798		2021 8 6	2022 2 16		76.58	210.33	1,175	89,981.50	247,137.75	-
688262		2021 12 28	2022 1 6		41.98	41.98	4,446	186,643.08	186,643.08	-

		2021	2022							
688121		8 30	3 7		18.16	36.42	3,681	66,846.96	134,062.02	-
688280		10 19	4 27		13.78	13.63	7,052	97,176.56	96,118.76	-
301136		12 31	1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
688255		10 14	4 25		47.11	37.87	1,648	77,637.28	62,409.76	-
301050		8 17	2 24		60.64	234.74	170	10,308.80	39,905.80	-
301177		12 8	6 15		116.88	116.08	238	27,817.44	27,627.04	-
301039		7 1	1 10		6.96	12.51	2,002	13,933.92	25,045.02	-
301069		9 16	3 28		5.17	44.21	539	2,786.63	23,829.19	-
301018		6 28	1 7		8.29	26.06	782	6,482.78	20,378.92	-
301149		11 3	5 10		10.07	16.76	1,214	12,224.98	20,346.64	-
300994		8 2	2 14		11.90	45.45	420	4,998.00	19,089.00	-

		2021	2022							
301100		12 10	6 17		27.81	31.14	588	16,352.28	18,310.32	-
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	186	16,007.16	17,577.00	-
301168		2021 12 2	2022 6 10		39.08	52.13	319	12,466.52	16,629.47	-
301101		2021 12 9	2022 6 16		26.91	43.36	371	9,983.61	16,086.56	-
301118		2021 11 9	2022 5 18		22.70	49.02	315	7,150.50	15,441.30	-
301189		2021 12 21	2022 6 28		66.18	56.62	271	17,934.78	15,344.02	-
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	-
301091		2021 10 20	2022 4 29		36.50	31.31	459	16,753.50	14,371.29	-
301046		2021 8 10	2022 2 17		8.34	48.99	290	2,418.60	14,207.10	-

		2021	2022							
301111		11 30	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	-
301199		2021 11 30	2022 6 7		29.28	32.00	398	11,653.44	12,736.00	-
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	456	12,699.60	12,521.76	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301179		2021 12 1	2022 6 8		43.99	50.77	229	10,073.71	11,626.33	-

		2021	2022							
301048		8 11	2 28		4.13	12.96	843	3,481.59	10,925.28	-
301108		11 25	6 6		57.27	53.71	191	10,938.57	10,258.61	-
301028		7 12	1 20		5.31	13.50	733	3,892.23	9,895.50	-
301040		7 26	2 7		13.57	38.51	241	3,270.37	9,280.91	-
301078		9 30	4 14		5.77	12.14	756	4,362.12	9,177.84	-
301182		12 16	6 23		27.12	30.58	294	7,973.28	8,990.52	-
301062		9 7	3 14		3.31	17.01	523	1,731.13	8,896.23	-
301088		10 19	4 28		33.16	24.67	356	11,804.96	8,782.52	-
301193		12 2	6 9		30.73	29.14	297	9,126.81	8,654.58	-
301052		8 23	2 28		8.11	33.64	252	2,043.72	8,477.28	-
301092		10 21	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	-
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	-

		2021	2022							
301036		7 21	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	-
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	-
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	-

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	29,961,000.00
	0.00	29,961,000.00

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

	2021 12 31	2020 12 31
AAA	0.00	300,000.00
AAA	0.00	0.00
	0.00	0.00
	0.00	300,000.00

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		
			27,011,598.44		-	-	-	-	27,011,598.44
			334,904.58		-	-	-	-	334,904.58
			178,128.11		-	-	-	-	178,128.11
			-		-	-	-	-468,517,881.84	468,517,881.84
			-		-	-	-	-9,677,263.49	9,677,263.49
			-		-	-	-	-3,389.64	3,389.64
			27,524,631.13		-	-	-	-478,198,534.97	505,723,166.10
			-		-	-	-	-3,996,612.63	3,996,612.63
			-		-	-	-	-632,455.59	632,455.59
			-		-	-	-	-84,327.39	84,327.39
			-		-	-	-	-244,293.86	244,293.86
			-		-	-	-	-240,256.32	240,256.32
			-		-	-	-	-174,500.00	174,500.00
			-		-	-	-	-5,372,445.79	5,372,445.79
			27,524,631.13		-	-	-	-472,826,089.18	500,350,720.31
2020	12	31	6	6	-1	1-5	5		
			73,499,702.10		-	-	-	-	73,499,702.10
			1,704,904.93		-	-	-	-	1,704,904.93
			98,133.04		-	-	-	-	98,133.04
			-30,261,000.00		-	-	-	-358,899,363.83	389,160,363.83
			60,000,000.00		-	-	-	-	60,000,000.00
			-		-	-	-	-317,209.64	317,209.64
			135,302,740.07	30,261,000.00	-	-	-	-359,216,573.47	524,780,313.54
			-		-	-	-	-674,211.46	674,211.46

	-	-	-	-	89,894.86	89,894.86
	-	-	-	-	260,166.06	260,166.06
	-	-	-	-	149,872.79	149,872.79
	-	-	-	-	0.79	0.79
	-	-	-	-	184,500.00	184,500.00
	-	-	-	-	1,358,645.96	1,358,645.96
	135,302,740.07	30,261,000.00	-	-	-357,857,927.51	523,421,667.58

7.4.13.4.1.2

		2021	12	31	2020	12	31
	27			0.00			47,744.03
	27			0.00			-47,744.03

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

		%		%
-	468,517,881.84	93.64	358,899,363.83	68.57
	-	-	-	-
	-	-	30,261,000.00	5.78
	-	-	-	-
	-	-	-	-
	-	-	-	-
	468,517,881.84	93.64	389,160,363.83	74.35

7.4.13.4.3.2

	95%			
			2021 12 31	2020 12 31
			-15,192,035.85	-12,449,506.20
	VaR 31	3.04% VaR 2.38%)	2020 12 31	2020 12 31

VaR

95%

2020

7.4.14

(1)

(a)

(b)

(i)

2021 12 31

463,715,103.71

544,046.41

4,258,731.72 (2020 12 31

358,457,384.95

30,466,293.88

236,685.00)

(ii)

) (

(iii)

	236,685.00		0.00
	272,629.88		693,289.57
	3,601,387.03	0.00	
4,258,731.72			
657,344.69			

(2)

§8

8.1

			%
		468,517,881.84	92.64
		468,517,881.84	92.64
2		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		27,346,503.02	5.41
		9,858,781.24	1.95
		505,723,166.10	100.00

8.2

8.2.1

A		-	-
B		-	-
C		50,747,473.12	10.14
D		-	-
E		4,713.80	0.00
F		63,164.40	0.01
G		-	-
H		4,608.00	0.00
I		1,880,696.38	0.38
J		250,051,196.03	49.98
K		130,521,378.69	26.09
L		-	-

M		126,735.71	0.03
N		11,992.19	0.00
O		-	-
P		-	-
Q		18,161.78	0.00
R		35,087,761.74	7.01
S		-	-
		468,517,881.84	93.64

8.2.2

8.3

1	600048		3,091,263	48,316,440.69	9.66
2	000002	A	2,243,000	44,321,680.00	8.86
3	600919		6,857,631	39,979,988.73	7.99
4	601098		3,661,586	35,041,378.02	7.00
5	601939		5,836,900	34,204,234.00	6.84
6	601288		9,869,000	29,014,860.00	5.80
7	002078		1,785,493	20,515,314.57	4.10
8	001979		1,523,900	20,328,826.00	4.06
9	002867		1,131,350	20,115,403.00	4.02
10	601838		1,670,800	20,049,600.00	4.01
11	601009		2,184,744	19,575,306.24	3.91
12	600908		3,444,700	19,531,449.00	3.90
13	601077		4,932,100	18,988,585.00	3.80
14	601229		2,654,200	18,924,446.00	3.78
15	000656		3,918,400	17,554,432.00	3.51
16	601658		3,367,100	17,172,210.00	3.43
17	603323		3,101,100	15,102,357.00	3.02
18	002839		1,745,100	10,051,776.00	2.01
19	601128		1,128,046	7,456,384.06	1.49
20	603156		261,100	7,417,851.00	1.48
21	601728		394,011	1,682,426.97	0.34
22	688235		4,804	655,553.84	0.13
23	688707		8,130	383,410.80	0.08
24	688176		12,030	276,449.40	0.06

25	688733		3,409	256,902.24	0.05
26	688798		1,175	247,137.75	0.05
27	688262		4,446	186,643.08	0.04
28	688121		3,681	134,062.02	0.03
29	688280		7,052	96,118.76	0.02
30	301136		7,172	75,449.44	0.02
31	688255		1,648	62,409.76	0.01
32	301050		170	39,905.80	0.01
33	603230		1,140	29,491.80	0.01
34	301177		238	27,627.04	0.01
35	301039		2,002	25,045.02	0.01
36	301069		539	23,829.19	0.00
37	301018		782	20,378.92	0.00
38	301149		1,214	20,346.64	0.00
39	300994		420	19,089.00	0.00
40	001296		310	18,376.80	0.00
41	301100		588	18,310.32	0.00
42	301060		587	18,161.78	0.00
43	301166		186	17,577.00	0.00
44	301168		319	16,629.47	0.00
45	301101		371	16,086.56	0.00
46	301118		315	15,441.30	0.00
47	301189		271	15,344.02	0.00
48	301089		220	14,944.60	0.00
49	301180		654	14,858.88	0.00
50	301091		459	14,371.29	0.00
51	301046		290	14,207.10	0.00
52	301111		379	13,901.72	0.00
53	301188		647	13,250.56	0.00
54	301093		258	12,861.30	0.00
55	301020		421	12,815.24	0.00
56	301138		285	12,785.10	0.00
57	301199		398	12,736.00	0.00
58	301026		203	12,734.19	0.00
59	301096		160	12,564.80	0.00
60	301190		456	12,521.76	0.00
61	301021		290	12,014.70	0.00
62	301179		229	11,626.33	0.00
63	301048		843	10,925.28	0.00

64	301108		191	10,258.61	0.00
65	301028		733	9,895.50	0.00
66	301040		241	9,280.91	0.00
67	301078		756	9,177.84	0.00
68	301182		294	8,990.52	0.00
69	301062		523	8,896.23	0.00
70	301088		356	8,782.52	0.00
71	301193		297	8,654.58	0.00
72	301052		252	8,477.28	0.00
73	301092		238	8,453.76	0.00
74	301025		403	8,414.64	0.00
75	301066		344	7,856.96	0.00
76	300814		328	7,832.64	0.00
77	301055		355	7,731.90	0.00
78	301133		286	7,707.70	0.00
79	301198		262	7,650.40	0.00
80	301030		242	7,627.84	0.00
81	301033		108	6,476.76	0.00
82	301049		196	6,452.32	0.00
83	301032		513	6,417.63	0.00
84	301056		572	6,343.48	0.00
85	301036		205	6,135.65	0.00
86	301041		215	6,065.15	0.00
87	301072		181	6,047.21	0.00
88	300854		203	5,539.87	0.00
89	301063		153	5,524.83	0.00
90	001234		333	5,504.49	0.00
91	301038		266	5,381.18	0.00
92	301059		259	4,998.70	0.00
93	301027		286	4,761.90	0.00
94	603176		1,924	4,713.80	0.00
95	301037		193	4,682.18	0.00
96	301073		144	4,608.00	0.00
97	301053		155	4,460.90	0.00
98	301057		218	4,146.36	0.00
99	301068		144	4,086.72	0.00

8.4

8.4.1

2% 20

1	601988		138,540,407.00	26.47
2	000002	A	131,332,079.00	25.09
3	600919		91,697,438.03	17.52
4	300761		89,332,674.15	17.07
5	600048		71,430,465.00	13.65
6	601939		70,040,545.00	13.38
7	603323		58,926,211.87	11.26
8	601928		58,011,374.43	11.08
9	601658		55,920,875.14	10.68
10	601009		54,391,494.53	10.39
11	002867		50,175,427.50	9.59
12	601128		48,526,569.12	9.27
13	601288		45,730,052.00	8.74
14	601838		40,369,921.00	7.71
15	600908		40,145,384.00	7.67
16	601600		37,663,803.00	7.20
17	603156		35,396,362.00	6.76
18	002839		33,602,759.50	6.42
19	603589		30,689,531.00	5.86
20	002697		27,484,525.00	5.25
21	601229		27,039,617.00	5.17
22	601077		26,482,286.00	5.06
23	601169		21,605,572.00	4.13
24	001979		21,602,384.00	4.13
25	000672		21,074,671.38	4.03
26	002078		20,266,383.69	3.87
27	600150		20,261,684.00	3.87
28	601098		19,791,755.54	3.78
29	600383		19,729,563.51	3.77
30	000656		19,642,884.00	3.75
31	600273		18,037,325.15	3.45

32	600426		14,881,845.29	2.84
33	601328		14,632,034.00	2.80
34	000983		14,412,198.00	2.75
35	002532		14,257,852.79	2.72
36	603228		14,112,902.63	2.70
37	001914		10,898,216.00	2.08
38	000937		10,660,048.00	2.04
39	600104		10,542,672.00	2.01

" "

8.4.2

2% 20

1	601988		138,500,099.00	26.46
2	000002	A	119,261,826.63	22.79
3	300761		80,179,696.69	15.32
4	601939		78,609,879.80	15.02
5	600048		64,929,714.65	12.40
6	603589		63,407,491.27	12.11
7	601928		62,821,604.63	12.00
8	600919		51,895,807.80	9.91
9	603156		49,550,347.16	9.47
10	603323		43,488,825.28	8.31
11	600104		40,813,483.20	7.80
12	601128		39,854,406.04	7.61
13	601658		38,641,754.00	7.38
14	601600		37,891,747.50	7.24
15	601009		36,764,240.32	7.02
16	601288		29,119,331.00	5.56
17	002867		28,335,912.00	5.41
18	601098		27,004,714.00	5.16
19	002839		24,845,162.75	4.75
20	603228		24,779,915.68	4.73
21	000423		23,858,712.99	4.56
22	601601		23,178,996.00	4.43
23	601169		21,883,208.00	4.18
24	000672		21,776,551.27	4.16
25	601838		21,695,627.00	4.14

26	002697		21,121,933.00	4.04
27	600908		19,229,512.00	3.67
28	600150		19,041,833.00	3.64
29	600383		18,429,395.25	3.52
30	600273		17,499,162.54	3.34
31	600426		15,089,013.20	2.88
32	601328		14,826,920.00	2.83
33	000983		13,509,889.20	2.58
34	002532		13,452,476.50	2.57
35	601318		12,425,776.00	2.37
36	001914		11,620,783.00	2.22
37	300271		11,235,228.00	2.15

" "

8.4.3

	1,660,662,174.04
	1,525,604,931.03

" " "

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		178,128.11
		9,677,263.49
		-
		3,389.64
		-
		-
		-
		-
		9,858,781.24

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8.12.5

8.12.6

§ 9

9.1

	()					
A	675	27,278.91	0.00	0.00%	18,413,265.40	100.00%
C	2,469	211,390.23	0.00	0.00%	521,922,480.35	100.00%
	3,144	171,862.51	0.00	0.00%	540,335,745.75	100.00%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2018年8月16日	210,134,676.66	-
	18,028,841.55	493,688,855.21
	384,423.85	28,233,625.14
	-	-
	-	-
	18,413,265.40	521,922,480.35

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	1	2,260,383,272.73	71.43%	1,200,946.60	71.43%	-
	2	904,159,580.72	28.57%	480,381.89	28.57%	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

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	705,374.80	87.32%	250,000,000.00	100.00%	-	-
	102,458.56	12.68%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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1			2021 1 14
2	2020 4		2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 3 17
6			2021 3 26
7	2020		2021 3 30

8	2020		2021 3 30
9			2021 3 31
10	2021 1		2021 4 21
11	2021		2021 4 21
12			2021 4 30
13			2021 6 22
14	40		2021 6 29
15			2021 6 29
16			2021 6 29
17			2021 6 29
18			2021 6 29
19	1 2021		2021 6 30

20			2021 7 5
21			2021 7 14
22	2021 2		2021 7 21
23	2021		2021 7 21
24			2021 7 22
25			2021 7 29
26			2021 8 5
27			2021 8 6
28			2021 8 11
29			2021 8 13

30			2021 8 18
31			2021 8 18
32			2021 8 20
33			2021 8 26
34	2021		2021 8 31
35	2021		2021 8 31
36			2021 9 16
37			2021 10 21
38	2021 3		2021 10 27
39	2021		2021 10 27
40			2021 11 9

41			2021 11 16
42			2021 11 23
43			2021 12 2
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45			2021 12 23

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