

(LOF)

2022

2022 6 30

2022 8 31

## § 1

1.1

2022 8 29

2022 1 1      2022 6 30

|            |       |           |
|------------|-------|-----------|
| <b>1.2</b> |       |           |
| <b>§1</b>  | ..... | <b>2</b>  |
| 1.1        | ..... | 2         |
| 1.2        | ..... | 3         |
| <b>§2</b>  | ..... | <b>5</b>  |
| 2.1        | ..... | 5         |
| 2.2        | ..... | 5         |
| 2.3        | ..... | 6         |
| 2.4        | ..... | 6         |
| 2.5        | ..... | 6         |
| <b>§3</b>  | ..... | <b>6</b>  |
| 3.1        | ..... | 6         |
| 3.2        | ..... | 7         |
| <b>§4</b>  | ..... | <b>9</b>  |
| 4.1        | ..... | 9         |
| 4.2        | ..... | 12        |
| 4.3        | ..... | 12        |
| 4.4        | ..... | 12        |
| 4.5        | ..... | 13        |
| 4.6        | ..... | 13        |
| 4.7        | ..... | 13        |
| 4.8        | ..... | 14        |
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| 5.1        | ..... | 14        |
| 5.2        | ..... | 14        |
| 5.3        | ..... | 14        |
| <b>§6</b>  | ..... | <b>14</b> |
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| 6.2        | ..... | 16        |
| 6.3        | ..... | 17        |
| 6.4        | ..... | 19        |
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| 7.2        | ..... | 42        |
| 7.3        | ..... | 42        |
| 7.4        | ..... | 42        |
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|             |           |           |
|-------------|-----------|-----------|
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| 7.9         | .....     | 43        |
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| 8.3         | .....     | 46        |
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| 10.2        | .....     | 47        |
| 10.3        | .....     | 47        |
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| 10.5        | .....     | 47        |
| 10.6        | .....     | 47        |
| 10.7        | .....     | 47        |
| 10.8        | .....     | 49        |
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| 11.2        | .....     | 52        |
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| 12.1        | .....     | 52        |
| 12.2        | .....     | 53        |
| 12.3        | .....     | 53        |

## § 2

### 2.1

|  |                   |                   |
|--|-------------------|-------------------|
|  | (LOF)             |                   |
|  | (LOF)             |                   |
|  | 163005            |                   |
|  | 2016 2 5          |                   |
|  | 294, 123, 961. 25 |                   |
|  | 2016 3 16         |                   |
|  | LOF A             | LOF C             |
|  | -                 | LOF               |
|  | 163007            | 163005            |
|  | 188, 967, 323. 65 | 105, 156, 637. 60 |

1

2013 2 4

3

2016 2 4

A

B

LOF

2

2016 6 24

LOF

C

A

2016 6 21

LOF

3

LOF C

### 2.2

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

## 2.3

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

## 2.4

|  |                   |
|--|-------------------|
|  |                   |
|  | www.cxfund.com.cn |
|  | 68 9              |
|  | 12                |

## 2.5

|  |    |
|--|----|
|  |    |
|  | 17 |

## § 3

## 3.1

|       |                        |              |
|-------|------------------------|--------------|
| 3.1.1 | (2022 1 1 -2022 6 30 ) |              |
|       | LOF A                  | LOF C        |
|       | 3,238,912.89           | 2,608,907.81 |
|       | 1,476,507.02           | 438,913.50   |
|       | 0.0072                 | 0.0025       |
|       | 0.82%                  | 0.28%        |
|       | 1.10%                  | 0.92%        |
| 3.1.2 | (2022 6 30 )           |              |
|       | 14,660,074.31          | 7,632,169.97 |

|       |                |               |
|-------|----------------|---------------|
|       | 0.0776         | 0.0726        |
|       | 168,215,417.65 | 95,465,284.12 |
|       | 0.8902         | 0.9078        |
| 3.1.3 | (2022 6 30 )   |               |
|       | 40.38%         | 31.87%        |

1

2

3

### 3.2

#### 3.2.1

##### LOF A

|  | 0.56%  | 0.03% | -0.24% | 0.03% | 0.80%  | 0.00% |
|--|--------|-------|--------|-------|--------|-------|
|  | 2.01%  | 0.05% | 0.29%  | 0.04% | 1.72%  | 0.01% |
|  | 1.10%  | 0.14% | 0.38%  | 0.05% | 0.72%  | 0.09% |
|  | 6.10%  | 0.12% | 1.83%  | 0.05% | 4.27%  | 0.07% |
|  | 21.04% | 0.23% | 3.53%  | 0.06% | 17.51% | 0.17% |
|  | 40.38% | 0.19% | 3.71%  | 0.07% | 36.67% | 0.12% |

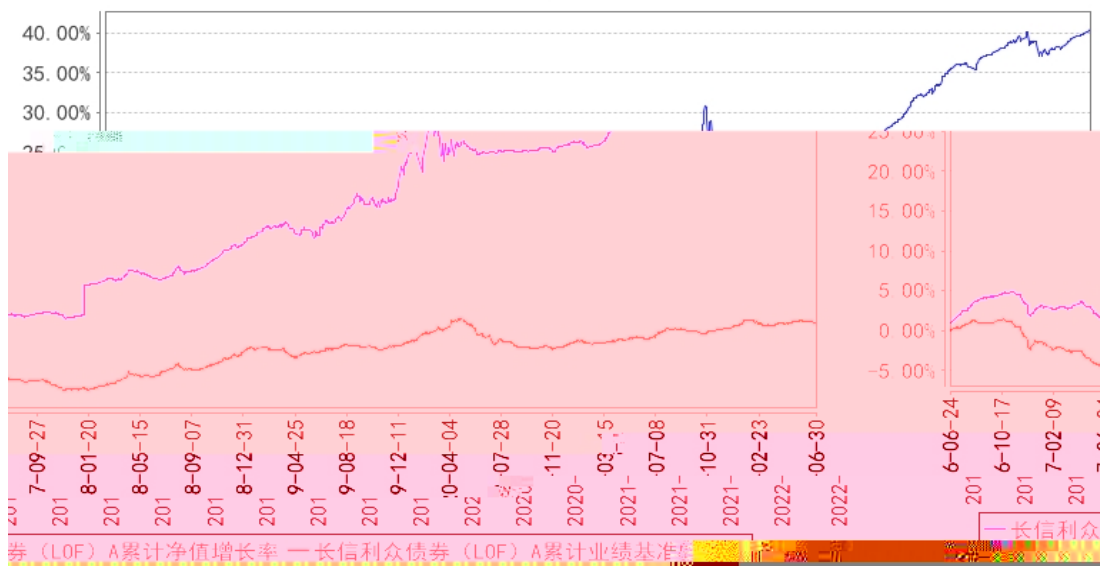
##### LOF C

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

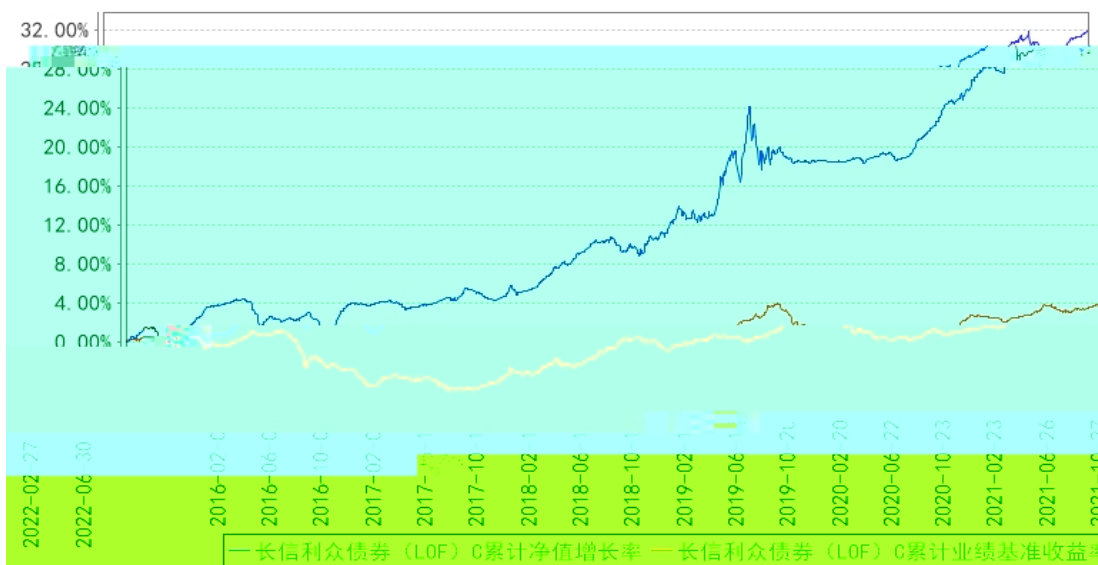
|  |        |       |        |       |        |       |
|--|--------|-------|--------|-------|--------|-------|
|  |        |       |        |       |        |       |
|  | 0.53%  | 0.03% | -0.24% | 0.03% | 0.77%  | 0.00% |
|  | 1.91%  | 0.05% | 0.29%  | 0.04% | 1.62%  | 0.01% |
|  | 0.92%  | 0.14% | 0.38%  | 0.05% | 0.54%  | 0.09% |
|  | 5.73%  | 0.13% | 1.83%  | 0.05% | 3.90%  | 0.08% |
|  | 19.58% | 0.23% | 3.53%  | 0.06% | 16.05% | 0.17% |
|  | 31.87% | 0.17% | 3.41%  | 0.07% | 28.46% | 0.10% |

### 3.2.2

长信利众债券 (LOF) A 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



长信利众债券 (LOF) C 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 2016 6 24 LOF  
 C A  
 2 2016 2 5 LOF A 2016 6 24  
 2022 6 30 LOF C 2016 2 5 2022  
 6 30  
 3 6  
 2013 2 4 2016 2 5

### § 4

#### 4.1

##### 4.1.1

2003 63  
 1.65  
 44.55%  
 31.21% 15.15% 4.55%  
 4.54%  
 2022 6 30 81

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

10

55

FOF

FOF

4.1.2

|  | (LOF) | 2020<br>5 15 | - | 7 | 2019 7<br>50 | (LOF) |
|--|-------|--------------|---|---|--------------|-------|
|  | (LOF) | 2020<br>7 9  | - | 9 | 2016 5       | (LOF) |

---

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

**4.4.2**

|           |        |        |       |
|-----------|--------|--------|-------|
| 2022 6 30 | LOF A  | 0.8902 |       |
| 1.2942    | LOF A  | 1.10%  | LOF C |
| 0.9078    | 1.2468 |        | LOF C |
| 0.92%     | 0.38%  |        |       |

**4.5**

**4.6**

**4.7**

4.8

§ 5

5.1

" "

LOF

5.2

LOF

5.3

" "

§ 6

6.1

(LOF)

2022 6 30

|  |         | 2022 6 30      | 2021 12 31     |
|--|---------|----------------|----------------|
|  |         |                |                |
|  | 6.4.7.1 | 1,392,973.65   | 2,825,393.06   |
|  |         | 39,300.08      | -              |
|  |         | 10,937.77      | 9,180.71       |
|  | 6.4.7.2 | 330,750,037.30 | 548,747,058.54 |
|  |         | -              | -              |
|  |         | -              | -              |
|  |         | 330,750,037.30 | 548,747,058.54 |

|  |          |                  |                   |
|--|----------|------------------|-------------------|
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.3  | -                | -                 |
|  | 6.4.7.4  | -                | -                 |
|  | 6.4.7.5  | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.6  | -                | -                 |
|  | 6.4.7.7  | -                | -                 |
|  |          | 10,623,083.83    | 206,389.37        |
|  |          | -                | -                 |
|  |          | 353,217.96       | 30,752,177.94     |
|  |          | -                | -                 |
|  | 6.4.7.8  | -                | 9,741,565.46      |
|  |          | 343,169,550.59   | 592,281,765.08    |
|  |          | <b>2022 6 30</b> | <b>2021 12 31</b> |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.3  | -                | -                 |
|  |          | 67,117,622.02    | 122,999,620.00    |
|  |          | 10,516,230.55    | 949,011.71        |
|  |          | 59,576.64        | 46,369.97         |
|  |          | 151,840.20       | 239,309.16        |
|  |          | 43,382.91        | 68,374.05         |
|  |          | 28,311.92        | 91,631.92         |
|  |          | -                | -                 |
|  |          | 1,408,505.16     | 1,408,063.42      |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.9  | 163,379.42       | 244,346.11        |
|  |          | 79,488,848.82    | 126,046,726.34    |
|  |          |                  |                   |
|  | 6.4.7.10 | 224,722,385.16   | 394,667,370.88    |
|  | 6.4.7.11 | -                | -                 |
|  | 6.4.7.12 | 38,958,316.61    | 71,567,667.86     |
|  |          | 263,680,701.77   | 466,235,038.74    |
|  |          | 343,169,550.59   | 592,281,765.08    |

1 2022 6 30

LOF A

0.8902

LOF C

0.9078

294,123,961.25

LOF

|   |                |      |      |                |
|---|----------------|------|------|----------------|
| A | 188,967,323.65 | LOF  | C    | 105,156,637.60 |
| 2 |                |      |      | XBRL           |
|   |                |      |      | 3 < >          |
|   |                | 2021 |      | " " "          |
| " | "              | "    | 2022 | " " "          |
| " | 2021           | "    | "    | " " "          |
| " | "              | 2022 | "    | " " "          |

## 6.2

(LOF)

2022 1 1 2022 6 30

|      |          | 2022 1 1 2022 6 30 | 2021 1 1 2021 6 30 |
|------|----------|--------------------|--------------------|
|      |          | 4,608,507.62       | 71,962,102.77      |
| 1.   |          | 23,666.77          | 23,416,312.32      |
|      | 6.4.7.13 | 13,026.58          | 135,872.29         |
|      |          | -                  | 23,020,687.73      |
|      |          | -                  | -                  |
|      |          | 10,640.19          | 259,752.30         |
|      |          | -                  | -                  |
|      |          | -                  | -                  |
| 2.   | " -"     | 8,477,306.78       | -5,972,988.67      |
|      | 6.4.7.14 | -                  | -                  |
|      |          | -                  | -                  |
|      | 6.4.7.15 | 8,477,306.78       | -5,972,988.67      |
|      | 6.4.7.16 | -                  | -                  |
|      | 6.4.7.17 | -                  | -                  |
|      | 6.4.7.18 | -                  | -                  |
|      | 6.4.7.19 | -                  | -                  |
|      |          | -                  | -                  |
|      |          | -                  | -                  |
| 3.   | 6.4.7.20 | -3,932,400.18      | 54,501,093.84      |
| " -" |          |                    |                    |

|      |      |            |              |               |
|------|------|------------|--------------|---------------|
| 4.   | " -" |            | -            | -             |
| 5.   | " -" | 6.4.7.21   | 39,934.25    | 17,685.28     |
|      |      |            | 2,693,087.10 | 9,903,013.20  |
| 1    |      | 6.4.10.2.1 | 1,176,130.46 | 4,397,845.34  |
| 2    |      | 6.4.10.2.2 | 336,037.24   | 1,256,527.26  |
| 3    |      | 6.4.10.2.3 | 276,243.38   | 2,142,333.97  |
| 4    |      |            | -            | -             |
| 5    |      |            | 777,174.97   | 1,895,449.95  |
|      |      |            | 777,174.97   | 1,895,449.95  |
| 6    |      | 6.4.7.22   | -            | -             |
| 7    |      |            | 17,095.18    | 48,059.81     |
| 8    |      | 6.4.7.23   | 110,405.87   | 162,796.87    |
| " -" |      |            | 1,915,420.52 | 62,059,089.57 |
|      |      |            | -            | -             |
|      | " -" |            | 1,915,420.52 | 62,059,089.57 |
|      |      |            | -            | -             |
|      |      |            | 1,915,420.52 | 62,059,089.57 |

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 6.3

(LOF)

2022 1 1 2022 6 30

|  | 2022 1 1 2022 6 30 |   |               |                |
|--|--------------------|---|---------------|----------------|
|  |                    |   |               |                |
|  | 394,667,370.88     | - | 71,567,667.86 | 466,235,038.74 |
|  | -                  | - | -             | -              |
|  | -                  | - | -             | -              |

|      |                    |   |                |                 |
|------|--------------------|---|----------------|-----------------|
|      | -                  | - | -              | -               |
|      | 394,667,370.88     | - | 71,567,667.86  | 466,235,038.74  |
| " _" | -169,944,985.72    | - | -32,609,351.25 | -202,554,336.97 |
|      | -                  | - | 1,915,420.52   | 1,915,420.52    |
| " _" | -169,944,985.72    | - | -34,524,771.77 | -204,469,757.49 |
| 1.   | 139,005,778.11     | - | 24,578,446.45  | 163,584,224.56  |
| 2.   | -308,950,763.83    | - | -59,103,218.22 | -368,053,982.05 |
| " _" | -                  | - | -              | -               |
|      | -                  | - | -              | -               |
|      | 224,722,385.16     | - | 38,958,316.61  | 263,680,701.77  |
|      | 2021 1 1 2021 6 30 |   |                |                 |
|      | 908,603,916.12     | - | 88,772,535.38  | 997,376,451.50  |
|      | -                  | - | -              | -               |
|      | -                  | - | -              | -               |
|      | -                  | - | -              | -               |

|       |                  |   |                |                  |
|-------|------------------|---|----------------|------------------|
|       | 908,603,916.12   | - | 88,772,535.38  | 997,376,451.50   |
| " - " | 535,854,951.70   | - | 126,347,013.90 | 662,201,965.60   |
|       | -                | - | 62,059,089.57  | 62,059,089.57    |
| " - " | 535,854,951.70   | - | 64,287,924.33  | 600,142,876.03   |
| 1.    | 596,500,643.59   | - | 71,091,993.89  | 667,592,637.48   |
| 2.    | -60,645,691.89   | - | -6,804,069.56  | -67,449,761.45   |
| " - " | -                | - | -              | -                |
|       | -                | - | -              | -                |
|       | 1,444,458,867.82 | - | 215,119,549.28 | 1,659,578,417.10 |

6.1 6.4

6.4

6.4.1

LOF

" "

"

" [2012]1708

2013 2 4

695,708,650.10

2016 2 5

3

LOF

"

LOF "

2016 6 24

LOF

C

A

A

C

80%

20%

5%

### 6.4.2

"

"

3

3

XBRL 3 < >

### 6.4.3

2022 6 30

2022 1 1 2022 6 30

### 6.4.4

#### 6.4.4.1

#### 6.4.4.2

12

### 6.4.4.3 收入/（损失）的确认和计量

(1)

(2) /

(3)

(4)

(5)

(6)

(7)

### 6.4.5

#### 6.4.5.1

22 ——

23 ——

24 ——

37 ——

“

”

2022 1 1



1,199.96

2021 12 31

548,747,058.54

9,739,715.65

2022 1 1

558,486,774.19

2021 12 31

122,999,620.00

29,697.62

2022 1 1

123,029,317.62

2021 12 31

29,697.62

29,697.62

#### 6.4.5.2

#### 6.4.5.3

#### 6.4.6

#### 6.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

3%

2018 1 1

[2017]90

**6.4.6.2**

2011

2011

**6.4.6.3**

[2004]78

2004 1 1

[2008]1

**6.4.6.4**

[2008]132

2008 10 9

## 6.4.7

## 6.4.7.1

|     | 2022 6 30    |
|-----|--------------|
|     | 1,392,973.65 |
|     | 1,392,850.83 |
|     | 122.82       |
|     | -            |
|     | -            |
|     | -            |
|     | -            |
|     | -            |
| 1   | -            |
| 1-3 | -            |
| 3   | -            |
|     | -            |
|     | -            |
|     | -            |
|     | -            |
|     | 1,392,973.65 |

## 6.4.7.2

|  |   | 2022 6 30      |              |                |              |
|--|---|----------------|--------------|----------------|--------------|
|  |   |                |              |                |              |
|  |   | -              | -            | -              | -            |
|  | - | -              | -            | -              | -            |
|  |   | 71,360,588.59  | 1,313,457.02 | 72,983,530.70  | 309,485.09   |
|  |   | 252,171,387.69 | 3,514,006.60 | 257,766,506.60 | 2,081,112.31 |
|  |   | 323,531,976.28 | 4,827,463.62 | 330,750,037.30 | 2,390,597.40 |
|  |   | -              | -            | -              | -            |
|  |   | -              | -            | -              | -            |
|  |   | -              | -            | -              | -            |
|  |   | 323,531,976.28 | 4,827,463.62 | 330,750,037.30 | 2,390,597.40 |

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

|  | 2022 6 30  |
|--|------------|
|  | -          |
|  | 71.23      |
|  | -          |
|  | 9,705.63   |
|  | -          |
|  | 9,705.63   |
|  | -          |
|  | 9,300.00   |
|  | 84,795.19  |
|  | 59,507.37  |
|  | 163,379.42 |

6.4.7.10

LOF A

|  | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
|--|----------|-----------|

|      |                |                |
|------|----------------|----------------|
|      |                |                |
|      | 177,555,164.42 | 137,356,577.87 |
|      | 77,758,161.29  | 60,153,529.66  |
| " -" | -66,346,002.06 | -51,324,565.19 |
| /    | -              | -              |
| /    | -              | -              |
|      | -              | -              |
| " -" | -              | -              |
|      | 188,967,323.65 | 146,185,542.34 |

## LOF C

|      |                 |                 |
|------|-----------------|-----------------|
|      |                 |                 |
|      | 2022 1 1        | 2022 6 30       |
|      |                 |                 |
|      | 344,521,391.03  | 257,310,793.01  |
|      | 105,577,339.07  | 78,852,248.45   |
| " -" | -344,942,092.50 | -257,626,198.64 |
| /    | -               | -               |
| /    | -               | -               |
|      | -               | -               |
| " -" | -               | -               |
|      | 105,156,637.60  | 78,536,842.82   |

## 6.4.7.11

## 6.4.7.12

## LOF A

|  |               |               |               |
|--|---------------|---------------|---------------|
|  |               |               |               |
|  | 11,020,126.41 | 7,954,743.04  | 18,974,869.45 |
|  | 3,238,912.89  | -1,762,405.87 | 1,476,507.02  |
|  | 401,035.01    | 1,177,463.83  | 1,578,498.84  |
|  | 5,154,845.29  | 3,289,780.63  | 8,444,625.92  |
|  | -4,753,810.28 | -2,112,316.80 | -6,866,127.08 |
|  | -             | -             | -             |
|  | 14,660,074.31 | 7,369,801.00  | 22,029,875.31 |

## LOF C

|  |                |                |                |
|--|----------------|----------------|----------------|
|  |                |                |                |
|  | 20,090,707.00  | 32,502,091.41  | 52,592,798.41  |
|  | 2,608,907.81   | -2,169,994.31  | 438,913.50     |
|  | -15,067,444.84 | -21,035,825.77 | -36,103,270.61 |

|  |                |                |                |
|--|----------------|----------------|----------------|
|  |                |                |                |
|  | 6,499,899.99   | 9,633,920.54   | 16,133,820.53  |
|  | -21,567,344.83 | -30,669,746.31 | -52,237,091.14 |
|  | -              | -              | -              |
|  | 7,632,169.97   | 9,296,271.33   | 16,928,441.30  |

## 6.4.7.13

|  | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
|  |          | 8,794.34  |
|  |          | -         |
|  |          | -         |
|  |          | 1,863.69  |
|  |          | 2,368.55  |
|  |          | 13,026.58 |

"

"

## 6.4.7.14

## 6.4.7.14.1

## 6.4.7.15

## 6.4.7.15.1

|     | 2022 1 1 | 2022 6 30    |
|-----|----------|--------------|
| --- |          | 6,777,696.00 |
| --- |          | 1,699,610.78 |
| --- |          | -            |
| --- |          | -            |
|     |          | 8,477,306.78 |

## 6.4.7.15.2

---

|  | 2022 1 1 | 2022 6 30      |
|--|----------|----------------|
|  |          | 517,756,058.08 |
|  |          | 506,394,519.55 |
|  |          | 9,652,327.22   |

|  |              |
|--|--------------|
|  | 9,600.53     |
|  | 1,699,610.78 |

6.4.7.15.3            —

6.4.7.15.4            —

6.4.7.16

6.4.7.16.1

6.4.7.17

6.4.7.17.1

6.4.7.18

6.4.7.18.1            —

6.4.7.18.2            —

6.4.7.19

6.4.7.20

|    | 2022 1 1 | 2022 6 30     |
|----|----------|---------------|
| 1. |          | -3,932,400.18 |
|    |          | -             |
|    |          | -3,932,400.18 |
|    |          | -             |
|    |          | -             |
|    |          | -             |
|    |          | -             |
| 2. |          | -             |
|    |          | -             |
| 3. |          | -             |
|    |          | -             |

|  |               |
|--|---------------|
|  | -3,932,400.18 |
|--|---------------|

6.4.7.21

|  | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
|  |          | 39,934.25 |
|  |          | 39,934.25 |

7

25%

6.4.7.22

6.4.7.23

|  | 2022 1 1 | 2022 6 30  |
|--|----------|------------|
|  |          | 24,795.19  |
|  |          | 59,507.37  |
|  |          | -          |
|  |          | 18,600.00  |
|  |          | 7,503.31   |
|  |          | 110,405.87 |

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

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

## 6.4.10

## 6.4.10.1

## 6.4.10.1.1

## 6.4.10.1.2

|  | 2022 1 1      |  | 2022 6 30 |   | 2021 1 1       |  | 2021 6 30 |   |
|--|---------------|--|-----------|---|----------------|--|-----------|---|
|  |               |  |           | % |                |  |           | % |
|  | 79,798,697.50 |  | 58.68     |   | 351,724,130.94 |  | 87.47     |   |

## 6.4.10.1.3

|  | 2022 1 1       |  | 2022 6 30 |   | 2021 1 1         |  | 2021 6 30 |   |
|--|----------------|--|-----------|---|------------------|--|-----------|---|
|  |                |  |           | % |                  |  |           | % |
|  | 159,500,000.00 |  | 100.00    |   | 1,121,000,000.00 |  | 100.00    |   |

## 6.4.10.1.4

## 6.4.10.1.5

## 6.4.10.2

## 6.4.10.2.1

|  | 2022 1 1 |  | 2022 6 30    |  | 2021 1 1 |  | 2021 6 30    |  |
|--|----------|--|--------------|--|----------|--|--------------|--|
|  |          |  |              |  |          |  |              |  |
|  |          |  | 1,176,130.46 |  |          |  | 4,397,845.34 |  |
|  |          |  | 239,530.05   |  |          |  | 23,063.16    |  |

0.70%

H=Ex /

H

E

## 6.4.10.2.2

|  | 2022       | 1 | 1 | 2022 | 6 | 2021         | 1  | 1 | 2021 |  |
|--|------------|---|---|------|---|--------------|----|---|------|--|
|  | 30         |   |   | 6    |   |              | 30 |   |      |  |
|  | 336,037.24 |   |   |      |   | 1,256,527.26 |    |   |      |  |

0.20%

H=E× /

H

E

## 6.4.10.2.3

|  | 2022 |   |    | 2022         |    |  | LOF | A | LOF          | C |
|--|------|---|----|--------------|----|--|-----|---|--------------|---|
|  | 1    | 1 | 30 | 6            | 30 |  |     |   |              |   |
|  | -    |   |    | 10,724.14    |    |  |     |   | 10,724.14    |   |
|  | -    |   |    | 152,427.40   |    |  |     |   | 152,427.40   |   |
|  | -    |   |    | 324.40       |    |  |     |   | 324.40       |   |
|  | -    |   |    | 163,475.94   |    |  |     |   | 163,475.94   |   |
|  | 2021 |   |    | 2021         |    |  | LOF | A | LOF          | C |
|  | 1    | 1 | 30 | 6            | 30 |  |     |   |              |   |
|  | -    |   |    | 2,609.39     |    |  |     |   | 2,609.39     |   |
|  | -    |   |    | 2,123,827.36 |    |  |     |   | 2,123,827.36 |   |
|  | -    |   |    | 309.98       |    |  |     |   | 309.98       |   |
|  | -    |   |    | 2,126,746.73 |    |  |     |   | 2,126,746.73 |   |

A

C

0.35% C

C

0.35%

H=E×C /

H C

E C

6.4.10.3 ( )

| 2022 1 1 2022 6 30 |                |   |   |   |   |   |
|--------------------|----------------|---|---|---|---|---|
|                    |                |   |   |   |   |   |
| -                  | -              | - | - | - | - | - |
| 2021 1 1 2021 6 30 |                |   |   |   |   |   |
|                    |                |   |   |   |   |   |
|                    | 120,204,780.82 | - | - | - | - | - |

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

6.4.10.5.1

|          | 2022 1 1 2022 6 30 | 2022 1 1 2022 6 30 |
|----------|--------------------|--------------------|
|          | LOF A              | LOF C              |
| 5 2016 2 | -                  | -                  |

|          |                    |                    |   |
|----------|--------------------|--------------------|---|
|          |                    | -                  | - |
| /        |                    | -                  | - |
|          |                    | -                  | - |
| /        |                    | -                  | - |
|          |                    | -                  | - |
|          |                    | -                  | - |
|          | 2021 1 1 2021 6 30 | 2021 1 1 2021 6 30 |   |
|          | LOF A              | LOF C              |   |
| 5 2016 2 |                    | -                  | - |
|          |                    | 37,739,338.28      | - |
| /        |                    | -                  | - |
|          |                    | -                  | - |
| /        |                    | 37,739,338.28      | - |
|          |                    | 0.00               | - |
|          |                    | 0.00%              | - |

## 6.4.10.5.2

## 6.4.10.6

|  |                    |                    |
|--|--------------------|--------------------|
|  | 2022 1 1 2022 6 30 | 2021 1 1 2021 6 30 |
|  | 1,392,973.65       | 8,794.34           |
|  |                    | 2,873,498.25       |
|  |                    | 98,802.50          |

2022 6 30

" "

2021 6 30

## 6. 4. 10. 7

## 6. 4. 10. 8

## 6. 4. 11

## 6. 4. 12 (2022 6 30 )

6. 4. 12. 1 / /

## 6. 4. 12. 2

## 6. 4. 12. 3

## 6. 4. 12. 3. 1

2022 6 30

57, 117, 622. 02

| 012281198 | 22<br>SCP001 | 2022 7 1 | 101. 02 | 80, 000  | 8, 081, 742. 46  |
|-----------|--------------|----------|---------|----------|------------------|
| 102002037 | 20<br>MTN002 | 2022 7 1 | 104. 26 | 150, 000 | 15, 638, 667. 95 |
| 012280028 | 22<br>SCP001 | 2022 7 4 | 102. 73 | 100, 000 | 10, 272, 591. 78 |
| 012280291 | 22<br>SCP002 | 2022 7 4 | 102. 07 | 30, 000  | 3, 062, 114. 80  |
| 012280932 | 22<br>SCP001 | 2022 7 4 | 101. 28 | 100, 000 | 10, 127, 917. 81 |
| 102200088 | 22<br>MTN001 | 2022 7 5 | 101. 61 | 100, 000 | 10, 161, 469. 04 |
| 102280001 | 22<br>MTN001 | 2022 7 5 | 102. 57 | 80, 000  | 8, 205, 610. 96  |
|           |              |          |         | 640, 000 | 65, 550, 114. 80 |

## 6. 4. 12. 3. 2

2022 6 30

10, 000, 000. 00 2022 7 01

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

"

"

6. 4. 13. 2

10%

10%

## 6. 4. 13. 2. 1

|     | 2022 6 30      | 2021 12 31    |
|-----|----------------|---------------|
| A-1 | 10,179,904.11  | 10,079,000.00 |
| A-1 | -              | -             |
|     | 132,030,164.39 | 60,195,000.00 |
|     | 142,210,068.50 | 70,274,000.00 |

## 6. 4. 13. 2. 2

## 6. 4. 13. 2. 3

## 6. 4. 13. 2. 4

|     | 2022 6 30      | 2021 12 31     |
|-----|----------------|----------------|
| AAA | 45,874,600.81  | 21,046,553.14  |
| AAA | 95,996,661.13  | 156,362,505.40 |
|     | 46,668,706.86  | 301,064,000.00 |
|     | 188,539,968.80 | 478,473,058.54 |

## 6. 4. 13. 2. 5

## 6. 4. 13. 2. 6

## 6. 4. 13. 3

## 6. 4. 13. 3. 1

## 6.4.13.4

## 6.4.13.4.1

## 6.4.13.4.1.1

| 2022 | 6 | 30 | 6              | 6             | -1 | 1-5            | 5 |               |                |
|------|---|----|----------------|---------------|----|----------------|---|---------------|----------------|
|      |   |    |                |               |    |                |   |               |                |
|      |   |    | 1,392,973.65   |               | -  | -              | - | -             | 1,392,973.65   |
|      |   |    | 39,300.08      |               | -  | -              | - | -             | 39,300.08      |
|      |   |    | 10,937.77      |               | -  | -              | - | -             | 10,937.77      |
|      |   |    | 142,068,901.54 | 77,064,637.35 |    | 111,616,498.41 |   | -             | 330,750,037.30 |
|      |   |    | -              | -             | -  | -              | - | 353,217.96    | 353,217.96     |
|      |   |    | -              | -             | -  | -              | - | 10,623,083.83 | 10,623,083.83  |
|      |   |    | 143,512,113.04 | 77,064,637.35 |    | 111,616,498.41 |   | 10,976,301.79 | 343,169,550.59 |
|      |   |    | -              | -             | -  | -              | - | 59,576.64     | 59,576.64      |
|      |   |    | -              | -             | -  | -              | - | 151,840.20    | 151,840.20     |

|            |                |               |                |                |               |               |                |
|------------|----------------|---------------|----------------|----------------|---------------|---------------|----------------|
|            | -              | -             | -              | -              | -             | 43,382.91     | 43,382.91      |
|            | -              | -             | -              | -              | -             | 10,516,230.55 | 10,516,230.55  |
|            | 67,117,622.02  | -             | -              | -              | -             | -             | 67,117,622.02  |
|            | -              | -             | -              | -              | -             | 28,311.92     | 28,311.92      |
|            | -              | -             | -              | -              | -             | 1,408,505.16  | 1,408,505.16   |
|            | -              | -             | -              | -              | -             | 163,379.42    | 163,379.42     |
|            | 67,117,622.02  | -             | -              | -              | -             | 12,371,226.80 | 79,488,848.82  |
|            | 76,394,491.02  | 77,064,637.35 | 111,616,498.41 | -              | -             | -1,394,925.01 | 263,680,701.77 |
| 2021 12 31 | 6              | 6 -1          | 1-5            | 5              |               |               |                |
|            | 2,825,393.06   | -             | -              | -              | -             | -             | 2,825,393.06   |
|            | 9,180.71       | -             | -              | -              | -             | -             | 9,180.71       |
|            | 96,048,694.88  | 95,078,863.66 | 209,147,500.00 | 148,472,000.00 | -             | -             | 548,747,058.54 |
|            | -              | -             | -              | -              | -             | 206,389.37    | 206,389.37     |
|            | 29,999,000.00  | -             | -              | -              | -             | 753,177.94    | 30,752,177.94  |
|            | -              | -             | -              | -              | -             | 9,741,565.46  | 9,741,565.46   |
|            | 128,882,268.65 | 95,078,863.66 | 209,147,500.00 | 148,472,000.00 | 10,701,132.77 | -             | 592,281,765.08 |
|            | 122,999,620.00 | -             | -              | -              | -             | -             | 122,999,620.00 |
|            | -              | -             | -              | -              | -             | 949,011.71    | 949,011.71     |
|            | -              | -             | -              | -              | -             | 46,369.97     | 46,369.97      |
|            | -              | -             | -              | -              | -             | 239,309.16    | 239,309.16     |
|            | -              | -             | -              | -              | -             | 68,374.05     | 68,374.05      |
|            | -              | -             | -              | -              | -             | 91,631.92     | 91,631.92      |
|            | -              | -             | -              | -              | -             | 1,408,063.42  | 1,408,063.42   |
|            | -              | -             | -              | -              | -             | 244,346.11    | 244,346.11     |

|  |                |               |                |                |              |                |
|--|----------------|---------------|----------------|----------------|--------------|----------------|
|  | 122,999,620.00 | -             | -              | -              | 3,047,106.34 | 126,046,726.34 |
|  | 5,882,648.65   | 95,078,863.66 | 209,147,500.00 | 148,472,000.00 | 7,654,026.43 | 466,235,038.74 |

**6.4.13.4.1.2**

|  |    | 2022 6 30   | 2021 12 31    |
|--|----|-------------|---------------|
|  | 27 | 820,438.30  | 4,981,291.76  |
|  | 27 | -820,438.30 | -4,981,291.76 |

**6.4.13.4.2****6.4.13.4.3**

VaR(Val ueatRi sk)

6 30

**6.4.13.4.3.1**

|  | 2022 6 30 | 2021 12 31 |
|--|-----------|------------|
|  |           |            |
|  | %         | %          |
|  | -         | -          |

|  |                |        |                |        |
|--|----------------|--------|----------------|--------|
|  | -              | -      | -              | -      |
|  | 330,750,037.30 | 125.44 | 548,747,058.54 | 117.70 |
|  | -              | -      | -              | -      |
|  | -              | -      | -              | -      |
|  | -              | -      | -              | -      |
|  | 330,750,037.30 | 125.44 | 548,747,058.54 | 117.70 |

#### 6.4.13.4.3.2

#### 6.4.14

#### 6.4.14.1

|  |
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|  |
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#### 6.4.14.2

#### 6.4.14.2.1

|  | 2022 6 30      | 2021 12 31     |
|--|----------------|----------------|
|  | 13,503,580.48  | 45,477,266.34  |
|  | 317,246,456.82 | 503,269,792.20 |
|  | -              | -              |
|  | 330,750,037.30 | 548,747,058.54 |

#### 6.4.14.2.2

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6.4.14.3

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6.4.14.4

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6.4.15

§ 7

7.1

|   |  |                | %      |
|---|--|----------------|--------|
| 1 |  | -              | -      |
|   |  | -              | -      |
| 2 |  | -              | -      |
| 3 |  | 330,750,037.30 | 96.38  |
|   |  | 330,750,037.30 | 96.38  |
|   |  | -              | -      |
| 4 |  | -              | -      |
| 5 |  | -              | -      |
| 6 |  | -              | -      |
|   |  | -              | -      |
| 7 |  | 1,432,273.73   | 0.42   |
| 8 |  | 10,987,239.56  | 3.20   |
| 9 |  | 343,169,550.59 | 100.00 |

7.2

7.2.1

## 7.2.2

## 7.3

## 7.4

7.4.1 2% 20

7.4.2 2% 20

## 7.4.3

## 7.5

|    |  |                | %      |
|----|--|----------------|--------|
| 1  |  | 20,329,243.84  | 7.71   |
| 2  |  | -              | -      |
| 3  |  | 31,157,747.95  | 11.82  |
|    |  | 31,157,747.95  | 11.82  |
| 4  |  | 40,907,510.90  | 15.51  |
| 5  |  | 121,880,824.66 | 46.22  |
| 6  |  | 102,685,410.70 | 38.94  |
| 7  |  | 13,789,299.25  | 5.23   |
| 8  |  | -              | -      |
| 9  |  | -              | -      |
| 10 |  | 330,750,037.30 | 125.44 |

## 7.6

|   |           |                         |         |               | %    |
|---|-----------|-------------------------|---------|---------------|------|
| 1 | 150210    | 15 10                   | 200,000 | 21,034,241.10 | 7.98 |
| 2 | 175655    | 21 01                   | 200,000 | 20,475,676.71 | 7.77 |
| 3 | 019664    | 21 16                   | 200,000 | 20,329,243.84 | 7.71 |
| 4 | 102002037 | <sup>20</sup><br>MTN002 | 150,000 | 15,638,667.95 | 5.93 |
| 5 | 101901131 | <sup>19</sup><br>MTN003 | 150,000 | 15,472,816.44 | 5.87 |

7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

2022 3 21

2022 8

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## 7.12.2

## 7.12.3

|   |  |               |
|---|--|---------------|
|   |  |               |
| 1 |  | 10,937.77     |
| 2 |  | 10,623,083.83 |
| 3 |  | -             |
| 4 |  | -             |
| 5 |  | 353,217.96    |
| 6 |  | -             |
| 7 |  | -             |
| 8 |  | -             |
| 9 |  | 10,987,239.56 |

## 7.12.4

:

|    |        |   |              | %    |
|----|--------|---|--------------|------|
| 1  | 113610 |   | 3,477,457.81 | 1.32 |
| 2  | 113037 |   | 2,077,621.37 | 0.79 |
| 3  | 113024 |   | 1,197,661.64 | 0.45 |
| 4  | 113596 |   | 1,131,500.35 | 0.43 |
| 5  | 128035 |   | 1,128,184.93 | 0.43 |
| 6  | 110072 |   | 993,079.18   | 0.38 |
| 7  | 110060 |   | 990,296.55   | 0.38 |
| 8  | 113052 |   | 879,971.69   | 0.33 |
| 9  | 128131 | 2 | 872,575.45   | 0.33 |
| 10 | 123104 |   | 683,732.14   | 0.26 |
| 11 | 123133 |   | 71,499.37    | 0.03 |

## 7.12.5

## 7.12.6

## § 8

## 8.1

|   |     |       |            | %              |       | %             |       |
|---|-----|-------|------------|----------------|-------|---------------|-------|
| A | LOF | 4,699 | 40,214.37  | 147,468,540.34 | 78.04 | 41,498,783.31 | 21.96 |
| C | LOF | 762   | 138,000.84 | 71,484,869.14  | 67.98 | 33,671,768.46 | 32.02 |
|   |     | 5,461 | 53,858.99  | 218,953,409.48 | 74.44 | 75,170,551.77 | 25.56 |

## 8.2

## LOF C

|    |  |           | %     |
|----|--|-----------|-------|
| 1  |  | 91,799.00 | 14.12 |
| 2  |  | 85,287.00 | 13.11 |
| 3  |  | 67,720.00 | 10.41 |
| 4  |  | 41,850.00 | 6.44  |
| 5  |  | 35,971.00 | 5.53  |
| 6  |  | 35,500.00 | 5.46  |
| 7  |  | 35,000.00 | 5.38  |
| 8  |  | 31,777.00 | 4.89  |
| 9  |  | 30,000.00 | 4.61  |
| 10 |  | 22,138.00 | 3.40  |

## 8.3

|  |       |           | %    |
|--|-------|-----------|------|
|  | LOF A | -         | -    |
|  | LOF C | 40,530.52 | 0.04 |
|  |       | 40,530.52 | 0.01 |

## 8.4

|  | LOF A | 0    |
|--|-------|------|
|  | LOF C | 0    |
|  |       | 0    |
|  | LOF A | 0    |
|  | LOF C | 0-10 |
|  |       | 0-10 |

## § 9

|          | LOF A          | LOF C          |
|----------|----------------|----------------|
| 2016 2 5 | -              | 301,618,736.19 |
|          | 177,555,164.42 | 344,521,391.03 |
|          | 77,758,161.29  | 105,577,339.07 |
|          | 66,346,002.06  | 344,942,092.50 |
|          | -              | -              |
|          | 188,967,323.65 | 105,156,637.60 |

## § 10

## 10.1

## 10.2

## 10.2.1

2022 2 21

## 10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

|  |   |   | (%) |   | (%) |   |
|--|---|---|-----|---|-----|---|
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 2 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |
|  | 2 | - | -   | - | -   | - |
|  | 1 | - | -   | - | -   | - |

|  |   |   |   |   |   |   |
|--|---|---|---|---|---|---|
|  | 2 | - | - | - | - | - |
|--|---|---|---|---|---|---|

1

2

1998 29

2007 48

1

1

2

3

4

2

### 10.7.2

|  |               | (%)   |                | (%)    |   | (%) |
|--|---------------|-------|----------------|--------|---|-----|
|  | 79,798,697.50 | 58.68 | 159,500,000.00 | 100.00 | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | 56,196,913.79 | 41.32 | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |
|  | -             | -     | -              | -      | - | -   |

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

## 10.8

| 1  |        |     | 2022 1 13 |
|----|--------|-----|-----------|
| 2  | 2021 4 | LOF | 2022 1 24 |
| 3  | 2021   |     | 2022 1 24 |
| 4  |        |     | 2022 1 26 |
| 5  |        |     | 2022 2 8  |
| 6  |        | " " | 2022 2 16 |
| 7  | " "    | " " | 2022 2 16 |
| 8  |        |     | 2022 2 23 |
| 9  | " "    |     | 2022 2 23 |
| 10 |        |     | 2022 3 3  |

|    |           |     |           |
|----|-----------|-----|-----------|
|    |           |     |           |
| 11 |           |     | 2022 3 17 |
| 12 | 2021      | LOF | 2022 3 31 |
| 13 | 2021      |     | 2022 3 31 |
| 14 | (LOF)2022 | 1   | 2022 4 22 |
| 15 | 2022      |     | 2022 4 22 |
| 16 |           |     | 2022 4 25 |
| 17 |           |     | 2022 5 7  |
| 18 |           |     | 2022 5 11 |
| 19 |           | LOF | 2022 5 11 |
| 20 |           |     | 2022 5 25 |
| 21 |           |     | 2022 5 26 |

|    |      |          |           |
|----|------|----------|-----------|
|    |      |          |           |
| 22 | 2022 | LOF<br>1 | 2022 5 31 |
| 23 |      |          | 2022 6 8  |
| 24 |      |          | 2022 6 13 |
| 25 |      |          | 2022 6 15 |
| 26 |      |          | 2022 6 15 |
| 27 |      |          | 2022 6 30 |

§ 11

11.1

20%

|   |      |   |   |              |      |              |      |      |
|---|------|---|---|--------------|------|--------------|------|------|
|   |      |   |   |              |      |              |      |      |
|   |      |   |   |              |      |              |      |      |
|   | 20%  |   |   |              |      | %            |      |      |
| 1 | 2022 | 1 | 1 | 227,549,371. | 0.00 | 227,549,371. | 0.00 | 0.00 |

|   |   |                           |                   |      |      |               |       |
|---|---|---------------------------|-------------------|------|------|---------------|-------|
|   |   | 2022<br>2 21              | 59                |      | 59   |               |       |
|   | 2 | 2022 4<br>27 2022<br>6 30 | 68,354,618.6<br>6 | 0.00 | 0.00 | 68,354,618.66 | 23.24 |
| 1 |   |                           |                   |      |      |               |       |
| 2 |   |                           |                   |      |      |               |       |
| 3 |   |                           |                   |      |      |               |       |

11.2

§ 12

12.1

1

2

LOF

3

LOF

4

LOF

5

6

12.2

12.3