

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        | ..... | 5         |
| 2.4        | ..... | 6         |
| 2.5        | ..... | 6         |
| <b>§ 3</b> | ..... | <b>6</b>  |
| 3.1        | ..... | 6         |
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| 4.1        | ..... | 9         |
| 4.2        | ..... | 11        |
| 4.3        | ..... | 11        |
| 4.4        | ..... | 12        |
| 4.5        | ..... | 12        |
| 4.6        | ..... | 12        |
| 4.7        | ..... | 13        |
| 4.8        | ..... | 13        |
| <b>§ 5</b> | ..... | <b>13</b> |
| 5.1        | ..... | 13        |
| 5.2        | ..... | 13        |
| 5.3        | ..... | 13        |
| <b>§ 6</b> | ..... | <b>13</b> |
| 6.1        | ..... | 13        |
| 6.2        | ..... | 15        |
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| <b>§ 7</b> | ..... | <b>39</b> |
| 7.1        | ..... | 39        |
| 7.2        | ..... | 40        |
| 7.3        | ..... | 40        |
| 7.4        | ..... | 40        |
| 7.5        | ..... | 40        |
| 7.6        | ..... | 41        |

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|             |           |           |
|-------------|-----------|-----------|
| 7.7         | .....     | 41        |
| 7.8         | .....     | 41        |
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| 8.1         | .....     | 44        |
| 8.2         | .....     | 44        |
| 8.3         | .....     | 44        |
| <b>§ 9</b>  | .....     | <b>44</b> |
| <b>§ 10</b> | .....     | <b>45</b> |
| 10.1        | .....     | 45        |
| 10.2        | .....     | 45        |
| 10.3        | .....     | 45        |
| 10.4        | .....     | 45        |
| 10.5        | .....     | 45        |
| 10.6        | .....     | 45        |
| 10.7        | .....     | 46        |
| 10.8        | .....     | 47        |
| <b>§ 11</b> | .....     | <b>50</b> |
| 11.1        | 20% ..... | 50        |
| 11.2        | .....     | 51        |
| <b>§ 12</b> | .....     | <b>51</b> |
| 12.1        | .....     | 51        |
| 12.2        | .....     | 51        |
| 12.3        | .....     | 51        |



|  |  |  |
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|  |  |  |
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## 2.4

|  |                   |
|--|-------------------|
|  |                   |
|  | www.cxfund.com.cn |
|  | 68 9<br>55        |

## 2.5

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

## § 3

## 3.1

| 3.1.1 | (2022 01 01 -2022 06 30 ) |               |
|-------|---------------------------|---------------|
|       | A                         | C             |
|       | 5,908,402.25              | 225,689.66    |
|       | 7,054,888.14              | 248,274.48    |
|       | 0.0258                    | 0.0237        |
|       | 2.47%                     | 2.27%         |
|       | 2.49%                     | 2.29%         |
| 3.1.2 | (2022 6 30 )              |               |
|       | 5,396,863.33              | 170,877.75    |
|       | 0.0184                    | 0.0169        |
|       | 306,892,182.22            | 10,548,247.54 |
|       | 1.0444                    | 1.0431        |
| 3.1.3 | (2022 6 30 )              |               |
|       | 73.42%                    | 67.46%        |

1

2

3

## 3.2

## 3.2.1

A

|  | 0.51%  | 0.03% | 0.25%  | 0.01% | 0.26%  | 0.02% |
|--|--------|-------|--------|-------|--------|-------|
|  | 1.55%  | 0.03% | 0.76%  | 0.01% | 0.79%  | 0.02% |
|  | 2.49%  | 0.04% | 1.52%  | 0.01% | 0.97%  | 0.03% |
|  | 5.34%  | 0.05% | 3.10%  | 0.01% | 2.24%  | 0.04% |
|  | 15.54% | 0.07% | 9.59%  | 0.01% | 5.95%  | 0.06% |
|  | 73.42% | 0.10% | 33.76% | 0.01% | 39.66% | 0.09% |

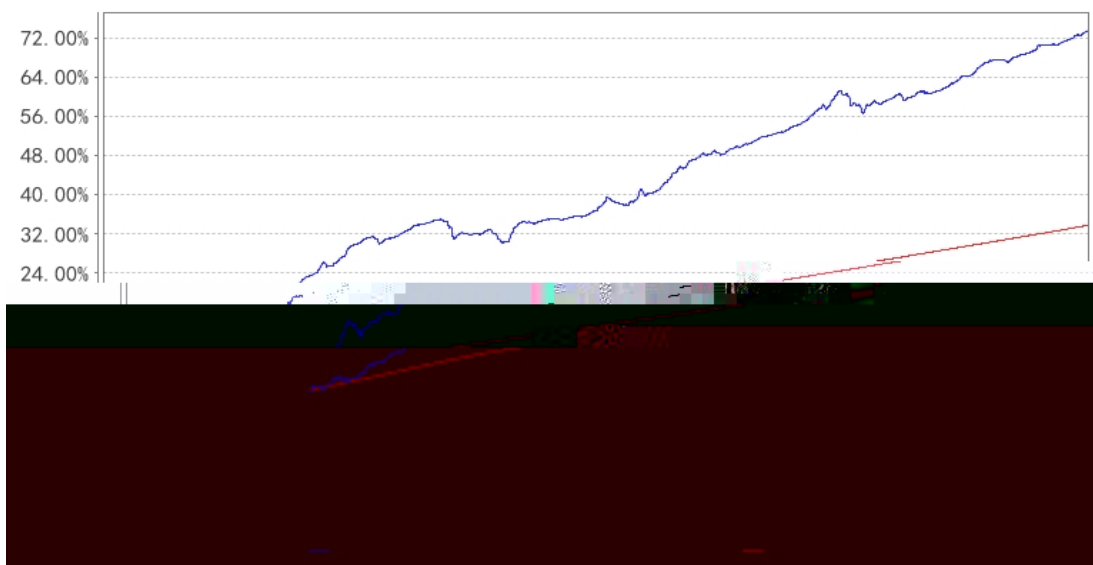
C

|  | 0.48% | 0.03% | 0.25% | 0.01% | 0.23% | 0.02% |
|--|-------|-------|-------|-------|-------|-------|
|  | 1.46% | 0.03% | 0.76% | 0.01% | 0.70% | 0.02% |
|  | 2.29% | 0.04% | 1.52% | 0.01% | 0.77% | 0.03% |
|  | 4.92% | 0.05% | 3.10% | 0.01% | 1.82% | 0.04% |

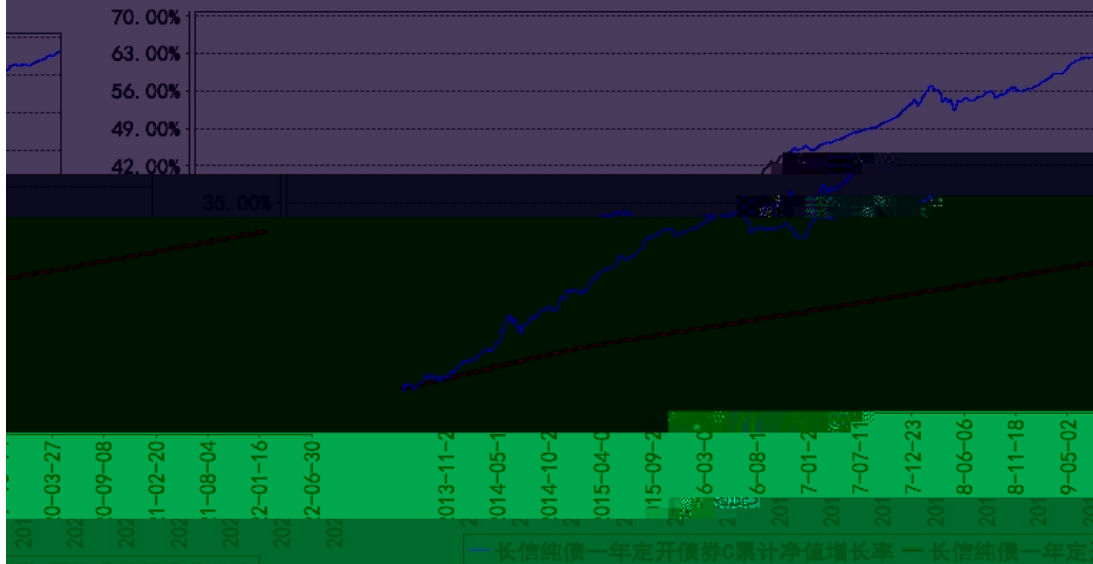
|  |        |       |        |       |        |       |
|--|--------|-------|--------|-------|--------|-------|
|  | 14.18% | 0.07% | 9.59%  | 0.01% | 4.59%  | 0.06% |
|  | 67.46% | 0.10% | 33.76% | 0.01% | 33.70% | 0.09% |

### 3.2.2

长信纯债一年定开债券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



长信纯债一年定开债券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 2013 11 29 2022 6 30

2 6

§ 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

FOF

FOF

4.1.2

|  |  | 2020   |  |    | 2019 | 7 |
|--|--|--------|--|----|------|---|
|  |  | 5 15 - |  | 14 |      |   |

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

## 4.4

### 4.4.1

GDP

### 4.4.2

2022 6 30 , A 1.0444 ,  
1.5832 , A 2.49%  
C 1.0431 , 1.5449 , C  
2.29%, 1.52%

## 4.5

## 4.6

4.7

2022 2 21

A 10 0.570 C 10

0.480

4.8

§ 5

5.1

5.2

5.3

2022

§ 6

6.1

2022 6 30

|  |         | 2022 6 30  | 2021 12 31 |
|--|---------|------------|------------|
|  |         |            |            |
|  | 6.4.7.1 | 914,016.40 | 434,726.17 |

|  |          |                  |                   |
|--|----------|------------------|-------------------|
|  |          | 1,432,813.57     | 536,770.38        |
|  |          | 10,470.75        | -                 |
|  | 6.4.7.2  | 402,814,644.89   | 344,770,500.00    |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | 402,814,644.89   | 344,770,500.00    |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.3  | -                | -                 |
|  | 6.4.7.4  | -                | -                 |
|  | 6.4.7.5  | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.6  | -                | -                 |
|  | 6.4.7.7  | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.8  | -                | 5,701,407.63      |
|  |          | 405,171,945.61   | 351,443,404.18    |
|  |          | <b>2022 6 30</b> | <b>2021 12 31</b> |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.3  | -                | -                 |
|  |          | 87,434,200.76    | 89,975,341.03     |
|  |          | 55,276.36        | 15,628.59         |
|  |          | -                | -                 |
|  |          | 78,030.47        | 132,661.09        |
|  |          | 26,010.17        | 22,110.18         |
|  |          | 3,457.72         | 4,083.87          |
|  |          | -                | -                 |
|  |          | 41,305.02        | 28,606.51         |
|  |          | -                | -                 |
|  |          | -                | -                 |
|  | 6.4.7.9  | 93,235.35        | 212,541.49        |
|  |          | 87,731,515.85    | 90,390,972.76     |
|  |          |                  |                   |
|  | 6.4.7.10 | 303,953,342.16   | 242,780,815.40    |
|  | 6.4.7.11 | -                | -                 |

|  |          |                |                |
|--|----------|----------------|----------------|
|  | 6.4.7.12 | 13,487,087.60  | 18,271,616.02  |
|  |          | 317,440,429.76 | 261,052,431.42 |
|  |          | 405,171,945.61 | 351,443,404.18 |

|   |                  |                 |        |
|---|------------------|-----------------|--------|
| 1 | 2022 6 30        | A               | 1.0444 |
|   | C 1.0431         | 303,953,342.16  |        |
|   | A 293,840,480.07 | C 10,112,862.09 |        |
| 2 |                  | XBRL            | 3 <    |
| > | 2021             | "               | " "    |
| " | " "              | 2022            | " " "  |
| " | 2021             | "               | " " "  |
| " | "                | 2022            | " " "  |

## 6.2

2022 1 1 2022 6 30

|    |          | 2022 1 1 2022 6 30 | 2021 1 1 2021 6 30 |
|----|----------|--------------------|--------------------|
|    |          | 9,340,089.24       | 7,908,157.93       |
| 1. |          | 27,833.30          | 6,739,648.79       |
|    | 6.4.7.13 | 19,074.70          | 19,927.73          |
|    |          | -                  | 6,650,574.32       |
|    |          | -                  | -                  |
|    |          | 8,758.60           | 69,146.74          |
|    |          | -                  | -                  |
|    |          | -                  | -                  |
| 2. | " -"     | 8,142,704.61       | -2,219,289.03      |
|    | 6.4.7.14 | -                  | -                  |
|    |          | -                  | -                  |
|    | 6.4.7.15 | 8,142,704.61       | -2,219,289.03      |
|    | 6.4.7.16 | -                  | -                  |
|    | 6.4.7.17 | -                  | -                  |
|    | 6.4.7.18 | -                  | -                  |

|            |            |              |              |
|------------|------------|--------------|--------------|
|            | 6.4.7.19   | -            | -            |
|            |            | -            | -            |
|            |            | -            | -            |
| 3.<br>" _" | 6.4.7.20   | 1,169,070.71 | 3,384,953.49 |
| 4.<br>" _" |            | -            | -            |
| 5.<br>" _" | 6.4.7.21   | 480.62       | 2,844.68     |
|            |            | 2,036,926.62 | 1,867,922.04 |
| 1          | 6.4.10.2.1 | 656,647.57   | 792,119.04   |
| 2          | 6.4.10.2.2 | 146,560.41   | 132,019.86   |
| 3          | 6.4.10.2.3 | 21,787.85    | 30,414.91    |
| 4          |            | -            | -            |
| 5          |            | 1,085,642.13 | 779,014.36   |
|            |            | 1,085,642.13 | 779,014.36   |
| 6          | 6.4.7.22   | -            | -            |
| 7          |            | 22,463.50    | 20,570.67    |
| 8          | 6.4.7.23   | 103,825.16   | 113,783.20   |
| " _"       |            | 7,303,162.62 | 6,040,235.89 |
|            |            | -            | -            |
| " _"       |            | 7,303,162.62 | 6,040,235.89 |
|            |            | -            | -            |
|            |            | 7,303,162.62 | 6,040,235.89 |

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 6.3

2022 1 1 2022 6 30

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

|      |                    |   |                |                |
|------|--------------------|---|----------------|----------------|
|      | 242,780,815.40     | - | 18,271,616.02  | 261,052,431.42 |
|      | -                  | - | -              | -              |
|      | -                  | - | -              | -              |
|      | -                  | - | -              | -              |
|      | 242,780,815.40     | - | 18,271,616.02  | 261,052,431.42 |
| " -" | 61,172,526.76      | - | -4,784,528.42  | 56,387,998.34  |
|      | -                  | - | 7,303,162.62   | 7,303,162.62   |
| " -" | 61,172,526.76      | - | 1,649,194.84   | 62,821,721.60  |
| 1.   | 66,432,488.76      | - | 1,791,152.08   | 68,223,640.84  |
| 2.   | -5,259,962.00      | - | -141,957.24    | -5,401,919.24  |
| " -" | -                  | - | -13,736,885.88 | -13,736,885.88 |
|      | -                  | - | -              | -              |
|      | 303,953,342.16     | - | 13,487,087.60  | 317,440,429.76 |
|      | 2021 1 1 2021 6 30 |   |                |                |
|      | 286,812,656.83     | - | 20,442,210.27  | 307,254,867.10 |
|      | -                  | - | -              | -              |
|      | -                  | - | -              | -              |

|      |                |   |                |                |
|------|----------------|---|----------------|----------------|
|      | -              | - | -              | -              |
|      | 286,812,656.83 | - | 20,442,210.27  | 307,254,867.10 |
| " -" | -44,031,841.43 | - | -9,221,138.31  | -53,252,979.74 |
|      | -              | - | 6,040,235.89   | 6,040,235.89   |
| " -" | -44,031,841.43 | - | -920,741.08    | -44,952,582.51 |
| 1.   | 1,759,821.28   | - | 33,607.39      | 1,793,428.67   |
| 2.   | -45,791,662.71 | - | -954,348.47    | -46,746,011.18 |
| " -" | -              | - | -14,340,633.12 | -14,340,633.12 |
|      | -              | - | -              | -              |
|      | 242,780,815.40 | - | 11,221,071.96  | 254,001,887.36 |

6.1 6.4

6.4

6.4.1

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303,045,141.71  
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2013 11 29

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### 6.4.2

( " " )

### 6.4.3

2022 6 30

2022 1 1

2022 6 30

### 6.4.4

#### 6.4.4.1

(1)

(2)

#### 6.4.4.2

6.4.4.3 /

(1)

(2) /

(3)

(4)

(5)

**6.4.5****6.4.5.1**

|    |              |               |           |            |
|----|--------------|---------------|-----------|------------|
|    | 201          | 22            | —         |            |
| 23 | —            | 24            | —         | 37         |
| —  | (            | "             | "         | )          |
|    | 2020         | 12            | 30        |            |
|    |              | 2022          | 1         | 1          |
|    |              |               |           | 2021       |
|    |              |               |           | 0.00       |
|    |              |               |           | 434,726.17 |
|    |              |               |           | 536,770.38 |
| 0  | 5,701,407.63 | 89,975,341.03 | 35,581.35 | -          |
|    |              |               |           | -          |
|    |              |               |           | -          |
|    |              | 22            | 51        |            |



|     |            |
|-----|------------|
|     | 913,877.02 |
|     | 139.38     |
|     | -          |
|     | -          |
|     | -          |
|     | -          |
|     | -          |
| 1   | -          |
| 1-3 | -          |
| 3   | -          |
|     | -          |
|     | -          |
|     | -          |
|     | -          |
|     | 914,016.40 |

## 6.4.7.2

|  |   | 2022 6 30      |              |                |              |
|--|---|----------------|--------------|----------------|--------------|
|  |   |                |              |                |              |
|  |   | -              | -            | -              | -            |
|  | - | -              | -            | -              | -            |
|  |   | 128,545,160.27 | 3,341,679.47 | 131,626,879.47 | -259,960.27  |
|  |   | 263,317,686.07 | 5,063,265.42 | 271,187,765.42 | 2,806,813.93 |
|  |   | 391,862,846.34 | 8,404,944.89 | 402,814,644.89 | 2,546,853.66 |
|  |   | -              | -            | -              | -            |
|  |   | -              | -            | -              | -            |
|  |   | -              | -            | -              | -            |
|  |   | 391,862,846.34 | 8,404,944.89 | 402,814,644.89 | 2,546,853.66 |

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 |
|--|-----------|
|  | -         |
|  | -         |
|  | -         |
|  | 4,592.19  |
|  | -         |
|  | 4,592.19  |
|  | -         |
|  | 9,300.00  |
|  | 19,835.79 |
|  | 59,507.37 |
|  | 93,235.35 |

6.4.7.10

A

|      | 2022 1 1       | 2022 6 30      |
|------|----------------|----------------|
|      | 231,489,629.64 | 231,489,629.64 |
|      | 65,543,632.47  | 65,543,632.47  |
| " -" | -3,192,782.04  | -3,192,782.04  |

|      |                |                |
|------|----------------|----------------|
| /    | -              | -              |
| /    | -              | -              |
|      | -              | -              |
| " -" | -              | -              |
|      | 293,840,480.07 | 293,840,480.07 |

C

|      | 2022 1 1      |  | 2022 6 30     |  |
|------|---------------|--|---------------|--|
|      |               |  |               |  |
|      | 11,291,185.76 |  | 11,291,185.76 |  |
|      | 888,856.29    |  | 888,856.29    |  |
| " -" | -2,067,179.96 |  | -2,067,179.96 |  |
| /    | -             |  | -             |  |
| /    | -             |  | -             |  |
|      | -             |  | -             |  |
| " -" | -             |  | -             |  |
|      | 10,112,862.09 |  | 10,112,862.09 |  |

## 6.4.7.11

## 6.4.7.12

A

|  |                |              |                |
|--|----------------|--------------|----------------|
|  | 12,146,621.19  | 5,363,726.18 | 17,510,347.37  |
|  | 5,908,402.25   | 1,146,485.89 | 7,054,888.14   |
|  | 536,748.88     | 1,144,626.75 | 1,681,375.63   |
|  | 563,325.85     | 1,204,060.97 | 1,767,386.82   |
|  | -26,576.97     | -59,434.22   | -86,011.19     |
|  | -13,194,908.99 | -            | -13,194,908.99 |
|  | 5,396,863.33   | 7,654,838.82 | 13,051,702.15  |

C

|  |             |            |             |
|--|-------------|------------|-------------|
|  | 498,371.56  | 262,897.09 | 761,268.65  |
|  | 225,689.66  | 22,584.82  | 248,274.48  |
|  | -11,206.58  | -20,974.21 | -32,180.79  |
|  | 5,659.61    | 18,105.65  | 23,765.26   |
|  | -16,866.19  | -39,079.86 | -55,946.05  |
|  | -541,976.89 | -          | -541,976.89 |

|  |            |            |            |
|--|------------|------------|------------|
|  | 170,877.75 | 264,507.70 | 435,385.45 |
|--|------------|------------|------------|

## 6.4.7.13

|  | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
|  |          | 7,392.75  |
|  |          | -         |
|  |          | -         |
|  |          | 8,529.10  |
|  |          | 3,152.85  |
|  |          | 19,074.70 |

## 6.4.7.14

## 6.4.7.15

## 6.4.7.15.1

|     | 2022 1 1 | 2022 6 30    |
|-----|----------|--------------|
| --- |          | 7,123,974.83 |
| --- |          | 1,018,729.78 |
| --- |          | -            |
| --- |          | -            |
|     |          | 8,142,704.61 |

## 6.4.7.15.2

|  | 2022 1 1 | 2022 6 30      |
|--|----------|----------------|
|  |          | 321,975,659.86 |
|  |          | 314,599,946.16 |
|  |          | 6,351,675.10   |
|  |          | 5,308.82       |
|  |          | 1,018,729.78   |

## 6.4.7.15.3

6. 4. 7. 15. 4 —

6. 4. 7. 16

6. 4. 7. 17

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. |          | 1,169,070.71 |
|    |          | -            |
|    |          | 1,169,070.71 |
|    |          | -            |
|    |          | -            |
|    |          | -            |
|    |          | -            |
| 2. |          | -            |
|    |          | -            |
| 3. |          | -            |
|    |          | -            |
|    |          | 1,169,070.71 |

6. 4. 7. 21

|  | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
|  |          | 480.62    |
|  |          | 480.62    |

25%

## 6.4.7.22

## 6.4.7.23

|  | 2022 | 1 | 1 | 2022 | 6 | 30         |
|--|------|---|---|------|---|------------|
|  |      |   |   |      |   | 19,835.79  |
|  |      |   |   |      |   | 59,507.37  |
|  |      |   |   |      |   | -          |
|  |      |   |   |      |   | 18,600.00  |
|  |      |   |   |      |   | 5,882.00   |
|  |      |   |   |      |   | 103,825.16 |

## 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

## 6.4.10.1.3

6. 4. 10. 1. 4

6. 4. 10. 1. 5

6. 4. 10. 2

6. 4. 10. 2. 1

|  | 2022 | 1 | 1 | 2022       | 6 | 2021 | 1          | 1  | 2021 |
|--|------|---|---|------------|---|------|------------|----|------|
|  | 30   |   |   | 6          |   |      | 6          | 30 |      |
|  |      |   |   | 656,647.57 |   |      | 792,119.04 |    |      |
|  |      |   |   | 30,286.92  |   |      | 65,895.95  |    |      |

1 2022 4 5

0.60%

= × 0.60%/

2

2022 4 6

0.60%

0.30%

6. 4. 10. 2. 2

|  | 2022 | 1 | 1 | 2022       | 6 | 2021 | 1          | 1  | 2021 |
|--|------|---|---|------------|---|------|------------|----|------|
|  | 30   |   |   | 6          |   |      | 6          | 30 |      |
|  |      |   |   | 146,560.41 |   |      | 132,019.86 |    |      |

0.10%

= × 0.10%/

6. 4. 10. 2. 3

|  | 2022 |   |   | 2022 |    |  |
|--|------|---|---|------|----|--|
|  | 1    | 1 | 6 | 6    | 30 |  |
|  |      |   |   |      |    |  |
|  | A    |   | C |      |    |  |

|  |                    |           |           |
|--|--------------------|-----------|-----------|
|  | -                  | 12.33     | 12.33     |
|  | -                  | 12,734.32 | 12,734.32 |
|  | -                  | 12,746.65 | 12,746.65 |
|  | 2021 1 1 2021 6 30 |           |           |
|  |                    |           |           |
|  | A                  | C         |           |
|  | -                  | 1,279.07  | 1,279.07  |
|  | -                  | 15,707.83 | 15,707.83 |
|  | -                  | 16,986.90 | 16,986.90 |

A

C

× 0.40%

C

=

C

× 0.40%÷

6.4.10.3

( )

( )

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

6.4.10.5.1

6.4.10.5.2

## 6.4.10.6

|  | 2022 1 1   |  | 2022 6 30 |  | 2021 1 1   |  | 2021 6 30 |  |
|--|------------|--|-----------|--|------------|--|-----------|--|
|  |            |  |           |  |            |  |           |  |
|  | 914,016.40 |  | 7,392.75  |  | 466,054.38 |  | 13,239.75 |  |

2022 6 30

"

"

2021 6 30

## 6.4.10.7

## 6.4.10.8

## 6.4.11

| A |              |   |              |       |                   |            |                   |   |
|---|--------------|---|--------------|-------|-------------------|------------|-------------------|---|
|   |              |   |              | 10    |                   |            |                   |   |
|   |              |   |              |       |                   |            |                   |   |
| 1 | 2022 2<br>21 | - | 2022 2<br>21 | 0.570 | 12,810,4<br>83.95 | 384,425.04 | 13,194,9<br>08.99 | - |
|   | -            | - | -            | 0.570 | 12,810,4<br>83.95 | 384,425.04 | 13,194,9<br>08.99 | - |
| C |              |   |              |       |                   |            |                   |   |
|   |              |   |              | 10    |                   |            |                   |   |
|   |              |   |              |       |                   |            |                   |   |
| 1 | 2022 2<br>21 | - | 2022 2<br>21 | 0.480 | 238,865.<br>34    | 303,111.55 | 541,976.<br>89    | - |
|   | -            | - | -            | 0.480 | 238,865.<br>34    | 303,111.55 | 541,976.<br>89    | - |

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

21,434,200.76

| 102002037 | 20<br>MTN002 | 2022 7 1 | 104.26 | 110,000 | 11,468,356.50 |
|-----------|--------------|----------|--------|---------|---------------|
| 042280037 | 22<br>CP001  | 2022 7 4 | 101.54 | 122,000 | 12,387,922.11 |
|           |              |          |        | 232,000 | 23,856,278.61 |

## 6. 4. 12. 3. 2

2022 6 30

66,000,000.00 2022 7 14

## 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 | -             |
| A-1 | -             | -             |
|     | 71,292,682.74 | 10,071,000.00 |
|     | 81,472,586.85 | 10,071,000.00 |

## 6. 4. 13. 2. 2

## 6. 4. 13. 2. 3

## 6. 4. 13. 2. 4

|     | 2022 6 30      | 2021 12 31     |
|-----|----------------|----------------|
| AAA | 149,644,896.74 | 113,074,500.00 |
| AAA | 136,432,588.70 | 145,373,000.00 |
|     | 35,264,572.60  | 76,252,000.00  |
|     | 321,342,058.04 | 334,699,500.00 |

---

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

|            |               |               |                |               |              |              |                |
|------------|---------------|---------------|----------------|---------------|--------------|--------------|----------------|
|            |               |               |                |               |              |              |                |
|            |               |               |                |               |              |              |                |
|            | 914,016.40    | -             | -              | -             | -            | -            | 914,016.40     |
|            | 1,432,813.57  | -             | -              | -             | -            | -            | 1,432,813.57   |
|            | 10,470.75     | -             | -              | -             | -            | -            | 10,470.75      |
|            | 92,084,690.42 | 64,791,320.83 | 245,938,633.64 | -             | -            | -            | 402,814,644.89 |
|            | 94,441,991.14 | 64,791,320.83 | 245,938,633.64 | -             | -            | -            | 405,171,945.61 |
|            |               |               |                |               |              |              |                |
|            | -             | -             | -              | -             | -            | 78,030.47    | 78,030.47      |
|            | -             | -             | -              | -             | -            | 26,010.17    | 26,010.17      |
|            | -             | -             | -              | -             | -            | 55,276.36    | 55,276.36      |
|            | 87,434,200.76 | -             | -              | -             | -            | -            | 87,434,200.76  |
|            | -             | -             | -              | -             | -            | 3,457.72     | 3,457.72       |
|            | -             | -             | -              | -             | -            | 41,305.02    | 41,305.02      |
|            | -             | -             | -              | -             | -            | 93,235.35    | 93,235.35      |
|            | 87,434,200.76 | -             | -              | -             | -            | 297,315.09   | 87,731,515.85  |
|            | 7,007,790.38  | 64,791,320.83 | 245,938,633.64 | -             | -            | -297,315.09  | 317,440,429.76 |
| 2021 12 31 | 6             | 6 -1          | 1-5            | 5             |              |              |                |
|            |               |               |                |               |              |              |                |
|            | 434,726.17    | -             | -              | -             | -            | -            | 434,726.17     |
|            | 536,770.38    | -             | -              | -             | -            | -            | 536,770.38     |
|            | 30,272,000.00 | 38,854,500.00 | 199,392,000.00 | 76,252,000.00 | -            | -            | 344,770,500.00 |
|            | -             | -             | -              | -             | -            | 5,701,407.63 | 5,701,407.63   |
|            | 31,243,496.55 | 38,854,500.00 | 199,392,000.00 | 76,252,000.00 | 5,701,407.63 | -            | 351,443,404.18 |
|            |               |               |                |               |              |              |                |
|            | 89,975,341.03 | -             | -              | -             | -            | -            | 89,975,341.03  |
|            | -             | -             | -              | -             | -            | 15,628.59    | 15,628.59      |
|            | -             | -             | -              | -             | -            | 132,661.09   | 132,661.09     |
|            | -             | -             | -              | -             | -            | 22,110.18    | 22,110.18      |

|  |                |               |                |               |              |                |
|--|----------------|---------------|----------------|---------------|--------------|----------------|
|  | -              | -             | -              | -             | 4,083.87     | 4,083.87       |
|  | -              | -             | -              | -             | 28,606.51    | 28,606.51      |
|  | -              | -             | -              | -             | 212,541.49   | 212,541.49     |
|  | 89,975,341.03  | -             | -              | -             | 415,631.73   | 90,390,972.76  |
|  | -58,731,844.48 | 38,854,500.00 | 199,392,000.00 | 76,252,000.00 | 5,285,775.90 | 261,052,431.42 |

#### 6.4.13.4.1.2

|  |    | 2022 6 30     | 2021 12 31    |
|--|----|---------------|---------------|
|  | 27 | 1,319,500.53  | 2,609,647.78  |
|  | 27 | -1,319,500.53 | -2,609,647.78 |

#### 6.4.13.4.2

#### 6.4.13.4.3

VaR (Value at Risk)

6 30

#### 6.4.13.4.3.1

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

|  |                | %      |                | %      |
|--|----------------|--------|----------------|--------|
|  | -              | -      | -              | -      |
|  | -              | -      | -              | -      |
|  | 402,814,644.89 | 126.89 | 344,770,500.00 | 132.07 |
|  | -              | -      | -              | -      |
|  | -              | -      | -              | -      |
|  | -              | -      | -              | -      |
|  | 402,814,644.89 | 126.89 | 344,770,500.00 | 132.07 |

#### 6.4.13.4.3.2

#### 6.4.14

#### 6.4.14.1

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

#### 6.4.14.2

#### 6.4.14.2.1

|  | 2022 6 30      | 2021 12 31     |
|--|----------------|----------------|
|  | -              | -              |
|  | 402,814,644.89 | 344,770,500.00 |
|  | -              | -              |
|  | 402,814,644.89 | 344,770,500.00 |

## 6.4.14.2.2

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

## 6.4.14.3

|           |              |
|-----------|--------------|
| 2022 6 30 | (2021 12 31) |
|-----------|--------------|

## 6.4.14.4

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

## 6.4.15

## §7

## 7.1

|   |  |                | %      |
|---|--|----------------|--------|
| 1 |  | -              | -      |
|   |  | -              | -      |
| 2 |  | -              | -      |
| 3 |  | 402,814,644.89 | 99.42  |
|   |  | 402,814,644.89 | 99.42  |
|   |  | -              | -      |
| 4 |  | -              | -      |
| 5 |  | -              | -      |
| 6 |  | -              | -      |
|   |  | -              | -      |
| 7 |  | 2,346,829.97   | 0.58   |
| 8 |  | 10,470.75      | 0.00   |
| 9 |  | 405,171,945.61 | 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  |  | -              | -      |
| 2  |  | -              | -      |
| 3  |  | 35,264,572.60  | 11.11  |
|    |  | 35,264,572.60  | 11.11  |
| 4  |  | 167,491,021.60 | 52.76  |
| 5  |  | 81,472,586.85  | 25.67  |
| 6  |  | 87,810,156.99  | 27.66  |
| 7  |  | -              | -      |
| 8  |  | -              | -      |
| 9  |  | 30,776,306.85  | 9.70   |
| 10 |  | 402,814,644.89 | 126.89 |

## 7.6

|   |           |              |         |               | %    |
|---|-----------|--------------|---------|---------------|------|
| 1 | 220305    | 22 05        | 300,000 | 29,987,506.85 | 9.45 |
| 2 | 102001870 | 20<br>MTN001 | 200,000 | 20,777,660.27 | 6.55 |
| 3 | 2128033   | 21<br>03     | 200,000 | 20,623,271.23 | 6.50 |

|   |           |                        |         |               |      |
|---|-----------|------------------------|---------|---------------|------|
| 4 | 155680    | G19 3                  | 200,000 | 20,488,121.64 | 6.45 |
| 5 | 042280037 | <sup>22</sup><br>CP001 | 200,000 | 20,308,069.04 | 6.40 |

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2022 3 21

2022 9

EAST

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EAST

EAST

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EAST

EAST

420

2021 7 13

2021 31



## 7.11.2

## 7.11.3

| 1 |  | 10,470.75 |
|---|--|-----------|
| 2 |  | -         |
| 3 |  | -         |
| 4 |  | -         |
| 5 |  | -         |
| 6 |  | -         |
| 7 |  | -         |
| 8 |  | -         |
| 9 |  | 10,470.75 |

## 7.11.4

## 7.11.5

## 7.11.6

## § 8

## 8.1

|   |     |            |                | %     |               | %      |
|---|-----|------------|----------------|-------|---------------|--------|
| A | 312 | 941,796.41 | 279,621,336.60 | 95.16 | 14,219,143.47 | 4.84   |
|   | 228 | 44,354.66  | 0.00           | 0.00  | 10,112,862.09 | 100.00 |

|   |     |            |                |       |               |      |
|---|-----|------------|----------------|-------|---------------|------|
| C |     |            |                |       |               |      |
|   | 540 | 562,876.56 | 279,621,336.60 | 91.99 | 24,332,005.56 | 8.01 |

## 8.2

## 8.3

|  | A | 0 |
|--|---|---|
|  | C | 0 |
|  |   | 0 |
|  | A | 0 |
|  | C | 0 |
|  |   | 0 |

## §9

|            | A              | C             |
|------------|----------------|---------------|
| 2013 11 29 | 205,068,134.62 | 97,977,007.09 |
|            | 231,489,629.64 | 11,291,185.76 |
|            | 65,543,632.47  | 888,856.29    |
|            | 3,192,782.04   | 2,067,179.96  |
|            | -              | -             |
|            | 293,840,480.07 | 10,112,862.09 |

## § 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

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

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

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

|  |   | (%) |   | (%) |   | (%) |
|--|---|-----|---|-----|---|-----|
|  | - | -   | - | -   | - | -   |
|  | - | -   | - | -   | - | -   |

|  |                |        |                  |        |   |   |
|--|----------------|--------|------------------|--------|---|---|
|  | -              | -      | -                | -      | - | - |
|  | -              | -      | -                | -      | - | - |
|  | -              | -      | -                | -      | - | - |
|  | 241,108,549.00 | 100.00 | 1,274,000,000.00 | 100.00 | - | - |
|  | -              | -      | -                | -      | - | - |
|  | -              | -      | -                | -      | - | - |
|  | -              | -      | -                | -      | - | - |

## 10.8

| 1 |        |     | 2022 1 13 |
|---|--------|-----|-----------|
| 2 | 2021 4 |     | 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 18 |

|    |        |  |           |
|----|--------|--|-----------|
| 9  |        |  | 2022 2 23 |
| 10 |        |  | 2022 2 23 |
| 11 | " "    |  | 2022 2 23 |
| 12 |        |  | 2022 3 3  |
| 13 |        |  | 2022 3 17 |
| 14 | 2021   |  | 2022 3 31 |
| 15 | 2021   |  | 2022 3 31 |
| 16 |        |  | 2022 3 31 |
| 17 |        |  | 2022 3 31 |
| 18 |        |  | 2022 3 31 |
| 19 |        |  | 2022 3 31 |
| 20 |        |  | 2022 3 31 |
| 21 | 2022 1 |  | 2022 4 22 |
| 22 | 2022   |  | 2022 4 22 |

|    |  |  |           |
|----|--|--|-----------|
|    |  |  |           |
| 23 |  |  | 2022 4 25 |
| 24 |  |  | 2022 5 7  |
| 25 |  |  | 2022 5 11 |
| 26 |  |  | 2022 5 25 |
| 27 |  |  | 2022 5 26 |
| 28 |  |  | 2022 6 8  |
| 29 |  |  | 2022 6 13 |
| 30 |  |  | 2022 6 15 |
| 31 |  |  | 2022 6 15 |

|    |  |           |
|----|--|-----------|
| 32 |  | 2022 6 30 |
|----|--|-----------|

## § 11

### 11.1

20%

|   |           | 20%     |   |               |      | %          |               |       |
|---|-----------|---------|---|---------------|------|------------|---------------|-------|
| 1 | 2022<br>3 | 1<br>2  | 1 | 48,722,704.47 | 0.00 | 973,521.00 | 47,749,183.47 | 15.71 |
| 2 | 2022<br>3 | 1<br>2  | 1 | 49,700,795.23 | 0.00 | 0.00       | 49,700,795.23 | 16.35 |
| 3 | 2022<br>6 | 1<br>30 | 1 | 99,761,858.67 | 0.00 | 0.00       | 99,761,858.67 | 32.82 |
| 1 |           |         |   |               |      |            |               |       |
| 2 |           |         |   |               |      |            |               |       |
| 3 |           |         |   |               |      |            |               |       |

### 11.2

## § 12

### 12.1

1

2

3

4

5

6

12.2

12.3

2022 8 31