

2022

2022 6 30

2022 8 31

§ 1

1.1

2022 8 29

2022 1 1 2022 6 30

| | | |
|------------|-------|-----------|
| 1.2 | | |
| § 1 | ..... | 2 |
| 1.1 | ..... | 2 |
| 1.2 | ..... | 3 |
| § 2 | ..... | 5 |
| 2.1 | ..... | 5 |
| 2.2 | ..... | 5 |
| 2.3 | ..... | 5 |
| 2.4 | ..... | 6 |
| 2.5 | ..... | 6 |
| § 3 | ..... | 6 |
| 3.1 | ..... | 6 |
| 3.2 | ..... | 6 |
| § 4 | ..... | 8 |
| 4.1 | ..... | 8 |
| 4.2 | ..... | 10 |
| 4.3 | ..... | 10 |
| 4.4 | ..... | 11 |
| 4.5 | ..... | 11 |
| 4.6 | ..... | 11 |
| 4.7 | ..... | 12 |
| 4.8 | ..... | 12 |
| § 5 | ..... | 12 |
| 5.1 | ..... | 12 |
| 5.2 | ..... | 12 |
| 5.3 | ..... | 12 |
| § 6 | ..... | 12 |
| 6.1 | ..... | 12 |
| 6.2 | ..... | 14 |
| 6.3 | ..... | 15 |
| 6.4 | ..... | 17 |
| § 7 | ..... | 38 |
| 7.1 | ..... | 38 |
| 7.2 | ..... | 38 |
| 7.3 | ..... | 39 |
| 7.4 | ..... | 41 |
| 7.5 | ..... | 43 |
| 7.6 | ..... | 43 |

| | | |
|-------------|-----------|-----------|
| 7.7 | ..... | 43 |
| 7.8 | ..... | 43 |
| 7.9 | ..... | 43 |
| 7.10 | ..... | 44 |
| 7.11 | ..... | 44 |
| 7.12 | ..... | 44 |
| § 8 | ..... | 45 |
| 8.1 | ..... | 45 |
| 8.2 | ..... | 45 |
| 8.3 | ..... | 45 |
| § 9 | ..... | 45 |
| § 10 | ..... | 45 |
| 10.1 | ..... | 45 |
| 10.2 | ..... | 45 |
| 10.3 | ..... | 46 |
| 10.4 | ..... | 46 |
| 10.5 | ..... | 46 |
| 10.6 | ..... | 46 |
| 10.7 | ..... | 46 |
| 10.8 | ..... | 48 |
| § 11 | ..... | 51 |
| 11.1 | 20% | 51 |
| 11.2 | ..... | 51 |
| § 12 | ..... | 51 |
| 12.1 | ..... | 51 |
| 12.2 | ..... | 51 |
| 12.3 | ..... | 51 |

§ 2

2.1

| | |
|--|----------------|
| | |
| | |
| | CXLH |
| | 519975 |
| | 519975 |
| | |
| | 2015 2 4 |
| | |
| | |
| | 360,476,367.32 |
| | |

2.2

| | |
|--|-----------------|
| | |
| | |
| | |
| | 700 × 75% × 25% |
| | |

2.3

| | | |
|--|----------------------|-------------------|
| | | |
| | | |
| | | |
| | 021-61009999 | 95559 |
| | zhouyg@cxfund.com.cn | luzj@bankcomm.com |
| | 4007005566 | 95559 |
| | 021-61009800 | 021-62701216 |
| | 68 9 | 188 |
| | 68 | 18 |
| | 9 | |
| | 200120 | 200336 |
| | | |

2.4

| | |
|--|-------------------|
| | |
| | www.cxfund.com.cn |
| | 68 9 |
| | 18 |

2.5

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

§ 3

3.1

| | |
|-------|------------------------|
| 3.1.1 | (2022 1 1 -2022 6 30) |
| | -57,703,294.88 |
| | 3,033,809.86 |
| | 0.0097 |
| | 0.64% |
| | -0.49% |
| 3.1.2 | (2022 6 30) |
| | 160,041,598.17 |
| | 0.4440 |
| | 586,696,227.18 |
| | 1.628 |
| 3.1.3 | (2022 6 30) |
| | 123.55% |

1

2

3

3.2

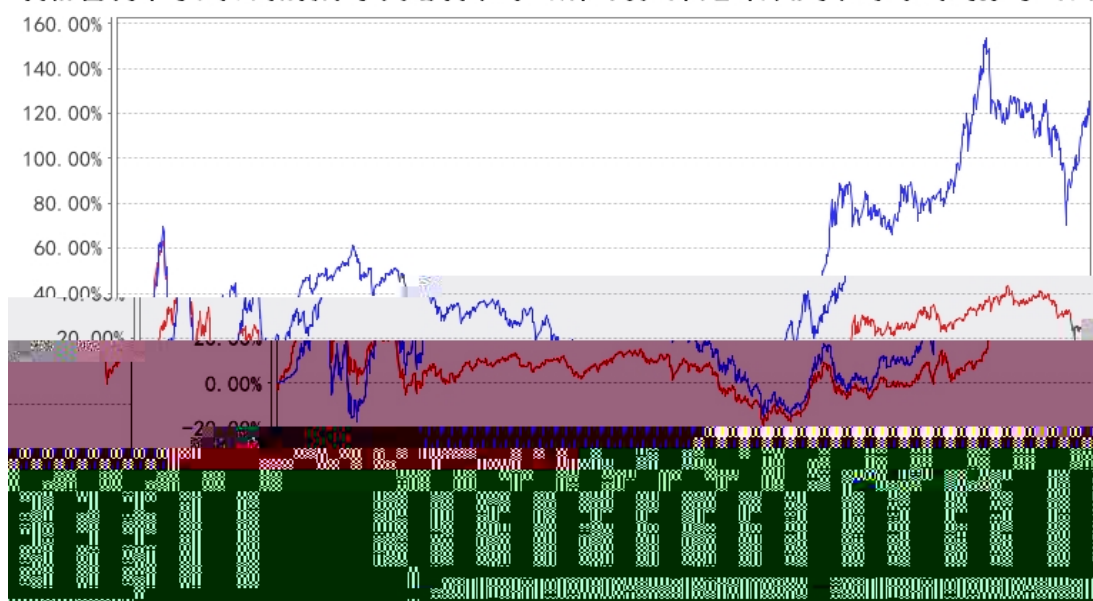
3.2.1

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

| | | | | | | |
|--|---------|-------|--------|-------|--------|-------|
| | 11.35% | 1.35% | 6.15% | 0.79% | 5.20% | 0.56% |
| | 6.75% | 1.89% | 3.17% | 1.24% | 3.58% | 0.65% |
| | -0.49% | 1.71% | -8.41% | 1.17% | 7.92% | 0.54% |
| | 12.82% | 1.56% | -5.34% | 0.97% | 18.16% | 0.59% |
| | 120.90% | 1.49% | 31.10% | 1.01% | 89.80% | 0.48% |
| | 123.55% | 1.71% | 27.94% | 1.25% | 95.61% | 0.46% |

3.2.2

长信量化中小盘股票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 2015 2 4 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

| | LOF | 2015 | - | 12 | 2010 7 | LOF |
|--|-----|------|---|----|--------|-----|
| | | 3 | | | 100 | |
| | | 14 | | | LOF | |
| | | | | | LOF | |

| | | | | | | |
|--|--|--|--|--|-----|--|
| | | | | | 300 | |
| | | | | | LOF | |

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2022

" "

4.4.2

2022 6 30

1.628

2.028

-0.49%

-8.41%

4.5

4.6

4.7

4.8

§ 5

5.1

2022

5.2

2022

5.3

2022

§ 6

6.1

2022 6 30

| | | 2022 6 30 | 2021 12 31 |
|--|---------|---------------|---------------|
| | | | |
| | 6.4.7.1 | 12,572,549.47 | 30,020,789.10 |

| | | | |
|--|----------|------------------|-------------------|
| | | 1,769,165.65 | 1,693,528.19 |
| | | 183,710.37 | 165,288.97 |
| | 6.4.7.2 | 581,432,288.66 | 483,402,558.41 |
| | | 553,079,945.25 | 483,402,558.41 |
| | | - | - |
| | | 28,352,343.41 | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 6.4.7.3 | - | - |
| | 6.4.7.4 | - | - |
| | 6.4.7.5 | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 6.4.7.6 | - | - |
| | 6.4.7.7 | - | - |
| | | - | 2,262,882.59 |
| | | - | - |
| | | 409,707.18 | 102,204.07 |
| | | - | - |
| | 6.4.7.8 | - | 7,437.11 |
| | | 596,367,421.33 | 517,654,688.44 |
| | | 2022 6 30 | 2021 12 31 |
| | | - | - |
| | | - | - |
| | 6.4.7.3 | - | - |
| | | - | - |
| | | 6,867,299.64 | 2,610,946.35 |
| | | 1,329,874.81 | 724,289.47 |
| | | 665,327.95 | 643,614.13 |
| | | 110,888.01 | 107,269.06 |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 6.4.7.9 | 697,803.74 | 1,067,201.85 |
| | | 9,671,194.15 | 5,153,320.86 |
| | | | |
| | 6.4.7.10 | 360,476,367.32 | 313,191,702.00 |
| | 6.4.7.11 | - | - |

| | | | |
|--|----------|----------------|----------------|
| | 6.4.7.12 | 226,219,859.86 | 199,309,665.58 |
| | | 586,696,227.18 | 512,501,367.58 |
| | | 596,367,421.33 | 517,654,688.44 |

| | | | | | |
|---|------|---|------|-------|----------------|
| 1 | 2022 | 6 | 30 | 1.628 | 360,476,367.32 |
| 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 |
|----|----------|--------------------|--------------------|
| | | 7,235,951.45 | 47,315,517.11 |
| 1. | | 67,239.34 | 81,072.59 |
| | 6.4.7.13 | 67,239.34 | 80,805.47 |
| | | - | 267.12 |
| | | - | - |
| | | - | - |
| | | - | - |
| 2. | " -" | -53,887,675.93 | 37,061,889.55 |
| | 6.4.7.14 | -57,359,192.75 | 34,173,701.39 |
| | | - | - |
| | 6.4.7.15 | 193,900.63 | 127,887.82 |
| | 6.4.7.16 | - | - |
| | 6.4.7.17 | - | - |
| | 6.4.7.18 | - | - |
| | 6.4.7.19 | 3,277,616.19 | 2,760,300.34 |
| | | - | - |

| | | | |
|------|------------|---------------|---------------|
| | | - | - |
| 3. | 6.4.7.20 | 60,737,104.74 | 9,950,429.10 |
| 4. | " -" | - | - |
| 5. | 6.4.7.21 | 319,283.30 | 222,125.87 |
| | | 4,202,141.59 | 4,206,237.86 |
| 1 | 6.4.10.2.1 | 3,512,037.18 | 2,027,928.00 |
| 2 | 6.4.10.2.2 | 585,339.55 | 337,988.04 |
| 3 | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| | | - | - |
| 6 | 6.4.7.22 | - | - |
| 7 | | - | 0.96 |
| 8 | 6.4.7.23 | 104,764.86 | 1,840,320.86 |
| " -" | | 3,033,809.86 | 43,109,279.25 |
| | | - | - |
| " -" | | 3,033,809.86 | 43,109,279.25 |
| | | - | - |
| | | 3,033,809.86 | 43,109,279.25 |

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

| | 2022 1 1 | | 2022 6 30 | |
|--|----------------|---|----------------|----------------|
| | 313,191,702.00 | - | 199,309,665.58 | 512,501,367.58 |

| | | | | |
|------|--------------------|---|----------------|-----------------|
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | 313,191,702.00 | - | 199,309,665.58 | 512,501,367.58 |
| " _" | 47,284,665.32 | - | 26,910,194.28 | 74,194,859.60 |
| | - | - | 3,033,809.86 | 3,033,809.86 |
| " _" | 47,284,665.32 | - | 23,876,384.42 | 71,161,049.74 |
| 1. | 130,119,251.15 | - | 72,101,734.43 | 202,220,985.58 |
| 2. | -82,834,585.83 | - | -48,225,350.01 | -131,059,935.84 |
| " _" | - | - | - | - |
| | - | - | - | - |
| | 360,476,367.32 | - | 226,219,859.86 | 586,696,227.18 |
| | 2021 1 1 2021 6 30 | | | |
| | 341,592,106.42 | - | 85,410,257.90 | 427,002,364.32 |
| | - | - | - | - |

| | | | | |
|-------|-----------------|---|----------------|-----------------|
| | - | - | - | - |
| | - | - | - | - |
| | 341,592,106.42 | - | 85,410,257.90 | 427,002,364.32 |
| " - " | -155,625,614.54 | - | -2,973,984.09 | -158,599,598.63 |
| | - | - | 43,109,279.25 | 43,109,279.25 |
| " - " | -155,625,614.54 | - | -46,083,263.34 | -201,708,877.88 |
| 1. | 21,885,788.21 | - | 7,152,282.99 | 29,038,071.20 |
| 2. | -177,511,402.75 | - | -53,235,546.33 | -230,746,949.08 |
| " - " | - | - | - | - |
| | - | - | - | - |
| | 185,966,491.88 | - | 82,436,273.81 | 268,402,765.69 |

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(

" ")

[2014]1360

869,346,402.40

(

)

2015 2 4

(

)

(

)

80%-95%

80%

5%-20%

5%

(

)

700

× 75%+

× 25%

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

12

12

) (

6.4.4.3 /

(1)

(2)

()

()

()

(3)

(4)

6.4.5

6.4.5.1

| | | | | | | | |
|---------------|----|----------------|---|---------------|------|--------------|------|
| | | 24 | — | | 37 | — | |
| (| " | " |) | | | | 2020 |
| 12 | 30 | | | | | | |
| 2022 | 1 | 1 | | | | | |
| | | | | 2021 | | | |
| | | | | | 0.00 | | |
| | | | | 30,020,789.10 | | 1,693,528.19 | |
| 165,288.97 | | 102,204.07 | | 7,437.11 | | | |
| | | | | | - | | |
| | | | | | - | | |
| 30,027,389.61 | | 1,694,290.19 | | 165,363.37 | | 102,204.27 | |
| 0.00 | | | | | | | |
| | | 483,402,558.41 | | | | 0.00 | |
| | | 483,402,558.41 | | | | | |

6.4.5.2

6.4.5.3

6.4.6

[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% | | () |

6.4.7

6.4.7.1

| | 2022 6 30 |
|-----|---------------|
| | 12,572,549.47 |
| | 12,571,172.17 |
| | 1,377.30 |
| | - |
| | - |
| | - |
| | - |
| | - |
| 1 | - |
| 1-3 | - |
| 3 | - |
| | - |
| | - |
| | - |

| | |
|--|---------------|
| | - |
| | 12,572,549.47 |

6.4.7.2

| | | 2022 6 30 | | | |
|---|--|----------------|------------|----------------|---------------|
| | | | | | |
| | | 483,762,515.60 | - | 553,079,945.25 | 69,317,429.65 |
| - | | - | - | - | - |
| | | 27,730,030.00 | 644,663.41 | 28,352,343.41 | -22,350.00 |
| | | - | - | - | - |
| | | 27,730,030.00 | 644,663.41 | 28,352,343.41 | -22,350.00 |
| | | - | - | - | - |
| | | - | - | - | - |
| | | - | - | - | - |
| | | 511,492,545.60 | 644,663.41 | 581,432,288.66 | 69,295,079.65 |

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 |
|--|------------|
| | - |
| | 2,563.28 |
| | - |
| | 601,937.90 |
| | 601,937.90 |
| | - |
| | - |
| | 9,000.00 |
| | 24,795.19 |
| | 59,507.37 |
| | 697,803.74 |

6.4.7.10

| | 2022 1 1 2022 6 30 | |
|------|--------------------|----------------|
| | | |
| | 313,191,702.00 | 313,191,702.00 |
| | 130,119,251.15 | 130,119,251.15 |
| " -" | -82,834,585.83 | -82,834,585.83 |
| / | - | - |
| / | - | - |
| | - | - |
| " -" | - | - |
| | 360,476,367.32 | 360,476,367.32 |

6.4.7.11

6.4.7.12

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

| | | | |
|--|----------------|---------------|----------------|
| | 195,447,887.71 | 3,861,777.87 | 199,309,665.58 |
| | -57,703,294.88 | 60,737,104.74 | 3,033,809.86 |
| | 22,297,005.34 | 1,579,379.08 | 23,876,384.42 |
| | 71,118,508.51 | 983,225.92 | 72,101,734.43 |
| | -48,821,503.17 | 596,153.16 | -48,225,350.01 |
| | - | - | - |
| | 160,041,598.17 | 66,178,261.69 | 226,219,859.86 |

6.4.7.13

| | 2022 1 1 | 2022 6 30 |
|--|----------|-----------|
| | | 50,252.23 |
| | | - |
| | | - |
| | | 14,917.80 |
| | | 2,069.31 |
| | | 67,239.34 |

6.4.7.14

6.4.7.14.1

| | 2022 1 1 | 2022 6 30 |
|--|----------|------------------|
| | | 1,047,774,170.52 |
| | | 1,102,287,514.11 |
| | | 2,845,849.16 |
| | | -57,359,192.75 |

6.4.7.15

6.4.7.15.1

| | 2022 1 1 | 2022 6 30 |
|-----|----------|------------|
| --- | | 183,877.27 |
| --- | | 10,023.36 |
| --- | | - |
| --- | | - |
| | | 193,900.63 |

6. 4. 7. 15. 2

—

| | 2022 1 1 | 2022 6 30 |
|--|----------|--------------|
| | | 4,233,792.87 |
| | | 4,198,740.00 |
| | | 24,992.87 |
| | | 36.64 |
| | | 10,023.36 |

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

| | 2022 1 1 | 2022 6 30 |
|--|----------|--------------|
| | | 3,277,616.19 |
| | | - |
| | | - |
| | | 3,277,616.19 |

6. 4. 7. 20

| | 2022 1 1 | 2022 6 30 |
|----|----------|---------------|
| 1. | | 60,737,104.74 |
| | | 60,759,454.74 |
| | | -22,350.00 |
| | | - |
| | | - |
| | | - |
| | | - |
| 2. | | - |
| | | - |
| 3. | | - |
| | | - |
| | | 60,737,104.74 |

6.4.7.21

| | 2022 1 1 | 2022 6 30 |
|--|----------|------------|
| | | 318,513.31 |
| | | 769.99 |
| | | 319,283.30 |

30

30

3

75%

3

6

50%

6

25%

6.4.7.22

6.4.7.23

| | 2022 1 1 | 2022 6 30 |
|--|----------|------------|
| | | 24,795.19 |
| | | 59,507.37 |
| | | - |
| | | 18,000.00 |
| | | 2,462.30 |
| | | 104,764.86 |

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

| | 2022 1 1 | 2022 6 30 | 2021 1 1 | 2021 6 30 |
|--|------------------|-----------|----------------|-----------|
| | | | % | |
| | 1,192,886,415.13 | 55.43 | 203,945,796.20 | 16.42 |

6.4.10.1.2

| | 2022 1 1 | 2022 6 30 | 2021 1 1 | 2021 6 30 |
|--|---------------|-----------|----------|-----------|
| | | | % | |
| | 30,326,924.00 | 83.92 | - | - |

6.4.10.1.3

6.4.10.1.4

6.4.10.1.5

| | 2022 1 1 2022 6 30 | | | |
|--|--------------------|-------|------------|-------|
| | | % | | % |
| | 1,087,564.05 | 68.09 | 244,747.72 | 40.66 |
| | 2021 1 1 2021 6 30 | | | |
| | | % | | % |
| | 189,930.28 | 21.57 | 189,930.28 | 44.69 |

6.4.10.2

6.4.10.2.1

| | 2022 1 1 2022 6 30 | 2021 1 1 2021 6 30 |
|--|--------------------|--------------------|
| | 3,512,037.18 | 2,027,928.00 |
| | 1,233,359.28 | 883,024.28 |

1.50%

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

6.4.10.2.2

| | 2022 1 1 2022 6 30 | 2021 1 1 2021 6 30 |
|--|--------------------|--------------------|
| | 585,339.55 | 337,988.04 |

0.25%

$$= \quad \times 0.25\%$$

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

| | 2022 | 1 | 1 | 2022 | 6 | 2021 | 1 | 1 | 2021 |
|---|------|---|----|------|------------|------|---|----|------|
| | | | 30 | | | | 6 | 30 | |
| 4 | 2015 | 2 | | | - | | | | - |
| | | | | | 0.00 | | | | - |
| | / | | | | 378,464.99 | | | | - |
| | | | | | 0.00 | | | | - |
| | / | | | | 0.00 | | | | - |
| | | | | | 378,464.99 | | | | - |
| | | | | | 0.10% | | | | - |

6.4.10.5.2

6.4.10.6

| | 2022 1 1 | | | 2022 6 30 | | | 2021 1 1 | | | 2021 6 30 | | |
|--|---------------|--|--|-----------|--|--|---------------|--|--|-----------|--|-----------|
| | | | | | | | | | | | | |
| | 12,572,549.47 | | | 50,252.23 | | | 17,371,080.09 | | | | | 72,640.19 |

2022 6 30

"

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2021 6 30

6.4.10.7

6.4.10.8

6.4.11

6.4.12 (2022 6 30)

6.4.12.1 /

| 6.4.12.1.1 | | | | | | | | | | |
|------------|-----------------|---|--|--|-------|-------|-----|-----------|-----------|---|
| | | | | | | | | | | |
| 300834 | 2022 1 6 | 6 | | | 55.57 | 30.03 | 284 | 15,781.88 | 8,528.52 | - |
| 301097 | 2022 3 25 | 6 | | | 52.37 | 47.83 | 249 | 13,040.13 | 11,909.67 | - |
| 301102 | 2022 3 15 | 6 | | | 39.88 | 31.09 | 440 | 17,547.20 | 13,679.60 | - |
| 301103 | 2022 3 14 | 6 | | | 42.50 | 32.02 | 432 | 14,110.00 | 13,832.64 | - |
| 301110 | 2022 3 4 | 6 | | | 63.10 | 39.85 | 202 | 12,746.20 | 8,049.70 | - |
| 301116 | 2022 1 | 6 | | | 11.40 | 20.46 | 577 | 6,577.80 | 11,805.42 | - |

| | | | | | | | | | | |
|--------|--|------------------|-----|--|--------|-------|--------|------------|------------|---|
| | | 10 | | | | | | | | |
| 301122 | | 2022 1 19 | 6 | | 50.31 | 70.37 | 285 | 14,338.35 | 20,055.45 | - |
| 301123 | | 2022 1 14 | 6 | | 37.23 | 25.39 | 426 | 15,859.98 | 10,816.14 | - |
| 301130 | | 2022 2 16 | 6 | | 22.55 | 37.70 | 237 | 5,344.35 | 8,934.90 | - |
| 301136 | | 2021 12 31 | 6 | | 10.52 | 19.74 | 7,172 | 75,449.44 | 141,575.28 | - |
| 301139 | | 2022 6 30 | 1-6 | | 38.46 | 38.46 | 5,369 | 206,491.74 | 206,491.74 | - |
| 301158 | | 2022 1 7 | 6 | | 15.64 | 20.38 | 379 | 5,927.56 | 7,724.02 | - |
| 301175 | | 2022 6 30 | 1-6 | | 3.82 | 3.82 | 53,874 | 205,798.68 | 205,798.68 | - |
| 301181 | | 2022 2 11 | 6 | | 40.25 | 30.59 | 257 | 10,344.25 | 7,861.63 | - |
| 301196 | | 2022 1 4 | 6 | | 64.08 | 37.52 | 165 | 10,573.20 | 6,190.80 | - |
| 301201 | | 2022 1 12 | 6 | | 72.69 | 71.54 | 252 | 18,317.88 | 18,028.08 | - |
| 301207 | | 2022 2 10 | 6 | | 56.88 | 56.42 | 209 | 11,887.92 | 11,791.78 | - |
| 301217 | | 2022 1 20 | 6 | | 17.27 | 14.83 | 1,046 | 18,064.42 | 15,512.18 | - |
| 301219 | | 2022 3 10 | 6 | | 173.98 | 87.82 | 151 | 14,614.32 | 13,260.82 | - |
| 301222 | | 2022 3 2 | 6 | | 33.98 | 28.96 | 332 | 11,281.36 | 9,614.72 | - |

| | | | | | | | | | | |
|--------|--|-----------------|-----|--|--------|-------|-------|------------|------------|---|
| 301228 | | 2022 1 21 | 6 | | 20.08 | 20.34 | 373 | 7,489.84 | 7,586.82 | - |
| 301236 | | 2022 3 8 | 6 | | 72.88 | 31.38 | 468 | 22,738.56 | 14,685.84 | - |
| 301237 | | 2022 3 16 | 6 | | 56.69 | 41.86 | 261 | 14,796.09 | 10,925.46 | - |
| 301239 | | 2022 6 22 | 1 | | 33.65 | 33.65 | 5,747 | 193,386.55 | 193,386.55 | - |
| 301258 | | 2022 3 21 | 6 | | 48.30 | 41.68 | 247 | 11,930.10 | 10,294.96 | - |
| 301263 | | 2022 3 22 | 6 | | 19.93 | 31.38 | 670 | 13,353.10 | 21,024.60 | - |
| 688173 | | 2022 1 13 | 6 | | 33.57 | 31.62 | 3,409 | 114,440.13 | 107,792.58 | - |
| 688220 | | 2022 1 6 | 6 | | 164.54 | 68.59 | 1,808 | 297,488.32 | 124,010.72 | - |
| 688237 | | 2022 6 24 | 1 | | 41.27 | 41.27 | 2,891 | 119,311.57 | 119,311.57 | - |
| 688322 | | 2022 6 30 | 1-6 | | 30.99 | 30.99 | 8,529 | 264,313.71 | 264,313.71 | - |
| 688400 | | 2022 6 27 | 1-6 | | 21.93 | 21.93 | 7,550 | 165,571.50 | 165,571.50 | - |

6.4.12.2

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

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6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

| | 2022 6 30 | 2021 12 31 |
|-----|------------------|------------|
| AAA | - | - |
| AAA | - | - |
| | 28, 352, 343. 41 | - |
| | 28, 352, 343. 41 | - |

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 | | |
|------|---|----|---------------|---|----|-----|---|----------------|----------------|
| | | | | | | | | | |
| | | | 12,572,549.47 | | - | - | - | - | 12,572,549.47 |
| | | | 1,769,165.65 | | - | - | - | - | 1,769,165.65 |
| | | | 183,710.37 | | - | - | - | - | 183,710.37 |
| | | | 28,352,343.41 | | - | - | - | 553,079,945.25 | 581,432,288.66 |
| | | | - | | - | - | - | 409,707.18 | 409,707.18 |
| | | | 42,877,768.90 | | - | - | - | 553,489,652.43 | 596,367,421.33 |
| | | | - | | - | - | - | 1,329,874.81 | 1,329,874.81 |
| | | | - | | - | - | - | 665,327.95 | 665,327.95 |
| | | | - | | - | - | - | 110,888.01 | 110,888.01 |
| | | | - | | - | - | - | 6,867,299.64 | 6,867,299.64 |
| | | | - | | - | - | - | 697,803.74 | 697,803.74 |
| | | | - | | - | - | - | 9,671,194.15 | 9,671,194.15 |
| | | | 42,877,768.90 | | - | - | - | 543,818,458.28 | 586,696,227.18 |
| | | | 6 | 6 | -1 | 1-5 | 5 | | |

| | | | | | | |
|---------------|---------------|---|---|---|----------------|----------------|
| 2021 12 31 | | | | | | |
| | 30,020,789.10 | - | - | - | - | 30,020,789.10 |
| | 1,693,528.19 | - | - | - | - | 1,693,528.19 |
| | 165,288.97 | - | - | - | - | 165,288.97 |
| | - | - | - | - | 483,402,558.41 | 483,402,558.41 |
| | - | - | - | - | 2,262,882.59 | 2,262,882.59 |
| | - | - | - | - | 102,204.07 | 102,204.07 |
| | - | - | - | - | 7,437.11 | 7,437.11 |
| | 31,879,606.26 | - | - | - | 485,775,082.18 | 517,654,688.44 |
| | - | - | - | - | 2,610,946.35 | 2,610,946.35 |
| | - | - | - | - | 724,289.47 | 724,289.47 |
| | - | - | - | - | 643,614.13 | 643,614.13 |
| | - | - | - | - | 107,269.06 | 107,269.06 |
| | - | - | - | - | 1,067,201.85 | 1,067,201.85 |
| | - | - | - | - | 5,153,320.86 | 5,153,320.86 |
| | 31,879,606.26 | - | - | - | 480,621,761.32 | 512,501,367.58 |

6.4.13.4.1.2

| | | | |
|--|----|-----------|------------|
| | | | |
| | | | |
| | | 2022 6 30 | 2021 12 31 |
| | 27 | 9,630.16 | - |
| | 27 | -9,630.16 | - |

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 | |
|--|----------------|-------|----------------|-------|
| | | % | | % |
| | 553,079,945.25 | 94.27 | 483,402,558.41 | 94.32 |
| | - | - | - | - |
| | 28,352,343.41 | 4.83 | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | 581,432,288.66 | 99.10 | 483,402,558.41 | 94.32 |

6. 4. 13. 4. 3. 2

| | 95% | |
|--|-----------|------------|
| | 2022 6 30 | 2021 12 31 |
| | | 31 |

| | | | | | | |
|--|-----|-------------------|--------|----------------|--|----------------|
| | VaR | 5.78%(2021 12 31) | | -33,924,397.54 | | -26,320,950.04 |
| | | VaR | 5.14%) | | | |

VaR

95%

2021

6.4.14**6.4.14.1**

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

6.4.14.2**6.4.14.2.1**

| | 2022 6 30 | 2021 12 31 |
|--|----------------|----------------|
| | 551,289,579.17 | 479,588,348.08 |
| | 29,507,217.16 | 534,418.45 |
| | 635,492.33 | 3,279,791.88 |
| | 581,432,288.66 | 483,402,558.41 |

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 | | 553,079,945.25 | 92.74 |
| | | 553,079,945.25 | 92.74 |
| 2 | | - | - |
| 3 | | 28,352,343.41 | 4.75 |
| | | 28,352,343.41 | 4.75 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 14,341,715.12 | 2.40 |
| 8 | | 593,417.55 | 0.10 |
| 9 | | 596,367,421.33 | 100.00 |

7.2**7.2.1**

| | | | % |
|---|--|----------------|-------|
| A | | 7,145,292.00 | 1.22 |
| B | | 24,288,484.00 | 4.14 |
| C | | 415,999,183.22 | 70.91 |
| D | | - | - |
| E | | 6,480,672.00 | 1.10 |

| | | | |
|---|--|----------------|-------|
| F | | 14,713,968.60 | 2.51 |
| G | | 21,006,220.00 | 3.58 |
| H | | - | - |
| I | | 25,653,789.86 | 4.37 |
| J | | 18,741,740.00 | 3.19 |
| K | | - | - |
| L | | 10,128,735.60 | 1.73 |
| M | | 149,162.10 | 0.03 |
| N | | 205,798.68 | 0.04 |
| O | | - | - |
| P | | - | - |
| Q | | 8,566,899.19 | 1.46 |
| R | | - | - |
| S | | - | - |
| | | 553,079,945.25 | 94.27 |

7.2.2

7.3

| | | | | | % |
|----|--------|-----------|---------------|--|------|
| 1 | 601615 | 438,784 | 14,830,899.20 | | 2.53 |
| 2 | 603688 | 105,800 | 14,030,138.00 | | 2.39 |
| 3 | 600481 | 818,800 | 13,796,780.00 | | 2.35 |
| 4 | 600256 | 1,238,800 | 13,056,952.00 | | 2.23 |
| 5 | 688099 | 128,800 | 13,008,800.00 | | 2.22 |
| 6 | 688556 | 158,820 | 12,816,774.00 | | 2.18 |
| 7 | 000733 | 91,800 | 12,482,046.00 | | 2.13 |
| 8 | 600233 | 558,800 | 11,393,932.00 | | 1.94 |
| 9 | 300373 | 158,843 | 11,317,563.75 | | 1.93 |
| 10 | 000983 | 838,800 | 11,231,532.00 | | 1.91 |
| 11 | 300363 | 143,800 | 11,214,962.00 | | 1.91 |
| 12 | 300268 | 358,800 | 10,674,300.00 | | 1.82 |
| 13 | 300769 | 25,880 | 10,576,638.40 | | 1.80 |
| 14 | 688516 | 38,800 | 10,357,660.00 | | 1.77 |
| 15 | 600765 | 318,820 | 10,259,627.60 | | 1.75 |
| 16 | 002920 | 68,800 | 10,182,400.00 | | 1.74 |
| 17 | 300755 | 228,800 | 10,032,880.00 | | 1.71 |
| 18 | 688063 | 31,800 | 9,927,960.00 | | 1.69 |
| 19 | 300803 | 168,800 | 9,922,064.00 | | 1.69 |

| | | | | | |
|----|--------|--|-----------|--------------|------|
| 20 | 601872 | | 1,668,800 | 9,612,288.00 | 1.64 |
| 21 | 300647 | | 838,800 | 9,428,112.00 | 1.61 |
| 22 | 300327 | | 188,880 | 9,408,112.80 | 1.60 |
| 23 | 688122 | | 99,800 | 9,201,560.00 | 1.57 |
| 24 | 603868 | | 120,800 | 9,150,600.00 | 1.56 |
| 25 | 688037 | | 61,800 | 8,959,146.00 | 1.53 |
| 26 | 002539 | | 558,800 | 8,935,212.00 | 1.52 |
| 27 | 601456 | | 718,800 | 8,819,676.00 | 1.50 |
| 28 | 300432 | | 398,800 | 8,773,600.00 | 1.50 |
| 29 | 600486 | | 65,800 | 8,769,824.00 | 1.49 |
| 30 | 603456 | | 168,806 | 8,727,270.20 | 1.49 |
| 31 | 002258 | | 368,820 | 8,711,528.40 | 1.48 |
| 32 | 600389 | | 142,200 | 8,635,806.00 | 1.47 |
| 33 | 688598 | | 28,800 | 8,487,360.00 | 1.45 |
| 34 | 300244 | | 268,800 | 8,359,680.00 | 1.42 |
| 35 | 300196 | | 438,806 | 8,289,045.34 | 1.41 |
| 36 | 002545 | | 718,800 | 8,179,944.00 | 1.39 |
| 37 | 300482 | | 198,800 | 8,093,148.00 | 1.38 |
| 38 | 002832 | | 318,800 | 8,033,760.00 | 1.37 |
| 39 | 002801 | | 268,835 | 8,024,724.75 | 1.37 |
| 40 | 603668 | | 388,800 | 7,966,512.00 | 1.36 |
| 41 | 000933 | | 608,800 | 7,963,104.00 | 1.36 |
| 42 | 300138 | | 508,800 | 7,922,016.00 | 1.35 |
| 43 | 002182 | | 308,800 | 7,744,704.00 | 1.32 |
| 44 | 002878 | | 388,800 | 7,503,840.00 | 1.28 |
| 45 | 300661 | | 40,200 | 7,317,204.00 | 1.25 |
| 46 | 002041 | | 338,800 | 7,145,292.00 | 1.22 |
| 47 | 603217 | | 228,880 | 6,731,360.80 | 1.15 |
| 48 | 300035 | | 238,800 | 6,674,460.00 | 1.14 |
| 49 | 300130 | | 538,800 | 6,605,688.00 | 1.13 |
| 50 | 600970 | | 668,800 | 6,480,672.00 | 1.10 |
| 51 | 601677 | | 268,800 | 6,397,440.00 | 1.09 |
| 52 | 300170 | | 688,800 | 6,206,088.00 | 1.06 |
| 53 | 603613 | | 68,870 | 6,101,882.00 | 1.04 |
| 54 | 600522 | | 258,800 | 5,978,280.00 | 1.02 |
| 55 | 300260 | | 112,800 | 5,738,136.00 | 0.98 |
| 56 | 002009 | | 298,800 | 5,527,800.00 | 0.94 |
| 57 | 002643 | | 258,800 | 5,398,568.00 | 0.92 |
| 58 | 600566 | | 188,800 | 5,127,808.00 | 0.87 |
| 59 | 603906 | | 138,800 | 5,127,272.00 | 0.87 |
| 60 | 601933 | | 1,088,800 | 4,660,064.00 | 0.79 |
| 61 | 002645 | | 208,800 | 4,556,016.00 | 0.78 |

| | | | | | |
|----|--------|--|---------|--------------|------|
| 62 | 600499 | | 188,800 | 3,896,832.00 | 0.66 |
| 63 | 688298 | | 30,800 | 3,515,820.00 | 0.60 |
| 64 | 000935 | | 108,800 | 2,635,136.00 | 0.45 |
| 65 | 600415 | | 468,800 | 2,611,216.00 | 0.45 |
| 66 | 300171 | | 58,800 | 1,993,908.00 | 0.34 |
| 67 | 688322 | | 8,529 | 264,313.71 | 0.05 |
| 68 | 301139 | | 5,369 | 206,491.74 | 0.04 |
| 69 | 301175 | | 53,874 | 205,798.68 | 0.04 |
| 70 | 301239 | | 5,747 | 193,386.55 | 0.03 |
| 71 | 688400 | | 7,550 | 165,571.50 | 0.03 |
| 72 | 301136 | | 7,172 | 141,575.28 | 0.02 |
| 73 | 688220 | | 1,808 | 124,010.72 | 0.02 |
| 74 | 688237 | | 2,891 | 119,311.57 | 0.02 |
| 75 | 688173 | | 3,409 | 107,792.58 | 0.02 |
| 76 | 601089 | | 1,749 | 36,816.45 | 0.01 |
| 77 | 301263 | | 670 | 21,024.60 | 0.00 |
| 78 | 301122 | | 285 | 20,055.45 | 0.00 |
| 79 | 301201 | | 252 | 18,028.08 | 0.00 |
| 80 | 301217 | | 1,046 | 15,512.18 | 0.00 |
| 81 | 301236 | | 468 | 14,685.84 | 0.00 |
| 82 | 301103 | | 432 | 13,832.64 | 0.00 |
| 83 | 301102 | | 440 | 13,679.60 | 0.00 |
| 84 | 301219 | | 151 | 13,260.82 | 0.00 |
| 85 | 301097 | | 249 | 11,909.67 | 0.00 |
| 86 | 301116 | | 577 | 11,805.42 | 0.00 |
| 87 | 301207 | | 209 | 11,791.78 | 0.00 |
| 88 | 001268 | | 409 | 11,337.48 | 0.00 |
| 89 | 301237 | | 261 | 10,925.46 | 0.00 |
| 90 | 301123 | | 426 | 10,816.14 | 0.00 |
| 91 | 301258 | | 247 | 10,294.96 | 0.00 |
| 92 | 301222 | | 332 | 9,614.72 | 0.00 |
| 93 | 301130 | | 237 | 8,934.90 | 0.00 |
| 94 | 300834 | | 284 | 8,528.52 | 0.00 |
| 95 | 301110 | | 202 | 8,049.70 | 0.00 |
| 96 | 301181 | | 257 | 7,861.63 | 0.00 |
| 97 | 301158 | | 379 | 7,724.02 | 0.00 |
| 98 | 301228 | | 373 | 7,586.82 | 0.00 |
| 99 | 301196 | | 165 | 6,190.80 | 0.00 |

7.4

7.4.1

2% 20

| | | | | (%) |
|----|--------|--|---------------|------|
| 1 | 000933 | | 13,500,899.00 | 2.63 |
| 2 | 600389 | | 12,868,517.00 | 2.51 |
| 3 | 688099 | | 12,757,254.31 | 2.49 |
| 4 | 300130 | | 12,713,759.00 | 2.48 |
| 5 | 002182 | | 12,131,702.00 | 2.37 |
| 6 | 600089 | | 11,972,089.00 | 2.34 |
| 7 | 300390 | | 11,880,297.20 | 2.32 |
| 8 | 688037 | | 11,168,158.37 | 2.18 |
| 9 | 000983 | | 10,826,086.70 | 2.11 |
| 10 | 600256 | | 10,790,897.00 | 2.11 |
| 11 | 300363 | | 10,615,210.00 | 2.07 |
| 12 | 300035 | | 10,428,068.20 | 2.03 |
| 13 | 002801 | | 10,329,050.50 | 2.02 |
| 14 | 600188 | | 10,306,583.00 | 2.01 |
| 15 | 688005 | | 10,220,700.12 | 1.99 |
| 16 | 300373 | | 10,216,352.30 | 1.99 |
| 17 | 300327 | | 9,878,554.70 | 1.93 |
| 18 | 600039 | | 9,744,684.00 | 1.90 |
| 19 | 300268 | | 9,443,239.00 | 1.84 |
| 20 | 600233 | | 9,365,289.00 | 1.83 |

" "

7.4.2

2% 20

| | | | | (%) |
|----|--------|--|---------------|------|
| 1 | 000498 | | 18,194,752.50 | 3.55 |
| 2 | 601666 | | 15,372,545.50 | 3.00 |
| 3 | 300390 | | 13,800,159.24 | 2.69 |
| 4 | 688005 | | 12,882,180.32 | 2.51 |
| 5 | 600089 | | 12,631,158.00 | 2.46 |
| 6 | 002648 | | 10,502,448.00 | 2.05 |
| 7 | 600522 | | 10,468,805.98 | 2.04 |
| 8 | 601233 | | 10,349,696.00 | 2.02 |
| 9 | 600188 | | 9,817,048.00 | 1.92 |
| 10 | 601699 | | 9,728,320.00 | 1.90 |
| 11 | 002405 | | 9,171,239.12 | 1.79 |
| 12 | 000090 | | 9,151,100.08 | 1.79 |
| 13 | 600039 | | 9,127,574.94 | 1.78 |
| 14 | 002345 | | 9,069,221.00 | 1.77 |
| 15 | 600285 | | 9,033,243.76 | 1.76 |
| 16 | 601677 | | 8,904,682.00 | 1.74 |

| | | | | |
|----|--------|--|--------------|------|
| 17 | 688196 | | 8,692,186.07 | 1.70 |
| 18 | 600057 | | 8,674,533.68 | 1.69 |
| 19 | 603290 | | 8,645,497.00 | 1.69 |
| 20 | 002396 | | 8,596,441.00 | 1.68 |

" "

7.4.3

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| | |
|--|------------------|
| | 1,111,205,446.21 |
| | 1,047,774,170.52 |

" " " "

7.5

| | | | % |
|----|--|---------------|------|
| 1 | | 28,352,343.41 | 4.83 |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 28,352,343.41 | 4.83 |

7.6

| | | | | | % | |
|---|--------|----|----|---------|---------------|------|
| 1 | 019641 | 20 | 11 | 276,800 | 28,352,343.41 | 4.83 |

7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

7.12.2

7.12.3

| 1 | | 183,710.37 |
|---|--|------------|
| 2 | | - |
| 3 | | - |
| 4 | | - |
| 5 | | 409,707.18 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 593,417.55 |

7.12.4

7.12.5

7.12.6

§ 8

8.1

| | | | | | |
|--------|----------|----------------|-------|----------------|-------|
| | | | | | |
| | | | % | | % |
| 44,603 | 8,081.89 | 179,736,589.11 | 49.86 | 180,739,778.21 | 50.14 |

8.2

| | | |
|--|------------|------|
| | | % |
| | 627,264.54 | 0.17 |

8.3

| | |
|--|-------|
| | |
| | 10-50 |
| | 10-50 |

§ 9

| | |
|----------|----------------|
| 2015 2 4 | 869,346,402.40 |
| | 313,191,702.00 |
| | 130,119,251.15 |
| | 82,834,585.83 |
| | - |
| | 360,476,367.32 |

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| | | | (%) | | (%) | |
|--|---|------------------|-------|--------------|-------|---|
| | 2 | 1,192,886,415.13 | 55.43 | 1,087,564.05 | 68.09 | - |
| | 1 | 489,483,763.18 | 22.74 | 260,062.15 | 16.28 | - |
| | 1 | 230,540,695.15 | 10.71 | 122,486.47 | 7.67 | - |
| | 1 | 148,829,666.13 | 6.92 | 79,073.28 | 4.95 | - |
| | 1 | 62,994,744.16 | 2.93 | 33,468.71 | 2.10 | - |
| | 1 | 27,387,809.03 | 1.27 | 14,551.78 | 0.91 | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |

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| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 2 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
| | 1 | - | - | - | - | - |
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| | 30,326,924.00 | 83.92 | - | - | - | - |

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| 9 | " " | | 2022 2 23 |
| 10 | | | 2022 3 3 |
| 11 | | | 2022 3 17 |
| 12 | 2021 | | 2022 3 31 |
| 13 | 2021 | | 2022 3 31 |
| 14 | 2022 1 | | 2022 4 22 |
| 15 | 2022 | | 2022 4 22 |
| 16 | | | 2022 4 25 |

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| | | | |
| 17 | | | 2022 5 7 |
| 18 | | | 2022 5 11 |
| 19 | | | 2022 5 25 |
| 20 | | | 2022 5 26 |
| 21 | | | 2022 6 8 |
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| 23 | | | 2022 6 15 |
| 24 | | | 2022 6 15 |
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