

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	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	9
4.1	.....	9
4.2	.....	12
4.3	.....	12
4.4	.....	12
4.5	.....	13
4.6	.....	13
4.7	.....	13
4.8	.....	13
§ 5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§ 6	.....	14
6.1	.....	14
6.2	.....	16
6.3	.....	17
6.4	.....	19
§ 7	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	40
7.4	.....	41
7.5	.....	43
7.6	.....	43

7.7	.....	43
7.8	.....	43
7.9	.....	43
7.10	.....	43
7.11	.....	43
7.12	.....	43
§ 8	.....	44
8.1	.....	44
8.2	.....	44
8.3	.....	45
§ 9	.....	45
§ 10	.....	45
10.1	.....	45
10.2	.....	45
10.3	.....	45
10.4	.....	46
10.5	.....	46
10.6	.....	46
10.7	.....	46
10.8	.....	48
§ 11	.....	50
11.1	20%	50
11.2	.....	50
§ 12	.....	51
12.1	.....	51
12.2	.....	51
12.3	.....	51

§ 2

2.1

	519929	
	2016 7 27	
	88,391,489.65	
		A C
		-
	519929	013153
	88,168,830.26	222,659.39

2.2

	1
	2
	3
	4

	TMT	× 60%+	× 40%

2.3

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

2.4

		www.cxfund.com.cn	
		18	68 9

2.5

	A	C	A	C
			68 9	17

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)	
	A	C
	-25,621,291.66	-111,851.66
	-22,345,517.07	-14,383.69
	-0.2529	-0.0503

	-22.65%	-4.67%
	-18.67%	-18.77%
3.1.2	(2022 6 30)	
	10,950,707.44	26,900.51
	0.1242	0.1208
	99,119,537.70	249,559.90
	1.124	1.121
3.1.3	(2022 6 30)	
	12.40%	-26.20%

1

2

3

3.2

3.2.1

A

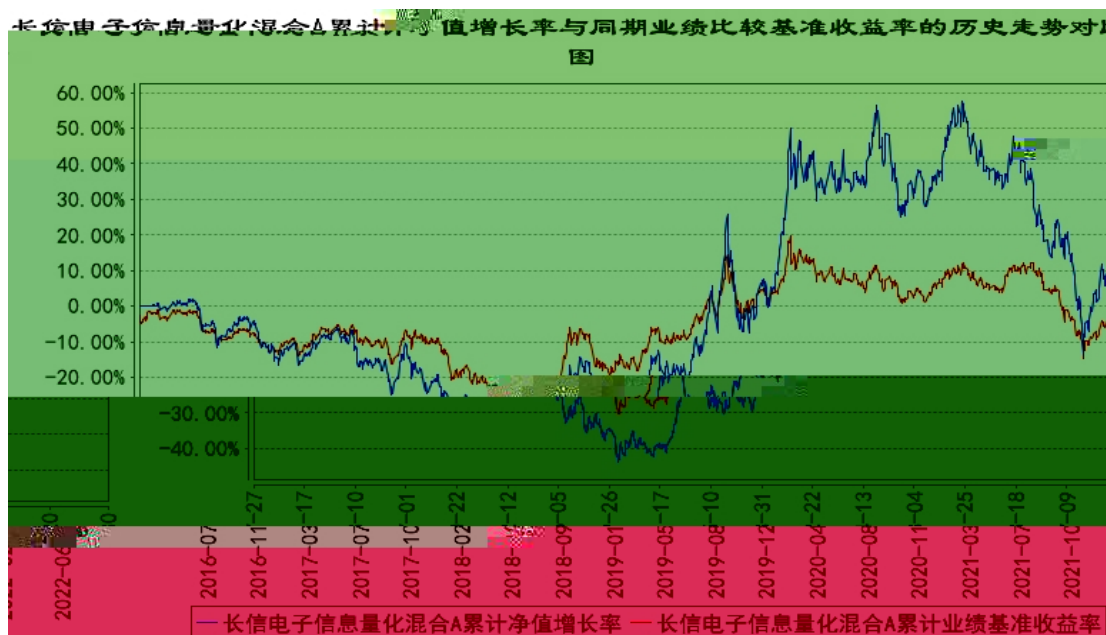
	7.35%	1.79%	4.26%	0.93%	3.09%	0.86%
	0.18%	2.37%	1.04%	1.22%	-0.86%	1.15%
	-18.67%	2.16%	-13.29%	1.11%	-5.38%	1.05%
	-25.46%	1.83%	-11.71%	0.93%	-13.75%	0.90%

	50.07%	1.93%	15.98%	1.02%	34.09%	0.91%
	12.40%	1.73%	-2.80%	0.99%	15.20%	0.74%

C

	7.27%	1.79%	4.26%	0.93%	3.01%	0.86%
	0.09%	2.39%	1.04%	1.22%	-0.95%	1.17%
	-18.77%	2.16%	-13.29%	1.11%	-5.48%	1.05%
	-26.20%	1.88%	-11.78%	0.95%	-14.42%	0.93%

3.2.2



(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

10

54

FOF

FOF

4.1.2

	LOF	2016 7 27	-	12	2010 7 100 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

A

1.124

1.124		A	-18.67%	
C	1.121	1.121		C
	-18.77%	-13.29%		

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	5,989,456.98	3,371,288.78
		280,351.35	244,973.41
		28,906.36	41,929.87
	6.4.7.2	93,769,820.18	114,102,794.53
		93,769,820.18	109,101,794.53
		-	-
		-	5,001,000.00
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-

" " " 2022 " " "

" 2021 " " " " "

" " 2022 " " " "

6.2

2022 1 1 2022 6 30

		2022 1 1 2022	2021 1 1 2021
		6 30	6 30
		-21,393,828.45	16,245,747.45
1.		23,804.99	51,684.28
	6.4.7.13	23,804.99	51,519.98
		-	164.30
		-	-
		-	-
		-	-
2.	" -"	-24,869,807.54	26,623,117.30
	6.4.7.14	-25,201,773.38	25,749,501.06
		-	-
	6.4.7.15	157.53	117,218.21
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	331,808.31	756,398.03
		-	-
		-	-
3.	6.4.7.20	3,373,242.56	-10,878,086.79
4.	" -"	-	-
5.	" -"	78,931.54	449,032.66
	6.4.7.21	78,931.54	449,032.66
		966,072.31	2,115,120.99

1	6.4.10.2.1	737,695.21	1,246,567.17
2	6.4.10.2.2	122,949.22	207,761.19
3	6.4.10.2.3	614.66	-
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		-	0.69
8	6.4.7.23	104,813.22	660,791.94
" -"		-22,359,900.76	14,130,626.46
		-	-
" -"		-22,359,900.76	14,130,626.46
		-	-
		-22,359,900.76	14,130,626.46

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

	2022 1 1		2022 6 30	
	84,905,380.39	-	32,402,101.50	117,307,481.89
	-	-	-	-
	-	-	-	-
	-	-	-	-
	84,905,380.39	-	32,402,101.50	117,307,481.89
" -"	3,486,109.26	-	-21,424,493.55	-17,938,384.29

	-	-	-22,359,900.76	-22,359,900.76
" - "	3,486,109.26	-	935,407.21	4,421,516.47
1.	24,949,418.20	-	3,136,907.65	28,086,325.85
2.	-21,463,308.94	-	-2,201,500.44	-23,664,809.38
" - "	-	-	-	-
	-	-	-	-
	88,391,489.65	-	10,977,607.95	99,369,097.60
	2021 1 1 2021 6 30			
	166,926,411.32	-	67,688,208.08	234,614,619.40
	-	-	-	-
	-	-	-	-
	-	-	-	-
	166,926,411.32	-	67,688,208.08	234,614,619.40
" - "	-59,584,256.02	-	-13,128,953.32	-72,713,209.34
	-	-	14,130,626.46	14,130,626.46
	-59,584,256.02	-	-27,259,579.78	-86,843,835.80

" -"				
1.	53,442,544.34	-	21,470,933.84	74,913,478.18
2.	-113,026,800.36	-	-48,730,513.62	-161,757,313.98
" -"	-	-	-	-
	-	-	-	-
	107,342,155.30	-	54,559,254.76	161,901,410.06

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(" ") [2016]1196

891,999,358.96

() 2016 7 27

2021 8 10

C

2021 8 12

C (" C") C

0.40%

A (

“ A”) A

) (() () ()

0%-95%

80%

3%

5% (

TMT

)

× 60%+

× 40%

6.4.2

(“ ”)

6.4.3

2022 6 30

2022 2022 1

1 2022 6 30

6.4.4

6.4.4.1

(1)

“ ”

“ ”

(2)

6.4.4.2

12

6.4.4.3 /

(1)

(2)

)

(

()

41,929.87	115,605.25	115,232.31	-	
			-	
3,371,922.34	245,083.71	41,948.77		115,232.33
0.00				
	114,102,794.53			114,842.47
	114,217,637.00			
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]46				[2016]140
			[2017]2	
		[2017]56		
[2017]90				
(1)	()		
	2018 1 1			
			3%	

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ()

(5)

6.4.7**6.4.7.1**

	2022 6 30
	5,989,456.98
	5,988,399.25
	1,057.73
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	5,989,456.98

6.4.7.2

	2022 6 30			
	87,739,250.81	-	93,769,820.18	6,030,569.37

-	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	87,739,250.81	-	93,769,820.18	6,030,569.37

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
	-
	608.99

	-
	291,977.63
	291,977.63
	-
	-
	9,300.00
	24,795.19
	59,507.37
	386,189.18

6.4.7.10

A

	2022 1 1		2022 6 30	
	84,747,085.71		84,747,085.71	
	24,380,406.36		24,380,406.36	
" -"	-20,958,661.81		-20,958,661.81	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	88,168,830.26		88,168,830.26	

C

	2022 1 1		2022 6 30	
	158,294.68		158,294.68	
	569,011.84		569,011.84	
" -"	-504,647.13		-504,647.13	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	222,659.39		222,659.39	

()

()

6.4.7.11

6.4.7.12

A

	47,571,737.27	-15,229,797.22	32,341,940.05
	-25,621,291.66	3,275,774.59	-22,345,517.07
	2,152,269.59	-1,197,985.13	954,284.46
	11,339,147.75	-8,245,058.45	3,094,089.30
	-9,186,878.16	7,047,073.32	-2,139,804.84
	-	-	-
	24,102,715.20	-13,152,007.76	10,950,707.44

C

	81,983.79	-21,822.34	60,161.45
	-111,851.66	97,467.97	-14,383.69
	80,750.87	-99,628.12	-18,877.25
	246,320.70	-203,502.35	42,818.35
	-165,569.83	103,874.23	-61,695.60
	-	-	-
	50,883.00	-23,982.49	26,900.51

6.4.7.13

	2022 1 1	2022 6 30
		22,042.41
		-
		-
		1,490.14
		272.44
		23,804.99

6.4.7.14

6.4.7.14.1

	2022 1 1	2022 6 30
		123,995,571.43
		148,845,499.87
		351,844.94
		-25,201,773.38

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		6,657.53
---		-6,500.00
---		-
---		-
		157.53

6.4.7.15.2

	2022 1 1	2022 6 30
		5,121,500.00
		5,006,500.00
		121,500.00
		-
		-6,500.00

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
		331,808.31
		-
		-
		331,808.31

6.4.7.20

	2022 1 1	2022 6 30
1.		3,373,242.56
		3,367,742.56
		5,500.00
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		3,373,242.56

6.4.7.21

	2022 1 1	2022 6 30
		76,416.80
		2,514.74
		78,931.54

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
		-
		18,600.00
		1,910.66
		104,813.22

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
		%		%
	99,479,185.46	39.23	-	-

6. 4. 10. 1. 2

6. 4. 10. 1. 3

6. 4. 10. 1. 4

6. 4. 10. 1. 5

	2022 1 1 2022 6 30			
		%		%
	92,644.64	45.31	92,644.64	31.73
	2021 1 1 2021 6 30			
		%		%
	-	-	-	-

6. 4. 10. 2

6. 4. 10. 2. 1

	2022 1 1 2022 6 30	2021 1 1 2021 6 30
	737,695.21	1,246,567.17
	330,192.75	560,112.47

× 1.50%

= × 1.50% ÷

6. 4. 10. 2. 2

	2022 1 1 2022 6 30	2021 1 1 2021 6 30
	122,949.22	207,761.19

× 0.25%

= × 0.25% ÷

6.4.10.2.3

	2022 1 1			2022 6 30		
	A	C				
	-	37.62		37.62		
	-	37.62		37.62		
	2021 1 1			2021 6 30		
	A	C				
	-	-		-		
	-	-		-		

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

	2022 1 1 30	2022 6	2022 1 1 30	2022 6
		A		C
27 2016 7		-		-
		0.00		-
/		125,699.73		-
		0.00		-
/		0.00		-
		125,699.73		-
		0.14%		-
	2021 1 1 30	2021 6		-
		A		C
27 2016 7		-		-
		-		-
/		-		-
		-		-
/		-		-
		-		-
		-		-

6. 4. 10. 5. 2

6. 4. 10. 6

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	5,989,456.98		22,042.41		11,339,549.29		48,724.95	

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 /

6.4.12.1.1										
688283		2022 2 8	6		33.80	45.41	532	17,981.60	24,158.12	-

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

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

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

A-1	-	-
A-1	-	-
	-	5,001,000.00
	-	5,001,000.00

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

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		
			5,989,456.98		-	-	-	-	5,989,456.98
			280,351.35		-	-	-	-	280,351.35
			28,906.36		-	-	-	-	28,906.36
			-		-	-	-	93,769,820.18	93,769,820.18
			-		-	-	-	179,556.10	179,556.10
			6,298,714.69		-	-	-	93,949,376.28	100,248,090.97
			-		-	-	-	353,833.47	353,833.47
			-		-	-	-	118,924.62	118,924.62
			-		-	-	-	19,820.77	19,820.77
			-		-	-	-	95.60	95.60
			-		-	-	-	129.73	129.73
			-		-	-	-	386,189.18	386,189.18
			-		-	-	-	878,993.37	878,993.37
			6,298,714.69		-	-	-	93,070,382.91	99,369,097.60
2021	12	31	6	6	-1	1-5	5		
			3,371,288.78		-	-	-	-	3,371,288.78
			244,973.41		-	-	-	-	244,973.41
			41,929.87		-	-	-	-	41,929.87

	5,001,000.00	-	-	-	109,101,794.53	114,102,794.53
	-	-	-	-	71,029.26	71,029.26
	-	-	-	-	115,232.31	115,232.31
	-	-	-	-	115,605.25	115,605.25
	8,659,192.06	-	-	-	109,403,661.35	118,062,853.41
	-	-	-	-	312,462.04	312,462.04
	-	-	-	-	150,570.65	150,570.65
	-	-	-	-	25,095.10	25,095.10
	-	-	-	-	81.51	81.51
	-	-	-	-	267,162.22	267,162.22
	-	-	-	-	755,371.52	755,371.52
	8,659,192.06	-	-	-	108,648,289.83	117,307,481.89

6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	-	776.41
	27	-	-776.41

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	
		%		%
	93,769,820.18	94.37	109,101,794.53	93.00
	-	-	-	-
	-	-	5,001,000.00	4.26
	-	-	-	-
	-	-	-	-
	-	-	-	-
	93,769,820.18	94.37	114,102,794.53	97.27

6.4.13.4.3.2

95%			
		2022 6 30	2021 12 31
VaR 5.60%(2021 12 31 VaR 5.84%)		-5,563,189.80	-6,854,843.92

VaR

95%

2021

6.4.14

6.4.14.1

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6. 4. 14. 2

6. 4. 14. 2. 1

	2022 6 30	2021 12 31
	93,745,662.06	107,000,557.80
	-	5,006,504.49
	24,158.12	2,095,732.24
	93,769,820.18	114,102,794.53

6. 4. 14. 2. 2

<p style="text-align: center;">)</p>	<p style="text-align: center;">(</p>
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6. 4. 14. 3

2022 6 30	(2021 12 31)
31)	

6. 4. 14. 4

--

6. 4. 15

§ 7

7.1

			%
1		93,769,820.18	93.54
		93,769,820.18	93.54
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,269,808.33	6.25
8		208,462.46	0.21
9		100,248,090.97	100.00

7.2

7.2.1

			%
A		-	-
B		-	-
C		75,484,733.29	75.96
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		17,473,922.89	17.58
J		811,164.00	0.82
K		-	-
L		-	-
M		-	-

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		93,769,820.18	94.37

7.2.2

7.3

					%
1	603688		51,800	6,869,198.00	6.91
2	600522		228,800	5,285,280.00	5.32
3	002371		18,800	5,209,856.00	5.24
4	605358		76,864	5,179,096.32	5.21
5	688099		50,000	5,050,000.00	5.08
6	603290		12,800	4,939,520.00	4.97
7	300373		68,800	4,902,000.00	4.93
8	300661		26,700	4,859,934.00	4.89
9	002938		158,800	4,797,348.00	4.83
10	688008		78,800	4,773,704.00	4.80
11	688037		32,800	4,755,016.00	4.79
12	603236		34,918	4,667,139.88	4.70
13	603613		51,810	4,590,366.00	4.62
14	002396		188,800	4,274,432.00	4.30
15	300647		338,800	3,808,112.00	3.83
16	688058		68,820	3,738,302.40	3.76
17	002180		68,800	3,482,656.00	3.50
18	300130		238,804	2,927,737.04	2.95
19	688123		25,800	2,748,216.00	2.77
20	688589		58,800	2,635,416.00	2.65
21	002955		88,800	1,933,176.00	1.95
22	002555		68,763	1,459,838.49	1.47
23	300803		13,800	811,164.00	0.82
24	601089		1,749	36,816.45	0.04
25	688283		532	24,158.12	0.02
26	001268		409	11,337.48	0.01

7.4

7.4.1

2% 20

				(%)
1	688589		5,698,214.46	4.86
2	605358		5,553,051.00	4.73
3	688012		5,066,915.31	4.32
4	600563		5,007,239.00	4.27
5	688008		4,970,745.28	4.24
6	603613		4,896,992.00	4.17
7	002119		4,651,819.00	3.97
8	688037		4,646,369.56	3.96
9	002938		4,539,319.00	3.87
10	002008		4,479,318.00	3.82
11	688123		4,429,605.89	3.78
12	002180		4,394,400.00	3.75
13	300390		4,371,381.00	3.73
14	688388		4,344,727.76	3.70
15	300373		4,237,718.48	3.61
16	600522		4,189,168.00	3.57
17	002396		4,124,020.00	3.52
18	603688		4,073,606.00	3.47
19	300130		3,997,968.28	3.41
20	002405		3,829,704.00	3.26
21	300496		3,444,026.00	2.94
22	688058		3,421,033.05	2.92
23	688078		3,345,367.47	2.85
24	603290		3,294,838.00	2.81
25	300647		3,139,105.00	2.68
26	300661		2,972,760.00	2.53
27	600460		2,962,028.00	2.53
28	600728		2,614,589.00	2.23

" "

7.4.2

2% 20

				(%)
1	300390		6,806,012.00	5.80
2	300327		5,287,982.22	4.51
3	603986		5,283,949.00	4.50
4	600183		5,217,016.40	4.45
5	605111		5,164,857.55	4.40

6	603738		4,778,451.00	4.07
7	002049		4,708,217.00	4.01
8	300613		4,534,343.00	3.87
9	002405		4,302,343.00	3.67
10	688012		4,159,019.42	3.55
11	600563		4,095,253.00	3.49
12	300496		4,091,371.00	3.49
13	300059		4,088,635.00	3.49
14	688200		3,958,944.56	3.37
15	000063		3,833,925.00	3.27
16	000988		3,829,525.50	3.26
17	688699		3,613,251.63	3.08
18	603290		3,331,289.00	2.84
19	002119		3,274,730.97	2.79
20	688589		3,036,051.58	2.59
21	603893		2,921,842.00	2.49
22	002008		2,896,084.00	2.47
23	688388		2,875,486.29	2.45
24	688078		2,629,880.34	2.24
25	688508		2,525,228.44	2.15
26	688368		2,479,654.87	2.11
27	300661		2,477,326.00	2.11

" "

7.4.3

:

	130,145,782.96
	123,995,571.43

" " " "

7.5**7.6**

-

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		28,906.36
2		-
3		-
4		-
5		179,556.10
6		-
7		-
8		-
9		208,462.46

7.12.4

7.12.5

7.12.6

§ 8

8.1

				%		%
A	16,647	5,296.38	125,699.73	0.14	88,043,130.53	99.86
C	48	4,638.74	0.00	0.00	222,659.39	100.00
	16,695	5,294.49	125,699.73	0.14	88,265,789.92	99.86

8.2

			%
	A	285,260.51	0.32
	C	658.33	0.30
		285,918.84	0.32

8.3

	A	10-50
	C	0
		10-50
	A	10-50
	C	0
		10-50

§ 9

	A	C
2016 7 27	891,999,358.96	-
	84,747,085.71	158,294.68
	24,380,406.36	569,011.84
	20,958,661.81	504,647.13
	-	-
	88,168,830.26	222,659.39

§ 10

10.1

10.2

10.2.1

2022 2 21

10.2.2

10.3

10.4

10.5

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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 23

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
17			2022 5 7
18			2022 5 11
19			2022 5 25
20			2022 5 26

21			2022 6 8
22			2022 6 13
23			2022 6 15
24			2022 6 15
25			2022 6 30
26	2022 1		2022 6 30

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

2022 8 31