

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
3.2	.....	7
<b>§ 4</b>	.....	<b>10</b>
4.1	.....	10
4.2	.....	13
4.3	.....	13
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
<b>§ 5</b>	.....	<b>15</b>
5.1	.....	15
5.2	.....	15
5.3	.....	15
<b>§ 6</b>	.....	<b>15</b>
6.1	.....	15
6.2	.....	17
6.3	.....	18
6.4	.....	21
<b>§ 7</b>	.....	<b>47</b>
7.1	.....	47
7.2	.....	48
7.3	.....	48
7.4	.....	50
7.5	.....	51
7.6	.....	52

7.7	.....	52
7.8	.....	52
7.9	.....	52
7.10	.....	52
7.11	.....	52
7.12	.....	52
<b>§ 8</b>	.....	<b>55</b>
8.1	.....	55
8.2	.....	55
8.3	.....	56
<b>§ 9</b>	.....	<b>56</b>
<b>§ 10</b>	.....	<b>56</b>
10.1	.....	56
10.2	.....	56
10.3	.....	57
10.4	.....	57
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10.8	.....	58
<b>§ 11</b>	.....	<b>60</b>
11.1	20% .....	60
11.2	.....	61
<b>§ 12</b>	.....	<b>61</b>
12.1	.....	61
12.2	.....	61
12.3	.....	61

## § 2

## 2.1

	519949			
	2016	11	10	
	160,706,705.23			
		A	C	E
	CXLXA		-	-
	519949		007293	007294
	750,227.47		2,804,012.87	157,152,464.89

## 2.2

			GDP	CPI
	M2			
	300	*50%+		*50%

## 2.3

		021-61009999	0755—83199084
		zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
		4007005566	95555
		021-61009800	0755—83195201
			7088
		68 9	
			7088
		9	
		200120	518040

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## 2.4

	www.cxfund.com.cn
	68 9
	7088

## 2.5

A	C E	A 17 C E 68 9

## § 3

## 3.1

3.1.1	(2022 01 01 -2022 06 30 )		
	A	C	E
	-102,341.32	-233,069.30	-12,864,371.73
	-309,594.59	-310,388.56	-11,445,736.83
	-0.1272	-0.0766	-0.0535
	-9.13%	-5.71%	-3.97%
	-2.23%	-2.26%	-2.11%
3.1.2	(2022 6 30 )		
	-33,256.11	780,495.53	45,104,708.52
	-0.0443	0.2783	0.2870
	1,053,949.51	3,878,102.87	218,751,486.58
	1.405	1.383	1.392
3.1.3	(2022 6 30 )		
	48.86%	34.01%	34.88%

1

2

3

## 3.2

## 3.2.1

A

	4.38%	0.76%	4.74%	0.53%	-0.36%	0.23%
	5.16%	0.85%	3.76%	0.71%	1.40%	0.14%
	-2.23%	0.78%	-3.56%	0.72%	1.33%	0.06%
	1.08%	0.62%	-4.67%	0.62%	5.75%	0.00%
	36.14%	0.50%	16.95%	0.63%	19.19%	-0.13%
	48.86%	0.47%	31.58%	0.60%	17.28%	-0.13%

C

	4.38%	0.75%	4.74%	0.53%	-0.36%	0.22%
	5.09%	0.85%	3.76%	0.71%	1.33%	0.14%
	-2.26%	0.78%	-3.56%	0.72%	1.30%	0.06%

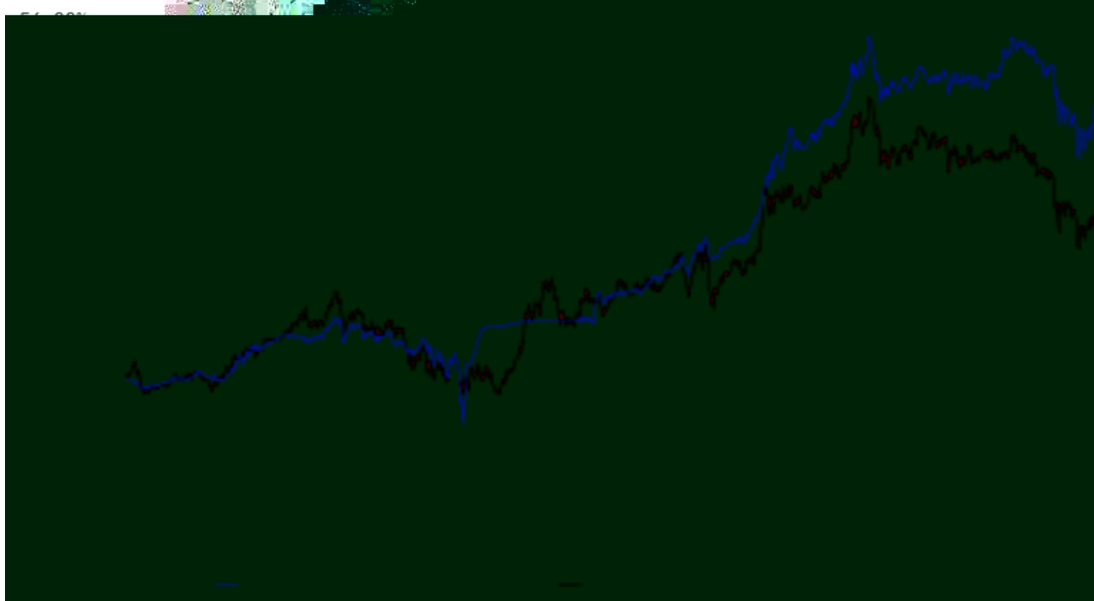
	0.80%	0.62%	-4.67%	0.62%	5.47%	0.00%
	33.88%	0.50%	16.95%	0.63%	16.93%	-0.13%
	34.01%	0.48%	14.87%	0.64%	19.14%	-0.16%

## E

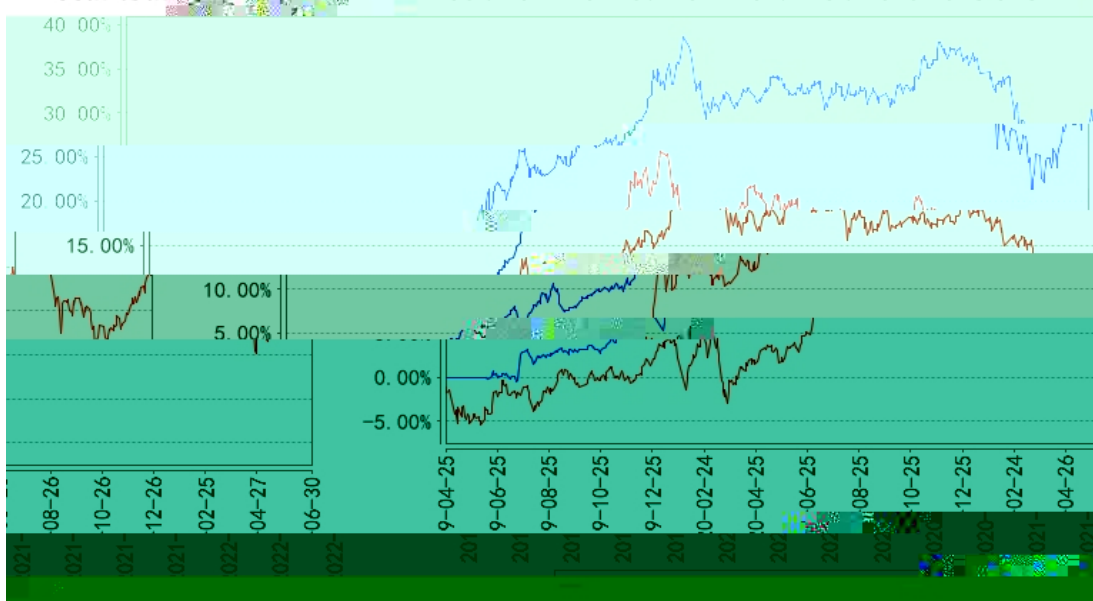
	4.35%	0.78%	4.74%	0.53%	-0.39%	0.25%
	5.14%	0.86%	3.76%	0.71%	1.38%	0.15%
	-2.11%	0.78%	-3.56%	0.72%	1.45%	0.06%
	1.16%	0.62%	-4.67%	0.62%	5.83%	0.00%
	34.88%	0.50%	16.95%	0.63%	17.93%	-0.13%
	34.88%	0.48%	14.87%	0.64%	20.01%	-0.16%

## 3.2.2

长信利信混合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



长信利信混合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





(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

11

62

FOF

FOF

## 4.1.2

		2021 7	6 -	15	2007 7
		2021 9	7 -	8	2016 7

---

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

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

V

5

**4.4.2**

2022 6 30 ,	A	1.405 ,	1.465
,	A	-2.23%	C 1.383 ,
1.383 ,		C	-2.26%
1.392 ,	1.392 ,		E
-2.11%,	-3.56%		

**4.5**

1

2

3

**4.6**

4.7

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	10,326,729.01	16,694,878.34

		4,365,335.50	4,019,297.63
		112,703.49	41,686.84
	6.4.7.2	194,575,791.51	306,995,521.36
		128,770,592.22	109,609,564.86
		-	-
		65,805,199.29	197,385,956.50
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	10,000,000.00
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		15,002,116.44	1,187,054.03
		-	-
		14.00	409.70
		-	-
	6.4.7.8	-	2,984,738.25
		224,382,689.95	341,923,586.15
		<b>2022 6 30</b>	<b>2021 12 31</b>
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		-	-
		12,682.53	5,489.59
		125,071.82	180,844.22
		41,690.59	60,281.42
		897.88	981.67
		-	-
		2,615.24	6,638.17
		-	-
		-	-
	6.4.7.9	516,192.93	306,967.21
		699,150.99	561,202.28
	6.4.7.10	160,706,705.23	239,962,655.61
	6.4.7.11	-	-

	6.4.7.12	62,976,833.73	101,399,728.26
		223,683,538.96	341,362,383.87
		224,382,689.95	341,923,586.15

1                    2022 6 30                    A                    1.405                    C

1.383                    E                    1.392                    160,706,705.23

A                    750,227.47                    C                    2,804,012.87                    E

157,152,464.89

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
		-10,759,919.33	9,242,742.58
1.		102,736.55	7,050,383.53
	6.4.7.13	84,346.81	83,930.94
		-	6,648,435.33
		-	-
		18,389.74	318,017.26
		-	-
		-	-
2.	" -"	-11,998,940.95	48,835,869.24
	6.4.7.14	-16,894,227.71	49,649,963.77
		-	-
	6.4.7.15	3,846,003.77	-1,498,591.13
	6.4.7.16	-	-
	6.4.7.17	-	-

	6.4.7.18	-	-
	6.4.7.19	1,049,282.99	684,496.60
		-	-
		-	-
3.	6.4.7.20	1,134,062.37	-46,695,972.18
4.	" -"	-	-
5.	6.4.7.21	2,222.70	52,461.99
		1,305,800.65	3,459,770.74
1	6.4.10.2.1	888,622.15	1,932,121.53
2	6.4.10.2.2	296,207.30	644,040.44
3	6.4.10.2.3	6,773.93	56,844.91
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		3,566.24	12,262.05
8	6.4.7.23	110,631.03	814,501.81
" -"		-12,065,719.98	5,782,971.84
		-	-
" -"		-12,065,719.98	5,782,971.84
		-	-
		-12,065,719.98	5,782,971.84

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 6.3

2022 1 1 2022 6 30

	2022 1 1 2022 6 30		

	239,962,655.61	-	101,399,728.26	341,362,383.87
	-	-	-	-
	-	-	-	-
	-	-	-	-
	239,962,655.61	-	101,399,728.26	341,362,383.87
" _"	-79,255,950.38	-	-38,422,894.53	-117,678,844.91
	-	-	-12,065,719.98	-12,065,719.98
" _"	-79,255,950.38	-	-26,357,174.55	-105,613,124.93
1.	1,302,201.34	-	520,822.23	1,823,023.57
2.	-80,558,151.72	-	-26,877,996.78	-107,436,148.50
" _"	-	-	-	-
	-	-	-	-
	160,706,705.23	-	62,976,833.73	223,683,538.96
	2021 1 1 2021 6 30			
	-	-	-	-

	-	-	-	-
	-	-	-	-
	-	-	-	-
	539,847,573.77	-	196,626,076.34	736,473,650.11
" _"	-141,515,894.42	-	-46,234,614.56	-187,750,508.98
	-	-	5,782,971.84	5,782,971.84
" _"	-141,515,894.42	-	-52,017,586.40	-193,533,480.82
1.	2,656,367.24	-	1,034,701.81	3,691,069.05
2.	-144,172,261.66	-	-53,052,288.21	-197,224,549.87
" _"	-	-	-	-
	-	-	-	-
	398,331,679.35	-	150,391,461.78	548,723,141.13

6.1 6.4

6.4

6.4.1

" ")

" " [2015]1574

[2016]2400

2016 11 10

301,140,999.29

C E

2019 4 25

A

C E

A

C

E

)

(

0%-95%

5%-100%

3%

5%

21

62

300

\*50%+

\*50%

### 6.4.2

—

”

”

2

3

XBRL

3 <

>

### 6.4.3

2022 1 1 2022 6 30

2022 6 30

2022 1 1

2022 6 30

### 6.4.4

6.4.4.1

(1)

( )

(2)

(3)

/

( 2021 12 31 )  
2022 1 1

(1)

(2)

6.4.4.2

12

12

24

62

(1)

(2)

(3)

( 2021 12 31 )  
2022 1 1

(1)

(2)

(3)

6.4.4.3 / ( )

)

(

( )

( 2021 12 31 )

2022 1 1

### 6.4.5

#### 6.4.5.1

2017 22 ——

23 —— 24

37 —— ( " ")

2020 12 30

2022 1 1

2022

XBRL 3 < >

2022

(a)

2022

2021

2021 12 31

2022 1 1

2022 1 1

16,694,878.34

4,019,297.63 41,686.84 10,000,000.00 2,984,738.25 1,187,054.03 409.70

-

16,697,335.68

4,021,470.02 41,707.41 10,001,320.55 0.00 1,187,054.03 409.70

306,995,521.36

309,974,288.76

5,489.59 180,844.22 60,281.42 981.67

117,967.21

-

5,489.59

180,844.22 60,281.42 981.67 117,967.21

2021 12 31 " " " " " "

" " " " " "

" " " " 2022 1 1

" " " " " "

" " " " " "

(b)

XBRL 3 < >

2022

XBRL 3 <

>

6.4.5.2

6.4.5.3

6.4.6

[2002]128

[2008]1

[2012]85

[2015]101

[2016]36

[2016]46

[2016]70

[2016]140

[2017]2

[2017]56

[2017]90

(1)

3%

(2)

(3)

20%

1 ( 1 )

1 1 ( 1 ) 50%

1

	50%	20%
(4)	0.1%	
(5)		

#### 6.4.7

##### 6.4.7.1

	2022 6 30
	10,326,729.01
	10,323,346.21
	3,382.80
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	10,326,729.01

##### 6.4.7.2

		2022 6 30			
		114,639,044.37	-	128,770,592.22	14,131,547.85
	-	-	-	-	-
		54,048,596.87	720,679.47	55,283,018.47	513,742.13
		10,000,223.50	206,180.82	10,522,180.82	315,776.50
		64,048,820.37	926,860.29	65,805,199.29	829,518.63

	-	-	-	-
	-	-	-	-
	-	-	-	-
	178,687,864.74	926,860.29	194,575,791.51	14,961,066.48

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
	-
	2.97
	-
	357,629.81
	356,729.81
	900.00
	-

	9,300.00
	89,752.78
	59,507.37
	516,192.93

## 6.4.7.10

## A

	2022 1 1		2022 6 30	
	5,193,230.26		5,193,230.26	
	143,813.53		143,813.53	
" -"	-4,586,816.32		-4,586,816.32	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	750,227.47		750,227.47	

## C

	2022 1 1		2022 6 30	
	3,787,489.95		3,787,489.95	
	1,156,194.73		1,156,194.73	
" -"	-2,139,671.81		-2,139,671.81	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	2,804,012.87		2,804,012.87	

## E

	2022 1 1		2022 6 30	
	230,981,935.40		230,981,935.40	
	2,193.08		2,193.08	
" -"	-73,831,663.59		-73,831,663.59	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	157,152,464.89		157,152,464.89	

## 6.4.7.11

## 6.4.7.12

## A

	95,130.81	2,174,032.97	2,269,163.78
	-102,341.32	-207,253.27	-309,594.59
	-26,045.60	-1,629,801.55	-1,655,847.15
	-2,871.94	55,554.10	52,682.16
	-23,173.66	-1,685,355.65	-1,708,529.31
	-	-	-
	-33,256.11	336,978.15	303,722.04

## C

	1,290,208.27	281,307.18	1,571,515.45
	-233,069.30	-77,319.26	-310,388.56
	-276,643.44	89,606.55	-187,036.89
	392,584.94	74,775.63	467,360.57
	-669,228.38	14,830.92	-654,397.46
	-	-	-
	780,495.53	293,594.47	1,074,090.00

## E

	80,404,184.10	17,154,864.93	97,559,049.03
	-12,864,371.73	1,418,634.90	-11,445,736.83
	-22,435,103.85	-2,079,186.66	-24,514,290.51
	709.34	70.16	779.50
	-22,435,813.19	-2,079,256.82	-24,515,070.01
	-	-	-
	45,104,708.52	16,494,313.17	61,599,021.69

## 6.4.7.13

		2022	1	1	2022	6 30
						45,207.75
						-

	-
	38,594.75
	544.31
	84,346.81

## 6.4.7.14

## 6.4.7.14.1

	2022 1 1	2022 6 30
		336,693,373.99
		352,600,128.12
		987,473.58
		-16,894,227.71

## 6.4.7.15

## 6.4.7.15.1

	2022 1 1	2022 6 30
---		2,357,493.60
---		1,488,510.17
---		-
---		-
		3,846,003.77

## 6.4.7.15.2

	2022 1 1	2022 6 30
		145,225,703.48
		140,996,487.13
		2,739,045.73
		1,660.45
		1,488,510.17

## 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
						1, 049, 282. 99
						-
						-
						1, 049, 282. 99

6. 4. 7. 20

	2022	1	1	2022	6	30
1.						1, 134, 062. 37
						2, 660, 992. 74
						-1, 526, 930. 37
						-
						-
						-
						-
2.						-
						-
3.						-
						-

	1,134,062.37
--	--------------

## 6.4.7.21

	2022 1 1	2022 6 30
		2,222.70
		2,222.70

30

30

3

75%

3

6

50%

## 6.4.7.22

## 6.4.7.23

	2022 1 1	2022 6 30
		29,752.78
		59,507.37
		-
		18,450.00
		2,920.88
		110,631.03

## 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
		%		%
	702,261,371.85	100.00	432,741,539.66	100.00

## 6. 4. 10. 1. 2

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
		%		%
	10,381,941.30	100.00	20,462,935.93	100.00

## 6. 4. 10. 1. 3

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
		%		%
	62,700,000.00	100.00	2,425,000,000.00	100.00

## 6. 4. 10. 1. 4

## 6. 4. 10. 1. 5

	2022 1 1	2022 6 30		
		%		%
	583,794.04	100.00	356,729.81	100.00

	2021 1 1 2021 6 30			
		%		%
	359,799.98	100.00	127,373.44	100.00

## 6.4.10.2

## 6.4.10.2.1

	2022 1 1 2022 6 30	2021 1 1 2021 6 30
	888,622.15	1,932,121.53
	32,668.29	47,420.98

0.6%

H E × 0.6% ÷

H

E

## 6.4.10.2.2

	2022 1 1 2022 6 30	2021 1 1 2021 6 30
	296,207.30	644,040.44

0.2%

H E × 0.2% ÷

H

E

## 6.4.10.2.3

--	--

	2022 1 1 2022 6 30			
	A	C	E	
	-	56.89	-	56.89
	-	56.89	-	56.89
	2021 1 1 2021 6 30			
	A	C	E	
	-	49,672.72	-	49,672.72
	-	49,672.72	-	49,672.72

A E

C

C

0.25%

H=E× /

H

E

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	
	10,326,729.01		45,207.75		5,540,735.04		28,072.87	

2022 6 30

"

"

2021 6 30

## 6.4.10.7

## 6.4.10.8

3,887,473.06 2021 6

30 3,816,397.49

0.00 2021 1 1 2021 6 30 0.00

0.00 2021 1 1 2021 6 30

0.00 2021 6 30

## 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	191	10,613.87	5,735.73	-
301097		2022 3 25	6		52.37	47.83	249	13,040.13	11,909.67	-
301102		2022	6		39.88	31.09	307	12,243.16	9,544.63	-

		3 15								
301103		2022 3 14	6		42.50	32.02	297	9,690.00	9,509.94	-
301110		2022 3 4	6		63.10	39.85	172	10,853.20	6,854.20	-
301116		2022 1 10	6		11.40	20.46	577	6,577.80	11,805.42	-
301122		2022 1 19	6		50.31	70.37	228	11,470.68	16,044.36	-
301158		2022 1 7	6		15.64	20.38	379	5,927.56	7,724.02	-
301196		2022 1 4	6		64.08	37.52	109	6,984.72	4,089.68	-
301201		2022 1 12	6		72.69	71.54	177	12,866.13	12,662.58	-
301217		2022 1 20	6		17.27	14.83	846	14,610.42	12,546.18	-
301219		2022 3 10	6		173.98	87.82	101	9,742.88	8,869.82	-
301222		2022 3 2	6		33.98	28.96	289	9,820.22	8,369.44	-
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	384	18,657.28	12,049.92	-
301237		2022 3 16	6		56.69	41.86	209	11,848.21	8,748.74	-
301258		2022 3 21	6		48.30	41.68	221	10,674.30	9,211.28	-

301263		2022 3 22	6		19.93	31.38	483	9,626.19	15,156.54	-
688062		2022 1 6	6		34.80	16.78	4,845	168,606.00	81,299.10	-
688282		2022 3 10	6		65.21	45.37	2,107	137,397.47	95,594.59	-

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	-	-
	10, 112, 232. 88	-
	10, 112, 232. 88	-

## 6. 4. 13. 2. 2

## 6. 4. 13. 2. 3

## 6. 4. 13. 2. 4

	2022 6 30	2021 12 31
AAA	51, 619, 112. 33	81, 654, 000. 00
AAA	0. 00	40, 464, 000. 00
	4, 073, 854. 08	75, 267, 956. 50
	55, 692, 966. 41	197, 385, 956. 50

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		
			10,326,729.01		-	-	-	-	10,326,729.01
			4,365,335.50		-	-	-	-	4,365,335.50
			112,703.49		-	-	-	-	112,703.49
				30,212,024.66		31,519,320.55	4,073,854.08	128,770,592.22	194,575,791.51
								14.00	14.00
								15,002,116.44	15,002,116.44
			14,804,768.00	30,212,024.66		31,519,320.55	4,073,854.08	143,772,722.66	224,382,689.95
								12,682.53	12,682.53
								125,071.82	125,071.82
								41,690.59	41,690.59
								897.88	897.88
								2,615.24	2,615.24
								516,192.93	516,192.93
								699,150.99	699,150.99
			14,804,768.00	30,212,024.66		31,519,320.55	4,073,854.08	143,073,571.67	223,683,538.96
2021	12	31	6	6	-1	1-5	5		
			16,694,878.34		-	-	-	-	16,694,878.34
			4,019,297.63		-	-	-	-	4,019,297.63
			41,686.84		-	-	-	-	41,686.84
			20,064,000.00	40,464,000.00		111,972,000.00	24,885,956.50	109,609,564.86	306,995,521.36
			10,000,000.00		-	-	-	-	10,000,000.00
								1,187,054.03	1,187,054.03
								409.70	409.70
								2,984,738.25	2,984,738.25

	50,819,862.81	40,464,000.00	111,972,000.00	24,885,956.50	113,781,766.84	341,923,586.15
	-	-	-	-	5,489.59	5,489.59
	-	-	-	-	180,844.22	180,844.22
	-	-	-	-	60,281.42	60,281.42
	-	-	-	-	981.67	981.67
	-	-	-	-	6,638.17	6,638.17
	-	-	-	-	306,967.21	306,967.21
	-	-	-	-	561,202.28	561,202.28
	50,819,862.81	40,464,000.00	111,972,000.00	24,885,956.50	113,220,564.56	341,362,383.87

#### 6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	299,109.06	1,310,449.43
	27	-299,109.06	-1,310,449.43

#### 6.4.13.4.2

#### 6.4.13.4.3

VaR (Value at Risk)

## 6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	128,770,592.22	57.57	109,609,564.86	32.11
	-	-	-	-
	65,805,199.29	29.42	197,385,956.50	57.82
	-	-	-	-
	-	-	-	-
	-	-	-	-
	194,575,791.51	86.99	306,995,521.36	89.93

## 6.4.13.4.3.2

95%			
		2022 6 30	2021 12 31
VaR	2.99%(2021		
12 31 VaR	1.81%)	-6,696,312.33	-6,193,509.73

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
	128,415,279.56	107,016,994.29
	65,805,199.29	197,770,489.57
	355,312.66	2,208,037.50
	194,575,791.51	306,995,521.36

##### 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)
-----------	--------------

#### 6.4.14.4

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#### 6.4.15

## S 7

#### 7.1

			%
1		128,770,592.22	57.39
		128,770,592.22	57.39
2		-	-
3		65,805,199.29	29.33
		65,805,199.29	29.33
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		14,692,064.51	6.55
8		15,114,833.93	6.74
9		224,382,689.95	100.00

## 7.2

### 7.2.1

			%
A		-	-
B		-	-
C		84,748,023.07	37.89
D		-	-
E		-	-
F		15,156.54	0.01
G		29,890,699.86	13.36
H		-	-
I		18,904.12	0.01
J		-	-
K		7,917,482.00	3.54
L		9,544.63	0.00
M		2,414,023.06	1.08
N		-	-
O		-	-
P		-	-
Q		3,756,758.94	1.68
R		-	-

S		-	-
		128,770,592.22	57.57

## 7.2.2

## 7.3

					%
1	603517		204,900	11,847,318.00	5.30
2	601111		718,826	8,345,569.86	3.73
3	002475		228,300	7,714,257.00	3.45
4	601975		1,850,600	7,457,918.00	3.33
5	600519		3,098	6,335,410.00	2.83
6	600233		271,300	5,531,807.00	2.47
7	600029		715,200	5,228,112.00	2.34
8	000858		24,800	5,007,864.00	2.24
9	002572		170,400	4,686,000.00	2.09
10	300573		27,100	4,154,972.00	1.86
11	603032		48,700	3,847,300.00	1.72
12	300015		83,700	3,747,249.00	1.68
13	000568		14,500	3,574,830.00	1.60
14	600309		35,900	3,481,941.00	1.56
15	002466		26,900	3,357,120.00	1.50
16	600026		322,100	3,327,293.00	1.49
17	600048		183,900	3,210,894.00	1.44
18	600132		20,300	2,975,980.00	1.33
19	000970		151,800	2,850,804.00	1.27
20	600600		25,400	2,639,568.00	1.18
21	002918		139,100	2,603,952.00	1.16
22	300751		5,200	2,552,680.00	1.14
23	688223		165,901	2,476,901.93	1.11
24	000002	A	119,400	2,447,700.00	1.09
25	688131		16,936	2,406,436.24	1.08
26	002832		93,100	2,346,120.00	1.05
27	603816		40,300	2,282,189.00	1.02
28	600325		298,400	2,258,888.00	1.01
29	603456		43,000	2,223,100.00	0.99
30	300696		48,932	2,150,561.40	0.96
31	688008		33,690	2,040,940.20	0.91
32	002996		124,500	1,892,400.00	0.85
33	000768		45,000	1,363,050.00	0.61

34	688282		2,107	95,594.59	0.04
35	688062		4,845	81,299.10	0.04
36	601089		1,749	36,816.45	0.02
37	301122		228	16,044.36	0.01
38	301263		483	15,156.54	0.01
39	301201		177	12,662.58	0.01
40	301217		846	12,546.18	0.01
41	301236		384	12,049.92	0.01
42	301097		249	11,909.67	0.01
43	301116		577	11,805.42	0.01
44	001268		409	11,337.48	0.01
45	301102		307	9,544.63	0.00
46	301103		297	9,509.94	0.00
47	301258		221	9,211.28	0.00
48	301219		101	8,869.82	0.00
49	301237		209	8,748.74	0.00
50	301222		289	8,369.44	0.00
51	301158		379	7,724.02	0.00
52	301228		373	7,586.82	0.00
53	301110		172	6,854.20	0.00
54	300834		191	5,735.73	0.00
55	301196		109	4,089.68	0.00

## 7.4

### 7.4.1

2% 20

				(%)
1	300709		20,749,129.20	6.08
2	002008		13,127,167.00	3.85
3	600383		12,112,242.00	3.55
4	603517		11,720,280.00	3.43
5	601111		11,054,059.18	3.24
6	600233		9,466,129.00	2.77
7	600029		8,754,521.00	2.56
8	600376		8,384,482.00	2.46
9	601975		7,398,992.00	2.17
10	000858		7,254,490.00	2.13
11	002120		7,117,082.00	2.08
12	600026		6,638,828.00	1.94
13	002475		6,348,896.00	1.86
14	300436		5,740,054.00	1.68
15	600132		5,650,798.00	1.66

16	600325		5,563,337.28	1.63
17	300750		5,478,712.00	1.60
18	601668		5,465,746.00	1.60
19	002555		5,408,545.28	1.58
20	002317		5,404,272.00	1.58

" "

## 7.4.2

2% 20

				(%)
1	300709		18,173,866.74	5.32
2	002120		14,703,474.00	4.31
3	603128		13,359,542.00	3.91
4	600233		12,608,367.00	3.69
5	600383		11,613,744.00	3.40
6	300750		11,321,899.00	3.32
7	002008		8,591,562.00	2.52
8	600376		7,955,439.10	2.33
9	000736		7,369,676.00	2.16
10	600048		6,803,095.00	1.99
11	001979		6,445,192.00	1.89
12	000002	A	6,163,529.00	1.81
13	002415		5,934,985.96	1.74
14	000776		5,802,244.56	1.70
15	002317		5,722,355.00	1.68
16	002555		5,348,674.00	1.57
17	002475		5,089,977.00	1.49
18	601668		5,053,049.00	1.48
19	300436		4,996,692.00	1.46
20	002241		4,546,987.00	1.33

" "

## 7.4.3

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	369,100,162.74
	336,693,373.99

" " " "

## 7.5

			%
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1		10,112,232.88	4.52
2		-	-
3		24,173,645.86	10.81
		4,073,854.08	1.82
4		20,997,139.73	9.39
5		-	-
6		10,522,180.82	4.70
7		-	-
8		-	-
9		-	-
10		65,805,199.29	29.42

## 7.6

					%
1	152255	19 01	200,000	20,997,139.73	9.39
2	163568	20 06	200,000	20,099,791.78	8.99
3	101901547	19 MTN002	100,000	10,522,180.82	4.70
4	019666	22 01	100,000	10,112,232.88	4.52
5	018003	1401	34,450	4,073,854.08	1.82

## 7.7

## 7.8

## 7.9

## 7.10

## 7.11

### 7.11.1

### 7.11.2

7. 12

7. 12. 1

2021 9 7

0152021022

0152021061

2021 9 28

2021 5

2005

2005

2005

"

100

300

5

"

2021 10 14

{2021}5

2017

" "

2017

2017

---

			2018	5	2		2018	5
4	2017		2017					
	2005				2005			
						2005		
					"			
	100	300					5	
	"							
						2022	6	2
							2022	25
	12							
			3		9			
			"		"			
		2021	8				2021	9
	"				3			"

## 7.12.2

## 7.12.3

1		112,703.49
2		15,002,116.44
3		-
4		-
5		14.00
6		-
7		-
8		-
9		15,114,833.93

## 7.12.4

## 7.12.5

## 7.12.6

## § 8

## 8.1

				%		%
A	187	4,011.91	0.00	0.00	750,227.47	100.00
C	2,637	1,063.33	10,979.90	0.39	2,793,032.97	99.61
E	7	22,450,352.13	157,150,071.23	100.00	2,393.66	0.00
	2,831	56,766.76	157,161,051.13	97.79	3,545,654.10	2.21

## 8.2

			%
	A	4,119.24	0.55
	C	35,893.75	1.28
	E	-	-
		40,012.99	0.02

## 8.3

	A	0
	C	0
	E	0
		0
	A	0
	C	0-10
	E	0
		0-10

## §9

	A	C	E
11 10 2016	301,140,999.29	-	-
	5,193,230.26	3,787,489.95	230,981,935.40
	143,813.53	1,156,194.73	2,193.08
	4,586,816.32	2,139,671.81	73,831,663.59
	-	-	-
	750,227.47	2,804,012.87	157,152,464.89

## § 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

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			(%)		(%)	
	2	702,261,371.85	100.00	583,794.04	100.00	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

### 10.7.2

		(%)		(%)		(%)
	10,381,941.30	100.00	62,700,000.00	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 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 11
20			2022 5 25
21			2022 5 26
22			2022 6 8
23			2022 6 13
24			2022 6 15

25			2022 6 15
26			2022 6 30

## § 11

11.1

20%

		20%					
		20%					%
1	2022 1 1 2022 6 30	87,235,386.81	0.00	19,200,000.00	68,035,386.81	42.34	
2	2022 1 1 2022 6 30	90,227,035.50	0.00	11,637,965.12	78,589,070.38	48.90	
1							
2							
3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

2022 8 31