

2022

2022 12 31

2023 3 31

§ 1

1.1

“ ”

2023 3 29

2022 1 1 2022 12 31

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	.....	7
3.3	.....	8
§ 4	.....	8
4.1	.....	8
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	12
4.6	.....	12
4.7	.....	13
4.8	.....	13
4.9	.....	13
§ 5	.....	13
5.1	.....	13
5.2	.....	13
5.3	.....	14
§ 6	.....	14
6.1	.....	14
6.2	.....	14
§ 7	.....	16
7.1	.....	16
7.2	.....	17
7.3	.....	19
7.4	.....	22
§ 8	.....	50

8.1	.....	50
8.2	.....	51
8.3	.....	52
8.4	.....	54
8.5	.....	57
8.6	.....	57
8.7	.....	57
8.8	.....	57
8.9	.....	58
8.10	.....	58
8.11	.....	58
8.12	.....	58
§ 9	.....	59
9.1	.....	59
9.2	.....	59
9.3	.....	59
§ 10	.....	59
§ 11	.....	59
11.1	.....	59
11.2	.....	59
11.3	.....	60
11.4	.....	60
11.5	.....	60
11.6	.....	60
11.7	.....	60
11.8	.....	62
§ 12	.....	65
12.1	20%	65
12.2	.....	65
§ 13	.....	66
13.1	.....	66
13.2	.....	66
13.3	.....	66

§ 2

2.1

	519993
	519993
	519992
	2006 11 9
	383,924,004.73

2.2

	3
	20% 80%
	300 × 70% × 30%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgxxpl@cmbc.com.cn
	4007005566	95568
	021-61009800	010-57093382
	68 9	2

	9	68	2
	200120		100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

		222 30
		17

§ 3

3.1

3.1.1	2022	2021	2020
	-40,043,042.86	45,851,612.79	205,345,576.80
	-85,357,438.11	28,173.71	226,995,981.99
	-0.2203	0.0001	0.4535
	-23.08%	0.01%	35.79%
	-19.51%	-0.37%	43.62%
3.1.2	2022	2021	2020
	-37,663,917.51	47,642,603.42	123,912,948.94
	-0.0981	0.1205	0.2183
	346,260,087.22	442,918,847.87	691,487,966.94
	0.9019	1.1205	1.2183
3.1.3	2022	2021	2020
	302.32%	399.83%	401.67%

1

2

3

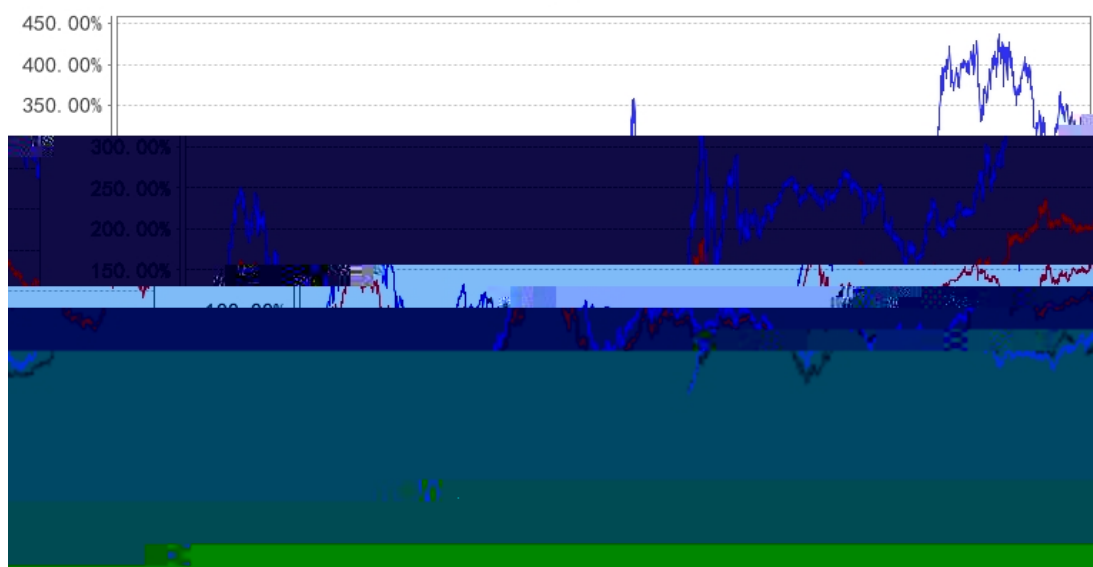
3.2

3.2.1

	-3.00%	1.06%	1.44%	0.90%	-4.44%	0.16%
	-12.79%	1.10%	-9.22%	0.77%	-3.57%	0.33%
	-19.51%	1.42%	-14.42%	0.90%	-5.09%	0.52%
	15.17%	1.50%	0.76%	0.91%	14.41%	0.59%
	15.08%	1.40%	5.84%	0.91%	9.24%	0.49%
	302.32%	1.62%	160.43%	1.18%	141.89%	0.44%

3.2.2

长信增利动态策略混合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



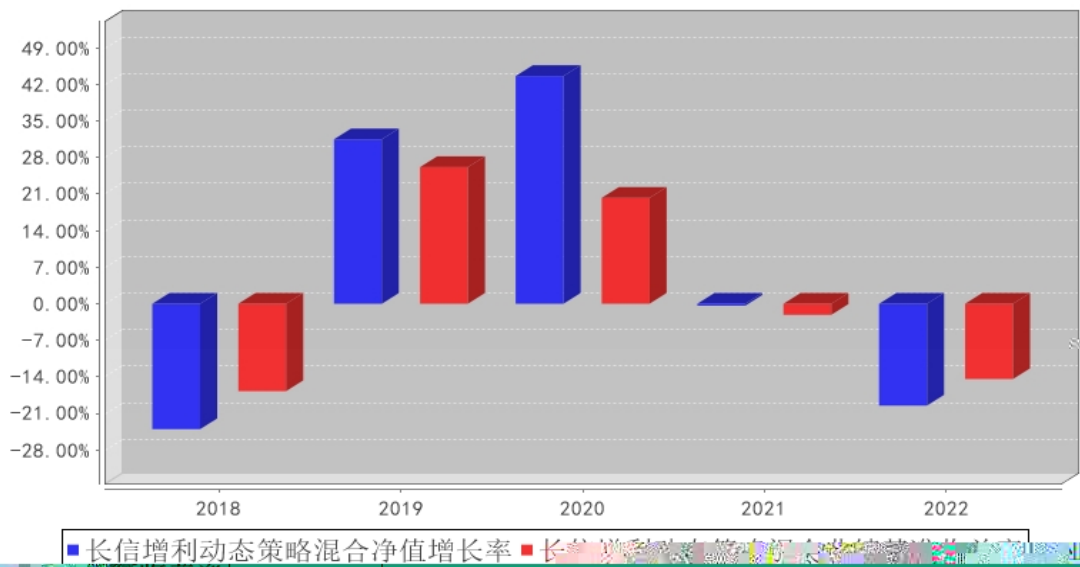
1 2006 11 9 2022 12 31

2

6

3.2.3

长信增利动态策略混合基金每年净值增长率与同期业绩比较基准收益率的对比图



3.3

	10				
2022	-	-	-	-	-
2021	0.888	13,888,360.39	22,685,958.08	36,574,318.47	-
2020	2.700	76,597,791.44	63,767,732.89	140,365,524.33	-
	3.588	90,486,151.83	86,453,690.97	176,939,842.80	-

§ 4

4.1

4.1.1

			2003	63	
					1.65
			44.55%		
31.21%		15.15%			4.55%
		4.54%			
2022	12	31		85	

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

30

50

4.1.2

		2021			2016
		1	18	-	8

1

2

4.2**4.3****4.3.1**

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2022

2023 2022

4.4.2

2022 12 31

0.9019

2.8797

-19.51%

-14.42%

4.5

beta

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	() (23) P00848

6.2

	2022 12 31 2022 ()
	2022 12 31 2022
	" "
	-
	-
	(" ")
	2022

	()
	(1) (2) (3) (4)

	(5)	()
		()
		222 30
	2023 3 28	

§ 7

7.1

2022 12 31

		2022 12 31	2021 12 31
	7.4.7.1	21,758,772.87	26,732,853.47
		1,617,135.13	1,136,276.84
		269,360.40	378,174.98
	7.4.7.2	325,718,411.64	436,089,161.66
		325,718,411.64	413,268,598.46
		-	-
		-	22,820,563.20
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		541,346.92	-
		-	-
		1,020.25	1,665.12

		2022	1	1	2022	2021	1	1	2021
			12	31			12	31	
					-78,698,270.77				15,222,998.44
1.					103,303.34				679,786.82
	7.4.7.13				103,303.34				170,019.70
					-				509,767.12
					-				-
					-				-
					-				-
2.	" -"				-33,494,336.74				60,155,241.79
	7.4.7.14				-35,841,519.29				57,687,824.89
					-				-
	7.4.7.15				145,438.17				704,032.20
	7.4.7.16				-				-
	7.4.7.17				-				-
	7.4.7.18				-				-
	7.4.7.19				2,201,744.38				1,763,384.70
					-				-
					-				-
3.	" -"				-45,314,395.25				-45,823,439.08
4.	" -"				-				-
5.	" -"				7,157.88				211,408.91
					6,659,167.34				15,194,824.73
1	7.4.10.2.1				5,546,492.01				7,153,909.09
2	7.4.10.2.2				924,415.33				1,192,318.16
3					-				-
4					-				-
5					-				-
					-				-
6	7.4.7.22				-				-
7					-				0.82
8	7.4.7.23				188,260.00				6,848,596.66

" _"		-85,357,438.11	28,173.71
		-	-
" _"		-85,357,438.11	28,173.71
		-	-
		-85,357,438.11	28,173.71

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	395,276,244.45	-	47,642,603.42	442,918,847.87
	-	-	-	-
	-	-	-	-
	-	-	-	-
	395,276,244.45	-	47,642,603.42	442,918,847.87
" _"	-11,352,239.72	-	-85,306,520.93	-96,658,760.65
	-	-	-85,357,438.11	-85,357,438.11

" _"	-11,352,239.72	-	50,917.18	-11,301,322.54
1.	8,292,834.89	-	-423,253.68	7,869,581.21
2	-19,645,074.61	-	474,170.86	-19,170,903.75
" _"	-	-	-	-
	-	-	-	-
	383,924,004.73	-	-37,663,917.51	346,260,087.22
	2021 1 1 2021 12 31			
	567,575,018.00	-	123,912,948.94	691,487,966.94

	-	-	-	-
	-	-	-	-
	-	-	-	-
	567,575,018.00	-	123,912,948.94	691,487,966.94
" -"	-172,298,773.55	-	-76,270,345.52	-248,569,119.07
	-	-	28,173.71	28,173.71
" -"	-172,298,773.55	-	-39,724,200.76	-212,022,974.31
1.	36,400,659.62	-	3,305,776.10	39,706,435.72
2	-208,699,433.17	-	-43,029,976.86	-251,729,410.03
	-	-	-36,574,318.47	-36,574,318.47

" _"				
	-	-	-	-
	395,276,244.45	-	47,642,603.42	442,918,847.87

7.1 7.4

7.4

7.4.1

")

(

(")

(") [2006]180

580,617,102.63

()

2006 11

9

()

A

1

(60% 95% 0% 35% 5% 40%(5%))

300
 300 × 70%+ × 30%

7.4.2

—
 ("
 ")

7.4.3

2022 12 31 2022

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

(1)

“ ” “ ”
“ ”
(2)

7.4.4.4

12

12

(

)

7.4.4.5

(1)

(2)

(3)

7.4.4.6

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

(1)

(2)

()

()

()

(3)

(4)

7.4.4.10

1.50%

0.25%

7.4.4.11

(1)

(2)

(3)

(4)

(5)

(6)
3
(7) 12
80% 12
(8) (1)
10%
0.01 10 (2)
10%
0.01 10
(9) 10%

(10)
7.4.4.12

7.4.4.13

- (1)
- (2)
- (3)

7.4.4.14

- (1)

<

()> ([2017]6)

(2) ()
) ()
 [2017]13) (AMAC) ()
 [2013]13)

(3) < 2015 1
 > ([2014]24)
 ()

7.4.5

7.4.5.1

	22 —		23 —
	24 —		37 —
(" ")			2020
12 30			
2022 1 1		2022	
		2021	
			0.00
	26,732,853.47	1,136,276.84	378,174.98
526,361.67			
	-		
-	26,734,484.40	1,136,788.24	
378,345.18	0.00		
	436,089,161.66		524,049.14

436,613,210.80

7.4.5.2

7.4.5.3

7.4.6

[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% ()

	382,514,875.44	-	413,268,598.46	30,753,723.02
-	-	-	-	-
	22,871,757.50	-	22,820,563.20	-51,194.30
	-	-	-	-
	22,871,757.50	-	22,820,563.20	-51,194.30
	-	-	-	-
	-	-	-	-
	-	-	-	-
	405,386,632.94	-	436,089,161.66	30,702,528.72

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

	2022 12 31	2021 12 31
	-	526,361.67
	-	-
	-	-
	-	526,361.67

7.4.7.9

	2022 12 31	2021 12 31
	-	-
	0.11	198.48
	-	-
	1,034,897.75	779,603.63
	1,034,897.75	779,603.63
	-	-
	-	-
	4,500.00	4,500.00
	50,000.00	50,000.00
	460,000.00	460,000.00
	1,071.00	1,071.00
	1,550,468.86	1,295,373.11

7.4.7.10

	2022 1 1	2022 12 31
	395,276,244.45	395,276,244.45
	8,292,834.89	8,292,834.89
" -"	-19,645,074.61	-19,645,074.61
/	-	-
/	-	-
	-	-
" -"	-	-
	383,924,004.73	383,924,004.73

()

()

7.4.7.11

7.4.7.12

	147,040,606.42	-99,398,003.00	47,642,603.42
	-40,043,042.86	-45,314,395.25	-85,357,438.11
	-3,545,753.49	3,596,670.67	50,917.18
	2,461,647.84	-2,884,901.52	-423,253.68
	-6,007,401.33	6,481,572.19	474,170.86

	-	-	-
	103,451,810.07	-141,115,727.58	-37,663,917.51

7.4.7.13

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		76,907.96		138,155.28
		-		-
		-		-
		21,842.08		25,788.97
		4,553.30		6,075.45
		103,303.34		170,019.70

7.4.7.14

7.4.7.14.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		1,947,659,706.19		2,272,840,038.12
		1,977,818,158.06		2,215,152,213.23
		5,683,067.42		-
		-35,841,519.29		57,687,824.89

7.4.7.15

7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
---		275,495.50		-
---		-130,057.33		704,032.20
---		-		-
---		-		-

	145,438.17	704,032.20

7.4.7.15.2 —

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		42,274,664.00		36,128,443.89
		41,364,038.60		34,806,676.48
		1,040,664.00		617,735.21
		18.73		-
		-130,057.33		704,032.20

7.4.7.15.3 —

7.4.7.15.4 —

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1 —

7.4.7.18.2 —

7.4.7.19

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		2,201,744.38		1,763,384.70

	-	-
	-	-
	2, 201, 744. 38	1, 763, 384. 70

7. 4. 7. 20

	2022 1 1 2022	2021 1 1 2021
	12 31	12 31
1.	-45, 314, 395. 25	-45, 823, 439. 08
	-45, 365, 589. 55	-45, 772, 244. 78
	51, 194. 30	-51, 194. 30
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	-45, 314, 395. 25	-45, 823, 439. 08

7. 4. 7. 21

	2022 1 1 2022	2021 1 1 2021
	12 31	12 31
	6, 972. 28	30, 390. 10
	185. 60	-
	-	181, 018. 81
	7, 157. 88	211, 408. 91

25%

7

7. 4. 7. 22

7. 4. 7. 23

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	50,000.00	50,000.00
	120,000.00	120,000.00
	-	-
	18,000.00	18,000.00
	260.00	250.00
	-	6,660,346.66
	188,260.00	6,848,596.66

7.4.8

7.4.8.1

7.4.8.2

7.4.9

" "	
" "	
" "	
" ")	
" ")	
" "	
" "	
)	
" "	
" "	

7.4.10

7.4.10.1

7.4.10.1.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31

		%		%
	876,813,138.02	22.67	792,836,384.24	18.00

7.4.10.1.2

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	-	-	-	40,334,956.50	59.14	

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	816,579.27	24.19		541,586.11	52.33	
	2021 1 1 2021 12 31			2021 1 1 2021 12 31		
		%			%	
	738,367.25	18.70		-	-	

7.4.10.2

7.4.10.2.1

	2022 1 1 2022			2021 1 1 2021		
--	---------------	--	--	---------------	--	--

	12 31	12 31
	5,546,492.01	7,153,909.09
	1,523,923.42	1,941,420.85

× 1.50%

=

× 1.50% ÷

7.4.10.2.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	924,415.33	1,192,318.16

× 0.25%

=

× 0.25% ÷

7.4.10.3

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
2006 11	-	-

9		
	460,529.66	-
/	-	460,529.66
	-	-
/	-	-
	460,529.66	460,529.66
	0.12%	0.12%

7.4.10.5.2

7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	21,758,772.87	76,907.96	26,732,853.47	138,155.28

2022 12 31

" "

2021 12 31

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2022 12 31

7.4.12.1 /

7.4.12.1.1										

301095		2022 7 28	6		58.00	86.49	323	18,734.00	27,936.27	-
301115		2022 8 23	6		42.05	24.04	385	16,189.25	9,255.40	-
301121		2022 8 1	6		61.07	49.77	261	15,939.27	12,989.97	-
301132		2022 8 3	6		26.80	24.48	421	11,282.80	10,306.08	-
301139		2022 6 30	6		38.46	25.31	385	14,807.10	9,744.35	-
301161		2022 9 6	6		18.66	21.73	346	6,456.36	7,518.58	-
301165		2022 11 14	6		32.38	31.61	431	13,955.78	13,623.91	-
301171		2022 8 10	6		18.18	17.72	519	9,435.42	9,196.68	-
301175		2022 6 30	6		3.82	6.01	3,833	14,642.06	23,036.33	-
301195		2022 7 25	6		71.17	73.04	230	16,369.10	16,799.20	-
301197		2022 7 29	6		25.50	20.08	380	9,690.00	7,630.40	-
301239		2022 6 22	6		33.65	69.68	427	14,368.55	29,753.36	-
301265		2022 12 8	6		13.28	11.40	737	9,787.36	8,401.80	-
301269		2022 7 21	6		32.69	87.94	318	10,395.42	27,964.92	-
301270		2022	6		25.68	28.37	210	5,392.80	5,957.70	-

		8 19								
301273		2022 10 11	6		37.89	37.79	277	10,495.53	10,467.83	-
301280		2022 12 19	6		67.40	44.80	251	16,917.40	11,244.80	-
301285		2022 9 21	6		14.60	12.60	565	8,249.00	7,119.00	-
301300		2022 8 9	6		36.15	29.37	211	7,627.65	6,197.07	-
301308		2022 7 27	6		55.67	56.72	359	19,985.53	20,362.48	-
301313		2022 9 22	6		25.25	29.14	247	6,236.75	7,197.58	-
301318		2022 8 3	6		64.68	41.74	173	11,189.64	7,221.02	-
301319		2022 9 22	6		47.75	53.27	115	5,491.25	6,126.05	-
301328		2022 8 30	6		78.80	76.96	164	12,923.20	12,621.44	-
301330		2022 8 10	6		43.32	31.31	398	17,241.36	12,461.38	-
301338		2022 8 8	6		46.33	48.99	257	11,906.81	12,590.43	-
301339		2022 9 2	6		18.78	15.59	693	13,014.54	10,803.87	-
301356		2022 11 3	6		63.00	43.33	240	15,120.00	10,399.20	-
301366		2022	6		65.35	45.09	198	12,939.30	8,927.82	-

		9 19								
301388		2022 10 26	6		25.88	21.60	292	7,556.96	6,307.20	-
301396		2022 11 4	6		40.13	31.90	391	15,690.83	12,472.90	-
688253		2022 7 21	6		26.06	22.29	4,364	113,725.84	97,273.56	-
688380		2022 7 29	6		30.86	26.44	5,474	168,927.64	144,732.56	-
688409		2022 9 26	6		69.99	95.65	1,942	135,920.58	185,752.30	-
688455		2022 9 7	6		21.88	13.12	5,277	115,460.76	69,234.24	-
688480		2022 11 18	6		19.18	20.19	2,302	44,152.36	46,477.38	-

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

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7. 4. 13. 2

10%

10%

7. 4. 13. 2. 1

	2022 12 31	2021 12 31
A-1	-	-
A-1	-	-
	-	22, 820, 563. 20
	-	22, 820, 563. 20

7. 4. 13. 2. 2

7. 4. 13. 2. 3

7. 4. 13. 2. 4

7. 4. 13. 2. 5

7. 4. 13. 2. 6

7. 4. 13. 3

7. 4. 13. 3. 1

7. 4. 13. 4

7. 4. 13. 4. 1

7. 4. 13. 4. 1. 1

2022	12	31	6	6	-1	1-5	5		
			21,758,772.87		-	-	-	-	21,758,772.87
			1,617,135.13		-	-	-	-	1,617,135.13
			269,360.40		-	-	-	-	269,360.40
			-		-	-	-	-325,718,411.64	325,718,411.64
			-		-	-	-	1,020.25	1,020.25
			-		-	-	-	541,346.92	541,346.92
			23,645,268.40		-	-	-	-326,260,778.81	349,906,047.21
			-		-	-	-	32,884.16	32,884.16
			-		-	-	-	444,783.41	444,783.41
			-		-	-	-	74,130.58	74,130.58
			-		-	-	-	1,543,692.98	1,543,692.98
			-		-	-	-	1,550,468.86	1,550,468.86
			-		-	-	-	3,645,959.99	3,645,959.99
			23,645,268.40		-	-	-	-322,614,818.82	346,260,087.22
2021	12	31	6	6	-1	1-5	5		
			26,732,853.47		-	-	-	-	26,732,853.47
			1,136,276.84		-	-	-	-	1,136,276.84
			378,174.98		-	-	-	-	378,174.98
			22,820,563.20		-	-	-	-413,268,598.46	436,089,161.66
			-		-	-	-	1,665.12	1,665.12
			-		-	-	-	526,361.67	526,361.67
			51,067,868.49		-	-	-	-413,796,625.25	464,864,493.74
			-		-	-	-	19,766,708.60	19,766,708.60
			-		-	-	-	231,582.91	231,582.91
			-		-	-	-	558,841.08	558,841.08
			-		-	-	-	93,140.17	93,140.17
			-		-	-	-	1,295,373.11	1,295,373.11
			-		-	-	-	21,945,645.87	21,945,645.87
			51,067,868.49		-	-	-	-391,850,979.38	442,918,847.87

7.4.13.4.1.2

		2022		2021	
		12	31	12	31
	27		-		-3,542.89
	27		-		3,542.89

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2022		2021	
	12	31	12	31
		%		%
	325,718,411.64	94.07	413,268,598.46	93.31
	-	-	-	-
	-	-	22,820,563.20	5.15
	-	-	-	-

	-	-	-	-
	-	-	-	-
	325,718,411.64	94.07	436,089,161.66	98.46

7.4.13.4.3.2

	95%			
		2022 12 31	31	2021 12 31
	VaR			
	4.68%(2021 12 31 VaR 5.63%)	-16,206,959.36		-24,948,997.87

VaR

95%

2021

7.4.14

7.4.14.1

--

7.4.14.2

7.4.14.2.1

	2022 12 31	2021 12 31
	324,792,306.58	408,890,324.11
	-	23,303,647.39

	926,105.06	3,895,190.16
	325,718,411.64	436,089,161.66

7.4.14.2.2

)	(
---	---

7.4.14.2.3

7.4.14.2.3.1

	2022 1 1 2022 12 31		
	-	3,895,190.16	3,895,190.16
	-	958,218.20	958,218.20
/	-	-	-
	-	-	-
	-	3,626,106.76	3,626,106.76
	-	-301,196.54	-301,196.54
	-	-301,196.54	-301,196.54
	-	-	-
	-	926,105.06	926,105.06
	-	-32,113.14	-32,113.14
	2021 1 1 2021 12 31		
	-	5,045,300.35	5,045,300.35
	-	2,726,044.56	2,726,044.56
/	-	-	-

	-	-	-
	-	3,371,417.74	3,371,417.74
	-	-504,737.01	-504,737.01
	-	-504,737.01	-504,737.01
	-	-	-
	-	3,895,190.16	3,895,190.16
	-	1,169,145.60	1,169,145.60

7.4.14.2.3.2

				/	
	926,105.06			18.91%-101.44%	
				/	
	3,895,190.16			17.17%-274.17%	

7.4.14.3

7.4.14.4

7.4.15

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			%
1		325,718,411.64	93.09
		325,718,411.64	93.09
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		23,375,908.00	6.68
8		811,727.57	0.23
9		349,906,047.21	100.00

8.2

8.2.1

			%
A		-	-
B		-	-
C		243,638,954.57	70.36
D		-	-
E		-	-
F		16,203,605.03	4.68
G		20,088,809.90	5.80
H		4,148,685.00	1.20
I		11,957,932.67	3.45
J		-	-
K		-	-
L		3,400,600.00	0.98
M		14,209,365.40	4.10

N		69,513.71	0.02
O		-	-
P		-	-
Q		8,638,145.36	2.49
R		3,362,800.00	0.97
S		-	-
		325,718,411.64	94.07

8.2.2

8.3

					%
1	002049	135,695	17,887,314.90		5.17
2	600276	439,400	16,930,082.00		4.89
3	688239	192,744	14,974,281.36		4.32
4	300777	276,200	13,575,230.00		3.92
5	605123	85,000	11,296,500.00		3.26
6	600009	183,690	10,600,749.90		3.06
7	300760	32,800	10,363,816.00		2.99
8	688008	164,816	10,317,481.60		2.98
9	601111	895,100	9,488,060.00		2.74
10	603008	316,300	9,030,365.00		2.61
11	002727	275,300	8,674,703.00		2.51
12	000516	703,300	8,608,392.00		2.49
13	000768	336,100	8,553,745.00		2.47
14	600519	4,600	7,944,200.00		2.29
15	300253	738,100	7,587,668.00		2.19
16	605266	94,029	7,528,902.03		2.17
17	300759	108,000	7,344,000.00		2.12
18	300593	170,300	7,234,344.00		2.09
19	002487	172,400	7,132,188.00		2.06
20	600197	290,200	7,121,508.00		2.06
21	603606	103,200	7,000,056.00		2.02
22	600893	163,600	6,917,008.00		2.00
23	300416	227,400	6,856,110.00		1.98
24	002601	356,500	6,744,980.00		1.95
25	688266	159,049	6,632,343.30		1.92
26	300443	159,700	6,432,716.00		1.86
27	688305	69,503	6,151,015.50		1.78
28	600150	261,800	5,832,904.00		1.68
29	603833	46,900	5,699,757.00		1.65

30	688037		36,080	5,646,520.00	1.63
31	688382		378,859	5,031,247.52	1.45
32	300395		90,700	4,988,500.00	1.44
33	600176		362,900	4,975,359.00	1.44
34	600760		83,300	4,883,879.00	1.41
35	002262		195,701	4,804,459.55	1.39
36	688052		13,333	4,234,560.80	1.22
37	600754		71,100	4,148,685.00	1.20
38	600079		156,100	3,729,229.00	1.08
39	002415		102,900	3,568,572.00	1.03
40	603737		30,800	3,505,964.00	1.01
41	300662		69,400	3,400,600.00	0.98
42	002739		240,200	3,362,800.00	0.97
43	688308		42,648	3,219,924.00	0.93
44	000625		252,412	3,107,191.72	0.90
45	001322		113,447	1,724,394.40	0.50
46	688409		1,942	185,752.30	0.05
47	688380		5,474	144,732.56	0.04
48	688253		4,364	97,273.56	0.03
49	688455		5,277	69,234.24	0.02
50	688480		2,302	46,477.38	0.01
51	301239		427	29,753.36	0.01
52	301269		318	27,964.92	0.01
53	301095		323	27,936.27	0.01
54	301175		3,833	23,036.33	0.01
55	301308		359	20,362.48	0.01
56	301195		230	16,799.20	0.00
57	301165		431	13,623.91	0.00
58	301121		261	12,989.97	0.00
59	301328		164	12,621.44	0.00
60	301338		257	12,590.43	0.00
61	301396		391	12,472.90	0.00
62	301330		398	12,461.38	0.00
63	301280		251	11,244.80	0.00
64	301339		693	10,803.87	0.00
65	301273		277	10,467.83	0.00
66	301356		240	10,399.20	0.00
67	301132		421	10,306.08	0.00
68	301139		385	9,744.35	0.00
69	301115		385	9,255.40	0.00
70	301171		519	9,196.68	0.00
71	301366		198	8,927.82	0.00
72	301265		737	8,401.80	0.00

73	301197		380	7,630.40	0.00
74	301161		346	7,518.58	0.00
75	301318		173	7,221.02	0.00
76	301313		247	7,197.58	0.00
77	301285		565	7,119.00	0.00
78	301388		292	6,307.20	0.00
79	301300		211	6,197.07	0.00
80	301319		115	6,126.05	0.00
81	301270		210	5,957.70	0.00

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2% 20

				(%)
1	601111		39,065,130.60	8.82
2	600519		32,666,528.00	7.38
3	300436		31,127,625.00	7.03
4	002317		30,794,388.02	6.95
5	300750		28,795,001.00	6.50
6	688180		25,719,028.18	5.81
7	600009		24,739,119.00	5.59
8	002727		23,600,468.80	5.33
9	300347		23,214,155.00	5.24
10	600129		22,528,110.00	5.09
11	605123		21,885,484.00	4.94
12	300777		21,782,233.00	4.92
13	688037		21,293,497.54	4.81
14	000999		21,275,717.00	4.80
15	600765		20,626,591.06	4.66
16	688202		19,857,557.31	4.48
17	600029		19,388,600.00	4.38
18	600150		19,230,322.00	4.34
19	300034		19,046,579.00	4.30
20	300595		18,996,153.00	4.29
21	000768		18,128,597.00	4.09
22	600600		18,045,720.41	4.07
23	002049		17,534,450.20	3.96
24	300015		16,954,929.36	3.83
25	002459		16,812,348.80	3.80
26	000915		16,804,307.00	3.79
27	600276		16,730,335.00	3.78
28	300696		16,602,983.66	3.75
29	688349		16,212,548.08	3.66
30	300604		16,123,283.00	3.64

31	002487		15,702,906.00	3.55
32	688239		15,552,240.99	3.51
33	002027		15,131,034.00	3.42
34	600754		14,924,039.00	3.37
35	000776		14,642,801.00	3.31
36	603008		14,388,366.54	3.25
37	688599		14,362,280.11	3.24
38	300573		14,094,448.05	3.18
39	300443		14,076,174.00	3.18
40	603259		13,808,543.00	3.12
41	688008		13,785,526.86	3.11
42	603444		13,656,804.19	3.08
43	000858		13,390,428.85	3.02
44	600030		13,278,106.00	3.00
45	002304		13,210,932.60	2.98
46	688305		12,623,551.02	2.85
47	600026		12,453,804.42	2.81
48	300593		11,516,994.00	2.60
49	300666		11,431,193.88	2.58
50	600383		11,394,144.00	2.57
51	002739		11,311,798.00	2.55
52	000568		11,051,477.00	2.50
53	300759		10,988,552.00	2.48
54	002791		10,877,362.00	2.46
55	603737		10,825,890.00	2.44
56	300896		10,616,957.00	2.40
57	603456		10,487,355.00	2.37
58	000651		10,479,375.00	2.37
59	001979		10,336,848.00	2.33
60	600893		10,223,735.00	2.31
61	300760		10,080,056.00	2.28
62	300233		9,622,021.00	2.17
63	300073		9,506,427.36	2.15
64	603833		9,308,786.00	2.10
65	600325		9,159,222.00	2.07
66	603517		9,071,451.00	2.05
67	300363		8,978,347.62	2.03
68	600079		8,947,798.00	2.02
69	605266		8,927,286.18	2.02
70	000516		8,906,356.00	2.01

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8.4.2

2% 20

				(%)
1	002317		41,320,125.00	9.33
2	300436		30,488,025.00	6.88
3	601111		30,122,595.96	6.80
4	000999		29,945,134.91	6.76
5	688180		29,886,001.24	6.75
6	600765		28,748,480.48	6.49
7	600129		28,630,506.00	6.46
8	300750		26,071,482.00	5.89
9	600519		23,164,857.00	5.23
10	002727		23,157,802.00	5.23
11	603259		22,819,229.00	5.15
12	300347		22,542,247.00	5.09
13	600600		22,221,049.80	5.02
14	300015		21,700,245.75	4.90
15	688202		20,764,905.67	4.69
16	000776		20,447,736.00	4.62
17	600456		20,157,458.00	4.55
18	603456		20,095,538.00	4.54
19	000915		19,708,972.47	4.45
20	300595		19,419,671.72	4.38
21	600030		18,931,339.45	4.27
22	688037		18,639,681.72	4.21
23	002459		18,587,066.28	4.20
24	600029		18,151,399.00	4.10
25	000858		18,012,725.99	4.07
26	000733		17,407,202.00	3.93
27	002603		16,542,765.80	3.73
28	300573		16,359,498.00	3.69
29	002821		15,957,416.70	3.60
30	688122		15,648,984.18	3.53
31	605499		15,515,222.20	3.50
32	300604		15,411,003.00	3.48
33	002027		15,059,199.00	3.40
34	002049		15,021,929.00	3.39
35	002304		14,934,685.51	3.37
36	000423		14,912,365.00	3.37
37	600009		14,878,815.50	3.36
38	000568		14,756,134.00	3.33
39	300171		14,513,532.00	3.28
40	688599		14,271,257.65	3.22
41	603444		14,046,037.00	3.17
42	300696		13,983,256.97	3.16

43	300034		13,938,036.00	3.15
44	002120		13,681,168.78	3.09
45	605123		13,329,498.00	3.01
46	688349		13,317,745.52	3.01
47	300666		12,174,035.00	2.75
48	002791		12,028,510.54	2.72
49	300896		11,823,020.00	2.67
50	688008		11,101,257.80	2.51
51	600754		11,002,811.00	2.48
52	600150		10,975,015.70	2.48
53	600085		10,559,556.08	2.38
54	300726		10,446,196.00	2.36
55	600026		10,135,792.00	2.29
56	688223		10,086,983.72	2.28
57	600383		10,046,530.00	2.27
58	000651		10,001,044.00	2.26
59	300233		9,857,349.00	2.23
60	600132		9,801,535.80	2.21
61	603517		9,751,668.00	2.20
62	002223		9,745,103.00	2.20
63	002409		9,720,449.00	2.19
64	001979		9,720,395.00	2.19
65	600038		9,675,374.00	2.18
66	300584		9,634,430.00	2.18
67	600233		9,479,569.00	2.14
68	600325		9,311,951.00	2.10
69	300751		9,237,470.00	2.09
70	601888		9,062,590.00	2.05
71	002013		9,024,215.68	2.04
72	002517		8,928,093.00	2.02
73	300122		8,915,358.00	2.01

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	1,935,633,560.79
	1,947,659,706.19

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8.12.3

1		269,360.40
2		541,346.92
3		-
4		-
5		1,020.25
6		-
7		-
8		-
9		811,727.57

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8.12.6

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			%		%
17,426	22,031.68	3,444,674.14	0.90	380,479,330.59	99.10

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		%
	457,947.07	0.12

9.3

	0
	10-50

§ 10

2006 11 9	580,617,102.63
	395,276,244.45
	8,292,834.89
	19,645,074.61
	-
	383,924,004.73

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	2022 1 18

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			(%)		(%)	
	2	1,414,921,887.86	36.58	1,317,727.72	39.04	-
	2	876,813,138.02	22.67	816,579.27	24.19	-
	1	745,476,695.87	19.27	694,263.83	20.57	-
	2	720,588,976.05	18.63	454,908.93	13.48	-
	1	55,489,972.61	1.43	46,129.29	1.37	-
	1	26,281,101.60	0.68	19,219.41	0.57	-
	1	18,282,924.08	0.47	17,026.45	0.50	-
	2	9,886,235.91	0.26	9,207.13	0.27	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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3		2021	2022	1 24
4			2022	1 26

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9	"	"	2022 2 23
10			2022 3 3
11			2022 3 17
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14	1	2022	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	2	2022	2022 7 21
27		2022	2022 7 21

28			2022 8 4
29			2022 8 17
30			2022 8 17
31			2022 8 24
32	2022		2022 8 31
33	2022		2022 8 31
34			2022 9 2
35	APP		2022 9 28
36	2022 1		2022 9 30
37	3 2022		2022 10 26
38	2022		2022 10 26
39			2022 11 8

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