

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	.....	9
§ 4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	14
4.6	.....	14
4.7	.....	15
4.8	.....	15
4.9	.....	15
§ 5	.....	15
5.1	.....	15
5.2	.....	16
5.3	.....	16
§ 6	.....	16
6.1	.....	16
6.2	.....	16
§ 7	.....	18
7.1	.....	18
7.2	.....	19
7.3	.....	21
7.4	.....	24
§ 8	.....	54

8.1	.....	54
8.2	.....	55
8.3	.....	56
8.4	.....	59
8.5	.....	61
8.6	.....	61
8.7	.....	62
8.8	.....	62
8.9	.....	62
8.10	.....	62
8.11	.....	62
8.12	.....	62
§ 9	.....	63
9.1	.....	63
9.2	.....	64
9.3	.....	64
§ 10	.....	64
§ 11	.....	65
11.1	.....	65
11.2	.....	65
11.3	.....	65
11.4	.....	65
11.5	.....	65
11.6	.....	65
11.7	.....	66
11.8	.....	68
§ 12	.....	71
12.1	20%	71
12.2	.....	71
§ 13	.....	71
13.1	.....	71
13.2	.....	71
13.3	.....	72

§ 2

2.1

	519983	
	2010 11 18	
	403,253,813.53	
	A	C
	LHA	-
	519983	004221
	401,201,706.27	2,052,107.26

2.2

	300	*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

		222 30
	A C	A 17 C 68 9

§ 3

3.1

3.1.1	2022		2021		2020	
	A	C	A	C	A	C
	-161,505,199.61	-694,542.27	160,809,912.72	316,741.23	766,671,509.12	1,753,040.67
	-223,434,065.89	-1,070,590.88	87,377,879.74	158,744.97	690,309,271.82	1,494,896.05
	-0.5562	-0.5891	0.1671	0.1244	0.6777	0.6154
	-30.07%	-36.04%	8.02%	6.65%	40.13%	38.92%
	-26.76%	-27.50%	6.15%	5.12%	41.89%	40.44%
3.1.2	2022		2021		2020	
	192,231,580.68	728,205.14	381,598,162.66	1,082,576.08	376,298,597.16	1,543,296.52
	0.4791	0.3549	0.8810	0.8693	0.5836	0.7780
	613,718,499.08	2,780,312.40	905,028,238.84	2,327,904.92	1,268,694,424.11	3,526,916.51

	1.530	1.355	2.089	1.869	1.968	1.778
3.1.3	2022		2021		2020	
	135.71%	-19.85%	221.83%	10.55%	203.19%	5.17%

1

2

3

3.2

3.2.1

A

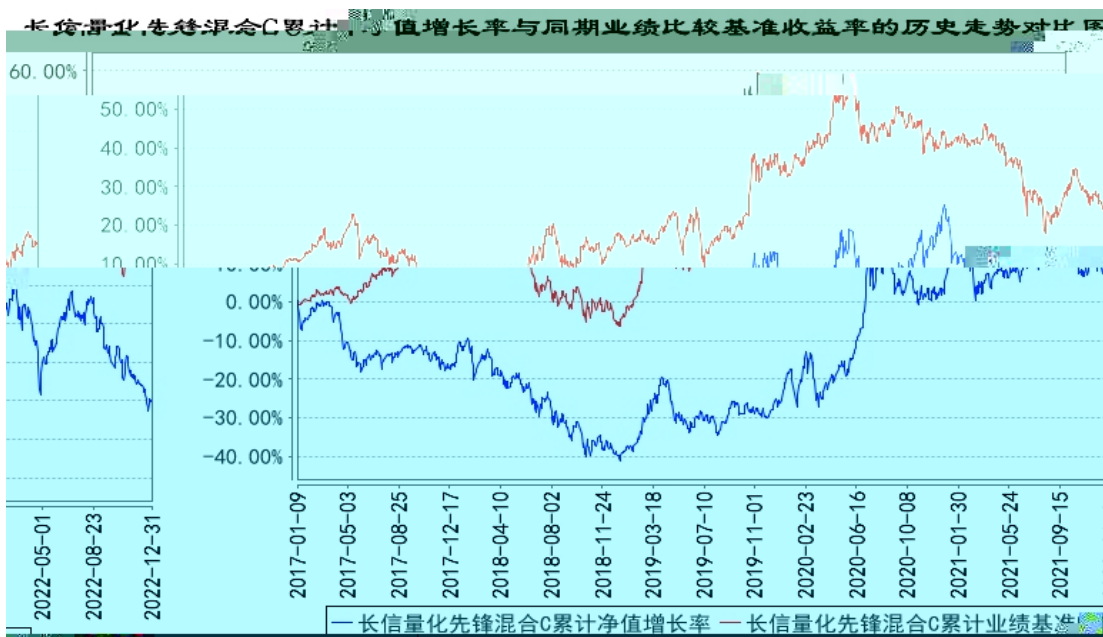
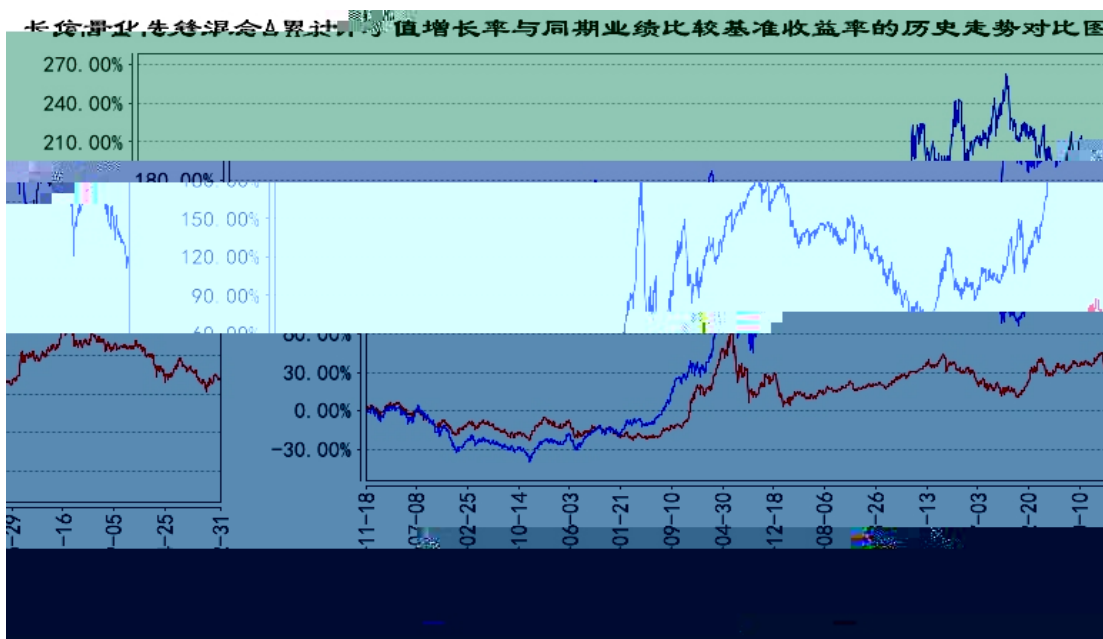
	-10.94%	1.24%	1.40%	0.97%	-12.34%	0.27%
	-23.73%	1.31%	-9.98%	0.83%	-13.75%	0.48%
	-26.76%	1.52%	-15.70%	0.96%	-11.06%	0.56%
	10.31%	1.51%	-0.22%	0.97%	10.53%	0.54%
	0.26%	1.46%	4.99%	0.97%	-4.73%	0.49%
	135.71%	1.51%	42.01%	1.05%	93.70%	0.46%

C

	-11.21%	1.24%	1.40%	0.97%	-12.61%	0.27%
	-24.09%	1.30%	-9.98%	0.83%	-14.11%	0.47%

	-27.50%	1.52%	-15.70%	0.96%	-11.80%	0.56%
	7.03%	1.51%	-0.22%	0.97%	7.25%	0.54%
	-4.91%	1.46%	4.99%	0.97%	-9.90%	0.49%
	-19.85%	1.39%	20.89%	0.91%	-40.74%	0.48%

3.2.2



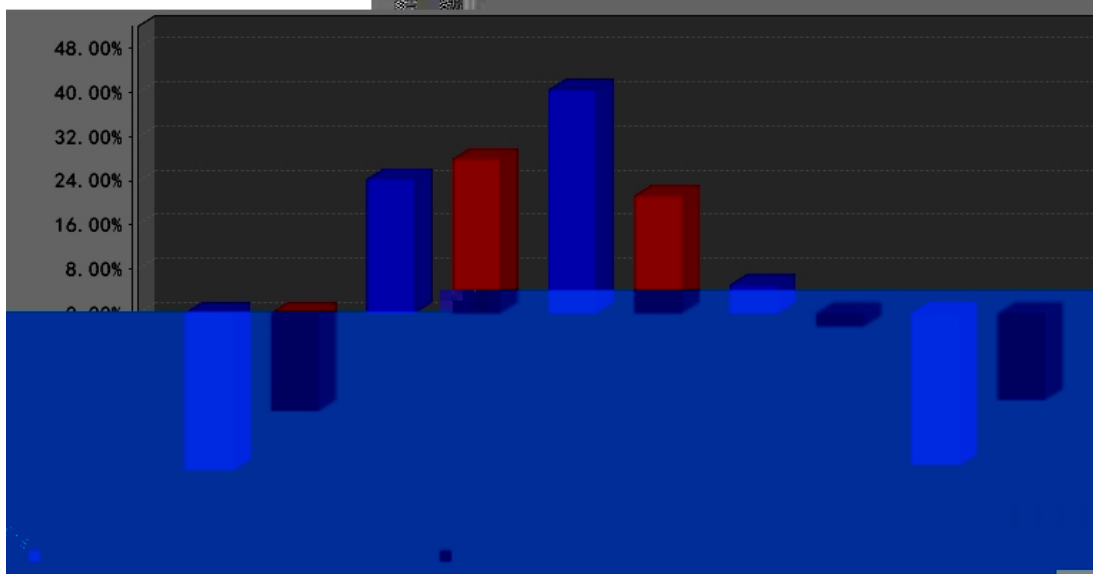
1 A 2010 11 18 2022 12 31
 C 2017 1 9 2022 12 31

3.2.3

长信量化先锋混合A基金每年净值增长率与同期业绩比较基准收益率对比图



长信量化先锋混合C基金每年净值增长率与同期业绩比较基准收益率对比图



3.3

§ 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

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

	50				300	LOF
					50	

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 A

2022

" "

10

11

2022

4.4.2

2022	12	31	A	1.530	
2.380			A	-26.76%	C
1.355			1.655		C
-27.50%			-15.70%		

4.5

2023	A
------	---

alpha

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	() (23) P00844

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	3,162,806.40	52,575,102.71
		1,774,450.69	3,589,918.24
		196,855.06	299,324.54
	7.4.7.2	613,206,455.62	853,766,948.71
		578,706,027.95	853,766,948.71
		-	-
		34,500,427.67	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		1,795,782.06	2,659,615.92
		-	-
		275,063.88	301,219.91
		-	-

	7.4.7.8	-	12,585.61
		620,411,413.71	913,204,715.64
		2022 12 31	2021 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		1,381,674.35	-
		404,647.62	1,876,264.15
		801,171.65	1,158,597.72
		133,528.59	193,099.63
		2,390.41	2,065.50
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	1,189,189.61	2,618,544.88
		3,912,602.23	5,848,571.88
	7.4.7.10	403,253,813.53	434,381,467.96
	7.4.7.11	-	-
	7.4.7.12	213,244,997.95	472,974,675.80
		616,498,811.48	907,356,143.76
		620,411,413.71	913,204,715.64

1	2022 12 31	A	1.530
C	1.355	403,253,813.53	A
401,201,706.27		C 2,052,107.26	
2		XBRL	3 <
>		2021	" " "
" " "		2022	" " "
" 2021		" " "	" " "
" " 2022		" " "	" " "

7.2

2022 1 1 2022 12 31

		2022	1	1	2022	2021	1	1	2021
			12	31			12	31	
					-211,186,274.80				121,968,046.53
1.					159,789.30				619,118.06
	7.4.7.13				159,789.30				617,504.77
					-				1,613.29
					-				-
					-				-
					-				-
2.	" -"				-149,187,844.70				194,544,169.07
	7.4.7.14				-156,287,105.85				178,241,831.71
					-				-
	7.4.7.15				837,323.57				428,660.06
	7.4.7.16				-				-
	7.4.7.17				-				-
	7.4.7.18				-				-
	7.4.7.19				6,261,937.58				15,873,677.30
					-				-
					-				-
3.	" -"				-62,304,914.89				-73,590,029.24
4.	" -"				-				-
5.	" -"				146,695.49				394,788.64
					13,318,381.97				34,431,421.82
1	7.4.10.2.1				11,192,690.83				16,430,296.39
2	7.4.10.2.2				1,865,448.44				2,738,382.75
3	7.4.10.2.3				29,604.32				23,969.09
4					-				-
5					-				-
					-				-
6	7.4.7.22				-				-
7					0.61				5.77

8	7.4.7.23	230,637.77	15,238,767.82
" -"		-224,504,656.77	87,536,624.71
		-	-
" -"		-224,504,656.77	87,536,624.71
		-	-
		-224,504,656.77	87,536,624.71

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	434,381,467.96	-	472,974,675.80	907,356,143.76
	-	-	-	-
	-	-	-	-
	-	-	-	-
	434,381,467.96	-	472,974,675.80	907,356,143.76
" -"	-31,127,654.43	-	-259,729,677.85	-290,857,332.28

	-	-	-224,504,656.77	-224,504,656.77
" _"	-31,127,654.43	-	-35,225,021.08	-66,352,675.51
1.	67,019,629.79	-	56,969,839.23	123,989,469.02
2	-98,147,284.22	-	-92,194,860.31	-190,342,144.53
" _"	-	-	-	-
	-	-	-	-
	403,253,813.53	-	213,244,997.95	616,498,811.48
	2021 1 1 2021 12 31			

	646,805,499.43	-	625,415,841.19	1,272,221,340.62
	-	-	-	-
	-	-	-	-
	-	-	-	-
	646,805,499.43	-	625,415,841.19	1,272,221,340.62
" -"	-212,424,031.47	-	-152,441,165.39	-364,865,196.86
	-	-	87,536,624.71	87,536,624.71
" -"	-212,424,031.47	-	-239,977,790.10	-452,401,821.57
1.	170,496,126.61	-	175,102,232.91	345,598,359.52
2	-382,920,158.08	-	-415,080,023.01	-798,000,181.09
	-	-	-	-

" -"				
	-	-	-	-
	434,381,467.96	-	472,974,675.80	907,356,143.76

7.1 7.4

7.4

7.4.1

(")

(" ") [2010]962

324,671,697.42

(2010) 4128

2010 11 18

2017 1 4

C 2017 1 9 C (" C") C 1.00%

A (" A")

A

60%-95%

0%-3%

5%-40% ()

5%

80%

300

300

× 75%+

× 25%

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)

()

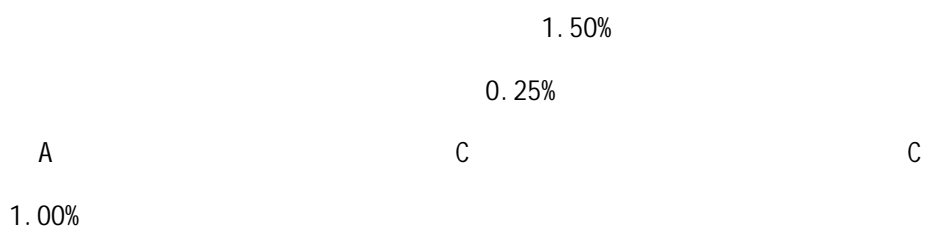
()

()

(3)

(4)

7.4.4.10



7.4.4.11

(1) ()

(2)

(3) 6
30% 3 ()

(4)

(5)

(6) ()

15

(7)

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

299,324.54 301,219.91 52,575,102.71 3,589,918.24
 12,585.61

		-	
52,585,938.20	3,591,533.64	299,459.24	301,219.93
0.00			
	853,766,948.71		0.00

853,766,948.71

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%	()
(5)				

7.4.7

7.4.7.1

	2022	12	31	2021	12	31
			3,162,806.40			52,575,102.71
			3,161,981.96			52,575,102.71
			824.44			-
			-			-
			-			-
			-			-
			-			-
			-			-
			-			-
1			-			-
1-3			-			-
3			-			-
			-			-
			-			-
			-			-
			-			-
			3,162,806.40			52,575,102.71

7.4.7.2

	2022				12	31
	638,399,336.20		-	578,706,027.95		-59,693,308.25
-	-		-	-		-
	33,879,156.97	686,809.37		34,500,427.67		-65,538.67

		-	-	-	-
		33,879,156.97	686,809.37	34,500,427.67	-65,538.67
		-	-	-	-
		-	-	-	-
		-	-	-	-
		672,278,493.17	686,809.37	613,206,455.62	-59,758,846.92
		2021 12 31			
		851,220,880.74	-	853,766,948.71	2,546,067.97
	-	-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		851,220,880.74	-	853,766,948.71	2,546,067.97

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
	-	12,585.61
	-	-
	-	-
	-	12,585.61

7.4.7.9

	2022 12 31	2021 12 31
	-	-
	658.72	2,508.58
	-	-
	889,530.89	2,307,036.30
	889,530.89	2,307,036.30
	-	-
	-	-
	9,000.00	9,000.00
	70,000.00	80,000.00
	220,000.00	220,000.00
	1,189,189.61	2,618,544.88

7.4.7.10

A

	2022 1 1	2022 12 31
	433,136,139.12	433,136,139.12
	64,838,987.65	64,838,987.65
" -"	-96,773,420.50	-96,773,420.50
/	-	-
/	-	-
	-	-
" -"	-	-
	401,201,706.27	401,201,706.27

C

	2022 1 1			2022 12 31		
			1,245,328.84			1,245,328.84
			2,180,642.14			2,180,642.14
" -"			-1,373,863.72			-1,373,863.72
/			-			-
/			-			-
			-			-
" -"			-			-
			2,052,107.26			2,052,107.26

()

()

7.4.7.11

7.4.7.12

A

	381,598,162.66	90,293,937.06	471,892,099.72
	-161,505,199.61	-61,928,866.28	-223,434,065.89
	-27,861,382.37	-8,079,858.65	-35,941,241.02
	45,071,701.62	10,386,480.67	55,458,182.29
	-72,933,083.99	-18,466,339.32	-91,399,423.31
	-	-	-
	192,231,580.68	20,285,212.13	212,516,792.81

C

	1,339,994.43	-257,418.35	1,082,576.08
	-694,542.27	-376,048.61	-1,070,590.88
	794,421.06	-78,201.12	716,219.94
	1,946,859.43	-435,202.49	1,511,656.94
	-1,152,438.37	357,001.37	-795,437.00
	-	-	-
	1,439,873.22	-711,668.08	728,205.14

7.4.7.13

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

	113,862.46	542,496.61
	-	-
	-	-
	41,953.86	65,593.01
	3,972.98	9,415.15
	159,789.30	617,504.77

7.4.7.14

7.4.7.14.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	3,507,471,898.97	5,868,715,262.39
	3,654,876,176.59	5,690,473,430.68
	8,882,828.23	-
	-156,287,105.85	178,241,831.71

7.4.7.15

7.4.7.15.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
---	626,164.74	-
---	211,158.83	428,660.06
---	-	-
---	-	-
	837,323.57	428,660.06

7.4.7.15.2

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

	60,799,900.38	2,537,581.10
	59,169,239.60	2,106,000.00
	1,419,278.68	2,921.04
	223.27	-
	211,158.83	428,660.06

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	2021	1	1	2021	12
			31					31		
				6,261,937.58					15,873,677.30	
					-					-
					-					-
				6,261,937.58					15,873,677.30	

7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12		31		12		31	
1.				-62,304,914.89				-73,590,029.24
				-62,239,376.22				-72,958,659.34
				-65,538.67				-631,369.90
				-				-
				-				-
				-				-
				-				-
2.				-				-
				-				-
3.				-				-
				-				-
				-62,304,914.89				-73,590,029.24

7.4.7.21

	2022	1	1	2022	2021	1	1	2021
	12		31	12	12		31	12
				146,600.55				390,899.93
				94.94				3,888.71
				146,695.49				394,788.64

A

7

25%

C

30

30

7.4.7.22

7.4.7.23

	2022	1	1	2022	2021	1	1	2021	12	31
	12		31	12	12		31	12		31
				70,000.00				80,000.00		
				120,000.00				120,000.00		
				-				-		

	36,000.00	36,000.00
	4,637.77	9,175.99
	-	14,993,591.83
	230,637.77	15,238,767.82

7.4.8

7.4.8.1

7.4.8.2

7.4.9

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" ")	
" "	
"	

7.4.10

7.4.10.1

7.4.10.1.1

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

		%		%
	1,978,972,606.32	28.58	3,107,222,614.44	27.58

7.4.10.1.2

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	45,906,829.40	50.25	2,070,584.90	81.60		

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		
		%			%	
	1,784,971.17	37.70	88,261.33	9.92		
	2021 1 1 2021 12 31			2021 1 1 2021 12 31		
		%			%	
	2,881,800.37	35.83	1,082,312.73	46.91		

7.4.10.2

7.4.10.2.1

	2022 1 1 2022	2021 1 1 2021

	12 31	12 31
	11,192,690.83	16,430,296.39
	4,797,880.93	6,261,135.40

1.5%

$$= \quad \times 1.5\%$$

7.4.10.2.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	1,865,448.44	2,738,382.75

0.25%

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

7.4.10.2.3

	2022 1 1 2022 12 31		
	A	C	
	-	9,999.49	9,999.49
	-	9,999.49	9,999.49
	2021 1 1 2021 12 31		
	A	C	
	-	7,088.08	7,088.08
	-	7,088.08	7,088.08

A

C

× 1.00%

C

=

C

× 1.00%

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 31	2022 12 31	2022 1 1 31	2022 12 31
	A		C	
18 2010 11		-		-
		-		-
/		209,421.83		-
		-		-
/		-		-
		209,421.83		-
		0.05%		-
	2021 1 1 31	2021 12 31	2021 1 1 31	2021 12 31
	A		C	
18 2010 11		-		-

		-	-
/		-	-
		-	-
/		-	-
		-	-
		-	-

7.4.10.5.2

7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	3,162,806.40	113,862.46	52,575,102.71	542,496.61

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	6		58.00	86.49	629	36,482.00	54,402.21	-

		7 28									
301115		2022 8 23	6		42.05	24.04	685	28,804.25	16,467.40		-
301121		2022 8 1	6		61.07	49.77	290	17,710.30	14,433.30		-
301132		2022 8 3	6		26.80	24.48	468	12,542.40	11,456.64		-
301139		2022 6 30	6		38.46	25.31	566	21,768.36	14,325.46		-
301152		2022 8 19	6		57.00	46.64	433	24,681.00	20,195.12		-
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	754	24,414.52	23,833.94		-
301171		2022 8 10	6		18.18	17.72	985	17,907.30	17,454.20		-
301175		2022 6 30	6		3.82	6.01	6,370	24,333.40	38,283.70		-
301195		2022 7 25	6		71.17	73.04	330	23,486.10	24,103.20		-
301197		2022 7 29	6		25.50	20.08	380	9,690.00	7,630.40		-
301227		2022 9 16	6		38.25	29.49	284	10,863.00	8,375.16		-
301239		2022 6 22	6		33.65	69.68	575	19,348.75	40,066.00		-
301265		2022 12	6		13.28	11.40	819	10,876.32	9,336.60		-

		8								
301269		2022 7 21	6		32.69	87.94	621	20,300.49	54,610.74	-
301270		2022 8 19	6		25.68	28.37	210	5,392.80	5,957.70	-
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	279	18,804.60	12,499.20	-
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	705	39,247.35	39,987.60	-
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	206	13,324.08	8,598.44	-
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	191	15,050.80	14,699.36	-
301330		2022 8 10	6		43.32	31.31	694	30,064.08	21,729.14	-
301338		2022 8 8	6		46.33	48.99	257	11,906.81	12,590.43	-
301339		2022 9	6		18.78	15.59	913	17,146.14	14,233.67	-

		2								
301356		2022 11 3	6		63.00	43.33	436	27,468.00	18,891.88	-
301361		2022 11 8	6		26.44	20.96	517	13,669.48	10,836.32	-
301366		2022 9 19	6		65.35	45.09	268	17,513.80	12,084.12	-
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	396	15,891.48	12,632.40	-
688332		2022 7 8	6		91.66	50.21	3,580	328,142.80	179,751.80	-
688392		2022 9 19	6		71.18	134.27	2,745	195,389.10	368,571.15	-
688416		2022 8 22	6		65.11	37.01	2,147	139,791.17	79,460.47	-

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

" "

7.4.13.2

10%

10%

7.4.13.2.1

	2022 12 31	2021 12 31
A-1	-	-
A-1	-	-
	34,500,427.67	-
	34,500,427.67	-

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		
			3,162,806.40		-	-	-	-	3,162,806.40
			1,774,450.69		-	-	-	-	1,774,450.69
			196,855.06		-	-	-	-	196,855.06
			34,500,427.67		-	-	-	578,706,027.95	613,206,455.62
			198.81		-	-	-	274,865.07	275,063.88
			-		-	-	-	1,795,782.06	1,795,782.06
			39,634,738.63		-	-	-	580,776,675.08	620,411,413.71
			-		-	-	-	404,647.62	404,647.62
			-		-	-	-	801,171.65	801,171.65
			-		-	-	-	133,528.59	133,528.59
			-		-	-	-	1,381,674.35	1,381,674.35
			-		-	-	-	2,390.41	2,390.41
			-		-	-	-	1,189,189.61	1,189,189.61
			-		-	-	-	3,912,602.23	3,912,602.23
			39,634,738.63		-	-	-	576,864,072.85	616,498,811.48
2021	12	31	6	6	-1	1-5	5		
			52,575,102.71		-	-	-	-	52,575,102.71
			3,589,918.24		-	-	-	-	3,589,918.24
			299,324.54		-	-	-	-	299,324.54
			-		-	-	-	853,766,948.71	853,766,948.71
			-		-	-	-	2,659,615.92	2,659,615.92
			-		-	-	-	301,219.91	301,219.91
			-		-	-	-	12,585.61	12,585.61
			56,464,345.49		-	-	-	856,740,370.15	913,204,715.64
			-		-	-	-	1,876,264.15	1,876,264.15
			-		-	-	-	1,158,597.72	1,158,597.72
			-		-	-	-	193,099.63	193,099.63
			-		-	-	-	2,065.50	2,065.50

	-	-	-	-	2,618,544.88	2,618,544.88
	-	-	-	-	5,848,571.88	5,848,571.88
	56,464,345.49	-	-	-	850,891,798.27	907,356,143.76

7.4.13.4.1.2

		2022 12 31	2021 12 31
	27	-3,316.18	-
	27	3,316.18	-

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2022 12 31	2021 12 31
	%	%

	578,706,027.95	93.87	853,766,948.71	94.09
	-	-	-	-
	34,500,427.67	5.60	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	613,206,455.62	99.47	853,766,948.71	94.09

7.4.13.4.3.2

		95%			
		2022 12 31		2021 12 31	
	VaR				
	4.78%(2021 12 31 VaR 4.94%)	-29,460,365.85		-44,860,188.90	

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
	577,487,596.89	849,058,417.58
	34,500,427.67	856,237.07
	1,218,431.06	3,852,294.06
	613,206,455.62	853,766,948.71

7.4.14.2.2

)	(
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7.4.14.2.3

7.4.14.2.3.1

	2022 1 1		2022 12 31	
	-	3,852,294.06	3,852,294.06	
	-	1,244,124.18	1,244,124.18	
/	-	-	-	
	-	-	-	
	-	3,699,593.81	3,699,593.81	
	-	-178,393.37	-178,393.37	
	-	-178,393.37	-178,393.37	
	-	-	-	
	-	1,218,431.06	1,218,431.06	
	-	-25,693.12	-25,693.12	

7.4.14.4

7.4.15

§ 8

8.1

			%
1		578,706,027.95	93.28
		578,706,027.95	93.28
2		-	-
3		34,500,427.67	5.56
		34,500,427.67	5.56
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,937,257.09	0.80
8		2,267,701.00	0.37
9		620,411,413.71	100.00

8.2

8.2.1

			%
A		28,736,283.00	4.66
B		36,671,044.00	5.95
C		407,467,081.29	66.09
D		10,686,678.00	1.73
E		3,496,712.00	0.57
F		9,306,732.00	1.51
G		1,607,200.00	0.26

H		-	-
I		12,406,319.56	2.01
J		41,296,503.00	6.70
K		6,275,226.00	1.02
L		-	-
M		14,111,430.40	2.29
N		38,283.70	0.01
O		-	-
P		-	-
Q		6,606,535.00	1.07
R		-	-
S		-	-
		578,706,027.95	93.87

8.2.2

8.3

					%
1	300856		208,800	10,888,920.00	1.77
2	688063		33,800	10,668,970.00	1.73
3	688556		138,820	10,414,276.40	1.69
4	600919		1,388,800	10,124,352.00	1.64
5	002938		358,800	9,845,472.00	1.60
6	600256		1,088,800	9,820,976.00	1.59
7	002594		37,800	9,713,466.00	1.58
8	603309		478,800	9,566,424.00	1.55
9	601231		588,823	9,556,597.29	1.55
10	688559		164,400	9,508,896.00	1.54
11	603876		218,800	8,979,552.00	1.46
12	300570		618,800	8,947,848.00	1.45
13	300498		453,100	8,894,353.00	1.44
14	600481		658,800	8,524,872.00	1.38
15	688518		288,800	8,435,848.00	1.37
16	002459		138,827	8,342,114.43	1.35
17	002318		498,800	8,300,032.00	1.35
18	601012		194,300	8,211,118.00	1.33
19	603259		98,800	8,002,800.00	1.30
20	002831		238,800	7,897,116.00	1.28
21	000810		555,600	7,745,064.00	1.26
22	600926		588,800	7,701,504.00	1.25

23	300910		61,800	7,620,558.00	1.24
24	600438		192,600	7,430,508.00	1.21
25	300750		18,800	7,396,296.00	1.20
26	688800		68,800	7,339,584.00	1.19
27	688778		93,800	7,286,384.00	1.18
28	605117		21,800	7,220,160.00	1.17
29	300761		209,800	7,185,650.00	1.17
30	002839		1,550,600	7,148,266.00	1.16
31	301035		79,844	6,954,412.40	1.13
32	000983		595,500	6,937,575.00	1.13
33	600188		198,800	6,675,704.00	1.08
34	300502		278,800	6,621,500.00	1.07
35	603129		58,800	6,616,176.00	1.07
36	002273		558,800	6,588,252.00	1.07
37	300244		261,300	6,566,469.00	1.07
38	002649		634,800	6,532,092.00	1.06
39	600901		1,191,500	6,529,420.00	1.06
40	002714		131,400	6,405,750.00	1.04
41	603612		245,800	6,395,716.00	1.04
42	002100		761,400	6,327,234.00	1.03
43	000811		568,800	6,313,680.00	1.02
44	603600		643,400	6,273,150.00	1.02
45	002124		1,023,000	6,250,530.00	1.01
46	601717		558,800	6,236,208.00	1.01
47	002085		1,036,300	6,165,985.00	1.00
48	603127		104,300	6,092,163.00	0.99
49	601857		1,188,800	5,908,336.00	0.96
50	601869		178,892	5,837,245.96	0.95
51	300628		95,900	5,810,581.00	0.94
52	600008		2,049,200	5,799,236.00	0.94
53	688082		72,460	5,789,554.00	0.94
54	688196		98,800	5,732,376.00	0.93
55	300532		391,000	5,661,680.00	0.92
56	601699		328,900	5,541,965.00	0.90
57	600210		1,097,500	5,487,500.00	0.89
58	600873		510,700	5,198,926.00	0.84
59	605138		480,800	5,173,408.00	0.84
60	002965		88,800	5,169,048.00	0.84
61	002937		222,800	5,046,420.00	0.82
62	603408		458,800	4,982,568.00	0.81
63	000726	A	666,600	4,919,508.00	0.80
64	600795		1,144,600	4,887,442.00	0.79
65	300363		116,500	4,759,025.00	0.77

66	002422		178,800	4,757,868.00	0.77
67	000001		358,800	4,721,808.00	0.77
68	600665		1,267,000	4,675,230.00	0.76
69	002705		278,500	4,637,025.00	0.75
70	300450		110,800	4,459,700.00	0.72
71	600697		293,000	4,096,140.00	0.66
72	002957		268,800	4,066,944.00	0.66
73	600732		107,400	4,061,868.00	0.66
74	002966		509,850	3,966,633.00	0.64
75	603086		296,284	3,878,357.56	0.63
76	603035		172,700	3,669,875.00	0.60
77	688037		23,284	3,643,946.00	0.59
78	002371		15,800	3,559,740.00	0.58
79	002484		158,826	3,552,937.62	0.58
80	600710		604,200	3,552,696.00	0.58
81	688012		35,800	3,508,758.00	0.57
82	600284		518,800	3,496,712.00	0.57
83	600660		92,900	3,258,003.00	0.53
84	603529		65,800	3,018,246.00	0.49
85	600741		170,200	2,949,566.00	0.48
86	002478		488,800	2,751,944.00	0.45
87	601137		168,800	2,499,928.00	0.41
88	688599		38,000	2,422,880.00	0.39
89	002738		30,600	2,039,796.00	0.33
90	600389		41,000	1,807,280.00	0.29
91	600583		294,800	1,786,488.00	0.29
92	301193		50,800	1,681,988.00	0.27
93	688390		5,200	1,680,068.00	0.27
94	603368		88,800	1,657,896.00	0.27
95	300389		188,800	1,648,224.00	0.27
96	600233		80,000	1,607,200.00	0.26
97	002244		181,200	1,599,996.00	0.26
98	002533		239,700	1,450,185.00	0.24
99	002391		194,000	1,363,820.00	0.22
100	002756		13,800	1,271,946.00	0.21
101	688312		71,300	1,105,863.00	0.18
102	601009		106,000	1,104,520.00	0.18
103	603556		58,800	1,034,880.00	0.17
104	002050		38,800	823,336.00	0.13
105	300684		47,000	696,070.00	0.11
106	688392		2,745	368,571.15	0.06
107	002518		6,000	345,600.00	0.06
108	688475		12,315	319,327.95	0.05

109	688332		3,580	179,751.80	0.03
110	688147		6,293	157,828.44	0.03
111	301280		2,783	132,065.20	0.02
112	688416		2,147	79,460.47	0.01
113	688525		4,614	74,100.84	0.01
114	301269		621	54,610.74	0.01
115	301095		629	54,402.21	0.01
116	301239		575	40,066.00	0.01
117	301308		705	39,987.60	0.01
118	301175		6,370	38,283.70	0.01
119	301195		330	24,103.20	0.00
120	301165		754	23,833.94	0.00
121	301330		694	21,729.14	0.00
122	301152		433	20,195.12	0.00
123	301356		436	18,891.88	0.00
124	301171		985	17,454.20	0.00
125	301115		685	16,467.40	0.00
126	301328		191	14,699.36	0.00
127	301121		290	14,433.30	0.00
128	301139		566	14,325.46	0.00
129	301339		913	14,233.67	0.00
130	301396		396	12,632.40	0.00
131	301338		257	12,590.43	0.00
132	301366		268	12,084.12	0.00
133	301132		468	11,456.64	0.00
134	301361		517	10,836.32	0.00
135	301273		277	10,467.83	0.00
136	301265		819	9,336.60	0.00
137	301318		206	8,598.44	0.00
138	301227		284	8,375.16	0.00
139	301197		380	7,630.40	0.00
140	301161		346	7,518.58	0.00
141	301313		247	7,197.58	0.00
142	301285		565	7,119.00	0.00
143	301388		292	6,307.20	0.00
144	301300		211	6,197.07	0.00
145	301319		115	6,126.05	0.00
146	301270		210	5,957.70	0.00

8.4**8.4.1****2% 20**

				(%)
1	300073		31,666,710.00	3.49

2	600188		28,231,973.00	3.11
3	605117		27,823,873.00	3.07
4	300481		26,846,303.92	2.96
5	300750		26,148,202.92	2.88
6	600438		25,993,078.91	2.86
7	000983		24,792,823.10	2.73
8	000810		24,521,409.42	2.70
9	601872		24,512,084.13	2.70
10	600481		24,387,351.43	2.69
11	688063		24,104,430.19	2.66
12	600499		24,090,909.94	2.66
13	600039		23,830,217.00	2.63
14	688559		23,193,655.75	2.56
15	601231		21,840,427.86	2.41
16	603290		21,556,806.96	2.38
17	603259		21,256,299.42	2.34
18	688518		21,026,750.14	2.32
19	300260		20,768,808.03	2.29
20	300363		20,097,810.00	2.21
21	002801		19,687,625.55	2.17
22	603456		19,612,030.24	2.16
23	300244		19,592,364.00	2.16
24	603236		19,296,732.00	2.13
25	603613		18,751,751.00	2.07
26	600873		18,408,796.69	2.03
27	600732		18,397,600.52	2.03
28	002166		18,392,752.06	2.03
29	688037		18,241,994.19	2.01

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8.4.2**2% 20**

				(%)
1	601615		30,930,108.00	3.41
2	601872		27,623,632.18	3.04
3	600089		26,933,373.84	2.97
4	300073		26,868,207.00	2.96
5	603217		26,370,755.40	2.91
6	000977		25,409,859.90	2.80
7	300481		25,231,030.01	2.78
8	300260		24,229,462.90	2.67
9	002049		23,929,727.93	2.64
10	000498		23,835,335.01	2.63
11	603688		23,812,268.78	2.62

12	601668		23,748,420.00	2.62
13	600765		23,675,679.98	2.61
14	600039		22,905,116.00	2.52
15	601666		22,736,886.50	2.51
16	603613		22,639,938.20	2.50
17	603290		22,414,790.00	2.47
18	600481		22,372,485.33	2.47
19	000933		21,889,531.88	2.41
20	300244		21,738,577.00	2.40
21	002801		21,285,361.75	2.35
22	688122		21,135,170.95	2.33
23	688516		21,066,001.64	2.32
24	688037		21,024,986.46	2.32
25	603668		20,796,226.40	2.29
26	600188		20,596,461.31	2.27
27	300750		20,438,756.00	2.25
28	688005		20,344,307.85	2.24
29	600256		20,172,176.38	2.22
30	688099		20,007,498.26	2.21
31	600499		19,888,985.00	2.19
32	603456		19,697,531.00	2.17
33	000733		19,542,657.35	2.15
34	000519		18,853,533.80	2.08
35	600438		18,817,850.00	2.07
36	002648		18,628,572.97	2.05
37	000983		18,622,221.70	2.05
38	600057		18,179,436.08	2.00

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8.4.3

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	3,442,054,632.05
	3,507,471,898.97

" " " "

8.5

			%
1		34,500,427.67	5.60
2		-	-
3		-	-
		-	-

4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		34,500,427.67	5.60

8.6

						%
1	019666	22	01	338,170	34,500,427.67	5.60

8.7

8.8

8.9

8.10

8.11

8.11.1

8.11.2

8.12

8.12.1

2022 12 5

2022 114

(175)

(175)

(177)
 (175) (177)

8.12.2

8.12.3

1		196,855.06
2		1,795,782.06
3		-
4		-
5		275,063.88
6		-
7		-
8		-
9		2,267,701.00

8.12.4

8.12.5

8.12.6

§ 9

9.1

				%		%
A	143,724	2,791.47	215,427.85	0.05	400,986,278.42	99.95
C	500	4,104.21	537,848.27	26.21	1,514,258.99	73.79
	144,224	2,796.02	753,276.12	0.19	402,500,537.41	99.81

9.2

			%
	A	303,239.83	0.08
	C	10,145.20	0.49
		313,385.03	0.08

9.3

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

§ 10

	A	C
2010 11 18	324,671,697.42	-
	433,136,139.12	1,245,328.84
	64,838,987.65	2,180,642.14
	96,773,420.50	1,373,863.72
	-	-
	401,201,706.27	2,052,107.26

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11.7.1

			(%)		(%)	
	2	1,978,972,606.32	28.58	1,784,971.17	37.70	-
	1	985,083,442.99	14.23	523,375.42	11.05	-
	1	860,555,587.87	12.43	457,216.99	9.66	-
	1	818,507,907.26	11.82	680,430.46	14.37	-
	1	590,520,493.38	8.53	313,740.41	6.63	-
	1	577,752,962.72	8.34	306,965.98	6.48	-
	1	372,812,958.02	5.38	198,069.49	4.18	-
	2	293,927,828.48	4.24	156,180.79	3.30	-
	1	132,708,234.55	1.92	110,322.00	2.33	-
	1	122,871,391.40	1.77	65,282.79	1.38	-
	2	121,281,865.49	1.75	100,820.23	2.13	-
	1	69,705,043.89	1.01	37,034.05	0.78	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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11.7.2

		(%)		(%)		(%)
	45,906,829.40	50.25	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	1,550,044.30	1.70	-	-	-	-
	41,892,097.17	45.86	-	-	-	-
	-	-	-	-	-	-
	2,000,400.00	2.19	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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	-	-	-	-	-	-

11.8

1			2022 1 13
2	4	2021	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 1		2022 4 28
18			2022 5 7
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
27	2022 2		2022 7 21
28	2022		2022 7 21
29			2022 8 4
30			2022 8 17
31			2022 8 17
32			2022 8 24

33	2022		2022 8 31
34	2022		2022 8 31
35			2022 9 2
36	APP		2022 9 28
37	2022 3		2022 10 26
38	2022		2022 10 26
39			2022 11 8
40			2022 12 16

§ 12

12.1

20%

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§ 13

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2023 3 31