

2022

2022 12 31

2023 3 31

## § 1

1.1

2023 3 29

2022 1 1      2022 12 31

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## § 2

## 2.1

	519959		
	2015 7 1		
	55,320,930.30		
	A	C	E
		-	-
	519959	013488	015774
	55,270,355.06	49,973.84	601.40

2022 5 30

A

C

E

2022

5 26

E

## 2.2

	1			300
			PE	
	2	1	" "	
	2			

	3		
	3		
	4		
	5		
		QDII	
			A
		*40%+ 300	*50%+
		*10%	

## 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	
	18	68 9

## 2.5

						222	30
	A			A			17 C
		C E		E			68 9

## § 3

## 3.1

3.1.1	2022			2021			2020		
	A	C	E	A	C	E	A	C	E
	-38,968,957.97	-8,688,274.65	-1,095,618.72	95,393,082.54	275,607.43	-	137,149,353.83	-	-
	-27,443,241.90	-8,656,937.73	-1,035,409.77	-36,047,926.73	-832,222.75	-	195,053,930.80	-	-
	-0.4121	-0.6526	-0.3244	-0.3449	-0.0488	-	0.9441	-	-

	-24.45%	-38.02%	-19.72%	-15.13%	-2.36%	-	56.65%	-	-	
	-17.28%	-18.01%	2.73%	-14.75%	1.07%	-	82.87%	-	-	
3.1. 2	2022			2021			2020			
	37,672,711.1 2	20,324.93	224.83	74,838,089.2 1	24,206,096. 02	-	172,134,239. 13	-	-	
	0.6816	0.4067	0.3738	1.0328	0.9989	-	0.9906	-	-	
	92,943,066.1 8	83,144.33	1,006.58	147,298,286. 08	49,175,143. 15	-	414,372,069. 78	-	-	
	1.6816	1.6638	1.6737	2.0328	2.0292	-	2.3846	-	-	
3.1. 3	2022			2021			2020			
	96.57%	-16.84%	2.73%	137.62%	1.42%	-	178.75%	-	-	

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

1 E 2022 5 30

2022 5 26

E E A E

2

3

4

### 3.2

#### 3.2.1

A

	9.54%	1.82%	2.12%	0.84%	7.42%	0.98%
	-12.37%	1.53%	-7.29%	0.70%	-5.08%	0.83%
	-17.28%	1.59%	-11.38%	0.80%	-5.90%	0.79%
	28.96%	1.61%	0.60%	0.77%	28.36%	0.84%
	71.23%	1.50%	8.23%	0.77%	63.00%	0.73%
	96.57%	1.51%	6.42%	0.83%	90.15%	0.68%

C

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

	9.08%	1.83%	2.12%	0.84%	6.96%	0.99%
	-12.88%	1.53%	-7.29%	0.70%	-5.59%	0.83%
	-18.01%	1.60%	-11.38%	0.80%	-6.63%	0.80%
	-16.84%	1.49%	-11.63%	0.73%	-5.21%	0.76%

E

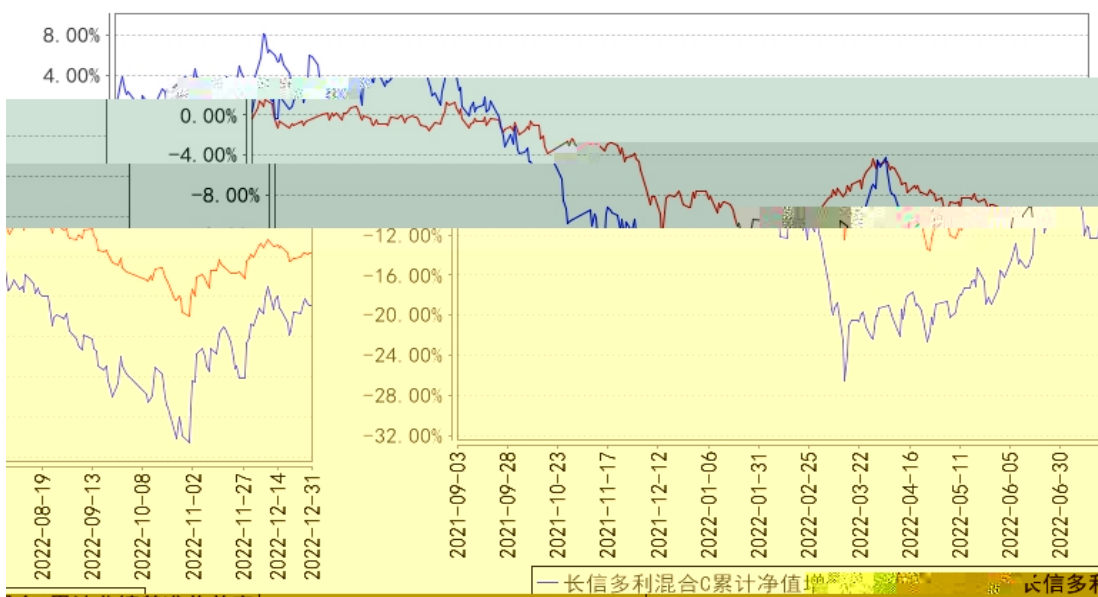
	9.22%	1.82%	2.12%	0.84%	7.10%	0.98%
	-12.76%	1.53%	-7.29%	0.70%	-5.47%	0.83%
	2.73%	1.54%	-1.44%	0.70%	4.17%	0.84%

## 3.2.2

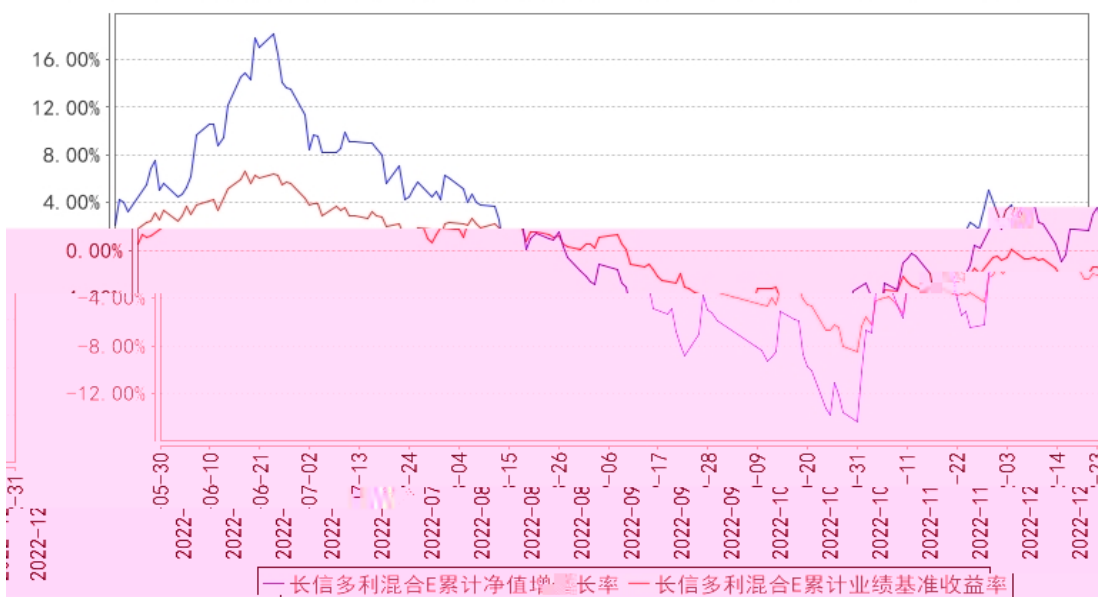
长信多利混合A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信多利混合C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

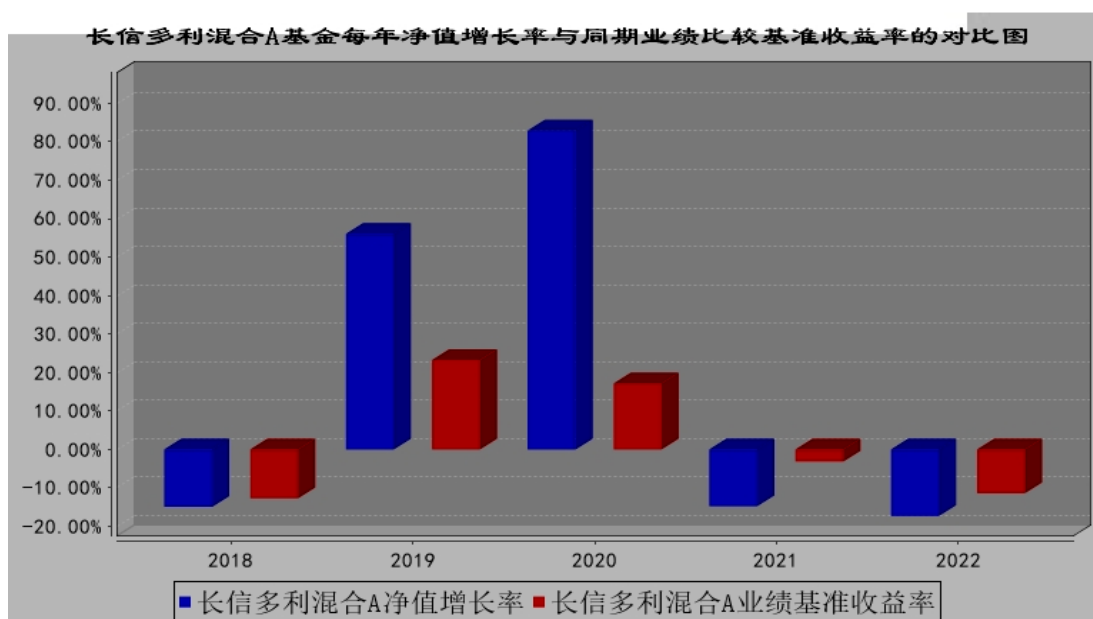


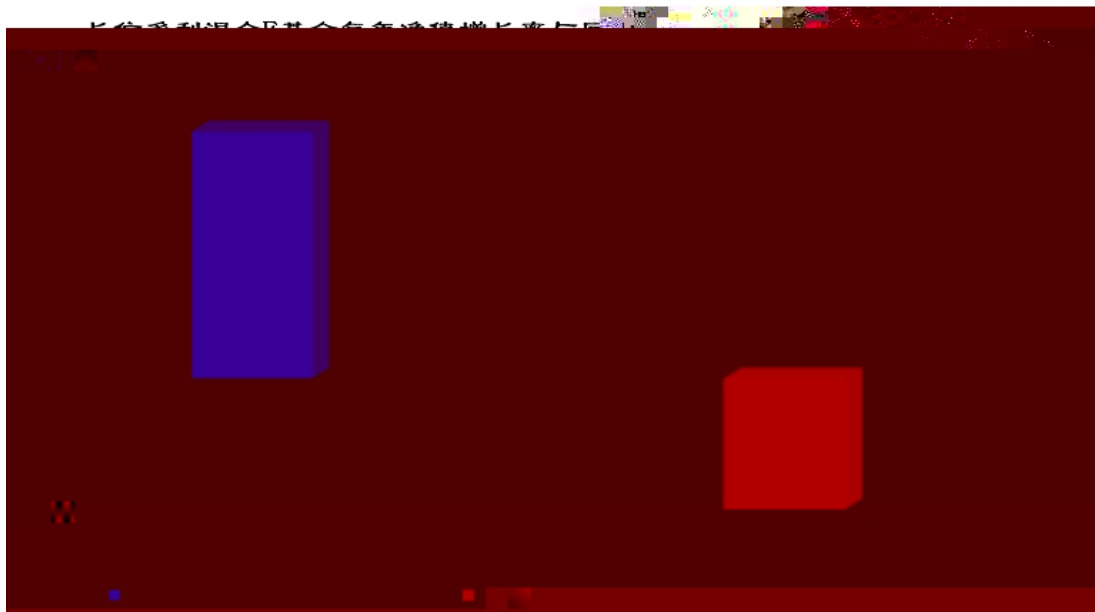
长信多利混合E累计净值增长率与同期业绩比较基准收益率的历史走势对比图



1	2021	9	3						
	A		C				2022	5	30
				E					
2	A		2015	7	1	2022	12	31	C
	2021	9	3			2022	12	31	E
	2022	5	30			2022	12	31	
3								6	

## 3.2.3





	C	2021	9	3	2022	12	31
2021		C					
	E	2022	5	30	2022	12	31
2022		E					
	A	2018	1	1	2022	12	31

### 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	
		13	72	

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

14

72

FOF

FOF

30

50

**4.1.2**

		2021 7 6	-	9	2017 5
					2015 6    2017 4
					2013 7    2015 5

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

### 4.4.2

	2022	12	31		A		1.6816	
1.8916					A		-17.28%	
-11.38%				C		1.6638		1.6638
	C			-18.01%				-11.38%
		1.6737				1.6737		E
2.73%								-1.44%

## 4.5

## 4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

## § 6

6.1

	( ) (23) P00836

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	2,211,177.69	12,328,627.98
		10,818.20	115,422.00
		20,202.97	90,944.67
	7.4.7.2	91,151,033.75	187,707,958.96
		85,766,367.54	177,700,958.96
		-	-
		5,384,666.21	10,007,000.00
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		78,241.77	-
		-	-
		18,152.24	33,431.84

		-	-
	7.4.7.8	-	175,961.84
		93,489,626.62	200,452,347.29
		<b>2022 12 31</b>	<b>2021 12 31</b>
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		4.82	1,965,506.55
		144,803.83	1,394,573.81
		117,963.91	255,420.66
		19,660.65	42,570.10
		44.44	25,263.04
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	179,931.88	295,583.90
		462,409.53	3,978,918.06
	7.4.7.10	55,320,930.30	96,693,566.56
	7.4.7.11	-	-
	7.4.7.12	37,706,286.79	99,779,862.67
		93,027,217.09	196,473,429.23
		93,489,626.62	200,452,347.29

1 2022 12 31 A 1.6816 C

1.6638 E 1.6737 55,320,930.30

A 55,270,355.06 C 49,973.84 E

601.40

2 XBRL 3 <

> 2021 " " "

" " " 2022 " " "

" 2021 " " " " "

" " 2022 " " " "

## 7.2

2022 1 1 2022 12 31

		2022 1 1 2022 12 31	2021 1 1 2021 12 31
		-34,355,613.74	-30,305,348.06
1.		57,971.21	393,663.44
	7.4.7.13	57,971.21	137,530.28
		-	256,133.16
		-	-
		-	-
		-	-
2.	" -"	-46,079,471.05	101,369,714.79
	7.4.7.14	-47,426,032.18	100,126,291.81
		-	-
	7.4.7.15	176,552.52	13,073.70
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	1,170,008.61	1,230,349.28
		-	-
		-	-
3.	7.4.7.20	11,617,261.94	-132,548,839.45
4.	" -"	-	-
5.	" -"	48,624.16	480,113.16
		2,779,975.66	6,574,801.42
1	7.4.10.2.1	2,086,115.84	3,801,992.49
2	7.4.10.2.2	347,685.99	633,665.50
3	7.4.10.2.3	158,028.83	67,494.84
4		-	-
5		-	-

		-	-
6	7.4.7.22	-	-
7		-	-
8	7.4.7.23	188,145.00	2,071,648.59
" -"		-37,135,589.40	-36,880,149.48
		-	-
" -"		-37,135,589.40	-36,880,149.48
		-	-
		-37,135,589.40	-36,880,149.48

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	96,693,566.56	-	99,779,862.67	196,473,429.23
	-	-	-	-
	-	-	-	-
	-	-	-	-
	96,693,566.56	-	99,779,862.67	196,473,429.23
" -"	-41,372,636.26	-	-62,073,575.88	-103,446,212.14
	-	-	-37,135,589.40	-37,135,589.40
	-41,372,636.26	-	-24,937,986.48	-66,310,622.74

" -"				
1.	19,490,995.52	-	14,575,742.30	34,066,737.82
2.	-60,863,631.78	-	-39,513,728.78	-100,377,360.56
	-	-	-	-
" -"				
	-	-	-	-
	55,320,930.30	-	37,706,286.79	93,027,217.09
	2021 1 1 2021 12 31			
	173,772,237.99	-	240,599,831.79	414,372,069.78
	-	-	-	-
	-	-	-	-
	-	-	-	-
	173,772,237.99	-	240,599,831.79	414,372,069.78
" -"	-77,078,671.43	-	-140,819,969.12	-217,898,640.55
	-	-	-36,880,149.48	-36,880,149.48
	-77,078,671.43	-	-103,939,819.64	-181,018,491.07
" -"				
1.	57,284,471.18	-	68,717,255.50	126,001,726.68
2.	-134,363,142.61	-	-172,657,075.14	-307,020,217.75
	-	-	-	-

" -"				
	-	-	-	-
	96,693,566.56	-	99,779,862.67	196,473,429.23

7.1 7.4

\_\_\_\_\_

7.4

7.4.1

( " " )

( " " )

(

" " ) [2015]1069

1,472,766,279.25

( ) 2015 7 1

[2020]1527

2020

9 24

2020 9

24

2021 9 1

C

2021 9 3

C ( " C" )

C 0.60%

A ( " A" )

A

2022 5 26

E ( " E" ) E 2022 5 30 0.60%  
A C

) ( )  
( )

0%-95% 50%  
20% 5% ( )

2020 9 24 " 300 × 60%+  
× 40%" " × 40%+ 300 × 50%+ ( )  
) × 10%"

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)

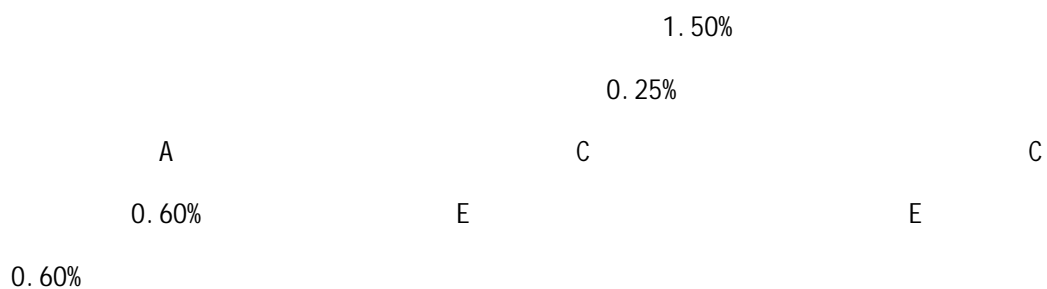
( )

( )

( )

(3)

(4)

**7.4.4.10****7.4.4.11**

(1) 12

3

(2)

(3)

(4)

(5)

**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
	12,328,627.98	115,422.00
		90,944.67
175,961.84		

-

-

12,329,877.44

115,474.30

90,985.57

0.00

187,707,958.96

174,619.18

187,882,578.14

### 7.4.5.2

### 7.4.5.3

### 7.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2014]81

[2015]101

[2016]36

[2016]46

[2016]127

[2016]140

[2017]2

[2017]56

[2017]90

(1)

(

)

2018 1 1

3%

(2)

(3)

1 ( 1 )

1 ( 1 ) 50%

1 20%

H H

( " " ) H

H 20% H

20%

(4) A 0.10% ( )

(5)

**7.4.7**

**7.4.7.1**

	2022 12 31	2021 12 31
	2,211,177.69	12,328,627.98
	2,210,735.65	12,328,627.98
	442.04	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	-	-
	-	-
	-	-
	2,211,177.69	12,328,627.98

## 7.4.7.2

		2022 12 31			
		92,272,010.76	-	85,766,367.54	-6,505,643.22
-		-	-	-	-
		5,284,333.60	107,194.01	5,384,666.21	-6,861.40
		-	-	-	-
		5,284,333.60	107,194.01	5,384,666.21	-6,861.40
		-	-	-	-
		-	-	-	-
		-	-	-	-
		97,556,344.36	107,194.01	91,151,033.75	-6,512,504.62
		2021 12 31			
		195,843,585.52	-	177,700,958.96	-18,142,626.56
-		-	-	-	-
		-	-	-	-
		9,994,140.00	-	10,007,000.00	12,860.00
		9,994,140.00	-	10,007,000.00	12,860.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		205,837,725.52	-	187,707,958.96	-18,129,766.56

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
	-	175,961.84
	-	-
	-	-
	-	175,961.84

## 7.4.7.9

	2022 12 31	2021 12 31
	-	-
	119.89	119.40
	-	-
	20,811.99	116,464.50
	20,811.99	116,464.50
	-	-
	-	-
	9,000.00	9,000.00
	30,000.00	50,000.00
	120,000.00	120,000.00
	179,931.88	295,583.90

## 7.4.7.10

A

	2022 1 1	2022 12 31

	72,460,196.87	72,460,196.87
	10,364,801.55	10,364,801.55
" -"	-27,554,643.36	-27,554,643.36
/	-	-
/	-	-
	-	-
" -"	-	-
	55,270,355.06	55,270,355.06

C

	2022 1 1		2022 12 31	
	24,233,369.69		24,233,369.69	
	3,338,386.62		3,338,386.62	
" -"	-27,521,782.47		-27,521,782.47	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	49,973.84		49,973.84	

E

	2022 5 30		2022 12 31	
	-		-	
	5,787,807.35		5,787,807.35	
" -"	-5,787,205.95		-5,787,205.95	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	601.40		601.40	

1

( )

( )

2 2022 5 26

E

2022 5 30

A

C

E

7.4.7.11

7.4.7.12

## A

	130,871,501.45	-56,033,412.24	74,838,089.21
	-38,968,957.97	11,525,716.07	-27,443,241.90
	-24,151,942.81	14,429,806.62	-9,722,136.19
	15,596,786.71	-7,212,134.99	8,384,651.72
	-39,748,729.52	21,641,941.61	-18,106,787.91
	-	-	-
	67,750,600.67	-30,077,889.55	37,672,711.12

## C

	24,206,096.02	735,677.44	24,941,773.46
	-8,688,274.65	31,336.92	-8,656,937.73
	-15,497,496.44	-754,168.80	-16,251,665.24
	2,327,176.83	-349,278.90	1,977,897.93
	-17,824,673.27	-404,889.90	-18,229,563.17
	-	-	-
	20,324.93	12,845.56	33,170.49

## E

	-	-	-
	-1,095,618.72	60,208.95	-1,035,409.77
	1,095,843.55	-60,028.60	1,035,814.95
	3,733,268.16	479,924.49	4,213,192.65
	-2,637,424.61	-539,953.09	-3,177,377.70
	-	-	-
	224.83	180.35	405.18

## 7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
						52,660.65				114,072.10
						-				-
						-				-
						3,949.58				19,959.36
						1,360.98				3,498.82
						57,971.21				137,530.28

## 7.4.7.14

## 7.4.7.14.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	155,413,562.75	726,689,001.97
	202,409,041.88	626,562,710.16
	430,553.05	-
	-47,426,032.18	100,126,291.81

## 7.4.7.15

## 7.4.7.15.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
---	169,620.77	-
---	6,931.75	13,073.70
---	-	-
---	-	-
	176,552.52	13,073.70

## 7.4.7.15.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	13,195,244.65	48,164,783.58
	12,897,620.00	47,347,644.00
	290,684.65	804,065.88
	8.25	-
	6,931.75	13,073.70

## 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						
				1,170,008.61			1,230,349.28			
				-			-			
				-			-			
				1,170,008.61			1,230,349.28			

## 7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12	31	31		12	31	31	
1.				11,617,261.94				-132,548,839.45
				11,636,983.34				-132,587,908.45
				-19,721.40				39,069.00
				-				-
				-				-
				-				-
				-				-
2.				-				-
				-				-
3.				-				-

	-	-
	11,617,261.94	-132,548,839.45

## 7.4.7.21

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	47,873.34	462,872.82
	750.82	17,240.34
	48,624.16	480,113.16

30

30

3

75%

3

6

50%

6

25%

## 7.4.7.22

## 7.4.7.23

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	30,000.00	50,000.00
	120,000.00	120,000.00
	-	-
	36,000.00	36,000.00
	1,200.00	1,200.00
	-	1,861,948.61
	945.00	2,499.98
	188,145.00	2,071,648.59

## 7.4.8

## 7.4.8.1

## 7.4.8.2

## 7.4.9

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

## 7.4.10

## 7.4.10.1

## 7.4.10.1.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		%		%
	121,741,130.69	48.06	454,474,508.91	35.85

## 7.4.10.1.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		%		%
	11,092,373.60	100.00	1,533,507.53	14.41

## 7.4.10.1.3

## 7.4.10.1.4

## 7.4.10.1.5

	2022 1 1 2022 12 31			
		%		%
	94,994.33	48.78	13,264.72	63.74
	2021 1 1 2021 12 31			
		%		%
	415,747.84	48.21	104,812.16	89.99

1

2

## 7.4.10.2

## 7.4.10.2.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	2,086,115.84	3,801,992.49
	607,800.60	880,599.59

1.5%

= × 1.5%/

## 7.4.10.2.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	347,685.99	633,665.50

0.25%

= × 0.25%/

## 7.4.10.2.3

--	--

	2022 1 1 2022 12 31			
	A	C	E	
	-	4.04	4.04	8.08
	-	4.04	4.04	8.08
	2021 1 1 2021 12 31			
	A	C	E	
	-	2.32	-	2.32
	-	2.32	-	2.32

1 2021 9 3

2 A C

× 0.60%

C = C × 0.60%÷

3 2022 5 30 E E

× 0.60%

E = E × 0.60%÷

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	2022 1 1 2022 12 31	2022 5 30 2022 12 31
	A	C	E
2015 7 1	-	-	-
	21,459,228.91	-	-
/	-	-	-
	-	-	-
/	8,682,576.72	-	-
	12,776,652.19	-	-
	23.10%	-	-
	2021 1 1 2021 12 31	2021 9 3 2021 12 31	-
	A	C	E
2015 7 1	-	-	-
	33,295,030.25	-	-
/	2,564,198.66	-	-
	-	-	-

/	14,400,000.00	-	-
	21,459,228.91	-	-
	22.19%	-	-

## 7.4.10.5.2

## 7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	2,211,177.69	52,660.65	12,328,627.98	114,072.10

2022 12 31

"

"

2021 12 31

## 7.4.10.7

## 7.4.10.8

10,620.43 ) 10,818.20 (2021 ) (2021 ) (2021 )

## 7.4.11

7.4.12 2022 12 31

7.4.12.1 /

/

## 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			-			-
			5,384,666.21			10,007,000.00
			5,384,666.21			10,007,000.00

**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		
	2, 211, 177. 69	-	-	-	-	2, 211, 177. 69
	10, 818. 20	-	-	-	-	10, 818. 20
	20, 202. 97	-	-	-	-	20, 202. 97
	5, 384, 666. 21	-	-	-	85, 766, 367. 54	91, 151, 033. 75
	-	-	-	-	18, 152. 24	18, 152. 24
	-	-	-	-	78, 241. 77	78, 241. 77
	7, 626, 865. 07	-	-	-	85, 862, 761. 55	93, 489, 626. 62
	-	-	-	-	144, 803. 83	144, 803. 83
	-	-	-	-	117, 963. 91	117, 963. 91
	-	-	-	-	19, 660. 65	19, 660. 65
	-	-	-	-	4. 82	4. 82
	-	-	-	-	44. 44	44. 44
	-	-	-	-	179, 931. 88	179, 931. 88
	-	-	-	-	462, 409. 53	462, 409. 53
	7, 626, 865. 07	-	-	-	85, 400, 352. 02	93, 027, 217. 09
2021 12 31	6	6 -1	1-5	5		

	12,328,627.98	-	-	-	-	12,328,627.98
	115,422.00	-	-	-	-	115,422.00
	90,944.67	-	-	-	-	90,944.67
	10,007,000.00	-	-	-	177,700,958.96	187,707,958.96
	-	-	-	-	33,431.84	33,431.84
	-	-	-	-	175,961.84	175,961.84
	22,541,994.65	-	-	-	177,910,352.64	200,452,347.29
	-	-	-	-	1,965,506.55	1,965,506.55
	-	-	-	-	1,394,573.81	1,394,573.81
	-	-	-	-	255,420.66	255,420.66
	-	-	-	-	42,570.10	42,570.10
	-	-	-	-	25,263.04	25,263.04
	-	-	-	-	295,583.90	295,583.90
	-	-	-	-	3,978,918.06	3,978,918.06
	22,541,994.65	-	-	-	173,931,434.58	196,473,429.23

## 7.4.13.4.1.2

		2022	12	31
				2021
				12
				31
	27			-517.57
				-8,016.51
	27			517.57
				8,016.51

## 7.4.13.4.2

## 7.4.13.4.2.1

		2022	12	31

	-	21,911,327.34	-	21,911,327.34
	-	21,911,327.34	-	21,911,327.34
	-	-	-	-
	-	21,911,327.34	-	21,911,327.34
	2021 12 31			
		12,460,158.59		12,460,158.59
	-	12,460,158.59	-	12,460,158.59
	-	-	-	-
	-	12,460,158.59	-	12,460,158.59

## 7.4.13.4.2.2

		2022 12 31	2021 12 31
	5%	1,095,566.37	623,007.93
	5%	-1,095,566.37	-623,007.93

## 7.4.13.4.3

## VaR (Value at Risk)

12 31

## 7.4.13.4.3.1

	2022 12 31		2021 12 31	
		%		%
	85,766,367.54	92.19	177,700,958.96	90.45
	-	-	-	-
	5,384,666.21	5.79	10,007,000.00	5.09
	-	-	-	-
	-	-	-	-
	-	-	-	-
	91,151,033.75	97.98	187,707,958.96	95.54

## 7.4.13.4.3.2

	95%			
	2022 12 31		2021 12 31	
VaR				
5.05%(2021 12 31 VaR 7.88%)	-4,700,162.90		-15,472,606.22	

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
	85,766,367.54	174,992,225.18
	5,384,666.21	10,194,548.19
	-	2,521,185.59
	91,151,033.75	187,707,958.96

## 7.4.14.2.2

)	(
---	---

## 7.4.14.2.3

## 7.4.14.2.3.1

	2022 1 1		2022 12 31	
	-	2,521,185.59	2,521,185.59	
	-	-	-	-
/	-	-	-	-
	-	-	-	-

	-	2,416,511.77	2,416,511.77
	-	-104,673.82	-104,673.82
	-	-104,673.82	-104,673.82
	-	-	-
	-	-	-
	-	-	-
---			
	2021 1 1 2021 12 31		
	-	5,751,186.04	5,751,186.04
	-	2,051,636.14	2,051,636.14
/	-	-	-
	-	-	-
	-	5,295,977.61	5,295,977.61
	-	14,341.02	14,341.02
	-	14,341.02	14,341.02
	-	-	-
	-	2,521,185.59	2,521,185.59
---	-	469,549.45	469,549.45

## 7.4.14.2.3.2

			/
	-		0.00% - 0.00%

				/	
	2,521,185.59			17.17% - 184.29%	

7.4.14.3

7.4.14.4

7.4.15

## § 8

8.1

			%
1		85,766,367.54	91.74
		85,766,367.54	91.74
2		-	-
3		5,384,666.21	5.76
		5,384,666.21	5.76
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,221,995.89	2.38
8		116,596.98	0.12
9		93,489,626.62	100.00

21,911,327.34

23.55%

## 8.2

## 8.2.1

			%
A		-	-
B		-	-
C		51,274,996.20	55.12
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		7,669,065.00	8.24
M		-	-
N		-	-
O		-	-
P		-	-
Q		4,910,979.00	5.28
R		-	-
S		-	-
		63,855,040.20	68.64

## 8.2.2

		%
	-	-
	16,617,094.70	17.86
	-	-
	-	-
	-	-
	5,294,232.64	5.69
	-	-
	-	-
	-	-
	-	-
	-	-
	21,911,327.34	23.55

## 8.3

					%
1	601888		35,500	7,669,065.00	8.24
2	603392		51,215	6,488,940.50	6.98
3	01992		517,400	5,352,020.06	5.75
4	600763		32,100	4,910,979.00	5.28
5	002959		79,800	4,813,536.00	5.17
6	600132		34,900	4,445,562.00	4.78
7	688050		18,931	4,367,381.70	4.69
8	02273		96,800	4,366,661.07	4.69
9	03690	-W	26,200	4,088,621.85	4.40
10	603345		24,700	3,998,436.00	4.30
11	02331		64,207	3,885,746.16	4.18
12	603908		63,600	3,870,696.00	4.16
13	603008		129,300	3,691,515.00	3.97
14	600600		33,800	3,633,500.00	3.91
15	600060		260,500	3,527,170.00	3.79
16	600419		221,400	3,471,552.00	3.73
17	01929		231,400	3,290,706.63	3.54
18	603486		44,600	3,253,124.00	3.50
19	300760		9,200	2,906,924.00	3.12
20	300138		158,300	2,806,659.00	3.02
21	06606	-B	59,000	927,571.57	1.00

" "

## 8.4

## 8.4.1

2% 20

				(%)
1	002572		6,099,517.00	3.10
2	01992		5,857,814.48	2.98
3	01929		4,794,700.62	2.44
4	002216		4,763,592.40	2.42
5	000999		4,726,225.00	2.41
6	300759		4,562,709.08	2.32
7	603708		4,466,011.61	2.27
8	002959		4,434,211.00	2.26
9	300138		4,331,402.00	2.20
10	002507		4,262,138.00	2.17
11	03690	-W	4,228,134.85	2.15
12	600763		4,200,283.00	2.14
13	02331		4,150,319.44	2.11

14	02273		4,108,559.08	2.09
15	603008		3,941,874.15	2.01
16	603345		3,770,522.00	1.92
17	09869		3,606,048.08	1.84
18	002291		3,285,826.00	1.67
19	600419		3,215,208.00	1.64
20	603908		2,803,527.00	1.43

" "

**8.4.2****2% 20**

				(%)
1	603908		8,779,546.00	4.47
2	000423		7,606,173.00	3.87
3	603187		7,261,333.00	3.70
4	300824		7,128,276.18	3.63
5	300759		7,061,156.50	3.59
6	300894		6,216,073.00	3.16
7	002959		6,124,685.00	3.12
8	000999		5,626,401.00	2.86
9	002223		5,487,682.88	2.79
10	002027		5,463,672.00	2.78
11	002572		5,419,555.00	2.76
12	688696		5,382,571.69	2.74
13	600060		5,304,578.00	2.70
14	603392		4,869,366.00	2.48
15	600600		4,334,219.00	2.21
16	002507		4,168,005.00	2.12
17	601021		4,131,642.00	2.10
18	600298		4,121,709.00	2.10
19	002216		3,930,606.00	2.00
20	09869		3,914,455.98	1.99

" "

**8.4.3**

:

	98,837,467.12
	155,413,562.75

" " " "

**8.5**

			%
1		5,384,666.21	5.79
2		-	-
3		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		5,384,666.21	5.79

**8.6**

					%	
1	019666	22	01	52,780	5,384,666.21	5.79

**8.7****8.8****8.9****8.10****8.11****8.11.1****8.11.2****8.12****8.12.1**

2021 10 19 12 30  
 14,320 2017  
 12 9 <  
 >  
 2018 2020  
 " "  
 2021 10 19 14,326.79 2021 12 30 1.5  
 2022 7 1 1.5 5,000  
 OA ,  
 40  
 182  
 40  
 182

8.12.2

8.12.3

1		20,202.97

2		78,241.77
3		-
4		-
5		18,152.24
6		-
7		-
8		-
9		116,596.98

8.12.4

8.12.5

8.12.6

## §9

9.1

				%		%
A	16,711	3,307.42	12,776,652.19	23.12	42,493,702.87	76.88
C	27	1,850.88	0.00	0.00	49,973.84	100.00
E	1	601.40	0.00	0.00	601.40	100.00
	16,739	3,304.91	12,776,652.19	23.10	42,544,278.11	76.90

9.2

			%
	A	138,881.44	0.25
	C	498.06	1.00

	E	601.40	100.00
		139,980.90	0.25

## 9.3

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

## § 10

	A	C	E
2015 7 1	1,472,766,279.25	-	-
	72,460,196.87	24,233,369.69	-
	10,364,801.55	3,338,386.62	5,787,807.35
	27,554,643.36	27,521,782.47	5,787,205.95
	-	-	-
	55,270,355.06	49,973.84	601.40

E 2022 5 30

## § 11

11.1

11.2

11.2.1

2022 2 21

11.2.2

11.3

11.4

11.5

30,000.00

6

11.6

11.6.1

1	
	2022 1 18

11.6.2

## 11.7

## 11.7.1

			(%)		(%)	
	2	121,741,130.69	48.06	94,994.33	48.78	-
	1	78,901,011.34	31.15	65,590.99	33.68	-
	1	22,391,515.73	8.84	20,853.71	10.71	-
	1	21,604,268.11	8.53	9,814.35	5.04	-
	2	8,688,224.29	3.43	3,475.28	1.78	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

1

1

2

&lt;1998&gt;29

[2007]48

1  
a  
b  
c  
d  
2

## 11.7.2

		(%)		(%)		(%)
	11,092,373. 60	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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## § 12

### 12.1

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### 12.2

## § 13

### 13.1

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