

2022

2022 12 31

2023 3 31

§ 1

1.1

" "

2023 3 29

2022 1 1      2022 12 31

<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	.....	6
2.4	.....	6
2.5	.....	6
<b>§ 3</b>	.....	<b>7</b>
3.1	.....	7
3.2	.....	8
3.3	.....	11
<b>§ 4</b>	.....	<b>11</b>
4.1	.....	11
4.2	.....	13
4.3	.....	14
4.4	.....	15
4.5	.....	15
4.6	.....	16
4.7	.....	16
4.8	.....	17
4.9	.....	17
<b>§ 5</b>	.....	<b>17</b>
5.1	.....	17
5.2	.....	17
5.3	.....	17
<b>§ 6</b>	.....	<b>17</b>
6.1	.....	17
6.2	.....	17
<b>§ 7</b>	.....	<b>19</b>
7.1	.....	19
7.2	.....	21
7.3	.....	22
7.4	.....	25
<b>§ 8</b>	.....	<b>59</b>

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8.1	.....	59
8.2	.....	59
8.3	.....	60
8.4	.....	60
8.5	.....	62
8.6	.....	62
8.7	.....	62
8.8	.....	62
8.9	.....	62
8.10	.....	63
8.11	.....	63
8.12	.....	63
<b>§ 9</b>	.....	<b>65</b>
9.1	.....	65
9.2	.....	65
9.3	.....	66
<b>§ 10</b>	.....	<b>66</b>
<b>§ 11</b>	.....	<b>66</b>
11.1	.....	66
11.2	.....	66
11.3	.....	66
11.4	.....	66
11.5	.....	67
11.6	.....	67
11.7	.....	67
11.8	.....	68
<b>§ 12</b>	.....	<b>72</b>
12.1	20% .....	72
12.2	.....	72
<b>§ 13</b>	.....	<b>72</b>
13.1	.....	72
13.2	.....	73
13.3	.....	73

## § 2

## 2.1

	519957	
	2015 7 6	
	758,212,302.00	
	A	C
	A	C
	519957	519956
	1,191,845.89	757,020,456.11

## 2.2

	1
	2
	1
	" "
	2
	3
	3

	4	
	300	× 60%+ × 40%

## 2.3

	021-61009999	020-66338888
	zhouyg@cxfund.com.cn	cui rj@gf.com.cn
	4007005566	95575
	021-61009800	020-87553363-6731
	68 9	2 618
	9	68 26
	200120	34
		510627

## 2.4

	www.cxfund.com.cn
	68 9
	26 34

## 2.5

		588
	42	
		17

## § 3

## 3.1

3.1.	2022	2021	2020
------	------	------	------

1	C		C		C	
	A		A		A	
	-95,856.88	-107,070,707.78	-68,573.54	32,063,879.43	304,143.16	98,923,220.05
	-239,257.87	-167,797,338.44	105,049.06	41,011,563.65	285,336.02	87,153,657.00
	-0.1934	-0.1359	0.0058	0.0285	0.1043	0.0881
	-19.66%	-14.76%	0.56%	2.93%	10.51%	9.33%
	-14.06%	-14.43%	3.66%	2.96%	9.14%	8.20%
3.1. 2	2022		2021		2020	
	-96,496.95	-113,032,451.21	27,284.55	-74,902,140.81	24,098.67	-64,584,416.58
	-0.0810	-0.1493	0.0278	-0.0451	0.0107	-0.0543
	1,095,348.94	643,988,004.90	1,047,638.69	1,650,918,701.96	2,333,287.64	1,148,630,560.07

	0.9190	0.8507	1.0693	0.9941	1.0315	0.9655
3.1. 3	2022		2021		2020	
	-8.10%	-14.93%	6.93%	-0.59%	3.15%	-3.45%

1

2

3

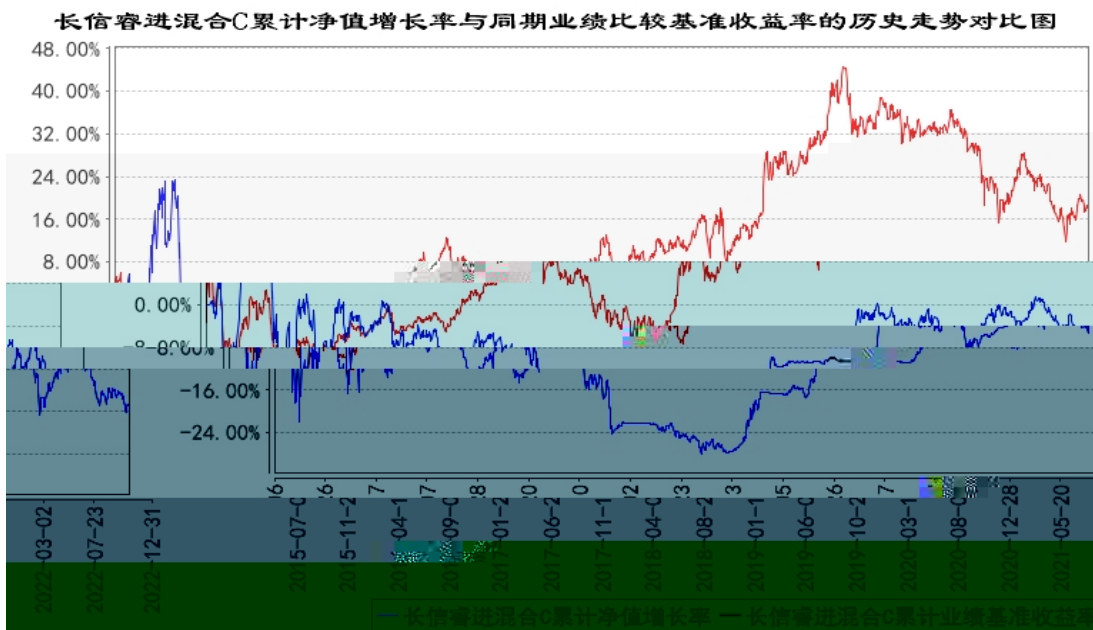
## 3.2

## 3.2.1

A

	-2.23%	0.68%	1.12%	0.77%	-3.35%	-0.09%
	-11.14%	0.75%	-7.70%	0.66%	-3.44%	0.09%
	-14.06%	0.82%	-11.98%	0.77%	-2.08%	0.05%
	-2.76%	0.62%	2.95%	0.78%	-5.71%	-0.16%
	4.31%	0.59%	10.77%	0.77%	-6.46%	-0.18%
	-8.10%	1.15%	18.40%	0.82%	-26.50%	0.33%

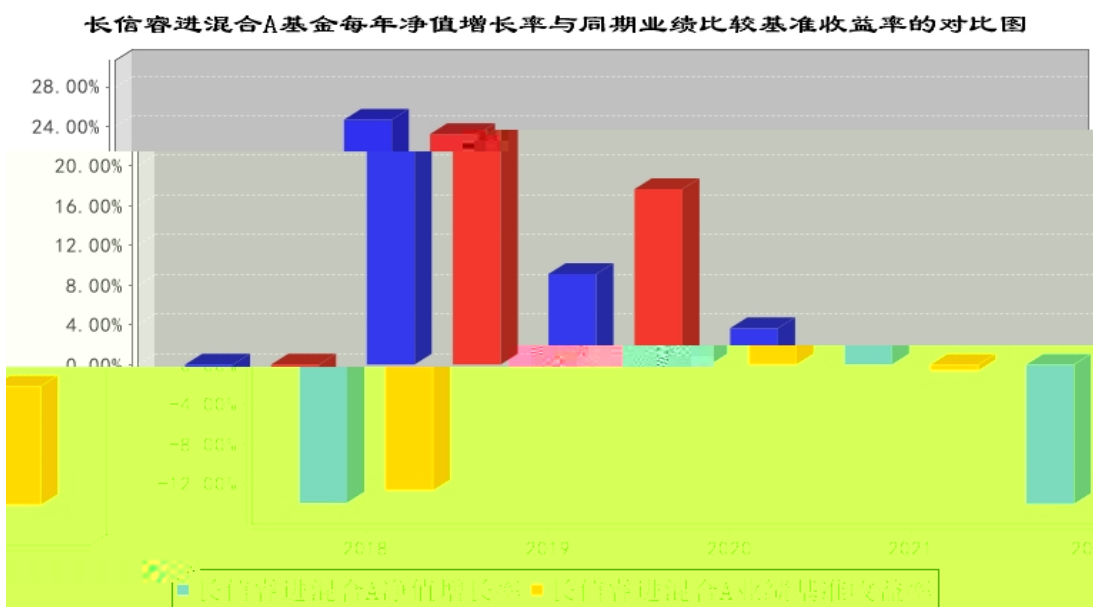


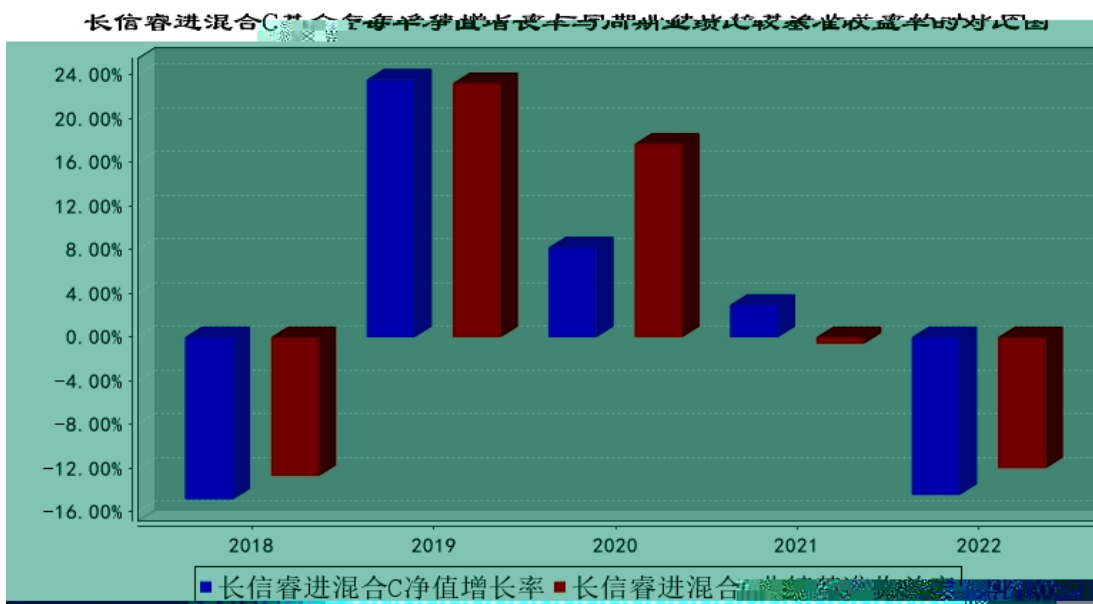


1 2015 7 6 2022 12 31

2 6

### 3.2.3





### 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)			
			11	73		

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

30

50

## 4.1.2

		2019			2007 7
		4	-	15	
		12			

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		A		0.9190	
0.9190					A	-14.06%		C
0.8507				0.8507			C	-14.43%
								-11.98%

### 4.5

2023

2023

2023

2024

2023

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

---

5.3

2022

§ 6

6.1

	(2023) 21082

## 6.2

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



	7.4.7.2	413,240,927.25	1,596,493,864.71
		281,170,595.74	447,455,053.11
		-	-
		132,070,331.51	1,149,038,811.60
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	200,000,000.00	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		10,771,930.36	29,609,299.60
		-	-
		0.63	4.00
		-	-
	7.4.7.8	-	12,653,660.39
		854,314,528.76	1,660,555,746.73
		<b>2022 12 31</b>	<b>2021 12 31</b>
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		206,374,826.94	3,990,830.35
		1,516,207.86	-
		839,982.56	2,120,083.20
		83,998.23	353,347.19
		44,723.69	1,129,998.47
		-	-
		827.05	43,342.02
		-	-
		-	-
	7.4.7.9	370,608.59	951,804.85
		209,231,174.92	8,589,406.08
	7.4.7.10	758,212,302.00	1,661,763,884.51
	7.4.7.11	-	-
	7.4.7.12	-113,128,948.16	-9,797,543.86
		645,083,353.84	1,651,966,340.65

				854,314,528.76		1,660,555,746.73
1	2022	12	31	A	0.9190	C
	0.8507			758,212,302.00		A 1,191,845.89
		C		757,020,456.11		
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
		-141,663,739.98	82,180,746.08
1.		818,333.65	15,685,217.55
	7.4.7.13	777,500.22	4,613,741.94
		-	9,867,091.01
		-	-
		40,833.43	1,204,384.60
		-	-
		-	-
2.		-81,635,719.79	57,332,159.86
" _"			
	7.4.7.14	-99,246,745.46	55,453,663.99
		-	-
	7.4.7.15	13,511,402.02	179,778.49
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	4,099,623.65	1,698,717.38

		-	-
		-	-
3.	7. 4. 7. 20	-60,870,031.65	9,121,306.82
4.	" -"	-	-
5.	7. 4. 7. 21	23,677.81	42,061.85
		26,372,856.33	41,064,133.37
1	7. 4. 10. 2. 1	17,241,718.71	20,980,240.04
2	7. 4. 10. 2. 2	2,528,752.98	3,536,251.06
3	7. 4. 10. 2. 3	6,345,624.96	10,600,506.99
4		-	-
5		-	-
		-	-
6	7. 4. 7. 22	-	-
7		29,259.68	24,615.38
8	7. 4. 7. 23	227,500.00	5,922,519.90
" -"		-168,036,596.31	41,116,612.71
		-	-
" -"		-168,036,596.31	41,116,612.71
		-	-
		-168,036,596.31	41,116,612.71

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 7.3

2022 1 1 2022 12 31

	2022 1 1 2022 12 31					

	1,661,763,884.51	-	-9,797,543.86	1,651,966,340.65
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,661,763,884.51	-	-9,797,543.86	1,651,966,340.65
" -"	-903,551,582.51	-	-103,331,404.30	-1,006,882,986.81
	-	-	-168,036,596.31	-168,036,596.31
" -"	-903,551,582.51	-	64,705,192.01	-838,846,390.50
1.	38,146,140.44	-	-1,459,689.82	36,686,450.62
2	-941,697,722.95	-	66,164,881.83	-875,532,841.12
	-	-	-	-

" - "				
	-	-	-	-
	758,212,302.00	-	-113,128,948.16	645,083,353.84
	2021 1 1 2021 12 31			
	1,191,883,474.62	-	-40,919,626.91	1,150,963,847.71
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,191,883,474.62	-	-40,919,626.91	1,150,963,847.71
" - "	469,880,409.89	-	31,122,083.05	501,002,492.94
	-	-	41,116,612.71	41,116,612.71

" -"	469,880,409.89	-	-9,994,529.66	459,885,880.23
1.	1,673,644,162.13	-	-68,089,805.20	1,605,554,356.93
2	-1,203,763,752.24	-	58,095,275.54	-1,145,668,476.70
" -"	-	-	-	-
	-	-	-	-
	1,661,763,884.51	-	-9,797,543.86	1,651,966,340.65

7.1 7.4

7.4

7.4.1

" "

" " [2015]1164

2015

7 6 308,604,154.67

A C A  
C

0%-95%

5%-100%

3%

5%

300

× 60%+

× 40%

7.4.2

2006 2 15

( " " )

XBRL 3 < >

26 73

( " " )

7.4.4

**7.4.3**

2022 1 1 2022 12 31

2022 12 31

2022 1 1 2022 12

31

**7.4.4**

**7.4.4.1**

1 1 12 31

**7.4.4.2**

**7.4.4.3**

(1)

( )

(2)

(3)

/

( 2021 12 31 )

2022 1 1

(1)

(2)

#### 7.4.4.4

12

12

(1)

(2)

29

73

(3)

( 2021 12 31 )  
2022 1 1

(1)

(2)

(3)

#### 7.4.4.5

(1)

(2)

(3)

**7.4.4.6**

1)

2)

**7.4.4.7**

**7.4.4.8**

/(

)

**7.4.4.9** / ( )

(

)

( )

( 2021 12 31 )  
2022 1 1

**7.4.4.10**

**7.4.4.11**

(1) 12

3

(2) A C

(3)

(4)

(5)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

(1)

)

[2017]13

(AMAC)

(

(2)

[2017]6

<

( )>

( ) ( " " )

(3)

[2017]13

2015 1

## 7.4.5

## 7.4.5.1

	2017			22	—	
	23	—			24	
37	—		(	"	"	)
	2020	12	30			
		2022	1	1		2022
				(	[2022]14	)
						2022
				XBRL	3	<
						>
						2022
(a)						2022
				2021		2021 12 31
	2022	1	1			
(i)	2022	1	1			
					18,979,617.92	1,445,133.26
1,374,166.85	12,653,660.39	29,609,299.60	4.00			
					-	
		18,986,872.91	1,445,783.56	1,374,785.25	0.00	
29,609,299.60	4.00					
			1,596,493,864.71			
					1,609,139,001.41	
				3,990,830.35	2,120,083.20	353,347.19
1,129,998.47	742,804.85					
						-

3,990,830.35	2,120,083.20	353,347.19	1,129,998.47	742,804.85
2021	12	31	" "	" "
	"	"	" "	"
"	"	"	"	2022 1 1
			" "	" "
	"	"	" "	"

(b)

7.4.5.2

7.4.5.3

7.4.6

[2002]128

[2008]1

[2012]85

[2015]101

[2016]36

[2016]46

[2016]70

[2016]140

[2017]2

[2017]56

[2017]90

(1)

3%

2018 1 1

2018 1 1

2017 12 31

2017

(2)

(3)

20%

1 ( 1 )

1 1 ( 1 ) 50%

1

50%

20%

(4) 0.1%

(5)

### 7.4.7

#### 7.4.7.1

	2022 12 31	2021 12 31
	229,405,628.02	18,979,617.92
	229,362,269.91	18,979,617.92
	43,358.11	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	-	-
	-	-

	-	-
	229,405,628.02	18,979,617.92

## 7.4.7.2

		2022 12 31			
		344,496,276.77	-	281,170,595.74	-63,325,681.03
-		-	-	-	-
		-	-	-	-
		130,174,577.61	1,797,331.51	132,070,331.51	98,422.39
		130,174,577.61	1,797,331.51	132,070,331.51	98,422.39
		-	-	-	-
		-	-	-	-
		-	-	-	-
		474,670,854.38	1,797,331.51	413,240,927.25	-63,227,258.64
		2021 12 31			
		451,840,112.52	-	447,455,053.11	-4,385,059.41
-		-	-	-	-
		159,000.00	-	281,811.60	122,811.60
		1,146,851,979.18	-	1,148,757,000.00	1,905,020.82
		1,147,010,979.18	-	1,149,038,811.60	2,027,832.42
		-	-	-	-
		-	-	-	-
		-	-	-	-
		1,598,851,091.70	-	1,596,493,864.71	-2,357,226.99

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

	2022		12		31	
	200,000,000.00					-
						-
						-
	200,000,000.00					-
	2021		12		31	
						-
						-
						-

## 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		
								12,653,660.39	
								-	
								-	
								12,653,660.39	

## 7.4.7.9

	2022			12			31		
								-	
								-	

	-	-
	171,308.59	742,804.85
	167,983.59	736,418.90
	3,325.00	6,385.95
	-	-
	9,300.00	9,000.00
	70,000.00	80,000.00
	120,000.00	120,000.00
	370,608.59	951,804.85

## 7.4.7.10

A

	2022 1 1			2022 12 31		
			979,774.30			979,774.30
			956,717.13			956,717.13
" -"			-744,645.54			-744,645.54
/			-			-
/			-			-
			-			-
" -"			-			-
			1,191,845.89			1,191,845.89

C

	2022 1 1			2022 12 31		
			1,660,784,110.21			1,660,784,110.21
			37,189,423.31			37,189,423.31
" -"			-940,953,077.41			-940,953,077.41
/			-			-
/			-			-
			-			-
" -"			-			-
			757,020,456.11			757,020,456.11

## 7.4.7.11

## 7.4.7.12

A

	27,284.55	40,579.84	67,864.39
	-95,856.88	-143,400.99	-239,257.87
	-818.60	75,715.13	74,896.53
	-18,519.49	53,268.89	34,749.40
	17,700.89	22,446.24	40,147.13
	-	-	-
	-69,390.93	-27,106.02	-96,496.95

C

	-74,902,140.81	65,036,732.56	-9,865,408.25
	-107,070,707.78	-60,726,630.66	-167,797,338.44
	84,409,992.40	-19,779,696.92	64,630,295.48
	-2,345,813.67	851,374.45	-1,494,439.22
	86,755,806.07	-20,631,071.37	66,124,734.70
	-	-	-
	-97,562,856.19	-15,469,595.02	-113,032,451.21

## 7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
						745,197.30				4,536,242.27
						-				-
						-				-
						15,046.76				27,053.68
						17,256.16				50,445.99
						777,500.22				4,613,741.94

## 7.4.7.14

## 7.4.7.14.1

	2022	1	1	2022	12	2021	1	1	2021
			31				12	31	
						1,133,287,777.70			2,121,232,604.19
						1,229,617,888.65			2,065,778,940.20

	2,916,634.51	-
	-99,246,745.46	55,453,663.99

## 7.4.7.15

## 7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
---		16,741,855.63		-
---		-3,230,453.61		179,778.49
---		-		-
---		-		-
		13,511,402.02		179,778.49

## 7.4.7.15.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		1,729,515,507.15		401,788,314.38
		1,703,235,736.64		399,631,883.83
		29,500,448.94		1,976,652.06
		9,775.18		-
		-3,230,453.61		179,778.49

## 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						
				4,099,623.65			1,698,717.38			
				-			-			
				-			-			
				4,099,623.65			1,698,717.38			

## 7.4.7.20

	2022	1	1	2022	2021	1	1	2021	
	12	31	31	12	12	31	31	12	
1.				-60,870,031.65			9,121,306.82		
				-58,940,621.62			7,093,474.40		
				-1,929,410.03			2,027,832.42		
				-			-		
				-			-		
				-			-		
				-			-		
2.				-			-		
				-			-		
3.				-			-		
				-			-		
				-60,870,031.65			9,121,306.82		

## 7.4.7.21

	2022	1	1	2022	12	2021	1	1	2021
			31			12		31	
				23,677.81					42,061.85
				23,677.81					42,061.85

30

30

3

75%

3

6

50%

6

25%

## 7.4.7.22

	2022	1	1	2022	12	2021	1	1	2021	12	31
			31								
				70,000.00					80,000.00		
				120,000.00					120,000.00		
				-					-		
				37,200.00					36,000.00		
				300.00					1,200.00		
				-					5,685,319.90		
				227,500.00					5,922,519.90		

## 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	
		%		%
	155,086,949.92	6.89	720,835,757.59	17.28

## 7.4.10.1.2

## 7.4.10.1.3

## 7.4.10.1.4

## 7.4.10.1.5

	2022 1 1 2022 12 31			
		%		%
	144,433.59	9.15	-	-
	2021 1 1 2021 12 31			
		%		%
	671,318.17	21.63	182,776.68	24.82

## 7.4.10.2

## 7.4.10.2.1

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				17,241,718.71				20,980,240.04
				8,422,032.15				9,968,390.23

1.50%

× 1.50%/

## 7.4.10.2.2

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				2,528,752.98				3,536,251.06

0.25%

X 0.25% /

2022 7 18

0.25%

0.15%

## 7.4.10.2.3

	2022			2022		
	1	1	12	12	31	31
	A		C			
	-		7,647.49		7,647.49	
	-		20,005.94		20,005.94	
	-		27,653.43		27,653.43	

	2021 1 1			2021 12 31		
	A	C				
	-	276,119.70		276,119.70		
	-	47,429.01		47,429.01		
	-	323,548.71		323,548.71		

C

0.80%

C

× 0.80%/

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

7.4.10.5.2

7.4.10.6

7.4.10.7

---

7. 4. 10. 8

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	-	10,007,000.00
A-1	-	-
	-	651,147,000.00
	-	661,154,000.00

## 7. 4. 13. 2. 2

## 7. 4. 13. 2. 3

	2022 12 31	2021 12 31
A-1	-	-
A-1	-	-
	-	145,885,000.00
	-	145,885,000.00

AA+

## 7. 4. 13. 2. 4

	2022 12 31	2021 12 31
AAA	50,629,123.29	141,097,000.00
AAA	-	281,811.60
	81,441,208.22	200,621,000.00
	132,070,331.51	341,999,811.60

## 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

202						
2	6	6	-1	1-5	5	
12						
31						
	229,405,628.02		-	-	-	- 229,405,628.02
	314,044.12		-	-	-	- 314,044.12
	581,998.38		-	-	-	- 581,998.38
				132,070,331.51	- 281,170,595.74	413,240,927.25
	200,000,000.00		-	-	-	- 200,000,000.00

	0					
	-	-	-	-	0.63	0.63
	-	-	-	-	10,771,930.36	10,771,930.36
	430,301,670.52	132,070,331.51	-	291,942,526.73	854,314,528.76	
	-	-	-	-	1,516,207.86	1,516,207.86
	-	-	-	-	839,982.56	839,982.56
	-	-	-	-	83,998.23	83,998.23
	-	-	-	-	206,374,826.94	206,374,826.94

						44,723.69	44,723.69
						827.05	827.05
						370,608.59	370,608.59
						209,231,174.92	209,231,174.92
	430,301,670.52		132,070,331.51			-82,711,351.81	645,083,353.84
2021 12 31	6	6	-1	1-5	5		
	18,979,617.92		-	-	-	-	18,979,617.92
	1,445,133.26		-	-	-	-	1,445,133.26

	1,374,166.85	-	-	-	-	1,374,166.85
	728,239,000.00	199,817,000.00	200,637,000.00	20,345,811.60	447,455,053.11	11,596,493,864.71
	-	-	-	-	29,609,299.60	29,609,299.60
	-	-	-	-	4.00	4.00
	-	-	-	-	12,653,660.39	12,653,660.39
	750,037,918.03	199,817,000.00	200,637,000.00	20,345,811.60	489,718,017.11	11,660,555,746.73
	-	-	-	-	3,990,830.35	3,990,830.35
	-	-	-	-	2,120,083.20	2,120,083.20

		-	-	-	-	353,347.19	353,347.19
		-	-	-	-	1,129,998.47	1,129,998.47
		-	-	-	-	43,342.02	43,342.02
		-	-	-	-	951,804.85	951,804.85
		-	-	-	-	8,589,406.08	8,589,406.08
		750,037,918.03	199,817,000.00	200,637,000.00	20,345,811.60	481,128,611.02	1,651,966,340.65

## 7.4.13.4.1.2


		2022 12 31	2021 12 31
			31
	27	-742,819.44	-2,911,714.13
	27	742,819.44	2,911,714.13

## 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	
		%		%
	281,170,595.74	43.59	447,455,053.11	27.09
	-	-	-	-
	132,070,331.51	20.47	1,149,038,811.60	69.56
	-	-	-	-
	-	-	-	-
	-	-	-	-

	413,240,927.25	64.06	1,596,493,864.71	96.64
--	----------------	-------	------------------	-------

## 7.4.13.4.3.2

	95%		
		2022 12 31	2021 12 31
	VaR		
	2.37%(2021 12 31 VaR 2.40%)	-15,256,776.31	-39,727,685.36

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
	281,170,595.74	441,151,752.18
	132,070,331.51	1,150,010,239.55
	-	5,331,872.98
	413,240,927.25	1,596,493,864.71

## 7.4.14.2.2

)	(
---	---

## 7.4.14.2.3

## 7.4.14.2.3.1

	2022 1 1 2022 12 31		
	-	5,331,872.98	5,331,872.98
	-	-	-
/	-	-	-
	-	-	-
	-	6,075,078.15	6,075,078.15
	-	743,205.17	743,205.17
	-	743,205.17	743,205.17
	-	-	-
	-	-	-
---	-	-	-
	2021 1 1 2021 12 31		
	-	6,724,597.92	6,724,597.92
	-	3,552,823.69	3,552,823.69
/	-	-	-

	-	-	-
	-	6,889,308.57	6,889,308.57
	-	1,943,759.94	1,943,759.94
	-	1,943,759.94	1,943,759.94
	-		
	-	5,331,872.98	5,331,872.98
——	-	1,779,049.29	1,779,049.29

2022 12 31

2022

## 7.4.14.2.3.2

				/	
-	-	-	-	-	-
				/	
	5,331,872.98			17.17%-274.17%	

## 7.4.14.3

2022 12 31	(2021 12 31)
31 )	

## 7.4.14.4

--

## 7.4.15

## § 8

## 8.1

			%
1		281,170,595.74	32.91
		281,170,595.74	32.91
2		-	-
3		132,070,331.51	15.46
		132,070,331.51	15.46
		-	-
4		-	-
5		-	-
6		200,000,000.00	23.41
		-	-
7		229,719,672.14	26.89
8		11,353,929.37	1.33
9		854,314,528.76	100.00

## 8.2

## 8.2.1

			%
A		-	-
B		-	-
C		281,170,595.74	43.59
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-

K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		281, 170, 595. 74	43. 59

### 8.2.2

### 8.3

					%
1	600276		669, 947	25, 813, 057. 91	4. 00
2	002518		400, 000	23, 040, 000. 00	3. 57
3	300679		600, 000	22, 200, 000. 00	3. 44
4	600702		120, 000	19, 101, 600. 00	2. 96
5	002281		1, 150, 000	18, 078, 000. 00	2. 80
6	002036		1, 425, 900	17, 638, 383. 00	2. 73
7	002741		958, 800	17, 306, 340. 00	2. 68
8	300286		549, 950	16, 355, 513. 00	2. 54
9	600587		680, 000	14, 565, 600. 00	2. 26
10	300223		200, 000	14, 088, 000. 00	2. 18
11	600745		260, 000	13, 670, 800. 00	2. 12
12	002223		400, 000	12, 744, 000. 00	1. 98
13	600460		381, 800	12, 519, 222. 00	1. 94
14	002536		1, 650, 000	12, 358, 500. 00	1. 92
15	300481		450, 000	12, 028, 500. 00	1. 86
16	605286		259, 933	10, 935, 381. 31	1. 70
17	002876		278, 500	10, 137, 400. 00	1. 57
18	300604		192, 694	8, 590, 298. 52	1. 33

### 8.4

#### 8.4.1

2% 20

				(%)
1	601155		63, 643, 829. 60	3. 85
2	600309		47, 662, 901. 36	2. 89
3	300223		39, 477, 512. 71	2. 39

4	002371		36,276,936.00	2.20
5	601012		33,108,520.00	2.00
6	002738		32,801,279.00	1.99
7	600456		32,487,307.00	1.97
8	002532		32,178,351.00	1.95
9	300438		32,174,020.92	1.95
10	300604		32,134,013.00	1.95
11	600132		31,816,742.85	1.93
12	601888		31,117,075.53	1.88
13	600376		30,829,895.00	1.87
14	600606		30,630,195.35	1.85
15	000822		30,239,031.41	1.83
16	600383		30,169,250.00	1.83
17	601456		29,535,211.33	1.79
18	000988		29,384,318.15	1.78
19	000422		28,277,697.14	1.71
20	300679		27,268,097.35	1.65

" "

## 8.4.2

2% 20

				(%)
1	300604		63,608,240.66	3.85
2	601155		54,015,425.20	3.27
3	300337		53,011,748.49	3.21
4	600309		51,682,392.00	3.13
5	002738		47,253,231.00	2.86
6	600460		38,517,204.00	2.33
7	002371		35,329,865.71	2.14
8	600456		34,932,803.96	2.11
9	600132		34,562,348.58	2.09
10	000988		33,414,899.00	2.02
11	600409		33,096,514.00	2.00
12	000422		32,852,001.00	1.99
13	601012		32,317,755.17	1.96
14	601456		32,266,765.70	1.95
15	600641		31,023,641.47	1.88
16	601888		29,685,317.00	1.80
17	000822		28,957,132.00	1.75
18	002340		28,868,707.22	1.75
19	600596		28,752,109.04	1.74
20	600116		26,892,700.00	1.63

" "

## 8.4.3

	:
	1, 122, 274, 052. 90
	1, 133, 287, 777. 70

" " " "

## 8.5

			%
1		-	-
2		-	-
3		132, 070, 331. 51	20. 47
		81, 441, 208. 22	12. 62
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		132, 070, 331. 51	20. 47

## 8.6

					%
1	220202	22 02	500, 000	51, 143, 904. 11	7. 93
2	2228034	22 02	500, 000	50, 629, 123. 29	7. 85
3	210313	21 13	300, 000	30, 297, 304. 11	4. 70

## 8.7

## 8.8

## 8.9

## 8.10





9		11,353,929.37
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8.12.4

8.12.5

8.12.6

## § 9

9.1

				%		%
A	199	5,989.18	0.00	0.00	1,191,845.89	100.00
C	2,825	267,971.84	7,614,317.69	1.01	749,406,138.42	98.99
	3,024	250,731.58	7,614,317.69	1.00	750,597,984.31	99.00

9.2

			%
	A	0.00	0.00
	C	52,016.73	0.01
		52,016.73	0.01

9.3

	A	0

	C	0
		0
	A	0
	C	0
		0

## § 10

	A	C
2015 7 6	34,971,320.32	273,632,834.35
	979,774.30	1,660,784,110.21
	956,717.13	37,189,423.31
	744,645.54	940,953,077.41
	-	-
	1,191,845.89	757,020,456.11

## § 11

11.1

11.2

11.2.1

2022 2 21

11.2.2

11.3

11.4

11.5

70,000.00

2

## 11.6

## 11.6.1

	2022 1 18

## 11.6.2

## 11.7

## 11.7.1

			(%)		(%)	
	1	972,206,703.09	43.22	613,764.00	38.88	-
	1	766,676,160.03	34.08	560,668.72	35.51	-
	1	193,542,385.51	8.60	141,538.67	8.96	-
	1	161,891,063.93	7.20	118,390.76	7.50	-
	2	155,086,949.92	6.89	144,433.59	9.15	-
	1	-	-	-	-	-

1

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

## 11.7.2

		(%)		(%)		(%)
	178,594.90	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	400,000,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

## 11.8

1			2022 1 13
2	2021 4		2022 1 24
3	2021		2022 1 24
4			2022 1 26

5			2022 2 8
6	" "		2022 2 16
7	" "	" "	2022 2 16
8			2022 2 23
9	" "		2022 2 23
10			2022 3 3
11			2022 3 17
12	2021		2022 3 31
13	2021		2022 3 31
14	2022 1		2022 4 22
15	2022		2022 4 22

16			2022 4 25
17			2022 5 7
18			2022 5 11
19			2022 5 25
20			2022 5 26
21	2022	1	2022 5 31
22			2022 6 8
23			2022 6 13
24			2022 6 15
25			2022 6 15

26			2022 6 29
27			2022 6 30
28			2022 7 14
29			2022 7 14
30			2022 7 14
31			2022 7 14
32			2022 7 14
33	2022 2		2022 7 21
34	2022		2022 7 21
35			2022 8 4
36			2022 8 17
37			2022 8 17
38			2022 8 24

39	2022		2022 8 31
40	2022		2022 8 31
41			2022 9 2
42	APP		2022 9 28
43	2022 3		2022 10 26
44	2022		2022 10 26
45			2022 11 8
46			2022 12 16

## § 12

12.1

20%

20%

12.2

## § 13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

2023 3 31