

2022

2022 12 31

2023 3 31

## § 1

1.1

2023 3 29

"

"

2022 1 1 2022 12 31

---

<b>1.2</b>		
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## § 2

## 2.1

	519951		
	2016 3 23		
	316,663,182.90		
	A	C	E
	CXLTA	-	-
	519951	007863	008071
	277,019,943.93	39,575,436.69	67,802.28

## 2.2

	1 CPI M2 GDP
	2 1 2 3
	3 1 2 3 4 5 6

	4	7		
		1		
		2		
		3		
	300		*50%+	*50%

## 2.3

		021-61009999	010-58560666
		zhouyg@cxfund.com.cn	tgxxpl@cmbc.com.cn
		4007005566	95568
		021-61009800	010-57093382
			2
		68 9	
			2
		9	
		200120	100031

## 2.4

	www.cxfund.com.cn
	68 9
	2

## 2.5

			222 30
	A	C	
		E	
		A	C
		17	E
		9	
			68

## § 3

## 3.1

3.1. 1	2022			2021			2020		
	A	C	E	A	C	E	A	C	E
	-18,743,272.71	-2,049,636.15	45,230,452.33	4,342,464.19	2,371,217.66	46,557,530.41	16,135,240.40	10,294,557.73	40,605,980.54
	-32,835,705.64	-5,130,693.43	-16,481,437.4	1,653,766.28	669,263.54	7,421,586.39	16,710,360.28	11,642,260.81	76,181,875.14
	-0.2809	-0.0436	-0.0662	0.0217	0.0214	0.0088	0.2337	0.2138	0.2454
	-23.05%	-3.06%	-4.54%	1.41%	1.39%	0.59%	15.88%	15.32%	17.61%
	-11.35%	-9.61%	-12.67%	3.65%	9.63%	1.78%	17.69%	17.59%	16.00%
3.1. 2	2022			2021			2020		
	12,310,829.37	5,465,481.14	-1,928,811.81	2,432,101.88	16,090,789.71	207,566.73	65,871,920.81	24,482,325.77	379,948,326.72
	0.0444	0.1381	-0.0284	0.5342	0.6649	0.5034	0.4322	0.4731	0.4317

	289,330,773.30	45,040,917.83	65,873,471.47	7,214,839.31	40,334,623.88	628,058,211	233,040,140.38	78,672,283.17	1,317,133,108.20
	1.0444	1.1381	0.9716	1.5847	1.6667	1.5233	1.5289	1.5203	1.4967
3.1.3	2022			2021			2020		
	43.16%	20.55%	5.72%	61.49%	33.37%	21.07%	55.80%	21.65%	18.96%

1

2

3

3.2

3.2.1

A

	-9.91%	1.26%	0.98%	0.64%	-10.89%	0.62%
	-11.73%	0.89%	-6.22%	0.55%	-5.51%	0.34%
	-11.35%	0.70%	-9.56%	0.64%	-1.79%	0.06%
	8.14%	0.51%	4.50%	0.65%	3.64%	-0.14%

	41.90%	0.56%	13.26%	0.64%	28.64%	-0.08%
	43.16%	0.49%	27.83%	0.59%	15.33%	-0.10%

C

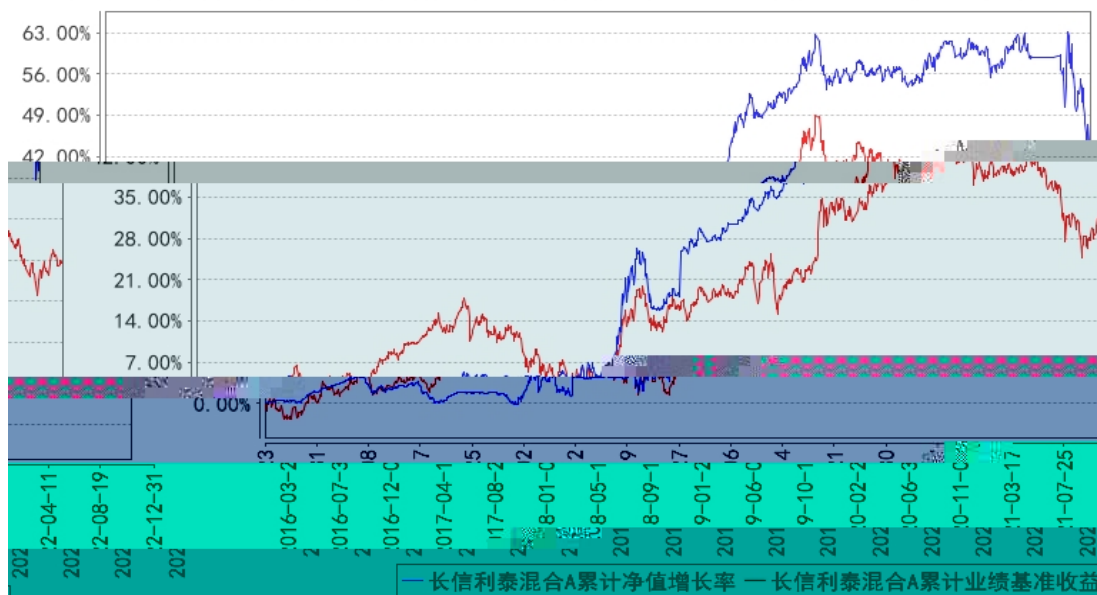
	-7.91%	1.30%	0.98%	0.64%	-8.89%	0.66%
	-9.79%	0.92%	-6.22%	0.55%	-3.57%	0.37%
	-9.61%	0.72%	-9.56%	0.64%	-0.05%	0.08%
	16.52%	0.56%	4.50%	0.65%	12.02%	-0.09%
	20.55%	0.54%	9.40%	0.62%	11.15%	-0.08%

E

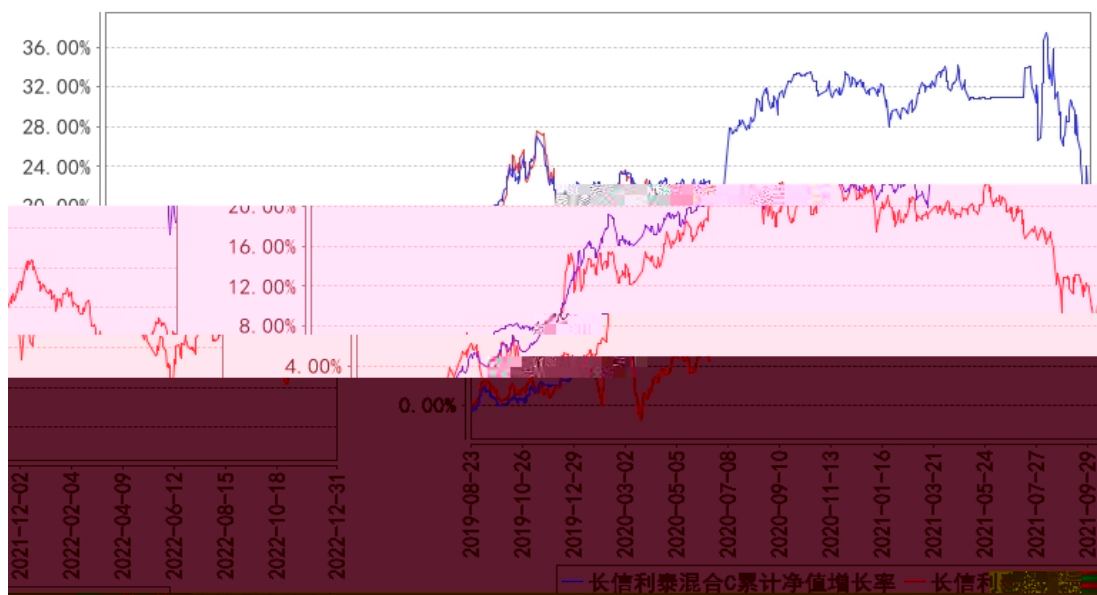
	-10.24%	1.26%	0.98%	0.64%	-11.22%	0.62%
	-12.39%	0.89%	-6.22%	0.55%	-6.17%	0.34%
	-12.67%	0.70%	-9.56%	0.64%	-3.11%	0.06%
	3.09%	0.51%	4.50%	0.65%	-1.41%	-0.14%
	5.72%	0.49%	7.43%	0.63%	-1.71%	-0.14%

3.2.2

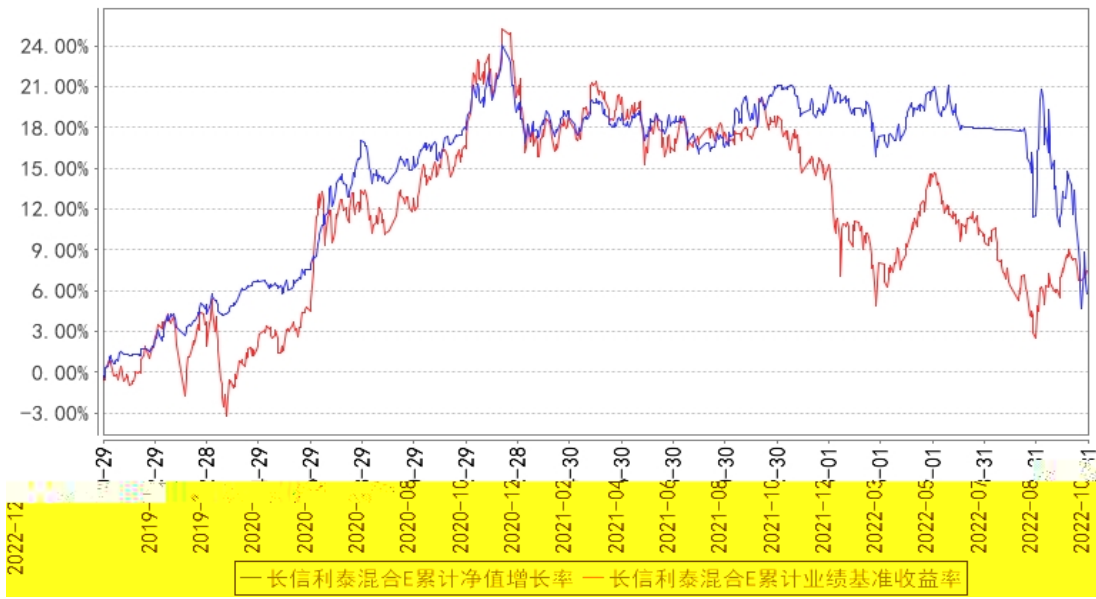
长信利泰混合A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信利泰混合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



长信利泰混合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



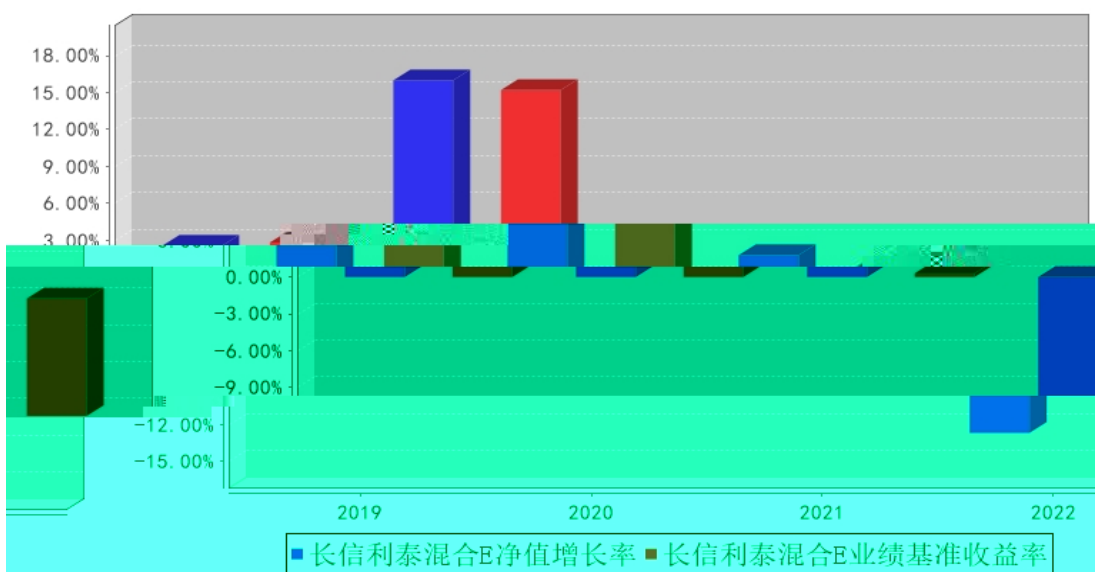
1	2019	8	23						
	A		C			2019	10	29	
			E						
2	A		2016	3	23	2022	12	31	
C	2019	8	23			2022	12	31	E
	2019	10	29			2022	12	31	
3					6				

3.2.3





长信利泰混合E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



A		2018	1	1	2022	12	31
C			2019	8	23	2022	12 31
2019	C						
E			2019	10	29	2022	12
31	2019	E					

3.3

		A			
	10				

2022	4.000	116,101,588.69	518,327.99	116,619,916.68	-
2021	-	-	-	-	-
2020	-	-	-	-	-
	4.000	116,101,588.69	518,327.99	116,619,916.68	-

C

	10				
2022	4.000	294,010,108.41	-	294,010,108.41	-
2021	-	-	-	-	-
2020	-	-	-	-	-
	4.000	294,010,108.41	-	294,010,108.41	-

E

	10				
2022	4.000	54,382.91	-	54,382.91	-
2021	-	-	-	-	-
2020	-	-	-	-	-
	4.000	54,382.91	-	54,382.91	-

4.8

## § 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)

13

74

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

14

74

30

50

## 4.1.2

		2022 9 1	-	14	MBA  6 MOM 2022
		2020 12 31	2022 9 1	7	
		2021 7 6	2022 9 1	15	

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

2022

#### 4.4.2

2022	12	31	,	A	1.0444	,
1.4634	,			A	-11.35%	C
1.1381	,	1.5381	,		C	-9.61%
E		0.9716	,	1.3716	,	E
		-12.67%,				-9.56%

### 4.5

2023

+

+

2023 A

2023

### 4.6

4.7

4.8

				2022	9	5	
A	10	4.000	C	10			4.000
		18	74				

E 10 4.000

4.9

2021 12 27 2022 8 9

§ 5

5.1

5.2

5.3

§ 6

6.1

	( ) (23) P00828

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	23,787,943.66	14,287,714.85
		1,508,932.45	31,817,648.32
		148,374.89	535,572.64
	7.4.7.2	328,294,347.71	4,915,754.69
		309,726,533.19	4,915,754.69

		-	-
		18,567,814.52	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		12,198,260.51	-
		-	-
		1,002.98	2,955.58
		-	-
	7.4.7.8	-	19,024.49
		365,938,862.20	51,578,670.57
		<b>2022 12 31</b>	<b>2021 12 31</b>
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		12,374,299.74	-
		17,818,228.73	36,158.06
		187,109.20	365,406.38
		31,184.87	60,901.03
		4,087.86	10,830.46
		-	-
		-	5,400.16
		-	-
		-	-
	7.4.7.9	1,086,387.20	2,922,453.08
		31,501,297.60	3,401,149.17
	7.4.7.10	316,663,182.90	29,165,989.67
	7.4.7.11	-	-
	7.4.7.12	17,774,381.70	19,011,531.73
		334,437,564.60	48,177,521.40
		365,938,862.20	51,578,670.57

1	2022	12	31	A	1.0444	C
1.1381			E	0.9716	316,663,182.90	
	A	277,019,943.93		C	39,575,436.69	
E	67,802.28					
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	
					-35,530,099.10				43,665,337.73
1.					1,829,345.75				31,724,139.65
	7.4.7.13				643,693.31				292,826.61
					-				29,247,386.24
					-				-
					1,185,652.44				2,183,926.80
					-				-
					-				-
2.	" -"				-20,248,204.95				54,969,262.78
	7.4.7.14				-20,863,216.32				45,072,446.74
					-				-
	7.4.7.15				551,259.84				6,858,903.37
	7.4.7.16				-				-
	7.4.7.17				-				-
	7.4.7.18				-				-
	7.4.7.19				63,751.53				3,037,912.67
					-				-

		-	-
3.	7. 4. 7. 20	-17,235,204.91	-43,526,596.05
4.	" -"	-	-
5.	7. 4. 7. 21	123,965.01	498,531.35
		2,452,784.34	33,920,721.52
1	7. 4. 10. 2. 1	1,833,009.06	8,575,493.52
2	7. 4. 10. 2. 2	305,501.54	1,429,248.90
3	7. 4. 10. 2. 3	170,519.98	16,495,373.63
4		-	-
5		-	10,207.77
		-	10,207.77
6	7. 4. 7. 22	-	-
7		4,090.78	46,607.91
8	7. 4. 7. 23	139,662.98	7,363,789.79
" -"		-37,982,883.44	9,744,616.21
		-	-
" -"		-37,982,883.44	9,744,616.21
		-	-
		-37,982,883.44	9,744,616.21

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 7.3

2022 1 1 2022 12 31

	2022 1 1			2022 12 31		

	29,165,989.67	-	19,011,531.73	48,177,521.40
	-	-	-	-
	-	-	-	-
	-	-	-	-
	29,165,989.67	-	19,011,531.73	48,177,521.40
" - "	287,497,193.23	-	-1,237,150.03	286,260,043.20
	-	-	-37,982,883.44	-37,982,883.44
" - "	287,497,193.23	-	447,430,141.41	734,927,334.64
1.	1,083,605,442.67	-	641,978,509.65	1,725,583,952.32
2.	-796,108,249.44	-	-194,548,368.24	-990,656,617.68
	-	-	-410,684,408.00	-410,684,408.00
" - "	-	-	-	-
	316,663,182.90	-	17,774,381.70	334,437,564.60
	2021 1 1 2021 12 31			
	1,084,199,057.34	-	544,646,474.41	1,628,845,531.75
	-	-	-	-
	-	-	-	-

	-	-	-	-
	1,084,199,057.34	-	544,646,474.41	1,628,845,531.75
" -"	-1,055,033,067.67	-	-525,634,942.68	-1,580,668,010.35
	-	-	9,744,616.21	9,744,616.21
" -"	-1,055,033,067.67	-	-535,379,558.89	-1,590,412,626.56
1.	53,821,699.83	-	34,294,947.17	88,116,647.00
2.	-1,108,854,767.50	-	-569,674,506.06	-1,678,529,273.56
" -"	-	-	-	-
	-	-	-	-
	29,165,989.67	-	19,011,531.73	48,177,521.40

7.1 7.4

7.4

7.4.1

( " " )

( " " )

(

" " ) [2015]1573

278,448,789.92

( )

1600099

2016 3 23

2019 8 21

C

2019 8 23

C (

" C" )

C

0.10%

A

(

"

A" )

A

2019 10 25

E

2019 10 29

E

( " E" )

E

1.50%

A C

(

)

(

)

(

)

(

)

0%-95%

5%-100%

3%

5% (

)

300

× 50%+

× 50%

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)

( )

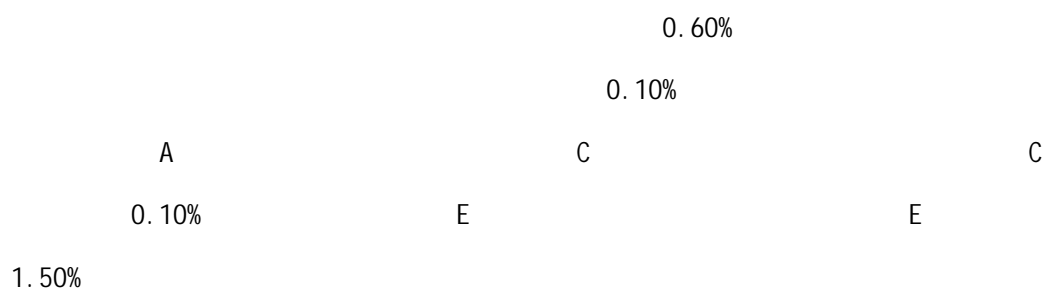
( )

( )

(3)

(4)

#### 7.4.4.10



#### 7.4.4.11

(1)

20%

3

12

(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
			14,287,714.85	31,817,648.32
535,572.64	19,024.49	2,955.58		
			-	
		-		14,289,779.34
	31,831,967.32	535,813.64	0.00	5,355.58
	4,915,754.69			0.00
	4,915,754.69			

## 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]90	[2017]56
(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
	23,787,943.66	14,287,714.85
	23,786,890.03	14,287,714.85
	1,053.63	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-
3	-	-

		-	-
		-	-
		-	-
		-	-
		23,787,943.66	14,287,714.85

## 7.4.7.2

		2022 12 31			
		325,141,957.71	-	309,726,533.19	-15,415,424.52
-		-	-	-	-
		18,225,160.00	369,634.52	18,567,814.52	-26,980.00
		-	-	-	-
		18,225,160.00	369,634.52	18,567,814.52	-26,980.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		343,367,117.71	369,634.52	328,294,347.71	-15,442,404.52
		2021 12 31			
		3,122,954.30	-	4,915,754.69	1,792,800.39
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		3,122,954.30	-	4,915,754.69	1,792,800.39

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
	-	19,024.49
	-	-
	-	-
	-	19,024.49

## 7.4.7.9

	2022 12 31	2021 12 31
	-	-
	44,769.41	65.02
	-	-
	932,317.79	2,733,388.06
	932,317.79	2,726,035.56
	-	7,352.50
	-	-
	9,300.00	9,000.00
	50,000.00	60,000.00
	50,000.00	120,000.00
	1,086,387.20	2,922,453.08

## 7.4.7.10

A

	2022 1 1			2022 12 31		
			4,552,953.55			4,552,953.55
			309,093,533.03			309,093,533.03
" -"			-36,626,542.65			-36,626,542.65
/			-			-
/			-			-
			-			-
" -"			-			-
			277,019,943.93			277,019,943.93

C

	2022 1 1			2022 12 31		
			24,200,740.91			24,200,740.91
			774,511,896.29			774,511,896.29
" -"			-759,137,200.51			-759,137,200.51
/			-			-
/			-			-
			-			-
" -"			-			-
			39,575,436.69			39,575,436.69

E

	2022 1 1			2022 12 31		
			412,295.21			412,295.21
			13.35			13.35
" -"			-344,506.28			-344,506.28
/			-			-
/			-			-
			-			-
" -"			-			-
			67,802.28			67,802.28

( )

( )

## 7.4.7.11

## 7.4.7.12

A

	2,432,101.88	229,783.88	2,661,885.76
	-18,743,272.71	-14,092,432.93	-32,835,705.64
	197,759,661.65	-38,655,095.72	159,104,565.93
	209,072,995.72	-44,655,613.00	164,417,382.72
	-11,313,334.07	6,000,517.28	-5,312,816.79
	-116,619,916.68	-	-116,619,916.68
	64,828,574.14	-52,517,744.77	12,310,829.37

C

	16,090,789.71	43,093.26	16,133,882.97
	-2,049,636.15	-3,081,057.28	-5,130,693.43
	295,675,326.54	-7,202,926.53	288,472,400.01
	634,025,867.88	-156,464,741.66	477,561,126.22
	-338,350,541.34	149,261,815.13	-189,088,726.21
	-294,010,108.41	-	-294,010,108.41
	15,706,371.69	-10,240,890.55	5,465,481.14

E

	207,566.73	8,196.27	215,763.00
	45,230.33	-61,714.70	-16,484.37
	-186,191.40	39,366.87	-146,824.53
	3.06	-2.35	0.71
	-186,194.46	39,369.22	-146,825.24
	-54,382.91	-	-54,382.91
	12,222.75	-14,151.56	-1,928.81

## 7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
				528,139.44			132,191.99			
				-			-			
				-			-			
				75,883.40			153,848.03			
				39,670.47			6,786.59			
				643,693.31			292,826.61			

## 7.4.7.14

## 7.4.7.14.1

	2022 1 1 31	2022 12	2021 1 1 12 31	2021
		359,419,633.90		2,494,847,601.29
		378,896,170.45		2,449,775,154.55
		1,386,679.77		-
		-20,863,216.32		45,072,446.74

## 7.4.7.15

## 7.4.7.15.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
---	603,489.84	-
---	-52,230.00	6,858,903.37
---	-	-
---	-	-
	551,259.84	6,858,903.37

## 7.4.7.15.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	701,017,194.79	2,480,797,540.44
	699,964,630.00	2,436,841,546.01
	1,098,894.79	37,097,091.06

	5,900.00	-
	-52,230.00	6,858,903.37

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					
	63,751.53				3,037,912.67					
	-				-					
	-				-					
	63,751.53				3,037,912.67					

7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12	31			12	31		
1.	-17,235,204.91			-43,526,596.05				
	-17,208,224.91			-43,560,539.58				

	-26,980.00	33,943.53
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	-17,235,204.91	-43,526,596.05

## 7.4.7.21

	2022 1 1 31	2022 12	2021 1 1 12 31	2021
		123,887.02		398,091.20
		77.99		100,440.15
		123,965.01		498,531.35

30

30

3

75%

3

6

50%

6

25%

## 7.4.7.22

## 7.4.7.23

	2022 1 1 31	2022 12	2021 1 1 12 31	2021 12 31
		50,000.00		60,000.00
		50,000.00		120,000.00
		-		-
		37,050.00		36,000.00
		2,612.98		10,994.31
		-		7,136,795.48
		139,662.98		7,363,789.79

## 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 31		2022 12 31		2021 1 1		2021 12 31	
				%				%
		-		-	628,977,534.53			13.66

## 7.4.10.1.2

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

		%		%
	-	-	70,858,969.05	27.87

## 7.4.10.1.3

	2022 1 1		2022 12 31		2021 1 1		2021 12 31	
		%		%		%		%
	-		-		4,214,300,000.00			22.72

## 7.4.10.1.4

## 7.4.10.1.5

	2022 1 1		2022 12 31		2021 1 1		2021 12 31	
		%		%		%		%
-	-		-		-		-	
	585,772.54	14.17	585,772.54	21.49				

## 7.4.10.2

## 7.4.10.2.1

	2022 1 1		2022 12 31		2021 1 1		2021 12 31	
			1,833,009.06		8,575,493.52			
			9,090.69		3,968,639.74			

× 0.60%

= × 0.60%÷

## 7.4.10.2.2

	2022 1 1 2022	2021 1 1 2021
	12 31	12 31
	305,501.54	1,429,248.90

× 0.10%

= × 0.10%÷

## 7.4.10.2.3

	2022 1 1 2022 12 31			
	A	C	E	
	-	164,963.94	5,544.68	170,508.62
	-	164,963.94	5,544.68	170,508.62
	2021 1 1 2021 12 31			
	A	C	E	
	-	-	9,847,111.14	9,847,111.14
	-	18,492.24	6,599,359.70	6,617,851.94
	-	18,492.24	16,446,470.84	16,464,963.08

1 2019 8 23

A

C

× 0.10%

C

=

C

× 0.10%÷

2 2019 10 29

E

A C

E

× 1.50%

E

=

E

× 1.50%÷

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

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	23,787,943.66	528,139.44	14,287,714.85	132,191.99

2022 12 31

" " 2021 12 31

7.4.10.7

7.4.10.8

20,518.89 (2021 12

31 20,143.56 )

(2021 1 1

2021 12 31 0 )

(2021 1 1 2021

12 31 0 )

(2021 12 31 )

## 7.4.11

A									
				10					
1	2022 9 5	-	2022 9 5	4.000	116,101,5 88.69	518,327.99	116,619,9 16.68	-	-
	-	-	-	4.000	116,101,5 88.69	518,327.99	116,619,9 16.68	-	-
C									
				10					
1	2022 9 5	-	2022 9 5	4.000	294,010,1 08.41	-	294,010,1 08.41	-	-
	-	-	-	4.000	294,010,1 08.41	-	294,010,1 08.41	-	-
E									
				10					
1	2022 9 5	-	2022 9 5	4.000	54,382.91	-	54,382.91	-	-
	-	-	-	4.000	54,382.91	-	54,382.91	-	-

7.4.12 2022 12 31

7.4.12.1 /

7.4.12.1.1

301165		2022 11 14	6		32.38	31.61	418	13,534.84	13,212.98	-

301265		2022 12 8	6		13.28	11.40	779	10,345.12	8,880.60	-
301280		2022 12 19	6		67.40	44.80	268	18,063.20	12,006.40	-

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	-	-
	18,567,814.52	-
	18,567,814.52	-

## 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		
	23,787,943.66	-	-	-	-	23,787,943.66
	1,508,932.45	-	-	-	-	1,508,932.45
	148,374.89	-	-	-	-	148,374.89
	18,567,814.52	-	-	-	309,726,533.19	328,294,347.71
	-	-	-	-	1,002.98	1,002.98

	-	-	-	-	-	12,198,260.51	12,198,260.51
	44,013,065.52	-	-	-	-	321,925,796.68	365,938,862.20
	-	-	-	-	-	17,818,228.73	17,818,228.73
	-	-	-	-	-	187,109.20	187,109.20
	-	-	-	-	-	31,184.87	31,184.87
	-	-	-	-	-	12,374,299.74	12,374,299.74
	-	-	-	-	-	4,087.86	4,087.86
	-	-	-	-	-	1,086,387.20	1,086,387.20
	-	-	-	-	-	31,501,297.60	31,501,297.60
	44,013,065.52	-	-	-	-	290,424,499.08	334,437,564.60
2021 12 31	6	6	-1	1-5	5		
	14,287,714.85	-	-	-	-	-	14,287,714.85
	31,817,648.32	-	-	-	-	-	31,817,648.32
	535,572.64	-	-	-	-	-	535,572.64
	-	-	-	-	-	4,915,754.69	4,915,754.69
	-	-	-	-	-	2,955.58	2,955.58
	-	-	-	-	-	19,024.49	19,024.49
	46,640,935.81	-	-	-	-	4,937,734.76	51,578,670.57
	-	-	-	-	-	36,158.06	36,158.06
	-	-	-	-	-	365,406.38	365,406.38
	-	-	-	-	-	60,901.03	60,901.03
	-	-	-	-	-	10,830.46	10,830.46
	-	-	-	-	-	5,400.16	5,400.16
	-	-	-	-	-	2,922,453.08	2,922,453.08
	-	-	-	-	-	3,401,149.17	3,401,149.17
	46,640,935.81	-	-	-	-	1,536,585.59	48,177,521.40

## 7.4.13.4.1.2

		2022 12 31	2021 12 31
			31
	27	-1,784.74	-

	27	1,784.74	-
--	----	----------	---

## 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	
		%		%
	309,726,533.19	92.61	4,915,754.69	10.20
	-	-	-	-
	18,567,814.52	5.55	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	328,294,347.71	98.16	4,915,754.69	10.20

## 7.4.13.4.3.2

	95%

		2022 12 31	2021 12 31
			31
	VaR		
	5.22%(2021 12 31 VaR 3.36%)	-17,462,907.47	-1,619,365.72

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
	309,692,433.21	730,796.52
	18,567,814.52	5,504.49
	34,099.98	4,179,453.68
	328,294,347.71	4,915,754.69

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		
	-		4,179,453.68		4,179,453.68	
	-		41,943.16		41,943.16	
/	-		-		-	
	-		-		-	
	-		3,916,515.99		3,916,515.99	
	-		-270,780.87		-270,780.87	
	-		-270,780.87		-270,780.87	
	-		-		-	
	-		34,099.98		34,099.98	
	-		-7,843.18		-7,843.18	
---						
	2021 1 1			2021 12 31		
	-		4,726,125.73		4,726,125.73	
	-		2,899,038.52		2,899,038.52	
/	-		-		-	
	-		-		-	
	-		4,409,862.56		4,409,862.56	
	-		964,151.99		964,151.99	
	-		964,151.99		964,151.99	
	-		-		-	
	-		4,179,453.68		4,179,453.68	
	-		1,280,415.16		1,280,415.16	

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

## 7.4.14.2.3.2

				/	
	34,099.98			38.96%-51.84%	
				/	
	4,179,453.68			17.17%-274.17%	

## 7.4.14.3

## 7.4.14.4

## 7.4.15

## § 8

## 8.1

			%
1		309,726,533.19	84.64
		309,726,533.19	84.64
2		-	-
3		18,567,814.52	5.07
		18,567,814.52	5.07
		-	-
4		-	-

5		-	-
6		-	-
		-	-
7		25,296,876.11	6.91
8		12,347,638.38	3.37
9		365,938,862.20	100.00

## 8.2

### 8.2.1

			%
A		6,722,625.00	2.01
B		-	-
C		268,595,978.77	80.31
D		-	-
E		-	-
F		-	-
G		6,067,280.00	1.81
H		3,365,592.00	1.01
I		3,027,621.80	0.91
J		13,448,165.38	4.02
K		-	-
L		-	-
M		8,448,350.00	2.53
N		50,920.24	0.02
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		309,726,533.19	92.61

### 8.2.2

## 8.3

					%
1	300568		505,200	10,740,552.00	3.21
2	002850		85,800	10,193,898.00	3.05
3	603659		190,000	9,859,100.00	2.95
4	000625		800,000	9,848,000.00	2.94
5	688006		220,012	9,629,925.24	2.88
6	002895		368,800	9,614,616.00	2.87
7	002050		450,000	9,549,000.00	2.86
8	300035		450,000	9,261,000.00	2.77
9	002371		40,003	9,012,675.90	2.69
10	603799		160,000	8,900,800.00	2.66
11	300014		100,000	8,790,000.00	2.63
12	688559		150,039	8,678,255.76	2.59
13	002782		500,000	8,610,000.00	2.57
14	300919		130,000	8,529,300.00	2.55
15	002459		139,000	8,352,510.00	2.50
16	688599		130,917	8,347,267.92	2.50
17	002906		250,000	8,305,000.00	2.48
18	002709		188,000	8,245,680.00	2.47
19	688518		250,000	7,302,500.00	2.18
20	300432		500,000	7,215,000.00	2.16
21	603986		70,000	7,172,900.00	2.14
22	603997		450,000	6,876,000.00	2.06
23	002311		109,000	6,728,570.00	2.01
24	002714		137,900	6,722,625.00	2.01
25	601838		436,800	6,683,040.00	2.00
26	600926		510,900	6,682,572.00	2.00
27	600745		120,000	6,309,600.00	1.89
28	600428		1,018,000	6,067,280.00	1.81
29	601689		102,000	5,975,160.00	1.79
30	300748		200,000	5,852,000.00	1.75
31	300502		245,300	5,825,875.00	1.74
32	300347		50,000	5,240,000.00	1.57
33	600481		388,700	5,029,778.00	1.50
34	002384		200,000	4,946,000.00	1.48
35	300750		12,500	4,917,750.00	1.47
36	603501		50,000	3,854,500.00	1.15
37	600519		2,000	3,454,000.00	1.03
38	605108		90,400	3,365,592.00	1.01
39	601908		511,200	3,358,584.00	1.00
40	603609		283,300	3,354,272.00	1.00
41	688063		10,621	3,352,518.65	1.00
42	603348		58,100	3,344,817.00	1.00

43	300763		18,500	3,330,925.00	1.00
44	605117		10,000	3,312,000.00	0.99
45	688202		15,000	3,208,350.00	0.96
46	600570		74,830	3,027,621.80	0.91
47	688037		10,000	1,565,000.00	0.47
48	688172		11,169	211,987.62	0.06
49	688475		7,594	196,912.42	0.06
50	688489		1,435	145,408.55	0.04
51	301165		4,178	141,466.58	0.04
52	301280		2,671	126,749.65	0.04
53	301265		7,789	94,472.70	0.03
54	601136		4,739	82,553.38	0.02
55	688525		4,614	74,100.84	0.02
56	688480		2,302	50,920.24	0.02
57	001338		1,649	34,826.88	0.01
58	001256		474	12,390.36	0.00
59	001333		426	12,332.70	0.00

## 8.4

### 8.4.1

2% 20

				(%)
1	002459		15,389,902.99	31.94
2	600481		12,719,718.00	26.40
3	688599		11,747,475.73	24.38
4	300073		11,668,909.00	24.22
5	603938		11,249,710.38	23.35
6	603659		10,964,879.00	22.76
7	688006		10,957,820.99	22.74
8	000625		10,903,988.00	22.63
9	002850		10,730,056.58	22.27
10	688559		10,577,023.47	21.95
11	002371		10,399,687.75	21.59
12	300750		10,358,276.00	21.50
13	300568		10,357,983.00	21.50
14	002050		10,247,305.00	21.27
15	603799		10,217,138.40	21.21
16	300919		10,204,418.00	21.18
17	002041		10,123,541.00	21.01
18	002549		10,069,199.12	20.90
19	300035		9,569,081.00	19.86
20	002709		9,461,737.66	19.64
21	002782		9,335,772.00	19.38
22	002906		9,210,431.71	19.12

23	300014		9,079,019.24	18.84
24	002895		9,068,248.00	18.82
25	601788		8,997,437.00	18.68
26	002812		8,614,765.00	17.88
27	600428		8,440,015.00	17.52
28	002922		8,366,133.00	17.37
29	600276		7,995,810.32	16.60
30	601689		7,901,717.00	16.40
31	300432		7,737,705.00	16.06
32	002938		7,718,905.00	16.02
33	600256		7,687,358.00	15.96
34	002166		7,686,167.00	15.95
35	688005		7,675,716.51	15.93
36	300769		7,670,319.00	15.92
37	688556		7,658,439.63	15.90
38	300059		7,527,412.80	15.62
39	002517		7,372,789.00	15.30
40	000810		7,361,652.00	15.28
41	688518		7,356,326.68	15.27
42	603236		7,352,257.60	15.26
43	600765		7,339,257.89	15.23
44	300803		7,299,233.00	15.15
45	600030		7,296,633.10	15.15
46	600438		7,291,589.00	15.13
47	688313		7,227,234.43	15.00
48	603986		7,055,310.43	14.64
49	000423		7,045,932.30	14.62
50	603392		7,015,853.80	14.56
51	603259		7,011,714.00	14.55
52	002180		7,010,954.82	14.55
53	300450		6,990,107.02	14.51
54	601908		6,932,786.00	14.39
55	600521		6,831,394.00	14.18
56	002714		6,715,312.00	13.94
57	002311		6,712,763.00	13.93
58	600926		6,696,572.00	13.90
59	601838		6,695,988.00	13.90
60	300502		6,694,890.00	13.90
61	603628		6,685,813.00	13.88
62	300590		6,657,381.00	13.82
63	000878		6,653,375.00	13.81
64	600745		6,607,008.00	13.71
65	002475		6,465,251.12	13.42

66	603997		6,108,938.00	12.68
67	601633		6,027,279.00	12.51
68	300748		5,669,915.85	11.77
69	002384		5,372,101.00	11.15
70	601688		5,264,571.00	10.93
71	300363		4,998,064.00	10.37
72	002821		4,991,636.40	10.36
73	300347		4,848,185.00	10.06
74	603229		4,745,067.00	9.85
75	601238		4,649,600.00	9.65
76	603319		4,226,042.90	8.77
77	603501		4,042,345.07	8.39
78	300494		3,715,913.00	7.71
79	300684		3,714,817.92	7.71
80	002129	TCL	3,656,372.70	7.59
81	600392		3,655,428.00	7.59
82	002182		3,654,426.00	7.59
83	002116		3,399,708.00	7.06
84	603348		3,356,593.00	6.97
85	603609		3,355,896.00	6.97
86	605108		3,352,532.00	6.96
87	688063		3,351,953.77	6.96
88	300763		3,342,242.00	6.94
89	600089		3,326,448.00	6.90
90	605117		3,323,499.00	6.90
91	688202		3,244,071.12	6.73
92	603026		3,117,070.00	6.47
93	600519		3,041,037.00	6.31
94	600031		2,999,463.00	6.23
95	000726	A	2,999,442.00	6.23
96	600821		2,999,351.00	6.23
97	301096		2,999,248.00	6.23
98	600570		2,998,565.90	6.22
99	603056		2,992,227.00	6.21
100	300308		2,955,255.00	6.13
101	002655		2,562,995.00	5.32
102	688017		2,250,252.64	4.67
103	688037		2,031,800.00	4.22

" "

## 8.4.2

2% 20

				(%)
1	603938		10,922,068.40	22.67

2	300073		10,192,789.00	21.16
3	002041		9,558,635.00	19.84
4	601788		8,799,877.00	18.27
5	603392		8,246,241.35	17.12
6	002549		8,194,790.21	17.01
7	000423		8,161,269.80	16.94
8	600030		7,801,380.30	16.19
9	002180		7,713,726.00	16.01
10	688005		7,635,054.86	15.85
11	300059		7,621,956.00	15.82
12	600276		7,619,074.80	15.81
13	002922		7,615,551.00	15.81
14	600765		7,548,108.12	15.67
15	002517		7,318,918.00	15.19
16	300803		7,256,283.00	15.06
17	002166		7,179,509.00	14.90
18	300769		6,974,726.00	14.48
19	002938		6,970,199.00	14.47
20	000878		6,926,821.31	14.38
21	600521		6,693,825.00	13.89
22	603259		6,677,398.00	13.86
23	600438		6,602,022.00	13.70
24	000810		6,527,054.00	13.55
25	600481		6,460,349.00	13.41
26	603236		6,456,201.00	13.40
27	688313		6,446,575.97	13.38
28	002812		6,443,404.00	13.37
29	688556		6,390,422.53	13.26
30	002475		6,383,568.00	13.25
31	002459		6,332,237.35	13.14
32	600256		6,317,114.00	13.11
33	300590		6,194,074.00	12.86
34	603628		6,140,123.00	12.74
35	300450		6,013,101.76	12.48
36	601633		5,935,223.00	12.32
37	601688		5,093,462.00	10.57
38	300750		4,932,572.00	10.24
39	300363		4,729,208.00	9.82
40	601238		4,421,657.80	9.18
41	002821		4,394,062.42	9.12
42	603229		4,102,366.00	8.52
43	603319		3,922,645.00	8.14
44	601908		3,607,954.00	7.49

45	300494		3,585,498.00	7.44
46	300684		3,504,174.00	7.27
47	600392		3,455,647.00	7.17
48	002850		3,357,703.00	6.97
49	002129	TCL	3,340,611.00	6.93
50	603056		3,318,255.00	6.89
51	002182		3,266,025.00	6.78
52	002116		3,257,311.00	6.76
53	600089		3,256,775.00	6.76
54	600031		3,006,330.00	6.24
55	688599		3,000,114.49	6.23
56	000726	A	2,917,474.00	6.06
57	600821		2,911,702.00	6.04
58	300308		2,808,723.00	5.83
59	603026		2,778,592.82	5.77
60	301096		2,715,535.11	5.64
61	002655		2,353,267.00	4.88
62	688017		1,926,897.68	4.00
63	601728		1,641,085.76	3.41

" "

## 8.4.3

:

	700,915,173.86
	359,419,633.90

" " " "

## 8.5

			%
1		18,567,814.52	5.55
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		18,567,814.52	5.55

## 8.6

						%
1	019666	22	01	182,000	18,567,814.52	5.55

## 8.7

## 8.8

## 8.9

## 8.10

## 8.11

## 8.11.1

## 8.11.2

## 8.12

## 8.12.1

## 8.12.2

## 8.12.3

1		148,374.89
2		12,198,260.51
3		-
4		-
5		1,002.98
6		-
7		-

8		-
9		12,347,638.38

8.12.4

8.12.5

8.12.6

## § 9

9.1

				%		%
A	309	896,504.67	274,705,564.05	99.16	2,314,379.88	0.84
C	19	2,082,917.72	39,516,320.24	99.85	59,116.45	0.15
E	4	16,950.57	0.00	0.00	67,802.28	100.00
	332	953,804.77	314,221,884.29	99.23	2,441,298.61	0.77

9.2

			%
	A	456,522.48	0.16
	C	6,616.82	0.02
	E	0.00	0.00
		463,139.30	0.15

## 9.3

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

## § 10

	A	C	E
2016 3 23	278,448,789.92	-	-
	4,552,953.55	24,200,740.91	412,295.21
	309,093,533.03	774,511,896.29	13.35
	36,626,542.65	759,137,200.51	344,506.28
	-	-	-
	277,019,943.93	39,575,436.69	67,802.28

## § 11

## 11.1

## 11.2

## 11.2.1

2022 2 21

## 11.2.2

## 11.3

## 11.4

## 11.5

50,000.00

6

## 11.6

## 11.6.1

1	
	2022 1 18

## 11.6.2

## 11.7

## 11.7.1

			(%)		(%)	
	2	498,845,040.05	47.10	464,587.33	49.40	-
	1	222,746,108.23	21.03	207,445.47	22.06	-
	1	184,357,052.52	17.41	171,692.37	18.26	-
	2	153,190,845.84	14.46	96,708.96	10.28	-

	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

2

1

2

&lt;1998&gt;29

[2007]48

1

a

b

c

d

2

## 11.7.2

		(%)		(%)		(%)
	18,225,160. 00	100.00	6,752,500,00 0.00	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 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 17
33			2022 8 24
34	2022		2022 8 31
35	2022		2022 8 31
36			2022 9 2
37			2022 9 2

38			2022 9 2
39			2022 9 2
40			2022 9 5
41			2022 9 6
42	APP		2022 9 28
43		2022 1	2022 9 30
44	2022 3		2022 10 26
45	2022		2022 10 26
46			2022 11 8
47			2022 12 16

## § 12

12.1

20%

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		20%					
							%
	1	2022 9 29 2022 10 10	0.00	183,430 ,143.69	183,430, 143.69	0.00	0.00
	2	2022 1 1 2022 2 22	24,131,2 74.13	24,457, 352.49	48,588,6 26.62	0.00	0.00
	3	2022 8 10 2022 8 10 2022 9 28 2022 12 31	0.00	192,455 ,093.42	0.00	192,455,09 3.42	60.78
	4	2022 8 10 2022 9 28	0.00	305,716 ,906.14	305,716, 906.14	0.00	0.00
	1	2022 5 16 2022 8 9	858,382. 21	296,198 .14	0.00	1,154,580. 35	0.36
1							
2							
3							

## 12.2

## § 13

## 13.1

1

2

3

4

5

6

13.2

13.3

2023 3 31