

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	.....	5
2.4	.....	6
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4.2	.....	13
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<b>§ 8</b>	.....	<b>55</b>

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13.1	.....	71
13.2	.....	71
13.3	.....	71

## § 2

## 2.1

	004925	
	2017 11 9	
	332,937,043.46	
		A C
	004925	013151
	284,410,826.02	48,526,217.44

## 2.2

	*80%+	*20%

## 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	2021 8 12 ( )-2021 12 31	2020	
	A	C	A	C	A	C
	-157,117,469.09	-18,045,777.53	104,118,284.25	1,748,391.80	46,175,378.90	-
	-214,161,524.88	-33,660,767.76	62,112,568.23	-9,397,117.40	60,576,680.06	-
	-0.6983	-0.8022	0.4071	-0.6406	0.9048	-
	-29.74%	-34.07%	15.23%	-22.33%	78.40%	-
	-27.57%	-27.87%	43.48%	-3.45%	102.35%	-

3.1.2	2022		2021		2020	
		189,214,865.88	45,688,830.44	381,549,921.65	73,086,309.10	33,131,289.00
	0.6653	0.9415	1.1684	1.6915	0.5730	-
	555,035,803.73	94,215,047.88	879,898,158.52	116,294,519.02	108,592,776.27	-
	1.9515	1.9415	2.6945	2.6915	1.8780	-
3.1.3	2022		2021		2020	
		95.15%	-29.66%	169.45%	-3.45%	87.80%

1

2

3

## 3.2

## 3.2.1

A

	-10.06%	1.96%	-5.34%	1.39%	-4.72%	0.57%
	-29.02%	1.93%	-18.33%	1.39%	-10.69%	0.54%

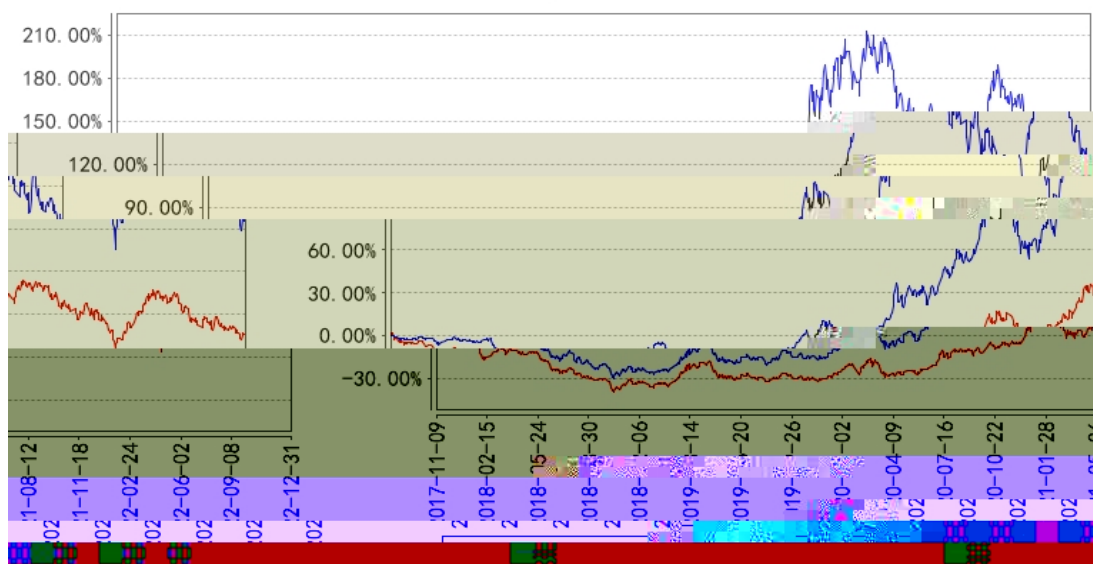
	-27.57%	2.25%	-19.96%	1.56%	-7.61%	0.69%
	110.27%	2.25%	54.50%	1.56%	55.77%	0.69%
	99.48%	1.91%	22.57%	1.42%	76.91%	0.49%
	95.15%	1.88%	16.23%	1.40%	78.92%	0.48%

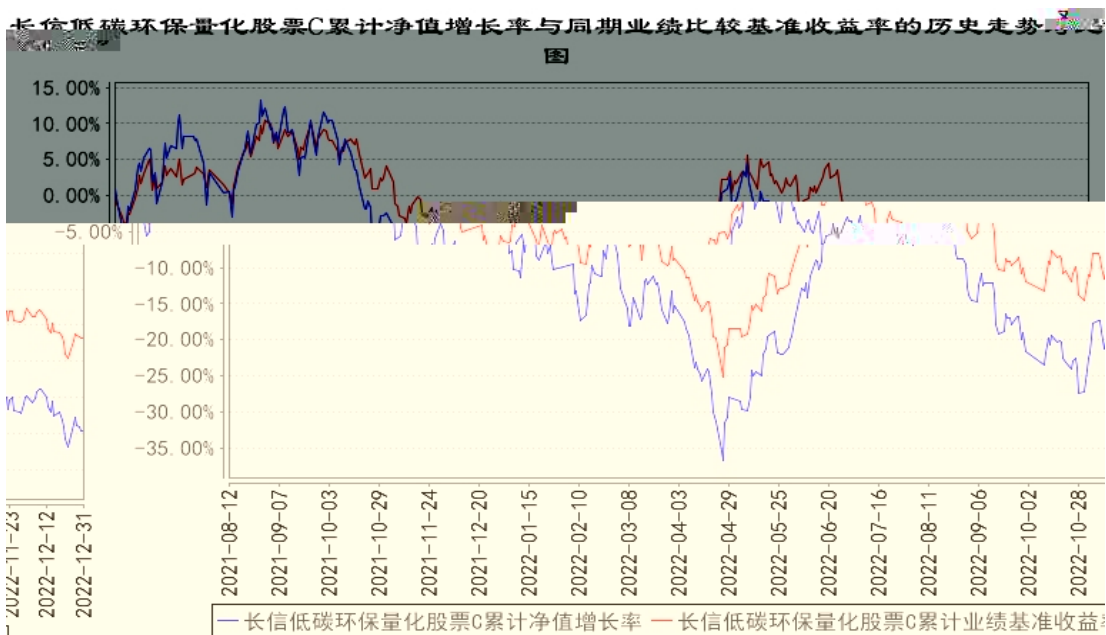
C

	-10.15%	1.96%	-5.34%	1.39%	-4.81%	0.57%
	-29.16%	1.93%	-18.33%	1.39%	-10.83%	0.54%
	-27.87%	2.25%	-19.96%	1.56%	-7.91%	0.69%
	-29.66%	2.26%	-16.72%	1.52%	-12.94%	0.74%

## 3.2.2

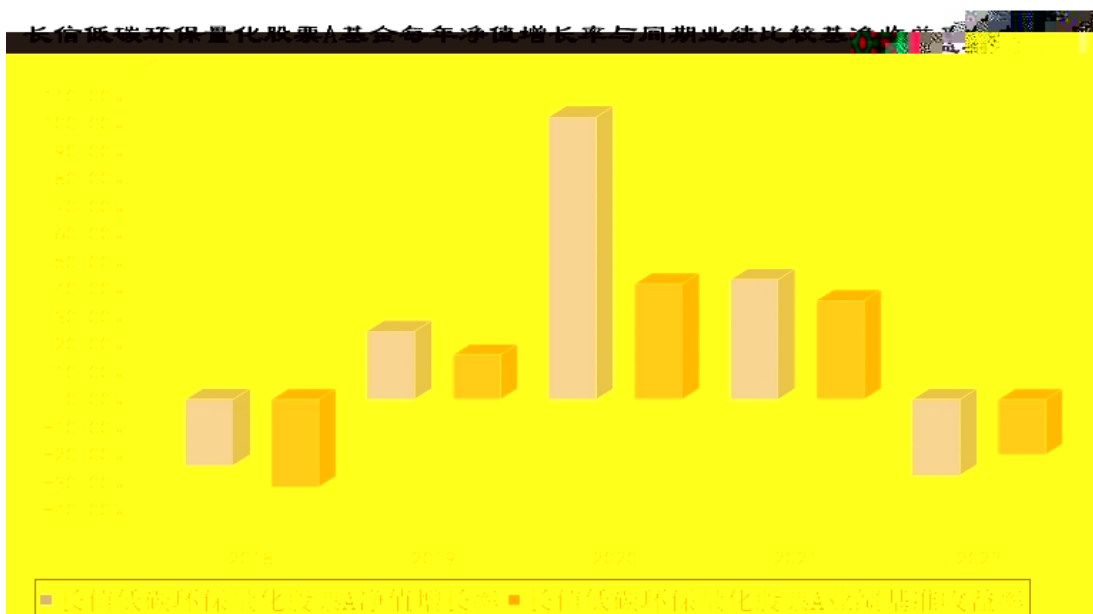
长信低碳环保量化股票A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



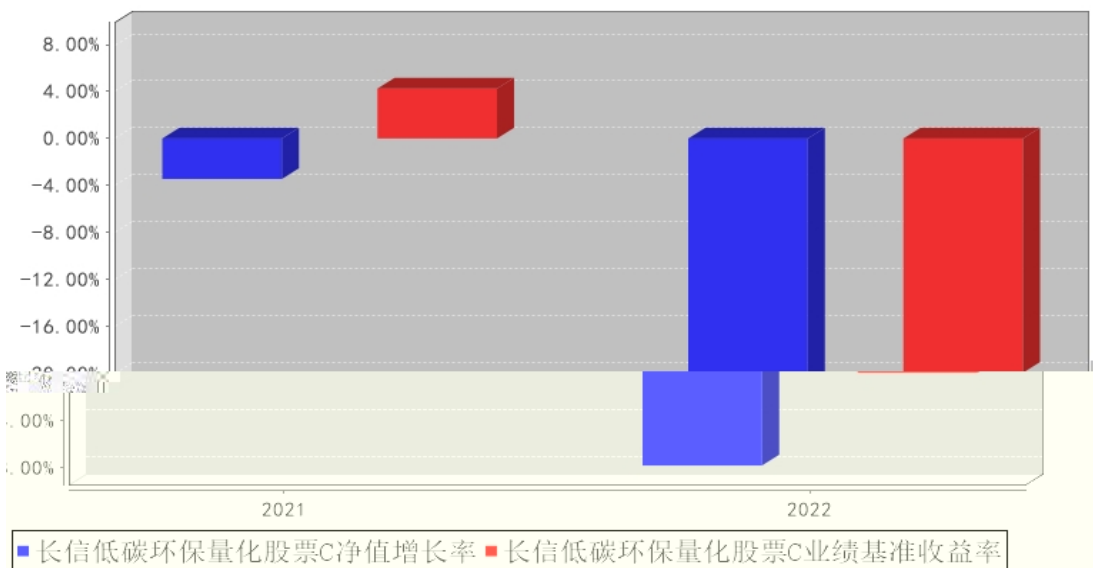


1	2021	8	12							
		A		C						
2			A		2017	11	9	2022	12	31
		C	2021	8	12			2022	12	31
3							6			

### 3.2.3



长信低碳环保量化股票C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



C 2021 8 12 2022 12

31 2021 C

A 2018 1 1 2022 12 31

3.3

S 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)

10 71

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

11

71

30  
50

4.1.2

					2010 7
	LOF				LOF 100
					LOF
					LOF
		2017 11 9	-	12	
	50				300
					LOF

					50
		2022 28	1 -	7	2015 7

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 1.9515 ,  
1.9515 , A -27.57%  
C 1.9415 , C  
-27.87%, -19.96%

4.5

2022

2023

2023

4680

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	( ) (23) P00816

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	45,348,740.26	112,536,101.84
		435,846.54	2,122,363.06
		239,123.87	248,331.15
	7.4.7.2	605,395,575.41	913,864,463.87
		605,395,575.41	913,864,463.87
		-	-
		-	-

		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		78,468.51	-
		-	-
		559,797.56	2,736,132.55
		-	-
	7.4.7.8	-	17,645.82
		652,057,552.15	1,031,525,038.29
		<b>2022 12 31</b>	<b>2021 12 31</b>
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	18,690,147.95
		989,711.70	14,141,672.81
		859,699.61	1,213,591.46
		143,283.28	202,265.25
		33,056.47	36,196.24
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	780,949.48	1,048,487.04
		2,806,700.54	35,332,360.75
	7.4.7.10	332,937,043.46	369,757,898.28
	7.4.7.11	-	-
	7.4.7.12	316,313,808.15	626,434,779.26
		649,250,851.61	996,192,677.54
		652,057,552.15	1,031,525,038.29

1

2022 12 31

A

1.9515

C

1.9415

332,937,043.46

A	284,410,826.02	C	48,526,217.44
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
		-232,910,928.72	63,275,881.81
1.		466,880.13	304,427.49
	7.4.7.13	466,880.13	304,425.59
		-	1.90
		-	-
		-	-
		-	-
2.	" -"	-163,086,558.79	109,792,692.34
	7.4.7.14	-167,142,979.02	109,165,931.06
		-	-
	7.4.7.15	1,142,746.87	2,803.29
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	2,913,673.36	623,957.99
		-	-
		-	-
3.	7.4.7.20	-72,659,046.02	-53,151,225.22

" -"			
4.	" -"		-
5.	" -"	7.4.7.21	2,367,795.96
			6,329,987.20
			14,911,363.92
1		7.4.10.2.1	12,267,796.07
2		7.4.10.2.2	2,044,632.72
3		7.4.10.2.3	389,853.36
4			-
5			-
			-
6		7.4.7.22	-
7			2.55
8		7.4.7.23	209,079.22
			3,185,061.86
" -"			-247,822,292.64
			52,715,450.83
			-
" -"			-247,822,292.64
			52,715,450.83
			-
			-247,822,292.64
			52,715,450.83

XBRL 3 &lt; &gt;

2021

" " " "

" "

2022

" " " "

## 7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	369,757,898.28	-	626,434,779.26	996,192,677.54
	-	-	-	-

	-	-	-	-
	-	-	-	-
	369,757,898.28	-	626,434,779.26	996,192,677.54
" -"	-36,820,854.82	-	-310,120,971.11	-346,941,825.93
	-	-	-247,822,292.64	-247,822,292.64
" -"	-36,820,854.82	-	-62,298,678.47	-99,119,533.29
1.	297,367,261.25	-	421,457,469.00	718,824,730.25
2	-334,188,116.07	-	-483,756,147.47	-817,944,263.54
	-	-	-	-

" - "				
	-	-	-	-
	332,937,043.46	-	316,313,808.15	649,250,851.61
	2021 1 1 2021 12 31			
	57,822,442.47	-	50,770,333.80	108,592,776.27
	-	-	-	-
	-	-	-	-
	-	-	-	-
	57,822,442.47	-	50,770,333.80	108,592,776.27
" - "	311,935,455.81	-	575,664,445.46	887,599,901.27
	-	-	52,715,450.83	52,715,450.83
	311,935,455.81	-	522,948,994.63	834,884,450.44

" _"				
1.	744,842,281.41	-	1,239,022,878.52	1,983,865,159.93
2	-432,906,825.60	-	-716,073,883.89	-1,148,980,709.49
	-	-	-	-
" _"				
	-	-	-	-
	369,757,898.28	-	626,434,779.26	996,192,677.54

7.1 7.4

7.4

7.4.1

( " " )

( " " )  
 ( " " ) [2017]1075  
 323,689,266.32  
 ( ) ( ) (17) 00488  
 2017 11 9

2021 8 10  
 C  
 C ( " " ) C  
 0.40% A ( )  
 " A" ) A

( ) ( )  
 ) ( )  
 ) ( )

80%-95%  
 80% 3%  
 ( ) 5%  
 )  
 × 80%+ × 20%

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)

( )

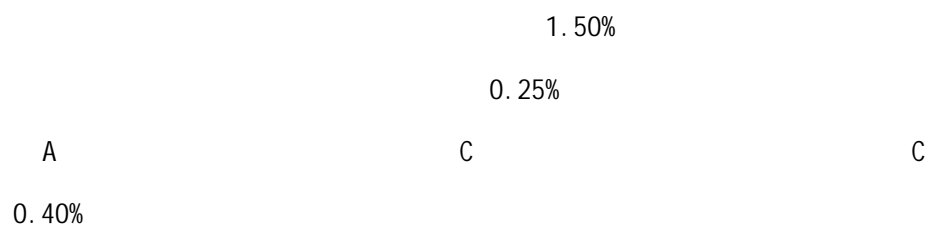
( )

( )

(3)

(4)

**7.4.4.10**



**7.4.4.11**

1)

2)

3)

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

		112,536,101.84	2,122,363.06
248,331.15	17,645.82	2,736,132.55	-
			-
112,551,480.45	2,123,318.16	248,442.95	2,737,332.86
0.00			
	913,864,463.87		0.00

913,864,463.87

## 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
	45,348,740.26	112,536,101.84
	45,340,029.03	112,536,101.84
	8,711.23	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	-	-
	-	-
	-	-
	45,348,740.26	112,536,101.84

**7.4.7.2**

		2022 12 31			
		703,064,318.10	-	605,395,575.41	-97,668,742.69
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		703,064,318.10	-	605,395,575.41	-97,668,742.69
		2021 12 31			
		938,874,160.54	-	913,864,463.87	-25,009,696.67
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		938,874,160.54	-	913,864,463.87	-25,009,696.67

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
	-	17,645.82
	-	-
	-	-
	-	17,645.82

## 7.4.7.9

	2022 12 31	2021 12 31
	-	-
	1,416.38	30,181.72
	-	-
	589,533.10	868,305.32
	589,533.10	868,305.32
	-	-
	-	-
	70,000.00	70,000.00
	120,000.00	80,000.00
	780,949.48	1,048,487.04

## 7.4.7.10

A

	2022 1 1	2022 12 31
	326,549,688.36	326,549,688.36
	237,529,434.18	237,529,434.18
" -"	-279,668,296.52	-279,668,296.52
/	-	-
/	-	-
	-	-

" -"	-	-
	284,410,826.02	284,410,826.02

C

	2022 1 1			2022 12 31		
	43,208,209.92			43,208,209.92		
	59,837,827.07			59,837,827.07		
" -"	-54,519,819.55			-54,519,819.55		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	48,526,217.44			48,526,217.44		

( )

( )

## 7.4.7.11

## 7.4.7.12

A

	381,549,921.65	171,798,548.51	553,348,470.16
	-157,117,469.09	-57,044,055.79	-214,161,524.88
	-35,217,586.68	-33,344,380.89	-68,561,967.57
	210,073,446.36	125,177,826.76	335,251,273.12
	-245,291,033.04	-158,522,207.65	-403,813,240.69
	-	-	-
	189,214,865.88	81,410,111.83	270,624,977.71

C

	90,149,481.63	-17,063,172.53	73,086,309.10
	-18,045,777.53	-15,614,990.23	-33,660,767.76
	4,336,929.53	1,926,359.57	6,263,289.10
	103,525,704.29	-17,319,508.41	86,206,195.88
	-99,188,774.76	19,245,867.98	-79,942,906.78
	-	-	-
	76,440,633.63	-30,751,803.19	45,688,830.44

## 7.4.7.13

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		433,709.10		277,950.86
		-		-
		-		-
		27,518.09		18,197.91
		5,652.94		8,276.82
		466,880.13		304,425.59

## 7.4.7.14

## 7.4.7.14.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		2,237,698,259.86		1,078,647,665.25
		2,399,211,746.46		969,481,734.19
		5,629,492.42		-
		-167,142,979.02		109,165,931.06

## 7.4.7.15

## 7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
---		699.93		-
---		1,142,046.94		2,803.29
---		-		-
---		-		-
		1,142,746.87		2,803.29

## 7.4.7.15.2

—

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		6,276,774.10		16,807.00
		5,134,000.00		14,000.00
		721.07		3.71
		6.09		-
		1,142,046.94		2,803.29

## 7.4.7.15.3

—

## 7.4.7.15.4

—

## 7.4.7.16

## 7.4.7.16.1

## 7.4.7.17

## 7.4.7.17.1

## 7.4.7.18

## 7.4.7.18.1

—

## 7.4.7.18.2

—

## 7.4.7.19

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		2,913,673.36		623,957.99
		-		-
		-		-

	2,913,673.36	623,957.99

**7.4.7.20**

	2022 1 1 2022	2021 1 1 2021
	12 31	12 31
1.	-72,659,046.02	-53,151,225.22
	-72,659,046.02	-53,147,420.02
	-	-3,805.20
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	-72,659,046.02	-53,151,225.22

**7.4.7.21**

	2022 1 1 2022 12	2021 1 1 2021
	31	12 31
	2,360,755.07	6,273,002.42
	7,040.89	56,984.78
	2,367,795.96	6,329,987.20

7

1.5%

7 30

30

3

75%

3

6

50%

6

25%

**7.4.7.22****7.4.7.23**

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

	31	
	70,000.00	70,000.00
	120,000.00	80,000.00
	-	-
	19,079.22	24,228.81
	-	3,010,833.05
	209,079.22	3,185,061.86

## 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 31		2021 1 1		2021 12 31	
				%		%		%

	1,576,530,920.03	36.03	227,269,252.89	7.84
--	------------------	-------	----------------	------

## 7.4.10.1.2

	2022 1 1			2022 12 31			2021 1 1			2021 12 31		
					%					%		
				6,276,774.10	100.00				-		-	

## 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		
					%					%		
				1,468,224.97	49.68				300,961.10	51.05		
	2021 1 1			2021 12 31			2021 1 1			2021 12 31		
					%					%		
				211,654.18	12.98				184,855.59	21.29		

1

2

## 7.4.10.2

## 7.4.10.2.1

	2022 1 1			2022 12 31			2021 1 1			2021 12 31		
						12,267,796.07					6,269,757.88	
						4,516,497.88					2,555,220.78	

× 1.50%

= × 1.50%÷

7.4.10.2.2

	2022 1 1 2022	2021 1 1 2021
	12 31	12 31
	2,044,632.72	1,044,959.60

× 0.25%

= × 0.25%÷

7.4.10.2.3

	2022 1 1 2022 12 31		
	A	C	
	-	297,491.80	297,491.80
	-	1.82	1.82
	-	297,493.62	297,493.62
	2021 1 1 2021 12 31		
	A	C	
	-	58,979.90	58,979.90
	-	58,979.90	58,979.90

2021 8 13

A

C

× 0.40%

C

=

C × 0.40%÷

7.4.10.3

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## 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	2022	1	1	2022	12	
	31			31			31				
	A					C					
9	2017	11			-					-	
					-					-	
/				148,231.95						-	
					-					-	
/					-					-	
				148,231.95						-	
				0.04%						-	
	2021	1	1	2021	12	2021	8	12	2021	12	31
	31			31			2021			31	
	A					C					
9	2017	11			-						-
					-						-
/					-						-

	-	-
/	-	-
	-	-
	-	-

## 7.4.10.5.2

## 7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	45,348,740.26	433,709.10	112,536,101.84	277,950.86

2022 12 31

" "

2021 12 31

## 7.4.10.7

## 7.4.10.8

## 7.4.11

## 7.4.12 2022 12 31

## 7.4.12.1 /

7.4.12.1.1										
301095		2022 7 28	6		58.00	86.49	740	42,920.00	64,002.60	-
301115		2022	6		42.05	24.04	685	28,804.25	16,467.40	-

		8 23									
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	763	24,705.94	24,118.43	-	
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 8	6		13.28	11.40	819	10,876.32	9,336.60	-	
301269		2022 7	6		32.69	87.94	793	25,923.17	69,736.42	-	

		21								
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	819	45,593.73	46,453.68	-
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 2	6		18.78	15.59	913	17,146.14	14,233.67	-
301356		2022 11	6		63.00	43.33	448	28,224.00	19,411.84	-

		3								
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	-
688252		2022 9 20	6		21.68	15.78	5,201	112,757.68	82,071.78	-
688273		2022 8 4	6		40.29	31.52	3,568	143,754.72	112,463.36	-
688400		2022 6 27	6		21.93	25.28	12,704	278,598.72	321,157.12	-
688426		2022 10 18	6		48.98	33.12	3,776	184,948.48	125,061.12	-

## 7.4.12.2

## 7.4.12.3

## 7.4.12.3.1

## 7.4.12.3.2

## 7.4.12.4

7. 4. 13

7. 4. 13. 1

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10%

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7. 4. 13. 2. 4

7. 4. 13. 2. 5

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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		
			45,348,740.26		-	-	-	-	45,348,740.26
			435,846.54		-	-	-	-	435,846.54
			239,123.87		-	-	-	-	239,123.87
			-		-	-	-	-605,395,575.41	605,395,575.41
			-		-	-	-	559,797.56	559,797.56
			-		-	-	-	78,468.51	78,468.51
			46,023,710.67		-	-	-	-606,033,841.48	652,057,552.15
			-		-	-	-	989,711.70	989,711.70
			-		-	-	-	859,699.61	859,699.61
			-		-	-	-	143,283.28	143,283.28
			-		-	-	-	33,056.47	33,056.47
			-		-	-	-	780,949.48	780,949.48
			-		-	-	-	2,806,700.54	2,806,700.54
			46,023,710.67		-	-	-	-603,227,140.94	649,250,851.61
2021	12	31	6	6	-1	1-5	5		
			112,536,101.84		-	-	-	-	112,536,101.84
			2,122,363.06		-	-	-	-	2,122,363.06
			248,331.15		-	-	-	-	248,331.15
			-		-	-	-	-913,864,463.87	913,864,463.87
			447.32		-	-	-	2,735,685.23	2,736,132.55
			-		-	-	-	17,645.82	17,645.82
			114,907,243.37		-	-	-	-916,617,794.92	1,031,525,038.29
			-		-	-	-	18,690,147.95	18,690,147.95
			-		-	-	-	14,141,672.81	14,141,672.81
			-		-	-	-	1,213,591.46	1,213,591.46
			-		-	-	-	202,265.25	202,265.25
			-		-	-	-	36,196.24	36,196.24
			-		-	-	-	1,048,487.04	1,048,487.04
			-		-	-	-	35,332,360.75	35,332,360.75
			114,907,243.37		-	-	-	-881,285,434.17	996,192,677.54

## 7.4.13.4.1.2

## 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	
		%		%
	605,395,575.41	93.25	913,864,463.87	91.74
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	605,395,575.41	93.25	913,864,463.87	91.74

## 7.4.13.4.3.2

	95%
--	-----

				2021	12
			2022	12	31
				31	
	VaR	5.55%(2021			
	12	31	VaR	-36,013,138.69	-66,182,233.00
		6.64%)			

VaR

95%

2021

7.4.14

7.4.14.1

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7.4.14.2

7.4.14.2.1

	2022	12	31	2021	12	31
			604,132,177.79			910,180,412.52
			-			891,557.33
			1,263,397.62			2,792,494.02
			605,395,575.41			913,864,463.87

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		
	-	2,792,494.02	2,792,494.02
	-	1,320,315.19	1,320,315.19
/	-	-	-
	-	-	-
	-	2,621,469.52	2,621,469.52
	-	-227,942.07	-227,942.07
	-	-227,942.07	-227,942.07
	-	-	-
	-	1,263,397.62	1,263,397.62
	-	-56,917.57	-56,917.57
---			
	2021 1 1 2021 12 31		
	-	26,728.60	26,728.60
	-	2,495,563.95	2,495,563.95
/	-	-	-
	-	-	-
	-	36,584.59	36,584.59
	-	306,786.06	306,786.06
	-	306,786.06	306,786.06
	-	-	-
	-	2,792,494.02	2,792,494.02
	-	296,930.07	296,930.07

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## 7.4.14.2.3.2

				/	
	1,263,397.62			18.91%-97.55%	
				/	
	2,792,494.02			17.17% -274.17%	

## 7.4.14.3

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## 7.4.14.4

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## 7.4.15

## § 8

## 8.1

			%
1		605,395,575.41	92.84
		605,395,575.41	92.84
2		-	-
3		-	-
		-	-
		-	-
4		-	-

5		-	-
6		-	-
		-	-
7		45,784,586.80	7.02
8		877,389.94	0.13
9		652,057,552.15	100.00

## 8.2

### 8.2.1

			%
A		-	-
B		9,989,520.20	1.54
C		587,852,217.66	90.54
D		7,125,296.00	1.10
E		-	-
F		14,379.04	0.00
G		-	-
H		-	-
I		319,345.41	0.05
J		-	-
K		-	-
L		-	-
M		16,467.40	0.00
N		38,283.70	0.01
O		-	-
P		-	-
Q		40,066.00	0.01
R		-	-
S		-	-
		605,395,575.41	93.25

### 8.2.2

## 8.3

					%
1	300750		131,100	51,577,362.00	7.94
2	002466		526,300	41,572,437.00	6.40
3	002594		122,798	31,555,402.06	4.86
4	300124		346,500	24,081,750.00	3.71
5	300073		421,900	23,795,160.00	3.67
6	002812		178,950	23,494,345.50	3.62
7	300035		1,015,300	20,894,874.00	3.22
8	300769		90,200	20,709,018.00	3.19
9	300438		250,000	19,497,500.00	3.00
10	688518		649,400	18,968,974.00	2.92
11	300693		332,303	18,037,406.84	2.78
12	688599		282,700	18,024,952.00	2.78
13	002865		96,400	17,843,640.00	2.75
14	688063		55,000	17,360,750.00	2.67
15	002709		394,768	17,314,524.48	2.67
16	600732		442,900	16,750,478.00	2.58
17	600481		1,284,500	16,621,430.00	2.56
18	688556		220,700	16,556,914.00	2.55
19	603612		598,400	15,570,368.00	2.40
20	600438		403,400	15,563,172.00	2.40
21	603876		376,500	15,451,560.00	2.38
22	688559		248,400	14,367,456.00	2.21
23	300014		158,558	13,937,248.20	2.15
24	300217		2,078,600	11,785,662.00	1.82
25	002756		125,600	11,576,552.00	1.78
26	002459		172,840	10,385,955.60	1.60
27	002192		102,038	9,989,520.20	1.54
28	002460		116,232	8,079,286.32	1.24
29	688707		171,000	7,686,450.00	1.18
30	002850		61,300	7,283,053.00	1.12
31	000155		399,400	7,125,296.00	1.10
32	300057		769,500	6,817,770.00	1.05
33	002738		99,000	6,599,340.00	1.02
34	002518		112,500	6,480,000.00	1.00
35	603799		103,460	5,755,479.80	0.89
36	688116		74,104	5,716,382.56	0.88
37	688349		195,000	5,711,550.00	0.88
38	002129	TCL	70,000	2,636,200.00	0.41
39	300680		16,200	401,112.00	0.06
40	688475		13,341	345,932.13	0.05
41	688400		12,704	321,157.12	0.05
42	301280		2,783	132,065.20	0.02

43	688426		3,776	125,061.12	0.02
44	688273		3,568	112,463.36	0.02
45	688252		5,201	82,071.78	0.01
46	688525		4,614	74,100.84	0.01
47	301269		793	69,736.42	0.01
48	301095		740	64,002.60	0.01
49	301308		819	46,453.68	0.01
50	301239		575	40,066.00	0.01
51	301175		6,370	38,283.70	0.01
52	301165		763	24,118.43	0.00
53	301195		330	24,103.20	0.00
54	301330		694	21,729.14	0.00
55	301152		433	20,195.12	0.00
56	301356		448	19,411.84	0.00
57	301171		985	17,454.20	0.00
58	301115		685	16,467.40	0.00
59	301328		191	14,699.36	0.00
60	301121		290	14,433.30	0.00
61	001298		403	14,379.04	0.00
62	301139		566	14,325.46	0.00
63	301339		913	14,233.67	0.00
64	301396		396	12,632.40	0.00
65	301338		257	12,590.43	0.00
66	301366		268	12,084.12	0.00
67	301132		468	11,456.64	0.00
68	301361		517	10,836.32	0.00
69	301273		277	10,467.83	0.00
70	301265		819	9,336.60	0.00
71	301318		206	8,598.44	0.00
72	301227		284	8,375.16	0.00
73	301197		380	7,630.40	0.00
74	301161		346	7,518.58	0.00
75	301313		247	7,197.58	0.00
76	301285		565	7,119.00	0.00
77	301388		292	6,307.20	0.00
78	301300		211	6,197.07	0.00
79	301319		115	6,126.05	0.00
80	301270		210	5,957.70	0.00
81	000625		90	1,107.90	0.00
82	300587		66	760.32	0.00

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

				(%)
1	002459		112,034,407.49	11.25
2	603659		88,109,901.20	8.84
3	300568		76,770,943.36	7.71
4	603799		67,013,045.85	6.73
5	300073		66,633,885.46	6.69
6	002812		55,478,328.34	5.57
7	300763		53,506,198.82	5.37
8	300274		53,188,370.71	5.34
9	688516		53,187,400.49	5.34
10	300035		52,685,418.83	5.29
11	603806		51,333,748.80	5.15
12	300919		47,988,799.00	4.82
13	002466		46,919,964.16	4.71
14	601012		46,114,512.43	4.63
15	002738		45,622,800.39	4.58
16	688599		44,637,718.99	4.48
17	002192		44,395,953.60	4.46
18	300014		44,386,244.60	4.46
19	300861		38,401,258.72	3.85
20	300769		35,959,279.90	3.61
21	002594		34,956,746.55	3.51
22	603876		32,513,914.13	3.26
23	600885		31,807,034.00	3.19
24	000762		30,772,074.00	3.09
25	688390		30,645,893.50	3.08
26	300390		30,090,771.00	3.02
27	601615		29,812,332.78	2.99
28	688005		29,053,218.94	2.92
29	688556		28,841,376.84	2.90
30	300316		28,819,325.60	2.89
31	002407		28,206,868.00	2.83
32	600438		26,779,568.64	2.69
33	603185		26,731,872.40	2.68
34	605117		26,661,126.41	2.68
35	688063		26,425,982.30	2.65
36	000155		25,903,251.82	2.60
37	600481		25,167,279.00	2.53
38	300750		23,864,112.00	2.40
39	600732		23,624,223.22	2.37
40	688518		23,480,463.25	2.36
41	603612		23,468,230.00	2.36
42	000625		23,164,500.20	2.33

43	002756		23,162,252.00	2.33
44	002709		22,140,531.20	2.22
45	002240		21,625,573.00	2.17
46	002920		21,280,235.95	2.14

" "

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

				(%)
1	002459		96,140,242.00	9.65
2	002812		79,220,936.00	7.95
3	603799		78,957,043.57	7.93
4	300073		74,224,200.12	7.45
5	300568		73,660,387.99	7.39
6	603659		72,051,880.20	7.23
7	688516		68,939,792.58	6.92
8	300035		65,724,203.60	6.60
9	300763		63,583,940.66	6.38
10	300769		62,203,426.84	6.24
11	002594		59,970,323.15	6.02
12	300316		59,800,786.12	6.00
13	300014		54,640,523.32	5.48
14	002407		53,365,689.51	5.36
15	002460		48,630,948.30	4.88
16	002709		47,319,317.60	4.75
17	603806		46,053,966.81	4.62
18	300274		44,576,160.18	4.47
19	002850		44,240,185.00	4.44
20	300919		43,200,079.20	4.34
21	300037		42,234,376.37	4.24
22	002738		41,893,457.44	4.21
23	688005		41,363,082.33	4.15
24	600885		40,027,673.60	4.02
25	002466		39,663,643.00	3.98
26	300390		38,752,709.00	3.89
27	601615		38,670,644.58	3.88
28	601012		37,617,816.58	3.78
29	000625		34,258,022.70	3.44
30	600884		34,227,796.48	3.44
31	300861		31,846,067.03	3.20
32	688388		31,796,361.12	3.19
33	605117		30,998,935.20	3.11
34	002192		30,526,063.00	3.06

35	688599		28,150,733.01	2.83
36	000988		26,744,276.60	2.68
37	000762		24,364,838.00	2.45
38	603185		23,867,993.78	2.40
39	002920		20,251,556.00	2.03
40	002240		20,158,768.31	2.02

" "

**8.4.3**

:

	2,163,401,904.02
	2,237,698,259.86

" " " "

**8.5****8.6****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		239,123.87
2		78,468.51
3		-
4		-
5		559,797.56
6		-
7		-
8		-
9		877,389.94

8.12.4

8.12.5

8.12.6

## § 9

9.1

				%		%
	53,682	5,298.07	19,872,145.89	6.99	264,538,680.13	93.01

A						
C	1,249	38,852.06	41,635,970.41	85.80	6,890,247.03	14.20
	54,931	6,061.00	61,508,116.30	18.47	271,428,927.16	81.53

## 9.2

			%
	A	255,351.99	0.09
	C	359.15	0.00
		255,711.14	0.08

## 9.3

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

## § 10

	A	C
2017 11 9	323,689,266.32	-
	326,549,688.36	43,208,209.92
	237,529,434.18	59,837,827.07
	279,668,296.52	54,519,819.55
	-	-
	284,410,826.02	48,526,217.44

## § 11

11.1

11.2

11.2.1

2022 2 21

11.2.2

11.3

11.4

11.5

70,000.00

5

11.6

11.6.1

1	
	2022 1 18

11.6.2



1

a

b

c

d

2

## 11.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	6,276,774.10	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-



6			2022 2 8
7			2022 2 9
8	" "		2022 2 16
9	" "	" "	2022 2 16
10			2022 2 23
11	" "		2022 2 23
12			2022 3 3
13			2022 3 17
14	2021		2022 3 31
15	2021		2022 3 31
16	2022 1		2022 4 22
17	2022		2022 4 22
18			2022 4 25

19	2022 1		2022 4 28
20			2022 5 7
21			2022 5 11
22			2022 5 25
23			2022 5 26
24			2022 6 8
25			2022 6 13
26			2022 6 15
27			2022 6 15
28			2022 6 30

29	2022 2		2022 7 21
30	2022		2022 7 21
31			2022 8 4
32			2022 8 17
33			2022 8 17
34			2022 8 24
35	2022		2022 8 31
36	2022		2022 8 31
37			2022 9 2
38	APP		2022 9 28
39	2022 3		2022 10 26
40	2022		2022 10 26
41			2022 11 8

42			2022 12 16
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## § 12

12.1

20%

20%

12.2

## § 13

13.1

1

2

3

4

5

6

13.2

13.3

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2023 3 31