

300
2022

2022 12 31

2023 3 31

§ 1

1.1

" "

2023 3 29

2022 1 1 2022 12 31

| | | |
|------------|-------|-----------|
| 1.2 | | |
| § 1 | ..... | 2 |
| 1.1 | ..... | 2 |
| 1.2 | ..... | 3 |
| § 2 | ..... | 5 |
| 2.1 | ..... | 5 |
| 2.2 | ..... | 5 |
| 2.3 | ..... | 5 |
| 2.4 | ..... | 6 |
| 2.5 | ..... | 6 |
| § 3 | ..... | 6 |
| 3.1 | ..... | 6 |
| 3.2 | ..... | 8 |
| 3.3 | ..... | 10 |
| § 4 | ..... | 11 |
| 4.1 | ..... | 11 |
| 4.2 | ..... | 13 |
| 4.3 | ..... | 13 |
| 4.4 | ..... | 14 |
| 4.5 | ..... | 15 |
| 4.6 | ..... | 15 |
| 4.7 | ..... | 16 |
| 4.8 | ..... | 16 |
| 4.9 | ..... | 16 |
| § 5 | ..... | 16 |
| 5.1 | ..... | 16 |
| 5.2 | ..... | 16 |
| 5.3 | ..... | 17 |
| § 6 | ..... | 17 |
| 6.1 | ..... | 17 |
| 6.2 | ..... | 17 |
| § 7 | ..... | 19 |
| 7.1 | ..... | 19 |
| 7.2 | ..... | 20 |
| 7.3 | ..... | 22 |
| 7.4 | ..... | 25 |
| § 8 | ..... | 57 |

| | | |
|-------------|-----------|-----------|
| 8.1 | ..... | 57 |
| 8.2 | ..... | 57 |
| 8.3 | ..... | 59 |
| 8.4 | ..... | 62 |
| 8.5 | ..... | 64 |
| 8.6 | ..... | 64 |
| 8.7 | ..... | 65 |
| 8.8 | ..... | 65 |
| 8.9 | ..... | 65 |
| 8.10 | ..... | 65 |
| 8.11 | ..... | 65 |
| 8.12 | ..... | 65 |
| § 9 | ..... | 66 |
| 9.1 | ..... | 66 |
| 9.2 | ..... | 66 |
| 9.3 | ..... | 66 |
| § 10 | ..... | 67 |
| § 11 | ..... | 67 |
| 11.1 | ..... | 67 |
| 11.2 | ..... | 67 |
| 11.3 | ..... | 67 |
| 11.4 | ..... | 67 |
| 11.5 | ..... | 68 |
| 11.6 | ..... | 68 |
| 11.7 | ..... | 68 |
| 11.8 | ..... | 69 |
| § 12 | ..... | 73 |
| 12.1 | 20% | 73 |
| 12.2 | ..... | 73 |
| § 13 | ..... | 73 |
| 13.1 | ..... | 73 |
| 13.2 | ..... | 73 |
| 13.3 | ..... | 73 |

§ 2

2.1

| | | |
|--|----------------|----------------|
| | 300 | |
| | 300 | |
| | 005137 | |
| | 2019 5 16 | |
| | 214,391,256.77 | |
| | 300 A | 300 C |
| | 005137 | 007448 |
| | 106,522,318.30 | 107,868,938.47 |

2.2

| | | |
|--|-----------|---------|
| | 7.75% | 0.5% |
| | 80% | 80% |
| | 300 *95%+ | () *5% |

2.3

| | | |
|--|----------------------|------------------------|
| | | |
| | | |
| | 021-61009999 | 0755-83199084 |
| | zhouyg@cxfund.com.cn | yan_zhang@cmbchina.com |
| | 4007005566 | 95555 |

| | | |
|--|--------------|---------------|
| | 021-61009800 | 0755-83195201 |
| | 68 9 | 7088 |
| | 9 | 68 7088 |
| | 200120 | 518040 |
| | | |

2.4

| | |
|--|-------------------|
| | |
| | www.cxfund.com.cn |
| | 68 9 |
| | 7088 |

2.5

| | | |
|--|--|--------|
| | | |
| | | 588 42 |
| | | 68 9 |

§ 3

3.1

| 3.1.1 | 2022 | | 2021 | | 2020 | |
|-------|----------------|----------------|---------------|---------------|---------------|---------------|
| | A | C | A | C | A | C |
| | 300 | 300 | 300 | 300 | 300 | 300 |
| | -36,889,890.34 | -64,191,103.03 | 11,172,742.08 | 57,387,533.16 | 15,591,576.62 | 53,623,618.66 |
| | -30,204,268.47 | -75,143,719.07 | -2,790,992.40 | 956,356.87 | 29,403,361.18 | 97,118,644.12 |
| | -0.2635 | -0.4221 | -0.0547 | 0.0043 | 0.5140 | 0.5187 |
| | -22.64% | -36.24% | -3.30% | 0.26% | 39.90% | 38.95% |

| | | | | | | |
|-----------|----------------|----------------|----------------|----------------|---------------|----------------|
| | | | | | | |
| | -20.64% | -20.97% | 1.18% | 0.77% | 46.93% | 46.35% |
| 3.1. 2 | 2022 | | 2021 | | 2020 | |
| | -1,286,320.51 | -8,455,606.60 | 26,256,570.44 | 85,588,145.61 | 11,229,505.70 | 59,839,646.47 |
| | -0.0121 | -0.0784 | 0.3074 | 0.2413 | 0.2907 | 0.2305 |
| | 113,292,154.67 | 112,878,901.05 | 114,500,740.74 | 469,722,694.57 | 61,942,285.65 | 412,881,404.89 |
| | 1.0636 | 1.0464 | 1.3403 | 1.3241 | 1.6034 | 1.5904 |
| 3.1. 3 | 2022 | | 2021 | | 2020 | |
| | 36.34% | 34.13% | 71.80% | 69.72% | 69.80% | 68.42% |

2

3

3.2

3.2.1

300 A

| | -2.81% | 1.14% | 1.69% | 1.23% | -4.50% | -0.09% |
|--|---------|-------|---------|-------|--------|--------|
| | -14.60% | 1.03% | -13.00% | 1.05% | -1.60% | -0.02% |
| | -20.64% | 1.22% | -20.58% | 1.22% | -0.06% | 0.00% |
| | 17.97% | 1.27% | -4.89% | 1.24% | 22.86% | 0.03% |
| | 36.34% | 1.21% | 4.09% | 1.18% | 32.25% | 0.03% |

300 C

| | -2.92% | 1.14% | 1.69% | 1.23% | -4.61% | -0.09% |
|--|---------|-------|---------|-------|--------|--------|
| | -14.77% | 1.03% | -13.00% | 1.05% | -1.77% | -0.02% |
| | -20.97% | 1.22% | -20.58% | 1.22% | -0.39% | 0.00% |
| | 16.55% | 1.27% | -4.89% | 1.24% | 21.44% | 0.03% |
| | 34.13% | 1.21% | 4.09% | 1.18% | 30.04% | 0.03% |

3.2.2

长信沪深300指数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



长信沪深300指数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

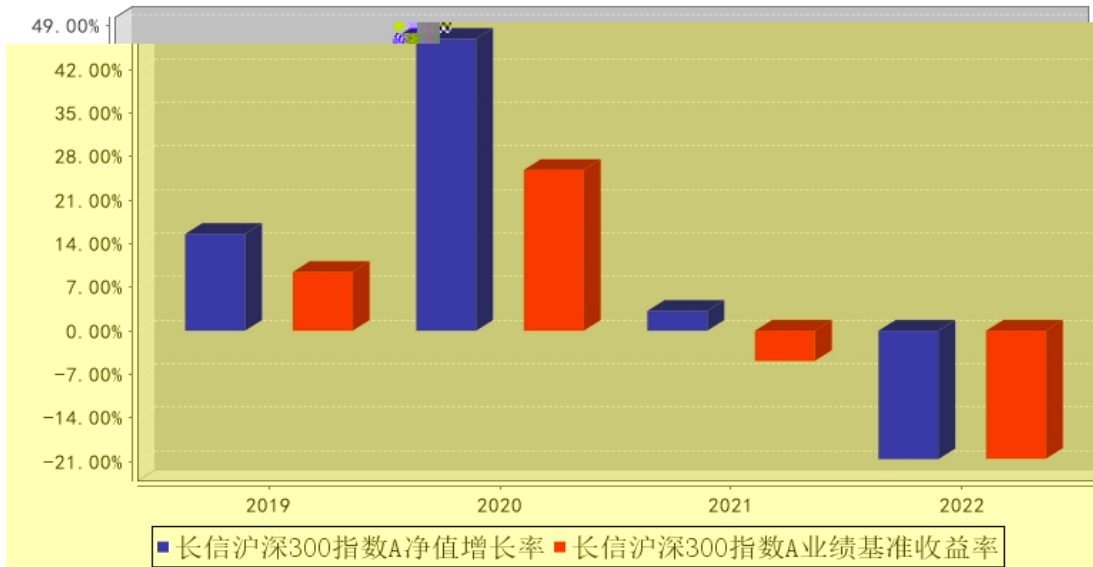


1 2019 5 16 2022 12 31

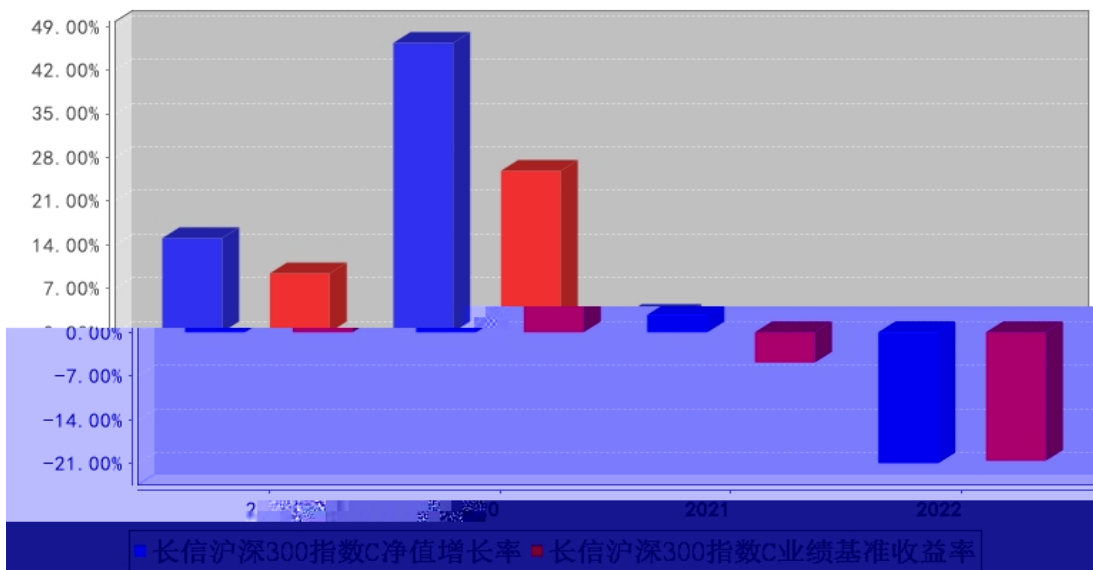
2 6

3.2.3

长信沪深300指数A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



长信沪深300指数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



2019 5 16 2019

3.3

300 A

| | 10 | | | | |
|------|-------|---------------|--------------|---------------|---|
| 2022 | - | - | - | - | - |
| 2021 | 2.806 | 12,328,674.55 | 6,900,398.91 | 19,229,073.46 | - |
| 2020 | - | - | - | - | - |
| | 2.806 | 12,328,674.55 | 6,900,398.91 | 19,229,073.46 | - |

300 C

| | 10 | | | | |
|------|-------|---------------|---------------|---------------|---|
| 2022 | - | - | - | - | - |
| 2021 | 2.772 | 83,647,355.60 | 12,007,743.60 | 95,655,099.20 | - |
| 2020 | - | - | - | - | - |
| | 2.772 | 83,647,355.60 | 12,007,743.60 | 95,655,099.20 | - |

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 12 31

85

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

30

50

4.1.2

| | 500 | | | | |
|--|-----|------|---|---|------|
| | | 2019 | 5 | | |
| | | 16 | - | 8 | |
| | | | | | 2016 |
| | | | | 9 | |

5 1

3

4

5

4. 3. 2

4. 3. 3

5%

4. 4

4. 4. 1

2022

" "

10

11

Al pha

Al pha

4.4.2

| | | | | | | | |
|---------|--------|----|---------|---|---------|-----|---|
| 2022 | 12 | 31 | 300 | A | 1.0636 | | |
| 1.3442 | | | 300 | A | -20.64% | 300 | C |
| | 1.0464 | | 1.3236 | | | 300 | C |
| -20.97% | | | -20.58% | | | | |

4.5

2022

2023

4.6

4.7

4.8

4.9

§ 5

5.1

:

5.2

5.3

§ 6

6.1

| | |
|--|--------------|
| | |
| | |
| | (2023) 21112 |

6.2

| | |
|--|---|
| | |
| | 300 |
| | () 300 2022 12 31 2022 () |
| | () (" ") " ") 300 2022 12 31 2022 |
| | " " |
| | 300 |
| | - |
| | - |
| | - |
| | 300 (" ") |

| | |
|--|---|
| | 300 () 300 300 |
| | () () () () 300 () () () |
| | () |
| | 202 11 |
| | 2023 3 27 |

§ 7

7.1

300

2022 12 31

| | | 2022 12 31 | 2021 12 31 |
|--|---------|----------------|----------------|
| | | | |
| | 7.4.7.1 | 13,408,787.66 | 26,353,925.36 |
| | | 2,282,750.85 | 14,695,262.90 |
| | | - | 75,327.65 |
| | 7.4.7.2 | 211,016,942.45 | 544,463,816.07 |
| | | 211,016,942.45 | 544,463,816.07 |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | 7.4.7.4 | - | - |
| | 7.4.7.5 | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 7.4.7.6 | - | - |
| | 7.4.7.7 | - | - |
| | | - | - |
| | | - | - |
| | | 142,647.02 | 4,628,323.04 |
| | | - | - |
| | 7.4.7.8 | - | 11,006.09 |
| | | 226,851,127.98 | 590,227,661.11 |
| | | | |
| | | 2022 12 31 | 2021 12 31 |
| | | | |
| | | - | - |
| | | - | - |
| | 7.4.7.3 | - | - |
| | | - | - |
| | | - | - |
| | | 145,770.15 | 4,128,975.65 |

| | | | |
|--|----------|----------------|----------------|
| | | 195,701.50 | 553,292.25 |
| | | 29,355.23 | 82,993.81 |
| | | 39,107.81 | 184,287.87 |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | 7.4.7.9 | 270,137.57 | 1,054,676.22 |
| | | 680,072.26 | 6,004,225.80 |
| | | | |
| | 7.4.7.10 | 214,391,256.77 | 440,174,931.76 |
| | 7.4.7.11 | - | - |
| | 7.4.7.12 | 11,779,798.95 | 144,048,503.55 |
| | | 226,171,055.72 | 584,223,435.31 |
| | | 226,851,127.98 | 590,227,661.11 |

1 2022 12 31 300 A 1.0636 300
C 1.0464 214,391,256.77 300 A
106,522,318.30 300 C 107,868,938.47
2 XBRL 3 <
> 2021 " " "
" " " 2022 " " "
" 2021 " " " "
" " 2022 " " " "

7.2

300

2022 1 1 2022 12 31

| | | 2022 1 1 2022 12 31 | 2021 1 1 2021 12 31 |
|----|----------|---------------------|---------------------|
| | | -100,144,241.34 | 9,827,228.50 |
| 1. | | 152,223.96 | 172,004.92 |
| | 7.4.7.13 | 152,223.96 | 170,912.84 |
| | | - | 1,092.08 |
| | | - | - |
| | | - | - |

| | | | |
|----|------------|-----------------|----------------|
| | | | |
| | | - | - |
| | | - | - |
| 2. | " -" | -96,098,830.26 | 79,946,094.88 |
| | 7.4.7.14 | -103,451,839.39 | 74,545,391.86 |
| | | - | - |
| | 7.4.7.15 | 361,541.48 | 802,622.07 |
| | 7.4.7.16 | - | - |
| | 7.4.7.17 | - | - |
| | 7.4.7.18 | - | - |
| | 7.4.7.19 | 6,991,467.65 | 4,598,080.95 |
| | | - | - |
| | | - | - |
| 3. | " -" | -4,266,994.17 | -70,394,910.77 |
| 4. | " -" | - | - |
| 5. | " -" | 69,359.13 | 104,039.47 |
| | | 5,203,746.20 | 11,661,864.03 |
| 1 | 7.4.10.2.1 | 3,457,726.63 | 4,466,304.38 |
| 2 | 7.4.10.2.2 | 518,658.98 | 669,945.65 |
| 3 | 7.4.10.2.3 | 849,003.22 | 1,449,740.21 |
| 4 | | - | - |
| 5 | | - | - |
| | | - | - |
| 6 | 7.4.7.22 | - | - |
| 7 | | 3.95 | 1.76 |
| 8 | 7.4.7.23 | 378,353.42 | 5,075,872.03 |
| | | -105,347,987.54 | -1,834,635.53 |
| | | - | - |
| | | -105,347,987.54 | -1,834,635.53 |
| | | - | - |
| | | -105,347,987.54 | -1,834,635.53 |

XBRL 3 < >

| | | | | |
|------|---------------------|---|----------------|-----------------|
| " -" | | | | |
| 1. | 155,196,005.59 | - | 33,892,301.08 | 189,088,306.67 |
| 2 | -380,979,680.58 | - | -60,813,018.14 | -441,792,698.72 |
| | - | - | - | - |
| " -" | | | | |
| | - | - | - | - |
| | 214,391,256.77 | - | 11,779,798.95 | 226,171,055.72 |
| | 2021 1 1 2021 12 31 | | | |
| | | | | |
| | 298,237,409.96 | - | 176,586,280.58 | 474,823,690.54 |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |

| | | | | |
|------|-----------------|---|-----------------|-----------------|
| | 298,237,409.96 | - | 176,586,280.58 | 474,823,690.54 |
| " -" | 141,937,521.80 | - | -32,537,777.03 | 109,399,744.77 |
| | - | - | -1,834,635.53 | -1,834,635.53 |
| " -" | 141,937,521.80 | - | 84,181,031.16 | 226,118,552.96 |
| 1. | 592,324,840.58 | - | 373,748,939.05 | 966,073,779.63 |
| 2 | -450,387,318.78 | - | -289,567,907.89 | -739,955,226.67 |
| " -" | - | - | -114,884,172.66 | -114,884,172.66 |
| | - | - | - | - |

| | | | | |
|--|----------------|---|----------------|----------------|
| | | | | |
| | 440,174,931.76 | - | 144,048,503.55 | 584,223,435.31 |

7.1 7.4

7.4

7.4.1

300

" "

"

" [2017]1548

2018

4 19

220,607,762.64

300

2019 5 16

300

300

300

A

300

C

()

80%

80%

5%

3%

300

*95%+

*5%

7.4.2

2006 2 15

("

")

XBRL

3 <

>

(" "

")

300

7.4.4

7.4.3

2022

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)

(3)

/

(2021 12 31)

2022 1 1

(1)

(2)

7.4.4.4

12

12

(1)

(2)

(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)

3

(2)

A

C

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

(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)

2021 2022
 2021 12 31
 2022 1 1

(i) 2022 1 1

26,353,925.36 14,695,262.90 75,327.65 11,006.09
 4,628,323.04

| | | | | | |
|----------|------|-----|---|---------|-----------|
| [2016]70 | | | | | [2016]140 |
| | | | | | [2017]2 |
| | | | | | [2017]56 |
| [2017]90 | | | | | |
| (1) | | | | | 3% |
| (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 |
|--|---------------|---------------|
| | 13,408,787.66 | 26,353,925.36 |
| | 13,407,355.57 | 26,353,925.36 |
| | 1,432.09 | - |
| | - | - |

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 |
|--|------------|------------|
| | - | 11,006.09 |
| | - | - |
| | - | - |
| | - | 11,006.09 |

7.4.7.9

| | 2022 12 31 | 2021 12 31 |
|--|------------|------------|
| | - | - |
| | 137.57 | 9,016.42 |
| | - | - |
| | - | 825,659.80 |
| | - | 825,659.80 |
| | - | - |

| | | |
|--|------------|--------------|
| | - | - |
| | 50,000.00 | 50,000.00 |
| | 120,000.00 | 120,000.00 |
| | 100,000.00 | 50,000.00 |
| | 270,137.57 | 1,054,676.22 |

7.4.7.10

300 A

| | 2022 1 1 | | | 2022 12 31 | | |
|------|----------------|--|--|----------------|--|--|
| | | | | | | |
| | 85,427,302.78 | | | 85,427,302.78 | | |
| | 78,280,561.19 | | | 78,280,561.19 | | |
| " -" | -57,185,545.67 | | | -57,185,545.67 | | |
| / | - | | | - | | |
| / | - | | | - | | |
| | - | | | - | | |
| " -" | - | | | - | | |
| | 106,522,318.30 | | | 106,522,318.30 | | |

300 C

| | 2022 1 1 | | | 2022 12 31 | | |
|------|-----------------|--|--|-----------------|--|--|
| | | | | | | |
| | 354,747,628.98 | | | 354,747,628.98 | | |
| | 76,915,444.40 | | | 76,915,444.40 | | |
| " -" | -323,794,134.91 | | | -323,794,134.91 | | |
| / | - | | | - | | |
| / | - | | | - | | |
| | - | | | - | | |
| " -" | - | | | - | | |
| | 107,868,938.47 | | | 107,868,938.47 | | |

7.4.7.11

7.4.7.12

300 A

| | | | |
|--|----------------|---------------|----------------|
| | 26,256,570.44 | 2,816,867.52 | 29,073,437.96 |
| | -36,889,890.34 | 6,685,621.87 | -30,204,268.47 |
| | 9,346,999.39 | -1,446,332.51 | 7,900,666.88 |

| | | | |
|--|---------------|---------------|----------------|
| | | | |
| | 17,332,281.78 | 642,610.56 | 17,974,892.34 |
| | -7,985,282.39 | -2,088,943.07 | -10,074,225.46 |
| | - | - | - |
| | -1,286,320.51 | 8,056,156.88 | 6,769,836.37 |

300 C

| | | | |
|--|----------------|----------------|----------------|
| | | | |
| | 85,588,145.61 | 29,386,919.98 | 114,975,065.59 |
| | -64,191,103.03 | -10,952,616.04 | -75,143,719.07 |
| | -29,852,649.18 | -4,968,734.76 | -34,821,383.94 |
| | 11,455,443.57 | 4,461,965.17 | 15,917,408.74 |
| | -41,308,092.75 | -9,430,699.93 | -50,738,792.68 |
| | - | - | - |
| | -8,455,606.60 | 13,465,569.18 | 5,009,962.58 |

7.4.7.13

| | 2022 | 1 | 1 | 2022 | 12 | 31 | 2021 | 1 | 1 | 2021 |
|--|------|---|---|------|----|------------|------|----|----|------------|
| | | | | | | | | 12 | 31 | |
| | | | | | | 31,252.50 | | | | 123,078.44 |
| | | | | | | - | | | | - |
| | | | | | | - | | | | - |
| | | | | | | 119,778.86 | | | | 27,605.86 |
| | | | | | | 1,192.60 | | | | 20,228.54 |
| | | | | | | 152,223.96 | | | | 170,912.84 |

7.4.7.14

7.4.7.14.1

| | 2022 | 1 | 1 | 2022 | 12 | 2021 | 1 | 1 | 2021 |
|--|------|---|----|------|----|------------------|----|----|------------------|
| | | | 31 | | | | 12 | 31 | |
| | | | | | | 1,351,589,145.91 | | | 1,632,557,233.75 |
| | | | | | | 1,452,401,585.93 | | | 1,558,011,841.89 |
| | | | | | | 2,639,399.37 | | | - |
| | | | | | | -103,451,839.39 | | | 74,545,391.86 |

7.4.7.15

7.4.7.15.1

| | 2022 1 1 | 2022 12 31 | 2021 1 1 | 2021 12 31 |
|-----|----------|------------|----------|------------|
| --- | | 1,103.61 | | - |
| --- | | 360,437.87 | | 802,622.07 |
| --- | | - | | - |
| --- | | - | | - |
| | | 361,541.48 | | 802,622.07 |

7.4.7.15.2

| | 2022 1 1 | 2022 12 31 | 2021 1 1 | 2021 12 31 |
|--|----------|--------------|----------|--------------|
| | | 1,519,235.30 | | 4,503,249.22 |
| | | 1,157,600.00 | | 3,655,200.00 |
| | | 1,136.65 | | 45,427.15 |
| | | 60.78 | | - |
| | | 360,437.87 | | 802,622.07 |

7.4.7.15.3

7.4.7.15.4

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1

—

7.4.7.18.2

—

7.4.7.19

| | 2022 | 1 | 1 | 2022 | 12 | 2021 | 1 | 1 | 2021 | 12 | | |
|--|------|---|---|--------------|----|------|---|---|------|--------------|--|--|
| | 31 | | | 31 | | | | | | | | |
| | | | | 6,991,467.65 | | | | | | 4,598,080.95 | | |
| | | | | - | | | | | | - | | |
| | | | | - | | | | | | - | | |
| | | | | 6,991,467.65 | | | | | | 4,598,080.95 | | |

7.4.7.20

| | 2022 | 1 | 1 | 2022 | 2021 | 1 | 1 | 2021 | |
|----|------|----|----|---------------|------|----|----------------|------|--|
| | 12 | 31 | 31 | 12 | 12 | 31 | 31 | 12 | |
| 1. | | | | -4,266,994.17 | | | -70,394,910.77 | | |
| | | | | -4,266,994.17 | | | -69,999,481.67 | | |
| | | | | - | | | -395,429.10 | | |
| | | | | - | | | - | | |
| | | | | - | | | - | | |
| | | | | - | | | - | | |
| | | | | - | | | - | | |
| 2. | | | | - | | | - | | |
| | | | | - | | | - | | |
| 3. | | | | - | | | - | | |
| | | | | - | | | - | | |
| | | | | -4,266,994.17 | | | -70,394,910.77 | | |

7.4.7.21

| | 2022 1 1 31 | 2022 12 | 2021 1 1 12 31 | 2021 |
|--|----------------|-----------|-------------------|------------|
| | | 69,260.95 | | 103,694.00 |
| | | 98.18 | | 345.47 |
| | | 69,359.13 | | 104,039.47 |

7

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 | | 50,000.00 |
| | | 120,000.00 | | 120,000.00 |
| | | - | | - |
| | | 200,000.00 | | 200,000.00 |
| | | 8,353.42 | | 17,115.74 |
| | | - | | 4,688,756.29 |
| | | 378,353.42 | | 5,075,872.03 |

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 | |
|--|---------------------|--------|---------------------|-------|
| | | % | | % |
| | 2,458,440,129.37 | 100.00 | 3,337,879,187.87 | 99.70 |

7.4.10.1.2

| | 2022 1 1 2022 12 31 | | | 2021 1 1 2021 12 31 | | |
|--|---------------------|--------|--|---------------------|--------|--|
| | | % | | | % | |
| | 1,519,235.30 | 100.00 | | 4,458,619.08 | 100.00 | |

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

| | 2022 1 1 2022 12 31 | | | |
|--|---------------------|--------|------------|-------|
| | | % | | % |
| | 1,041,817.43 | 100.00 | - | - |
| | 2021 1 1 2021 12 31 | | | |
| | | % | | % |
| | 2,725,145.19 | 99.77 | 819,355.21 | 99.24 |

7.4.10.2

7.4.10.2.1

| | 2022 1 1 2022 12 31 | 2021 1 1 2021 12 31 |
|--|---------------------|---------------------|
| | 3,457,726.63 | 4,466,304.38 |
| | 838,150.17 | 527,245.40 |

1.00%

H=Ex /

H

E

7.4.10.2.2

| | 2022 1 1 2022 12 31 | 2021 1 1 2021 12 31 |
|--|---------------------|---------------------|
| | 518,658.98 | 669,945.65 |

0.15%

H=Ex /

H

E

7.4.10.2.3

| | 2022 1 1 | | | 2022 12 31 | | |
|--|----------|---|--|--------------|---|--------------|
| | | | | | | |
| | 300 | A | | 300 | C | |
| | | - | | 432,019.20 | | 432,019.20 |
| | | - | | 88,961.65 | | 88,961.65 |
| | | - | | 116,318.96 | | 116,318.96 |
| | | - | | 637,299.81 | | 637,299.81 |
| | 2021 1 1 | | | 2021 12 31 | | |
| | | | | | | |
| | 300 | A | | 300 | C | |
| | | - | | 1,075,895.50 | | 1,075,895.50 |
| | | - | | 31,137.33 | | 31,137.33 |
| | | - | | 478.85 | | 478.85 |
| | | - | | 1,107,511.68 | | 1,107,511.68 |

A

C

0.40% C

C

0.40%

$$H = E \times C$$

/

$$H = \frac{E \times C}{C}$$

$$E = \frac{H}{C}$$

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 | 2022 | 1 | 1 | 2022 | 12 | | |
|----|------|---|------|---|---|------|-----------|------|-----|-----------|------|----|--|---|
| | | | 31 | | | | 31 | | | | | | | |
| | | | 300 | | | A | | | 300 | | | C | | |
| 16 | 2019 | 5 | | | | | - | | | | | | | - |
| | | | | | | | - | | | | | | | - |
| | | | / | | | | 52,162.71 | | | 56,812.64 | | | | |
| | | | | | | | - | | | | | | | - |
| | | | / | | | | - | | | | | | | - |
| | | | | | | | 52,162.71 | | | 56,812.64 | | | | |
| | | | | | | | 0.02% | | | 0.03% | | | | |
| | | | 2021 | 1 | 1 | 2021 | 12 | 2021 | 1 | 1 | 2021 | 12 | | |
| | | | 31 | | | | 31 | | | | | | | |
| | | | 300 | | | A | | | 300 | | | C | | |
| 16 | 2019 | 5 | | | | | - | | | | | | | - |
| | | | | | | | - | | | | | | | - |
| | | | / | | | | - | | | | | | | - |
| | | | | | | | - | | | | | | | - |
| | | | / | | | | - | | | | | | | - |
| | | | | | | | - | | | | | | | - |
| | | | | | | | - | | | | | | | - |

7.4.10.5.2

7.4.10.6

| | 2022 1 1 2022 12 31 | | 2021 1 1 2021 12 31 | |
|--|---------------------|-----------|---------------------|------------|
| | | | | |
| | 13,408,787.66 | 31,252.50 | 26,353,925.36 | 123,078.44 |

7.4.10.7

7.4.10.8

| | | | | |
|----|---------------|---|--------------|---------|
| | | | 2,278,536.10 | 2021 12 |
| 31 | 12,248,486.99 | " | " | |

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 | 233 | 13,514.00 | 20,152.17 | - |
| 301115 | | 2022 8 23 | 6 | | 42.05 | 24.04 | 270 | 11,353.50 | 6,490.80 | - |
| 301121 | | 2022 8 1 | 6 | | 61.07 | 49.77 | 184 | 11,236.88 | 9,157.68 | - |
| 301132 | | 2022 8 3 | 6 | | 26.80 | 24.48 | 300 | 8,040.00 | 7,344.00 | - |
| 301139 | | 2022 6 | 6 | | 38.46 | 25.31 | 300 | 11,538.00 | 7,593.00 | - |

| | | | | | | | | | | |
|--------|--|------------------|---|--|-------|-------|-------|-----------|-----------|---|
| | | 30 | | | | | | | | |
| 301152 | | 2022 8 19 | 6 | | 57.00 | 46.64 | 188 | 10,716.00 | 8,768.32 | - |
| 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 | 242 | 7,835.96 | 7,649.62 | - |
| 301171 | | 2022 8 10 | 6 | | 18.18 | 17.72 | 371 | 6,744.78 | 6,574.12 | - |
| 301175 | | 2022 6 30 | 6 | | 3.82 | 6.01 | 3,031 | 11,578.42 | 18,216.31 | - |
| 301195 | | 2022 7 25 | 6 | | 71.17 | 73.04 | 165 | 11,743.05 | 12,051.60 | - |
| 301197 | | 2022 7 29 | 6 | | 25.50 | 20.08 | 364 | 9,282.00 | 7,309.12 | - |
| 301227 | | 2022 9 16 | 6 | | 38.25 | 29.49 | 270 | 10,327.50 | 7,962.30 | - |
| 301239 | | 2022 6 22 | 6 | | 33.65 | 69.68 | 331 | 11,138.15 | 23,064.08 | - |
| 301265 | | 2022 12 8 | 6 | | 13.28 | 11.40 | 429 | 5,697.12 | 4,890.60 | - |
| 301269 | | 2022 7 21 | 6 | | 32.69 | 87.94 | 230 | 7,518.70 | 20,226.20 | - |
| 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 | 253 | 9,586.17 | 9,560.87 | - |
| 301280 | | 2022 12 | 6 | | 67.40 | 44.80 | 156 | 10,514.40 | 6,988.80 | - |

| | | | | | | | | | | |
|--------|--|------------------|---|--|-------|-------|-----|-----------|-----------|---|
| | | 19 | | | | | | | | |
| 301285 | | 2022 9 21 | 6 | | 14.60 | 12.60 | 532 | 7,767.20 | 6,703.20 | - |
| 301300 | | 2022 8 9 | 6 | | 36.15 | 29.37 | 201 | 7,266.15 | 5,903.37 | - |
| 301308 | | 2022 7 27 | 6 | | 55.67 | 56.72 | 258 | 14,362.86 | 14,633.76 | - |
| 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 | 123 | 7,955.64 | 5,134.02 | - |
| 301319 | | 2022 9 22 | 6 | | 47.75 | 53.27 | 106 | 5,061.50 | 5,646.62 | - |
| 301328 | | 2022 8 30 | 6 | | 78.80 | 76.96 | 112 | 8,825.60 | 8,619.52 | - |
| 301330 | | 2022 8 10 | 6 | | 43.32 | 31.31 | 284 | 12,302.88 | 8,892.04 | - |
| 301338 | | 2022 8 8 | 6 | | 46.33 | 48.99 | 189 | 8,756.37 | 9,259.11 | - |
| 301339 | | 2022 9 2 | 6 | | 18.78 | 15.59 | 497 | 9,333.66 | 7,748.23 | - |
| 301356 | | 2022 11 3 | 6 | | 63.00 | 43.33 | 141 | 8,883.00 | 6,109.53 | - |
| 301361 | | 2022 11 8 | 6 | | 26.44 | 20.96 | 391 | 10,338.04 | 8,195.36 | - |
| 301366 | | 2022 9 19 | 6 | | 65.35 | 45.09 | 141 | 9,214.35 | 6,357.69 | - |
| 301388 | | 2022 10 26 | 6 | | 25.88 | 21.60 | 265 | 6,858.20 | 5,724.00 | - |

| | | | | | | | | | | |
|--------|--|------------------|---|--|-------|-------|--------|------------|------------|---|
| | | | | | | | | | | |
| 301396 | | 2022 11 4 | 6 | | 40.13 | 31.90 | 233 | 9,350.29 | 7,432.70 | - |
| 688130 | | 2022 7 22 | 6 | | 62.98 | 41.42 | 2,241 | 141,138.18 | 92,822.22 | - |
| 688172 | | 2022 12 9 | 6 | | 21.98 | 17.96 | 6,107 | 134,231.86 | 109,681.72 | - |
| 688322 | | 2022 6 30 | 6 | | 30.99 | 21.38 | 4,789 | 148,411.11 | 102,388.82 | - |
| 688372 | | 2022 10 19 | 6 | | 61.49 | 81.20 | 1,137 | 69,914.13 | 92,324.40 | - |
| 688373 | | 2022 7 29 | 6 | | 8.16 | 8.54 | 19,198 | 156,655.68 | 163,950.92 | - |
| 688432 | | 2022 11 3 | 6 | | 9.91 | 11.24 | 7,055 | 69,915.05 | 79,298.20 | - |

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

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 | | |
|------|----|----|---|---|----|-----|---|--|--|

| | | | | | | | |
|------------|---------------|---|----|-----|---|----------------|----------------|
| | | | | | | | |
| | 13,408,787.66 | - | - | - | - | - | 13,408,787.66 |
| | 2,282,750.85 | - | - | - | - | - | 2,282,750.85 |
| | - | - | - | - | - | 211,016,942.45 | 211,016,942.45 |
| | - | - | - | - | - | 142,647.02 | 142,647.02 |
| | 15,691,538.51 | - | - | - | - | 211,159,589.47 | 226,851,127.98 |
| | - | - | - | - | - | 145,770.15 | 145,770.15 |
| | - | - | - | - | - | 195,701.50 | 195,701.50 |
| | - | - | - | - | - | 29,355.23 | 29,355.23 |
| | - | - | - | - | - | 39,107.81 | 39,107.81 |
| | - | - | - | - | - | 270,137.57 | 270,137.57 |
| | - | - | - | - | - | 680,072.26 | 680,072.26 |
| | 15,691,538.51 | - | - | - | - | 210,479,517.21 | 226,171,055.72 |
| 2021 12 31 | 6 | 6 | -1 | 1-5 | 5 | | |
| | 26,353,925.36 | - | - | - | - | - | 26,353,925.36 |
| | 14,695,262.90 | - | - | - | - | - | 14,695,262.90 |
| | 75,327.65 | - | - | - | - | - | 75,327.65 |
| | - | - | - | - | - | 544,463,816.07 | 544,463,816.07 |
| | - | - | - | - | - | 4,628,323.04 | 4,628,323.04 |
| | - | - | - | - | - | 11,006.09 | 11,006.09 |
| | 41,124,515.91 | - | - | - | - | 549,103,145.20 | 590,227,661.11 |
| | - | - | - | - | - | 4,128,975.65 | 4,128,975.65 |
| | - | - | - | - | - | 553,292.25 | 553,292.25 |
| | - | - | - | - | - | 82,993.81 | 82,993.81 |
| | - | - | - | - | - | 184,287.87 | 184,287.87 |
| | - | - | - | - | - | 1,054,676.22 | 1,054,676.22 |
| | - | - | - | - | - | 6,004,225.80 | 6,004,225.80 |
| | 41,124,515.91 | - | - | - | - | 543,098,919.40 | 584,223,435.31 |

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 | |
|--|----------------|-------|----------------|-------|
| | | % | | % |
| | 211,016,942.45 | 93.30 | 544,463,816.07 | 93.19 |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | - | - | - | - |
| | 211,016,942.45 | 93.30 | 544,463,816.07 | 93.19 |

7.4.13.4.3.2

| | 95% | | | |
|-----------------------------|---------------|--|----------------|--|
| | 2022 12 31 | | 2021 12 31 | |
| VaR | | | | |
| 3.60%(2021 12 31 VaR 4.52%) | -8,150,844.92 | | -26,393,243.66 | |

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 |
|--|----------------|----------------|
| | 210,065,443.57 | 539,545,680.79 |
| | - | 667,553.16 |
| | 951,498.88 | 4,250,582.12 |
| | 211,016,942.45 | 544,463,816.07 |

7.4.14.2.2

| | |
|---|---|
|) | (|
|---|---|

7.4.14.2.3

7.4.14.2.3.1

| | 2022 1 1 | 2022 12 31 |
|--|----------|------------|
| | | |

| | | | |
|-----|---------------------|--------------|--------------|
| | | | |
| | - | 4,250,582.12 | 4,250,582.12 |
| | - | 1,032,992.29 | 1,032,992.29 |
| / | - | - | - |
| | - | - | - |
| | - | 3,418,207.67 | 3,418,207.67 |
| | - | -913,867.86 | -913,867.86 |
| | - | -913,867.86 | -913,867.86 |
| | - | - | - |
| | - | 951,498.88 | 951,498.88 |
| | - | -81,493.41 | -81,493.41 |
| --- | | | |
| | 2021 1 1 2021 12 31 | | |
| | | | |
| | - | 4,040,131.77 | 4,040,131.77 |
| | - | 2,782,596.59 | 2,782,596.59 |
| / | - | - | - |
| | - | - | - |
| | - | 3,766,855.18 | 3,766,855.18 |
| | - | 1,194,708.94 | 1,194,708.94 |
| | - | 1,194,708.94 | 1,194,708.94 |
| | - | - | - |
| | - | 4,250,582.12 | 4,250,582.12 |
| | - | 1,467,985.53 | 1,467,985.53 |
| --- | | | |

2022 12 31

2022

7.4.14.2.3.2

| | | | | | |
|--|--------------|--|--|----------------|--|
| | | | | / | |
| | 951,498.88 | | | 17.17%-274.17% | |
| | | | | / | |
| | 4,250,582.12 | | | 18.91%-119.05% | |

7.4.14.3

| | |
|------------|--------------|
| 2022 12 31 | (2021 12 31) |
| 31) | |

7.4.14.4

| |
|--|
| |
|--|

7.4.15

§ 8

8.1

| | | | % |
|---|--|----------------|-------|
| 1 | | 211,016,942.45 | 93.02 |
| | | 211,016,942.45 | 93.02 |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |

| | | | |
|---|--|----------------|--------|
| 6 | | - | - |
| | | - | - |
| 7 | | 15,691,538.51 | 6.92 |
| 8 | | 142,647.02 | 0.06 |
| 9 | | 226,851,127.98 | 100.00 |

8.2

8.2.1

| | | | (%) |
|---|--|----------------|-------|
| A | | 8,394,074.00 | 3.71 |
| B | | 1,321,417.00 | 0.58 |
| C | | 121,570,191.25 | 53.75 |
| D | | 1,059,426.00 | 0.47 |
| E | | 5,739,242.40 | 2.54 |
| F | | 23,400.00 | 0.01 |
| G | | 8,900.00 | 0.00 |
| H | | - | - |
| I | | 6,546,420.00 | 2.89 |
| J | | 41,828,691.53 | 18.49 |
| K | | 6,103,973.00 | 2.70 |
| L | | - | - |
| M | | 7,511,940.00 | 3.32 |
| N | | - | - |
| O | | - | - |
| P | | - | - |
| Q | | - | - |
| R | | - | - |
| S | | - | - |
| | | 200,107,675.18 | 88.48 |

8.2.2

| | | | (%) |
|---|--|---------------|------|
| A | | - | - |
| B | | - | - |
| C | | 5,402,687.44 | 2.39 |
| D | | 1,396.00 | 0.00 |
| E | | - | - |
| F | | - | - |
| G | | 2,790,780.00 | 1.23 |
| H | | - | - |
| I | | 195,064.64 | 0.09 |
| J | | - | - |
| K | | - | - |
| L | | - | - |
| M | | 2,478,058.80 | 1.10 |
| N | | 18,216.31 | 0.01 |
| O | | - | - |
| P | | - | - |
| Q | | 23,064.08 | 0.01 |
| R | | - | - |
| S | | - | - |
| | | 10,909,267.27 | 4.82 |

8.2.3**8.3****8.3.1**

| | | | | | % |
|---|--------|--|---------|--------------|------|
| 1 | 000568 | | 37,613 | 8,435,843.64 | 3.73 |
| 2 | 601012 | | 188,000 | 7,944,880.00 | 3.51 |
| 3 | 603259 | | 92,740 | 7,511,940.00 | 3.32 |
| 4 | 000651 | | 222,300 | 7,184,736.00 | 3.18 |
| 5 | 002304 | | 44,600 | 7,158,300.00 | 3.16 |
| 6 | 600519 | | 4,100 | 7,080,700.00 | 3.13 |

| | | | | | |
|----|--------|-----|-----------|--------------|------|
| 7 | 600050 | | 1,433,200 | 6,420,736.00 | 2.84 |
| 8 | 600031 | | 405,800 | 6,411,640.00 | 2.83 |
| 9 | 300498 | | 324,800 | 6,375,824.00 | 2.82 |
| 10 | 000725 | A | 1,876,900 | 6,343,922.00 | 2.80 |
| 11 | 600016 | | 1,813,400 | 6,256,230.00 | 2.77 |
| 12 | 000002 | A | 335,300 | 6,102,460.00 | 2.70 |
| 13 | 601818 | | 1,983,500 | 6,089,345.00 | 2.69 |
| 14 | 601318 | | 129,286 | 6,076,442.00 | 2.69 |
| 15 | 000895 | | 231,800 | 6,010,574.00 | 2.66 |
| 16 | 600438 | | 155,000 | 5,979,900.00 | 2.64 |
| 17 | 601211 | | 429,503 | 5,836,945.77 | 2.58 |
| 18 | 601390 | | 1,031,400 | 5,734,584.00 | 2.54 |
| 19 | 600660 | | 162,993 | 5,716,164.51 | 2.53 |
| 20 | 002466 | | 71,100 | 5,616,189.00 | 2.48 |
| 21 | 000100 | TCL | 1,495,900 | 5,564,748.00 | 2.46 |
| 22 | 601998 | | 1,099,800 | 5,477,004.00 | 2.42 |
| 23 | 600089 | | 267,700 | 5,375,416.00 | 2.38 |
| 24 | 002938 | | 192,000 | 5,268,480.00 | 2.33 |
| 25 | 600000 | | 712,000 | 5,183,360.00 | 2.29 |
| 26 | 000877 | | 596,100 | 5,078,772.00 | 2.25 |
| 27 | 600958 | | 501,200 | 4,480,728.00 | 1.98 |
| 28 | 000858 | | 22,700 | 4,101,663.00 | 1.81 |
| 29 | 002756 | | 40,600 | 3,742,102.00 | 1.65 |
| 30 | 000625 | | 302,050 | 3,718,235.50 | 1.64 |
| 31 | 688599 | | 53,796 | 3,430,032.96 | 1.52 |
| 32 | 601766 | | 587,900 | 3,004,169.00 | 1.33 |
| 33 | 002459 | | 39,200 | 2,355,528.00 | 1.04 |
| 34 | 002714 | | 41,400 | 2,018,250.00 | 0.89 |
| 35 | 688303 | | 34,102 | 1,625,983.36 | 0.72 |
| 36 | 600741 | | 83,200 | 1,441,856.00 | 0.64 |
| 37 | 601138 | | 147,600 | 1,354,968.00 | 0.60 |
| 38 | 601857 | | 263,100 | 1,307,607.00 | 0.58 |
| 39 | 300750 | | 2,876 | 1,131,475.92 | 0.50 |
| 40 | 601601 | | 41,538 | 1,018,511.76 | 0.45 |
| 41 | 600900 | | 48,300 | 1,014,300.00 | 0.45 |
| 42 | 601628 | | 19,200 | 712,704.00 | 0.32 |
| 43 | 002594 | | 1,200 | 308,364.00 | 0.14 |
| 44 | 601336 | | 9,700 | 291,776.00 | 0.13 |
| 45 | 300033 | | 1,900 | 187,359.00 | 0.08 |
| 46 | 601319 | | 34,600 | 180,612.00 | 0.08 |
| 47 | 600588 | | 5,200 | 125,684.00 | 0.06 |
| 48 | 000596 | | 300 | 80,070.00 | 0.04 |
| 49 | 601985 | | 7,300 | 43,800.00 | 0.02 |

| | | | | | |
|----|--------|--|-------|-----------|------|
| 50 | 300014 | | 413 | 36,302.70 | 0.02 |
| 51 | 000963 | | 500 | 23,400.00 | 0.01 |
| 52 | 688169 | | 84 | 20,811.00 | 0.01 |
| 53 | 601328 | | 4,200 | 19,908.00 | 0.01 |
| 54 | 600809 | | 60 | 17,099.40 | 0.01 |
| 55 | 601088 | | 500 | 13,810.00 | 0.01 |
| 56 | 600030 | | 500 | 9,955.00 | 0.00 |
| 57 | 688012 | | 84 | 8,232.84 | 0.00 |
| 58 | 601919 | | 800 | 8,232.00 | 0.00 |
| 59 | 688036 | | 83 | 6,600.16 | 0.00 |
| 60 | 688187 | | 98 | 5,347.86 | 0.00 |
| 61 | 300782 | | 32 | 3,657.60 | 0.00 |
| 62 | 600346 | | 200 | 3,106.00 | 0.00 |
| 63 | 600919 | | 400 | 2,916.00 | 0.00 |
| 64 | 688981 | | 70 | 2,879.80 | 0.00 |
| 65 | 601668 | | 480 | 2,606.40 | 0.00 |
| 66 | 300059 | | 100 | 1,940.00 | 0.00 |
| 67 | 600048 | | 100 | 1,513.00 | 0.00 |
| 68 | 601288 | | 500 | 1,455.00 | 0.00 |
| 69 | 600104 | | 100 | 1,441.00 | 0.00 |
| 70 | 601669 | | 200 | 1,416.00 | 0.00 |
| 71 | 600015 | | 200 | 1,038.00 | 0.00 |
| 72 | 600011 | | 100 | 761.00 | 0.00 |
| 73 | 601006 | | 100 | 668.00 | 0.00 |
| 74 | 601618 | | 200 | 636.00 | 0.00 |
| 75 | 600905 | | 100 | 565.00 | 0.00 |
| 76 | 601658 | | 100 | 462.00 | 0.00 |

8.3.2

| | | | | | % |
|----|--------|--|---------|--------------|------|
| 1 | 688298 | | 36,400 | 2,806,804.00 | 1.24 |
| 2 | 600026 | | 231,600 | 2,790,780.00 | 1.23 |
| 3 | 301047 | | 24,800 | 2,471,568.00 | 1.09 |
| 4 | 300442 | | 32,200 | 1,363,992.00 | 0.60 |
| 5 | 688063 | | 1,048 | 330,801.20 | 0.15 |
| 6 | 688373 | | 19,198 | 163,950.92 | 0.07 |
| 7 | 688172 | | 6,107 | 109,681.72 | 0.05 |
| 8 | 688322 | | 4,789 | 102,388.82 | 0.05 |
| 9 | 688130 | | 2,241 | 92,822.22 | 0.04 |
| 10 | 688372 | | 1,137 | 92,324.40 | 0.04 |
| 11 | 301152 | | 1,874 | 90,033.52 | 0.04 |
| 12 | 688432 | | 7,055 | 79,298.20 | 0.04 |
| 13 | 300390 | | 700 | 39,116.00 | 0.02 |

| | | | | | |
|----|--------|--|-------|-----------|------|
| 14 | 300363 | | 600 | 24,510.00 | 0.01 |
| 15 | 301239 | | 331 | 23,064.08 | 0.01 |
| 16 | 301269 | | 230 | 20,226.20 | 0.01 |
| 17 | 301095 | | 233 | 20,152.17 | 0.01 |
| 18 | 301175 | | 3,031 | 18,216.31 | 0.01 |
| 19 | 301308 | | 258 | 14,633.76 | 0.01 |
| 20 | 301195 | | 165 | 12,051.60 | 0.01 |
| 21 | 600141 | | 400 | 11,600.00 | 0.01 |
| 22 | 688200 | | 40 | 11,058.80 | 0.00 |
| 23 | 301273 | | 253 | 9,560.87 | 0.00 |
| 24 | 301338 | | 189 | 9,259.11 | 0.00 |
| 25 | 301121 | | 184 | 9,157.68 | 0.00 |
| 26 | 301330 | | 284 | 8,892.04 | 0.00 |
| 27 | 301328 | | 112 | 8,619.52 | 0.00 |
| 28 | 002353 | | 300 | 8,373.00 | 0.00 |
| 29 | 301361 | | 391 | 8,195.36 | 0.00 |
| 30 | 301227 | | 270 | 7,962.30 | 0.00 |
| 31 | 301339 | | 497 | 7,748.23 | 0.00 |
| 32 | 301165 | | 242 | 7,649.62 | 0.00 |
| 33 | 301139 | | 300 | 7,593.00 | 0.00 |
| 34 | 301161 | | 346 | 7,518.58 | 0.00 |
| 35 | 002240 | | 200 | 7,498.00 | 0.00 |
| 36 | 301396 | | 233 | 7,432.70 | 0.00 |
| 37 | 301132 | | 300 | 7,344.00 | 0.00 |
| 38 | 301197 | | 364 | 7,309.12 | 0.00 |
| 39 | 301313 | | 247 | 7,197.58 | 0.00 |
| 40 | 301280 | | 156 | 6,988.80 | 0.00 |
| 41 | 301285 | | 532 | 6,703.20 | 0.00 |
| 42 | 301171 | | 371 | 6,574.12 | 0.00 |
| 43 | 301115 | | 270 | 6,490.80 | 0.00 |
| 44 | 301366 | | 141 | 6,357.69 | 0.00 |
| 45 | 301356 | | 141 | 6,109.53 | 0.00 |
| 46 | 301270 | | 210 | 5,957.70 | 0.00 |
| 47 | 301300 | | 201 | 5,903.37 | 0.00 |
| 48 | 301388 | | 265 | 5,724.00 | 0.00 |
| 49 | 301319 | | 106 | 5,646.62 | 0.00 |
| 50 | 301318 | | 123 | 5,134.02 | 0.00 |
| 51 | 301265 | | 429 | 4,890.60 | 0.00 |
| 52 | 300037 | | 99 | 4,303.53 | 0.00 |
| 53 | 600854 | | 400 | 1,816.00 | 0.00 |
| 54 | 002152 | | 174 | 1,729.56 | 0.00 |
| 55 | 600863 | | 400 | 1,396.00 | 0.00 |
| 56 | 688068 | | 19 | 1,157.10 | 0.00 |

8.4

8.4.1

2% 20

| | | | | (%) |
|----|--------|-----|---------------|------|
| 1 | 600050 | | 29,890,129.00 | 5.12 |
| 2 | 601985 | | 26,434,563.00 | 4.52 |
| 3 | 002466 | | 22,317,405.00 | 3.82 |
| 4 | 600028 | | 21,851,871.00 | 3.74 |
| 5 | 600031 | | 21,511,627.00 | 3.68 |
| 6 | 601225 | | 19,772,959.00 | 3.38 |
| 7 | 601328 | | 18,632,140.00 | 3.19 |
| 8 | 603259 | | 18,373,625.94 | 3.14 |
| 9 | 601998 | | 18,348,362.00 | 3.14 |
| 10 | 600438 | | 18,143,776.00 | 3.11 |
| 11 | 601211 | | 17,617,416.00 | 3.02 |
| 12 | 002304 | | 17,382,892.00 | 2.98 |
| 13 | 300059 | | 16,983,908.40 | 2.91 |
| 14 | 002812 | | 16,925,703.34 | 2.90 |
| 15 | 601881 | | 16,223,992.00 | 2.78 |
| 16 | 002709 | | 15,888,518.00 | 2.72 |
| 17 | 300450 | | 15,802,923.00 | 2.70 |
| 18 | 601988 | | 15,360,267.00 | 2.63 |
| 19 | 600011 | | 15,167,799.00 | 2.60 |
| 20 | 688981 | | 14,667,072.13 | 2.51 |
| 21 | 600519 | | 14,587,208.00 | 2.50 |
| 22 | 300363 | | 14,569,803.00 | 2.49 |
| 23 | 002460 | | 14,442,498.54 | 2.47 |
| 24 | 000725 | A | 14,221,292.00 | 2.43 |
| 25 | 601899 | | 13,895,799.00 | 2.38 |
| 26 | 000100 | TCL | 13,394,549.00 | 2.29 |
| 27 | 600089 | | 13,294,800.69 | 2.28 |
| 28 | 601919 | | 13,227,649.20 | 2.26 |
| 29 | 300750 | | 12,884,884.84 | 2.21 |
| 30 | 600872 | | 12,565,132.00 | 2.15 |
| 31 | 601288 | | 12,045,468.00 | 2.06 |

" "

8.4.2

2% 20

| | | | | (%) |
|---|--------|--|---------------|------|
| 1 | 300059 | | 32,891,413.64 | 5.63 |
| 2 | 601899 | | 27,442,997.60 | 4.70 |
| 3 | 600887 | | 26,856,094.00 | 4.60 |

| | | | | |
|----|--------|-----|---------------|------|
| 4 | 600919 | | 25,761,453.00 | 4.41 |
| 5 | 300750 | | 25,159,704.80 | 4.31 |
| 6 | 600050 | | 24,988,055.00 | 4.28 |
| 7 | 600519 | | 23,929,973.60 | 4.10 |
| 8 | 601985 | | 22,759,424.00 | 3.90 |
| 9 | 601919 | | 22,221,694.56 | 3.80 |
| 10 | 002709 | | 21,597,940.50 | 3.70 |
| 11 | 600028 | | 21,256,683.00 | 3.64 |
| 12 | 601658 | | 21,130,705.00 | 3.62 |
| 13 | 601328 | | 21,116,947.00 | 3.61 |
| 14 | 601668 | | 20,782,289.00 | 3.56 |
| 15 | 601988 | | 20,225,092.00 | 3.46 |
| 16 | 600030 | | 18,427,972.30 | 3.15 |
| 17 | 601225 | | 18,258,578.00 | 3.13 |
| 18 | 601009 | | 18,077,389.00 | 3.09 |
| 19 | 002812 | | 18,070,332.00 | 3.09 |
| 20 | 002129 | TCL | 17,813,689.00 | 3.05 |
| 21 | 600809 | | 17,290,090.56 | 2.96 |
| 22 | 002410 | | 17,141,514.90 | 2.93 |
| 23 | 600011 | | 16,849,357.00 | 2.88 |
| 24 | 000063 | | 16,769,596.22 | 2.87 |
| 25 | 600690 | | 16,727,904.00 | 2.86 |
| 26 | 300316 | | 15,708,895.64 | 2.69 |
| 27 | 002049 | | 15,364,296.00 | 2.63 |
| 28 | 300122 | | 15,157,457.52 | 2.59 |
| 29 | 600926 | | 14,923,348.28 | 2.55 |
| 30 | 002821 | | 14,858,551.34 | 2.54 |
| 31 | 600031 | | 14,821,891.07 | 2.54 |
| 32 | 601881 | | 14,816,048.00 | 2.54 |
| 33 | 601211 | | 14,557,132.00 | 2.49 |
| 34 | 600436 | | 14,505,462.00 | 2.48 |
| 35 | 603260 | | 13,994,503.11 | 2.40 |
| 36 | 000725 | A | 13,963,902.00 | 2.39 |
| 37 | 603986 | | 13,942,601.38 | 2.39 |
| 38 | 600104 | | 13,853,174.00 | 2.37 |
| 39 | 000001 | | 13,389,246.00 | 2.29 |
| 40 | 600438 | | 13,267,024.06 | 2.27 |
| 41 | 300347 | | 13,196,306.00 | 2.26 |
| 42 | 601998 | | 13,183,978.00 | 2.26 |
| 43 | 300363 | | 13,171,332.73 | 2.25 |
| 44 | 601288 | | 12,404,002.00 | 2.12 |
| 45 | 002466 | | 12,401,640.00 | 2.12 |
| 46 | 688981 | | 11,982,103.62 | 2.05 |

| | | | | |
|----|--------|--|---------------|------|
| 47 | 002460 | | 11,878,547.00 | 2.03 |
|----|--------|--|---------------|------|

" "

8.4.3

:

| | | | | |
|--|--|--|--|------------------|
| | | | | 1,123,221,706.48 |
| | | | | 1,351,589,145.91 |

" " " "

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 | | - |
| 2 | | - |
| 3 | | - |
| 4 | | - |
| 5 | | 142,647.02 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 142,647.02 |

8.12.4

8.12.5

8.12.5.1

8.12.5.2

8.12.6

§ 9

9.1

| | | | | % | | % |
|----------|--------|-----------|---------------|-------|---------------|-------|
| 300 A | 5,631 | 18,917.12 | 37,978,354.12 | 35.65 | 68,543,964.18 | 64.35 |
| 300 C | 10,265 | 10,508.42 | 39,832,919.83 | 36.93 | 68,036,018.64 | 63.07 |

| | | | | | | |
|--|--------|-----------|---------------|-------|----------------|-------|
| | 15,896 | 13,487.12 | 77,811,273.95 | 36.29 | 136,579,982.82 | 63.71 |
|--|--------|-----------|---------------|-------|----------------|-------|

9.2

| | | | | % |
|--|-----|---|------------|------|
| | 300 | A | 351,687.93 | 0.33 |
| | 300 | C | 131,349.32 | 0.12 |
| | | | 483,037.25 | 0.23 |

9.3

| | 300 | A | 0-10 |
|--|-----|---|-------|
| | 300 | C | 0-10 |
| | | | 10-50 |
| | 300 | A | 0-10 |
| | 300 | C | 0-10 |
| | | | 10-50 |

§ 10

| | 300 | A | 300 | C |
|-----------|----------------|---|----------------|---|
| 2019 5 16 | 997,837.56 | | - | |
| | 85,427,302.78 | | 354,747,628.98 | |
| | 78,280,561.19 | | 76,915,444.40 | |
| | 57,185,545.67 | | 323,794,134.91 | |
| | - | | - | |
| | 106,522,318.30 | | 107,868,938.47 | |

§ 11

11.1

11.2**11.2.1**

2022 2 21

11.2.2

2022 7 15

11.3**11.4****11.5**

50,000.00

2

11.6**11.6.1**

| | |
|---|-----------|
| 1 | |
| | |
| | 2022 1 18 |
| | |
| | |
| | |
| | |

11.6.2

11.7

11.7.1

| | | | (%) | | (%) | |
|--|---|------------------|--------|--------------|--------|---|
| | 2 | 2,458,440,129.37 | 100.00 | 1,041,817.43 | 100.00 | - |

1

2021

2

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

| | | (%) | | (%) | | (%) |
|--|--------------|--------|---|-----|---|-----|
| | 1,519,235.30 | 100.00 | - | - | - | - |

11.8

| | | | |
|---|--|--|-----------|
| 1 | | | 2022 1 13 |
|---|--|--|-----------|

| | | | |
|----|----------|------|-----------|
| | | | |
| 2 | 300 4 | 2021 | 2022 1 24 |
| 3 | | 2021 | 2022 1 24 |
| 4 | | | 2022 1 26 |
| 5 | | | 2022 2 8 |
| 6 | " " | | 2022 2 16 |
| 7 | " " | " " | 2022 2 16 |
| 8 | | | 2022 2 23 |
| 9 | " | " | 2022 2 23 |
| 10 | | | 2022 3 3 |
| 11 | | | 2022 3 17 |
| 12 | 300 | 2021 | 2022 3 31 |

| | | | |
|----|----------|------|-----------|
| | | | |
| 13 | 2021 | | 2022 3 31 |
| 14 | 300 1 | 2022 | 2022 4 22 |
| 15 | | 2022 | 2022 4 22 |
| 16 | | | 2022 4 25 |
| 17 | | | 2022 5 7 |
| 18 | | | 2022 5 11 |
| 19 | | 300 | 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 | 300 2 | 2022 | 2022 7 21 |
| 28 | | 2022 | 2022 7 21 |
| 29 | | | 2022 8 4 |
| 30 | | | 2022 8 17 |
| 31 | | | 2022 8 17 |
| 32 | | | 2022 8 24 |
| 33 | 300 | 2022 | 2022 8 31 |
| 34 | | 2022 | 2022 8 31 |
| 35 | | | 2022 9 2 |

| | | | |
|----|---------------|------|------------|
| | | | |
| 36 | | APP | 2022 9 28 |
| 37 | 300 3 | 2022 | 2022 10 26 |
| 38 | | 2022 | 2022 10 26 |
| 39 | | | 2022 11 8 |
| 40 | 300 2022 1 | | 2022 11 30 |
| 41 | | | 2022 12 16 |

§ 12

12.1

20%

| | | 20% | | | | | |
|---|---|--|-------------------|------|-------------------|------|------|
| | | | | | | | % |
| | 1 | 2022 1 1 2022 1 5 2022 2 14 2022 2 20 | 93,312, 597.20 | 0.00 | 93,312,59 7.20 | 0.00 | 0.00 |
| 1 | | | | | | | |
| 2 | | | | | | | |

3

12.2

§ 13

13.1

1

2

300

3

300

4

300

5

6

13.2

13.3

2023 3 31