

500
2021

2021 6 30

2021 8 31

§1

1.1

2021 8 26

2021 1 1 2021 6 30

1.2		
§1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	6
2.1	.....	6
2.2	.....	6
2.3	.....	7
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	10
4.1	.....	10
4.2	.....	12
4.3	.....	12
4.4	.....	13
4.5	.....	13
4.6	.....	13
4.7	.....	14
4.8	.....	14
§5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§6	.....	16
6.1	.....	16
6.2	.....	17
6.3	.....	18

6.4	.....	19
§7	.....	42
7.1	.....	42
7.2	.....	42
7.3	.....	44
7.4	.....	49
7.5	.....	50
7.6	.....	50
7.7	.....	51
7.8	.....	51
7.9	.....	51
7.10	.....	51
7.11	.....	51
7.12	.....	51
§8	.....	53
8.1	.....	53
8.2	.....	53
8.3	.....	53
§9	.....	54
§10	.....	55
10.1	.....	55
10.2	.....	55
10.3	.....	55
10.4	.....	55
10.5	.....	55
10.6	.....	55
10.7	.....	55
10.8	.....	57
§11	.....	59
11.1	..... 20%	59

11.2	.....	59
§12	.....	60
12.1	.....	60
12.2	.....	60
12.3	.....	60

§2

2.1

	500
	500
	004945
	004945
	2017 8 30
	119,170,035.91

2.2

	7.75%	0.5%
	80%	5%
	500) *5%	*95%+ (

2.3

	021-61009999	021-60637102
	zhouyg@cxfund.com.cn	l i shen. zh@ccb.com
	4007005566	021-60637111
	021-61009800	021-60635778
	68 9	25
	9 68	1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

	17

§3

3.1

3.1.1	(2021 1 1 - 2021 6 30)
	22,380,750.20
	22,255,454.68
	0.2049
	13.45%
	12.92%
3.1.2	(2021 6 30)
	60,452,848.84
	0.5073
	196,746,286.09
	1.6510
3.1.3	(2021 6 30)
	65.10%

1

2

3

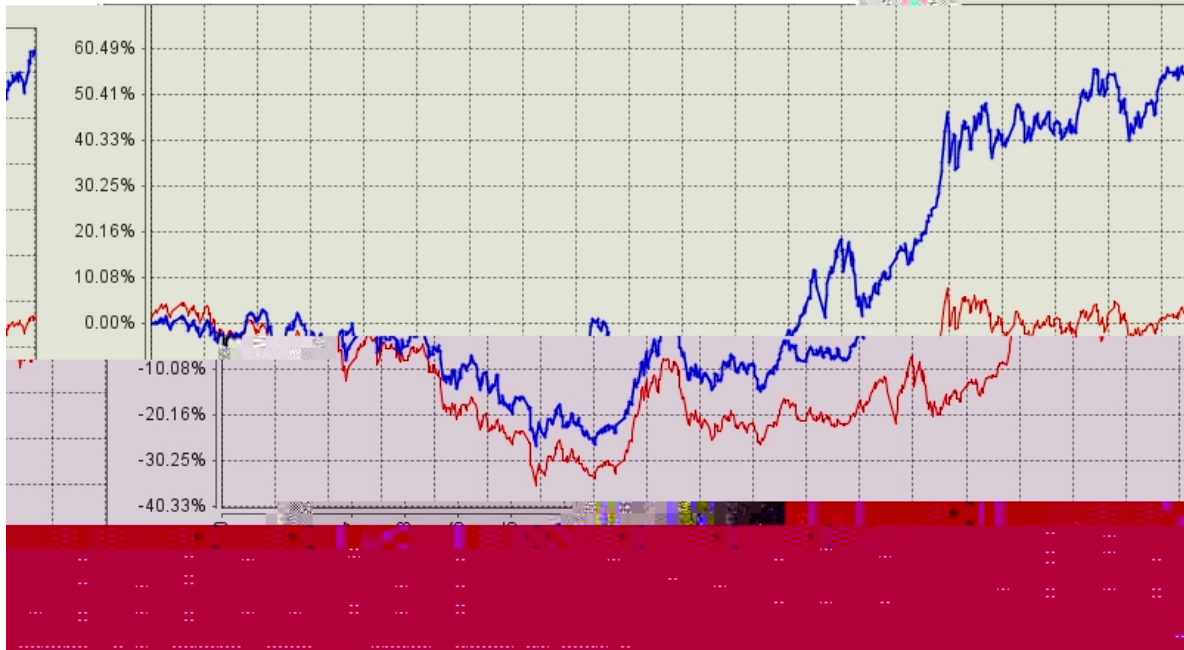
3.2

3.2.1

	4.19%	0.82%	1.12%	0.69%	3.07%	0.13%
	12.69%	0.79%	8.41%	0.65%	4.28%	0.14%
	12.92%	1.00%	6.61%	0.94%	6.31%	0.06%
	29.47%	1.21%	15.35%	1.19%	14.12%	0.02%
	84.37%	1.37%	29.32%	1.40%	55.05%	-0.03%
	65.10%	1.32%	6.48%	1.36%	58.62%	-0.04%

3.2.2

长信中证500指数基金份额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 2017 8 30 2021 6 30

2 6

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2021 6 30

76

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF 50

1-3

87

FOF 6

4.1.2

	500				
	300	2018 13	2	-	7
					9
					2016
					LOF

4.4

4.4.1

A

A

A

Al pha

Al pha

4.4.2

2021	6	30	500	1.6510	1.651
		500	12.92%		6.61%

4.5

A

4.6

4.7

1

3

2

3

4

5

4.8

§5

5.1

5.2

5.3

§6

6.1

500

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	13,853,668.22	12,628,532.81
		647,730.09	765,421.96
		40,842.96	73,810.09
	6.4.6.2	181,156,439.20	200,812,317.31
		181,156,439.20	200,812,317.31
		-	-
		-	-
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		324,641.30	321,529.08
	6.4.6.5	1,639.24	1,963.92
		-	-
		2,792,726.47	178,976.04
		-	-
	6.4.6.6	-	-
		198,817,687.48	214,782,551.21
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		1,471,066.66	830,880.36
		117,693.26	145,114.89
		22,067.48	27,209.02
		-	-
	6.4.6.7	277,664.51	328,715.65
		-	-

		-	-
		-	-
		-	-
	6.4.6.8	182,909.48	91,932.66
		2,071,401.39	1,423,852.58
	6.4.6.9	119,170,035.91	145,930,812.59
	6.4.6.10	77,576,250.18	67,427,886.04
		196,746,286.09	213,358,698.63
		198,817,687.48	214,782,551.21
2021	6 30	1.6510	119,170,035.91

6.2

500

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		24,161,576.58	18,798,854.73
1.		27,763.70	30,214.70
	6.4.6.11	27,763.70	27,309.84
		-	2,904.86
		-	-
		-	-
		-	-
		-	-
2.	" -"	24,154,660.98	10,780,984.95
	6.4.6.12	21,916,209.28	10,040,856.44
		-	-
	6.4.6.13	-	858.53
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	2,238,451.70	739,269.98
3.	6.4.6.17	-125,295.52	7,882,323.64
" -"			
4.	" -"	-	-
5.	" -"	104,447.42	105,331.44
	6.4.6.18		

		1,906,121.90	860,339.29
1	6.4.9.2.1	656,090.09	256,085.27
2	6.4.9.2.2	123,016.91	48,015.98
3		-	-
4	6.4.6.19	945,354.57	438,784.89
5		-	-
		-	-
6		-	0.04
7	6.4.6.20	181,660.33	117,453.11
" _"		22,255,454.68	17,938,515.44
		-	-
" _"		22,255,454.68	17,938,515.44

6.3

500

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	145,930,812.59	67,427,886.04	213,358,698.63
	-	22,255,454.68	22,255,454.68
" _"	-26,760,776.68	-12,107,090.54	-38,867,867.22
1.	62,262,368.48	33,721,467.18	95,983,835.66
2.	-89,023,145.16	-45,828,557.72	-134,851,702.88
	-	-	-
" _"	119,170,035.91	77,576,250.18	196,746,286.09

	2020 1 1 2020 6 30		
	61,989,529.63	-173,541.00	61,815,988.63
	-	17,938,515.44	17,938,515.44
" _"	48,519,608.98	12,651,974.61	61,171,583.59
1.	130,066,895.53	20,537,362.87	150,604,258.40
2.	-81,547,286.55	-7,885,388.26	-89,432,674.81
" _"	-	-	-
	110,509,138.61	30,416,949.05	140,926,087.66

6.1 6.4

6.4

6.4.1

500 (" ")

500

(" ") (

" ") [2017]1119

210,352,867.81 (

) 1700030 2017

8 30

500

()
() ()
()

80%

80%

5%

500

× 95%+

() × 5%

6.4.2

" "

6.4.3

2021 6 30

2021 1 1

2021 6 30

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]140

[2017]56 [2017]90

1) ()

3%

2)

3)

1 (1)

1 1 (1) 50%

1 20%

4) A 0.10% ()

6.4.6

6.4.6.1

	2021 6 30
--	-----------

	13,853,668.22
	-
1	-
1-3	-
3	-
	-
	13,853,668.22

6.4.6.2

	2021 6 30		
	171,614,790.11	181,156,439.20	9,541,649.09
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	171,614,790.11	181,156,439.20	9,541,649.09

6.4.6.3

/

/

6.4.6.4**6.4.6.4.1****6.4.6.4.2****6.4.6.5**

	2021 6 30
	1,329.53
	-

	-
	291.20
	-
	-
	-
	0.11
	-
	-
	18.40
	1,639.24

6.4.6.6**6.4.6.7**

	2021 6 30
	277,664.51
	-
	277,664.51

6.4.6.8

	2021 6 30
	-
	3,566.32
	-
	19,835.79
	59,507.37
	100,000.00
	182,909.48

6.4.6.9

	2021 1 1		2021 6 30	

	145,930,812.59	145,930,812.59
	62,262,368.48	62,262,368.48
("-")	-89,023,145.16	-89,023,145.16
- /	-	-
/	-	-
	-	-
("-")	-	-
	119,170,035.91	119,170,035.91
	()	()

6.4.6.10

	44,262,156.40	23,165,729.64	67,427,886.04
	22,380,750.20	-125,295.52	22,255,454.68
	-6,190,057.76	-5,917,032.78	-12,107,090.54
	24,986,418.80	8,735,048.38	33,721,467.18
	-31,176,476.56	-14,652,081.16	-45,828,557.72
	-	-	-
	60,452,848.84	17,123,401.34	77,576,250.18

6.4.6.11

	2021	1	1	2021	6	30
						22,646.67
						-
						-
						4,293.99
						823.04
						27,763.70

6.4.6.12**6.4.6.12.1**

	2021	1	1	2021	6	30
						396,285,235.12

	374,369,025.84
	21,916,209.28

6.4.6.13**6.4.6.13.1**

6.4.6.13.2 —

6.4.6.13.3 —

6.4.6.13.4 —

6.4.6.13.5**6.4.6.14****6.4.6.14.1****6.4.6.15**

6.4.6.15.1 —

6.4.6.15.2 —

6.4.6.16

	2021 1 1	2021 6 30
		2,238,451.70
		-
		-
		2,238,451.70

6.4.6.17

	2021 1 1	2021 6 30
1.		-125,295.52
---		-125,295.52
---		-
---		-
---		-
---		-
2.		-
---		-
		-
3.		-
:		-
		-125,295.52

6.4.6.18

	2021 1 1	2021 6 30
		104,205.09
		242.33
		104,447.42

7

25%

6.4.6.19

	2021 1 1	2021 6 30
		945,354.57
		-
		-
		-

	-
	-
	945,354.57

6.4.6.20

	2021 1 1	2021 6 30
		19,835.79
		59,507.37
		-
-		100,000.00
		2,317.17
		181,660.33

1

× 0.016%

=

× 0.016% ÷

5

2

6.4.7**6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

"	"

"	"	
"	"	

6.4.9**6.4.9.1****6.4.9.1.1****6.4.9.1.2****6.4.9.1.3****6.4.9.1.4****6.4.9.1.5****6.4.9.2****6.4.9.2.1**

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		656,090.09		256,085.27
		171,480.20		99,157.59

× 0.80%

=

× 0.80% ÷

6.4.9.2.2

	2021 1 1 30	2021 6	2020 1 1	2020 6 30
		123,016.91		48,015.98

× 0.15%

=

× 0.15% ÷

6.4.9.3

()

()

6.4.9.4

6.4.9.4.1

6.4.9.4.2

6.4.9.5

6.4.9.5.1

6.4.9.5.2

	2021 6 30		2020 12 31	
	0.00	0.00%	11,575,608.32	7.93%

6.4.9.6

	2021 1 1			2021 6 30			2020 1 1			2020 6 30		
				13,853,668.22		22,646.67		21,739,951.79			21,153.98	

"

"

2021 6 30 647,730.09 (2020 6 30
285,757.63)

6.4.9.7**6.4.9.8****6.4.10****6.4.11 2021 6 30****6.4.11.1 /**

6.4.11.1.1										
300614		2021 5 18	2021 11 25		9.19	40.38	233	2,141.27	9,408.54	-
300926		2020 12 29	2021 7 7		10.76	22.20	338	3,636.88	7,503.60	-
300927		2020	2021		13.39	30.10	217	2,905.63	6,531.70	-

		12 29	7 7							
300929		2021 1 12	2021 7 20		13.87	29.55	183	2,538.21	5,407.65	-
300931		2021 1 13	2021 7 21		4.31	13.11	672	2,896.32	8,809.92	-
300933		2021 1 15	2021 7 22		3.37	10.44	1,052	3,545.24	10,982.88	-
300937		2021 1 20	2021 7 27		12.25	53.71	244	2,989.00	13,105.24	-
300940		2021 1 27	2021 8 3		12.76	43.38	273	3,483.48	11,842.74	-
300942		2021 2 2	2021 8 9		5.31	28.52	352	1,869.12	10,039.04	-
300943		2021 2 3	2021 8 10		9.79	23.01	255	2,496.45	5,867.55	-
300945		2021 2 3	2021 8 10		4.56	18.88	474	2,161.44	8,949.12	-
300948		2021 2 18	2021 8 25		8.67	27.42	324	2,808.00	8,884.08	-
300952		2021 3 3	2021 9 13		11.72	27.08	250	2,930.00	6,770.00	-
300953		2021	2021		28.77	99.85	110	3,164.70	10,983.50	-

		3 11	9 22							
300955		2021 3 16	2021 9 24		16.53	46.07	125	2,066.25	5,758.75	-
300957		2021 3 18	2021 9 27		47.33	251.96	78	3,691.74	19,652.88	-
300960		2021 3 22	2021 9 29		12.08	23.06	204	2,464.32	4,704.24	-
300961		2021 3 23	2021 9 30		8.48	22.07	229	1,941.92	5,054.03	-
300962		2021 3 29	2021 10 11		3.40	16.37	576	1,958.40	9,429.12	-
300963		2021 3 30	2021 10 11		12.13	22.49	193	2,341.09	4,340.57	-
300967		2021 4 2	2021 10 13		4.54	11.54	364	1,652.56	4,200.56	-
300968		2021 4 6	2021 10 15		6.87	12.07	439	3,015.93	5,298.73	-
300973		2021 4 8	2021 10 15		28.28	115.71	99	2,799.72	11,455.29	-
300975		2021 4 14	2021 10 21		5.48	13.03	374	2,049.52	4,873.22	-
300978		2021	2021		8.42	13.60	375	3,157.50	5,100.00	-

		4 15	10 26							
300979		2021 4 15	2021 10 26		33.22	87.50	139	4,617.58	12,162.50	-
300981		2021 4 19	2021 10 27		48.59	90.39	69	3,352.71	6,236.91	-
300982		2021 4 19	2021 10 27		15.83	45.29	317	5,018.11	14,356.93	-
300986		2021 4 21	2021 11 1		14.79	30.57	148	2,188.92	4,524.36	-
300987		2021 4 28	2021 11 11		6.79	26.81	301	2,043.79	8,069.81	-
300993		2021 5 17	2021 11 24		12.10	19.29	216	2,613.60	4,166.64	-
300995		2021 5 17	2021 11 26		14.72	23.32	191	2,811.52	4,454.12	-
300998		2021 5 25	2021 12 2		6.02	21.32	201	1,210.02	4,285.32	-
301007		2021 6 4	2021 12 16		5.29	14.44	303	1,602.87	4,375.32	-
301009		2021 6 8	2021 12 17		12.54	27.89	333	4,175.82	9,287.37	-
301010		2021	2021		7.83	17.61	218	1,706.94	3,838.98	-

		6 9	12 20							
301011		2021 6 9	2021 12 17		14.20	33.84	154	2,186.80	5,211.36	-
301012		2021 6 15	2021 12 22		8.05	24.26	170	1,368.50	4,124.20	-
301013		2021 6 21	2021 12 29		8.72	27.11	414	3,610.08	11,223.54	-
301015		2021 6 22	2021 12 30		7.64	38.83	316	2,414.24	12,270.28	-
301016		2021 6 23	2021 12 30		13.75	32.98	204	2,805.00	6,727.92	-
301018		2021 6 28	2021 7 7		8.29	8.29	5,835	48,372.15	48,372.15	-
301020		2021 6 28	2021 7 6		10.64	10.64	3,141	33,420.24	33,420.24	-
301021		2021 6 28	2021 7 6		9.46	9.46	2,642	24,993.32	24,993.32	-
605287		2021 6 28	2021 7 6		31.56	31.56	349	11,014.44	11,014.44	-
688087		2021 6 30	2021 7 9		21.96	21.96	1,234	27,098.64	27,098.64	-
688226		2021	2021		6.42	6.42	2,693	17,289.06	17,289.06	-

		6 28	7 7							
688345		2021 6 3	2021 12 13		25.91	55.53	1,365	35,367.15	75,798.45	-
688367		2021 6 21	2021 12 28		11.53	17.94	1,717	19,797.01	30,802.98	-
688499		2021 6 23	2021 7 1		38.85	38.85	959	37,257.15	37,257.15	-
688601		2021 6 18	2021 12 28		36.48	133.69	704	25,681.92	94,117.76	-
688609		2021 3 15	2021 9 23		3.99	15.29	6,237	24,885.63	95,363.73	-
688628		2021 1 22	2021 8 2		19.11	32.62	2,014	38,487.54	65,696.68	-
688669		2021 1 15	2021 7 26		36.65	32.39	1,226	44,932.90	39,710.14	-

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- + ×) ÷ (1+ +)

6.4.11.2

688368		2021 6	335.26	2021 7	402.31	4,698	1,383,715.25	1,575,051.48		-

		21			5					
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6.4.11.3**6.4.11.3.1****6.4.11.3.2****6.4.11.4****6.4.12****6.4.12.1**

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6.4.12.2

10%

6.4.12.2.1

6.4.12.2.2

6.4.12.2.3

6.4.12.2.4

6.4.12.2.5

6.4.12.2.6

6.4.12.3

6.4.12.3.1

6.4.12.4**6.4.12.4.1****6.4.12.4.1.1**

2021	6	30	6	6	-1	1-5	5		
			13,853,668.22		-		-		-
			647,730.09		-		-		-
			40,842.96		-		-		-
			-		-		-	181,156,439.20	181,156,439.20
			-		-		-	324,641.30	324,641.30
			-		-		-	1,639.24	1,639.24
			-		-		-	2,792,726.47	2,792,726.47
			14,542,241.27		-		-	184,275,446.21	198,817,687.48
			-		-		-	1,471,066.66	1,471,066.66

		-	-	-	-	117,693.26	117,693.26
		-	-	-	-	22,067.48	22,067.48
		-	-	-	-	277,664.51	277,664.51
		-	-	-	-	182,909.48	182,909.48
		-	-	-	-	2,071,401.39	2,071,401.39
	14,542,241.27	-	-	-	-	182,204,044.82	196,746,286.09
2020 12 31	6	6	-1	1-5	5		
	12,628,532.81	-	-	-	-	-	12,628,532.81
	765,421.96	-	-	-	-	-	765,421.96
	73,810.09	-	-	-	-	-	73,810.09
	-	-	-	-	-	200,812,317.31	200,812,317.31
	-	-	-	-	-	321,529.08	321,529.08
	-	-	-	-	-	1,963.92	1,963.92
	-	-	-	-	-	178,976.04	178,976.04
	13,467,764.86	-	-	-	-	201,314,786.35	214,782,551.21
	-	-	-	-	-	830,880.36	830,880.36
	-	-	-	-	-	145,114.89	145,114.89
	-	-	-	-	-	27,209.02	27,209.02
	-	-	-	-	-	328,715.65	328,715.65
	-	-	-	-	-	91,932.66	91,932.66
	-	-	-	-	-	1,423,852.58	1,423,852.58
	13,467,764.86	-	-	-	-	199,890,933.77	213,358,698.63

6.4.12.4.1.2

6.4.12.4.2

6.4.12.4.3

VaR (Value at Risk)

6 30

6.4.12.4.3.1

	2021 6 30		2020 12 31	
		%		%
-	181,156,439.20	92.08	200,812,317.31	94.12
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	181,156,439.20	92.08	200,812,317.31	94.12

6.4.12.4.3.2

		95%	
		2021 6 30	2020 12 31
VaR 31	4.58% VaR 4.97%)	-9,002,842.29	-10,610,063.43

VaR

95%

2020

6.4.13

(1)

(a)

(b)

(i)

2021 6 30

178,660,184.47

1,774,496.48

721,758.25

(ii)

()

(iii)

3,334,346.60

-2,612,588.35

721,758.25

(2)

§7

7.1

			%
1		181,156,439.20	91.12
		181,156,439.20	91.12
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		14,501,398.31	7.29
8		3,159,849.97	1.59
9		198,817,687.48	100.00

7.2

7.2.1

			(%)
A		-	-
B		7,600,975.00	3.86
C		88,603,921.80	45.03
D		2,459,471.00	1.25
E		5,844,029.00	2.97
F		6,388,091.84	3.25
G		2,688,635.40	1.37
H		-	-
I		11,198,116.40	5.69
J		9,150,197.00	4.65
K		2,985,963.00	1.52
L		-	-

M		-	-
N		-	-
O		-	-
P		2,919,652.80	1.48
Q		2,320,980.00	1.18
R		7,482,190.00	3.80
S		-	-
		149,642,223.24	76.06

7.2.2

			(%)
A		4,200.56	0.00
B		-	-
C		20,835,534.08	10.59
D		1,674,119.00	0.85
E		369,211.37	0.19
F		39,197.86	0.02
G		1,928,953.00	0.98
H		-	-
I		1,611,057.69	0.82
J		2,708,289.10	1.38
K		374.00	0.00
L		-	-
M		2,298,548.00	1.17
N		28,754.30	0.01
O		-	-
P		-	-
Q		15,977.00	0.01
R		-	-
S		-	-
		31,514,215.96	16.02

7.2.3

7.3

7.3.1

					%
1	603486		17,500	3,991,400.00	2.03
2	688099		27,522	3,087,968.40	1.57
3	603260		39,500	3,037,945.00	1.54
4	000983		362,100	3,009,051.00	1.53
5	002185		191,100	2,941,029.00	1.49
6	000830		155,900	2,920,007.00	1.48
7	603377		273,120	2,919,652.80	1.48
8	601636		156,900	2,912,064.00	1.48
9	601233		120,400	2,900,436.00	1.47
10	000039		159,400	2,897,892.00	1.47
11	600820		533,900	2,824,331.00	1.44
12	603355		44,800	2,787,904.00	1.42
13	000739		93,900	2,760,660.00	1.40
14	600643		395,000	2,757,100.00	1.40
15	603444		5,200	2,756,000.00	1.40
16	002709		25,600	2,728,448.00	1.39
17	000060		603,500	2,727,820.00	1.39
18	002268		139,500	2,717,460.00	1.38
19	600901		518,800	2,697,760.00	1.37
20	300251		249,300	2,694,933.00	1.37
21	002048		138,200	2,694,900.00	1.37
22	000932		408,100	2,693,460.00	1.37
23	601003		456,400	2,692,760.00	1.37
24	600350		437,100	2,688,165.00	1.37
25	601699		226,700	2,677,327.00	1.36
26	002839		491,300	2,672,672.00	1.36
27	002419		405,700	2,661,392.00	1.35
28	002465		280,700	2,655,422.00	1.35
29	002081		333,300	2,639,736.00	1.34
30	600718		269,600	2,636,688.00	1.34
31	002078		196,600	2,624,610.00	1.33
32	002557		60,500	2,607,550.00	1.33
33	603225		124,300	2,523,290.00	1.28

34	002382		119,200	2,485,320.00	1.26
35	600008		817,100	2,459,471.00	1.25
36	300316		48,600	2,454,300.00	1.25
37	002603		82,500	2,405,700.00	1.22
38	000501	A	204,900	2,397,330.00	1.22
39	002156		99,200	2,384,768.00	1.21
40	000402		351,300	2,371,275.00	1.21
41	601928		326,600	2,331,924.00	1.19
42	300244		60,600	2,320,980.00	1.18
43	002138		59,700	2,314,569.00	1.18
44	600409		227,300	2,298,003.00	1.17
45	600022		1,292,300	2,222,756.00	1.13
46	300146		66,000	2,171,400.00	1.10
47	600582		517,300	2,017,470.00	1.03
48	603290		5,500	1,760,000.00	0.89
49	600089		135,900	1,746,315.00	0.89
50	000012	A	169,300	1,733,632.00	0.88
51	000488		208,800	1,699,632.00	0.86
52	002110		235,700	1,588,618.00	0.81
53	600348		188,800	1,400,896.00	0.71
54	600801		78,300	1,375,731.00	0.70
55	601098		151,300	1,334,466.00	0.68
56	000028		34,800	1,316,832.00	0.67
57	600373		113,600	1,120,096.00	0.57
58	300482		16,100	1,041,509.00	0.53
59	601128		164,800	1,021,760.00	0.52
60	002745		63,400	849,560.00	0.43
61	002572		29,000	701,800.00	0.36
62	600325		91,200	614,688.00	0.31
63	000401		48,800	602,680.00	0.31
64	002281		23,200	570,720.00	0.29
65	300463		13,500	568,215.00	0.29
66	002233		53,100	545,868.00	0.28
67	600885		7,600	476,520.00	0.24
68	002250		16,600	463,140.00	0.24
69	600038		8,300	437,742.00	0.22
70	601168		36,100	430,673.00	0.22
71	000807		35,400	421,260.00	0.21
72	600039		60,600	379,962.00	0.19

73	600141		7,200	135,576.00	0.07
74	600985		6,800	83,028.00	0.04
75	300618		200	15,768.00	0.01
76	603883		238	12,537.84	0.01
77	002511		300	8,265.00	0.00
78	600597		200	2,882.00	0.00
79	000581		100	2,083.00	0.00
80	601615		100	1,619.00	0.00
81	002563		100	1,195.00	0.00
82	002423		100	905.00	0.00
83	000156		100	771.00	0.00
84	000729		100	724.00	0.00
85	300630		12	628.80	0.00
86	600717		120	470.40	0.00
87	600282		100	356.00	0.00

7.3.2

					%
1	600030		107,200	2,673,568.00	1.36
2	000725	A	426,200	2,659,488.00	1.35
3	002601		75,900	2,624,622.00	1.33
4	002920		22,700	2,498,816.00	1.27
5	000100	TCL	316,200	2,418,930.00	1.23
6	300012		72,100	2,298,548.00	1.17
7	600426		57,170	1,769,411.50	0.90
8	300335		331,900	1,669,457.00	0.85
9	600843		262,200	1,628,262.00	0.83
10	688368		4,698	1,575,051.48	0.80
11	600269		463,200	1,556,352.00	0.79
12	600966		111,500	1,455,075.00	0.74
13	002728		93,300	1,312,731.00	0.67
14	000933		117,000	1,105,650.00	0.56
15	000059		96,600	788,256.00	0.40
16	601126		71,100	636,345.00	0.32
17	603566		24,353	555,248.40	0.28
18	000885		38,900	371,884.00	0.19

19	000498		61,400	343,840.00	0.17
20	603801		7,680	245,452.80	0.12
21	688609		6,237	95,363.73	0.05
22	688601		704	94,117.76	0.05
23	688345		1,365	75,798.45	0.04
24	688560		2,857	68,853.70	0.03
25	688628		2,014	65,696.68	0.03
26	600298		1,200	65,256.00	0.03
27	301018		5,835	48,372.15	0.02
28	688669		1,226	39,710.14	0.02
29	002821		100	37,260.00	0.02
30	688499		959	37,257.15	0.02
31	601528		2,230	34,721.10	0.02
32	301020		3,141	33,420.24	0.02
33	688367		1,717	30,802.98	0.02
34	300894		423	28,764.00	0.01
35	000070		3,500	28,420.00	0.01
36	688087		1,234	27,098.64	0.01
37	301021		2,642	24,993.32	0.01
38	603799		200	22,840.00	0.01
39	300957		78	19,652.88	0.01
40	688226		2,693	17,289.06	0.01
41	688298		79	17,190.40	0.01
42	603882		100	15,977.00	0.01
43	300496		100	15,706.00	0.01
44	300982		317	14,356.93	0.01
45	001208		1,754	13,558.42	0.01
46	300937		244	13,105.24	0.01
47	301015		316	12,270.28	0.01
48	603171		637	12,230.40	0.01
49	300979		139	12,162.50	0.01
50	300940		273	11,842.74	0.01
51	300274		100	11,506.00	0.01
52	300973		99	11,455.29	0.01
53	001207		341	11,290.51	0.01
54	301013		414	11,223.54	0.01
55	605287		349	11,014.44	0.01
56	300953		110	10,983.50	0.01
57	300933		1,052	10,982.88	0.01

58	300942		352	10,039.04	0.01
59	300962		576	9,429.12	0.00
60	300614		233	9,408.54	0.00
61	301009		333	9,287.37	0.00
62	300945		474	8,949.12	0.00
63	300948		324	8,884.08	0.00
64	300931		672	8,809.92	0.00
65	300987		301	8,069.81	0.00
66	300926		338	7,503.60	0.00
67	300593		160	6,952.00	0.00
68	300952		250	6,770.00	0.00
69	301016		204	6,727.92	0.00
70	300927		217	6,531.70	0.00
71	300981		69	6,236.91	0.00
72	300943		255	5,867.55	0.00
73	300955		125	5,758.75	0.00
74	300929		183	5,407.65	0.00
75	300968		439	5,298.73	0.00
76	301011		154	5,211.36	0.00
77	300978		375	5,100.00	0.00
78	300961		229	5,054.03	0.00
79	300975		374	4,873.22	0.00
80	300960		204	4,704.24	0.00
81	605011		525	4,662.00	0.00
82	300986		148	4,524.36	0.00
83	300995		191	4,454.12	0.00
84	301007		303	4,375.32	0.00
85	300963		193	4,340.57	0.00
86	300998		201	4,285.32	0.00
87	300967		364	4,200.56	0.00
88	300993		216	4,166.64	0.00
89	301012		170	4,124.20	0.00
90	301010		218	3,838.98	0.00
91	300119		100	3,382.00	0.00
92	000550		100	2,343.00	0.00
93	603100		100	1,751.00	0.00
94	002064		100	1,420.00	0.00
95	000429	A	100	717.00	0.00
96	002567		100	661.00	0.00

97	600683		100	374.00	0.00
98	688068		1	189.00	0.00

7.4**7.4.1****2% 20**

1	002709			6,895,748.00	3.23
2	002839			5,296,182.00	2.48
3	002078			5,054,019.42	2.37
4	600782			4,632,223.00	2.17
5	000983			4,215,861.58	1.98
6	600022			4,083,108.00	1.91
7	000100	TCL		3,946,181.00	1.85
8	600060			3,899,087.00	1.83
9	603290			3,849,835.00	1.80
10	600426			3,809,632.00	1.79
11	300482			3,435,523.00	1.61
12	000739			3,433,635.38	1.61
13	600348			3,297,549.00	1.55
14	002465			3,290,505.00	1.54
15	601689			3,268,525.65	1.53
16	000488			3,250,515.50	1.52
17	002124			3,179,928.60	1.49
18	601003			3,139,187.00	1.47
19	600350			3,082,181.00	1.44
20	603238			3,071,278.00	1.44

" "

7.4.2**2% 20**

1	300274			5,757,796.81	2.70

2	002372		5,253,593.13	2.46
3	002709		5,112,329.40	2.40
4	603486		5,060,185.00	2.37
5	600143		5,046,881.52	2.37
6	300496		5,038,302.00	2.36
7	603882		4,998,564.00	2.34
8	002511		4,952,504.14	2.32
9	000807		4,814,439.00	2.26
10	600060		4,768,372.00	2.23
11	600782		4,727,773.58	2.22
12	601966		4,698,728.88	2.20
13	600808		4,685,964.00	2.20
14	600388		4,677,566.60	2.19
15	300782		4,593,955.00	2.15
16	000983		4,428,026.00	2.08
17	688068		4,231,254.30	1.98
18	002080		4,123,351.00	1.93
19	600985		3,976,479.00	1.86
20	000600		3,964,133.00	1.86

" "

7.4.3

	354,838,443.25
	396,285,235.12

" " " "

7.5**7.6**

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

7.12.3

1		40,842.96
2		324,641.30
3		-
4		1,639.24
5		2,792,726.47
6		-
7		-
8		-
9		3,159,849.97

7.12.4**7.12.5****7.12.5.1****7.12.5.2****7.12.6**

§8

8.1

()					
18,348	6,494.99	39,949,024.84	33.52%	79,221,011.07	66.48%

8.2

	505,387.08	0.42%

8.3

	0
	0

§9

2017年8月30日	210,352,867.81
	145,930,812.59
	62,262,368.48
:	89,023,145.16
"_"	-
	119,170,035.91

§10

10.1

10.2

10.2.1

2021 1 25

2021 4 28

10.2.2

10.3

10.4

10.5

10.6

10.7

10.7.1

	1	362,853,940.62	48.58%	192,785.12	40.85%	-
	1	196,443,223.15	26.30%	104,367.12	22.12%	-
	1	187,615,679.19	25.12%	174,727.20	37.03%	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

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3

4

2

10.7.2

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

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

10.8

1			2021 1 14
2	500 4	2020	2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 3 16
6			2021 3 26
7	500	2020	2021 3 30
8	2020		2021 3 30
9			2021 3 31
10		5	2021 4 15
11		5	2021 4 15

	3 —		
12	500		2021 4 15
13	500		2021 4 15
14	500 1	2021	2021 4 21
15	2021		2021 4 21
16	500 2021 1		2021 4 23
17			2021 4 30
18			2021 6 7
19			2021 6 22
20		40	2021 6 29
21			2021 6 29
22	500		2021 6 29
23	500		2021 6 29
24	500		2021 6 29

§11

11.1

20%

20%

11.2

§12

12.1

1	
2	500
3	500
4	500
5	
6	

12.2

12.3

2021 8 31