

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	.....	6
2.4	.....	7
2.5	.....	7
§3	.....	8
3.1	.....	8
3.2	.....	8
§4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	14
4.4	.....	14
4.5	.....	14
4.6	.....	15
4.7	.....	15
4.8	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	19
6.3	.....	20

6.4	.....	21
§7	.....	45
7.1	.....	45
7.2	.....	45
7.3	.....	46
7.4	.....	48
7.5	.....	50
7.6	.....	50
7.7	.....	50
7.8	.....	50
7.9	.....	50
7.10	.....	50
7.11	.....	51
7.12	.....	51
§8	.....	53
8.1	.....	53
8.2	.....	53
8.3	.....	53
§9	.....	55
§10	.....	56
10.1	.....	56
10.2	.....	56
10.3	.....	56
10.4	.....	56
10.5	.....	56
10.6	.....	56
10.7	.....	56
10.8	.....	58
§11	.....	61
11.1	..... 20%	61

11.2	.....	61
§12	.....	62
12.1	.....	62
12.2	.....	62
12.3	.....	62

§2

2.1

	005399	
	2018 8 9	
	44,274,179.73	
		A C
	005399	009669
	20,327,749.53	23,946,430.20

2.2

	500	*55%+	*25%+	*20%

2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgbfxjdzx@cmbc.com.cn
	4007005566	95568
	021-61009800	010-58560798
	68 9	2
	9 68	2
	200120	100031

2.4

	www.cxfund.com.cn
	68 9 2

2.5

		68 9

§3

3.1

	A	C
3.1.1	(2021 1 1 - 2021 6 30)	(2021 1 1 - 2021 6 30)
	30,200,185.67	18,885,111.26
	746,200.35	4,280,105.62
	0.0088	0.0897
	0.53%	5.44%
	9.79%	9.57%
3.1.2	(2021 6 30)	
	15,820,647.61	17,611,669.03
	0.7783	0.7355
	36,148,397.14	42,394,312.63
	1.7783	1.7704
3.1.3	(2021 6 30)	
	100.00%	56.12%

1

2

3

3.2

3.2.1

A

	4.17%	1.10%	0.43%	0.49%	3.74%	0.61%
	15.64%	1.04%	5.28%	0.50%	10.36%	0.54%
	9.79%	1.56%	5.31%	0.72%	4.48%	0.84%
	43.27%	1.46%	12.77%	0.82%	30.50%	0.64%
	100.00%	1.31%	28.97%	1.07%	71.03%	0.24%

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

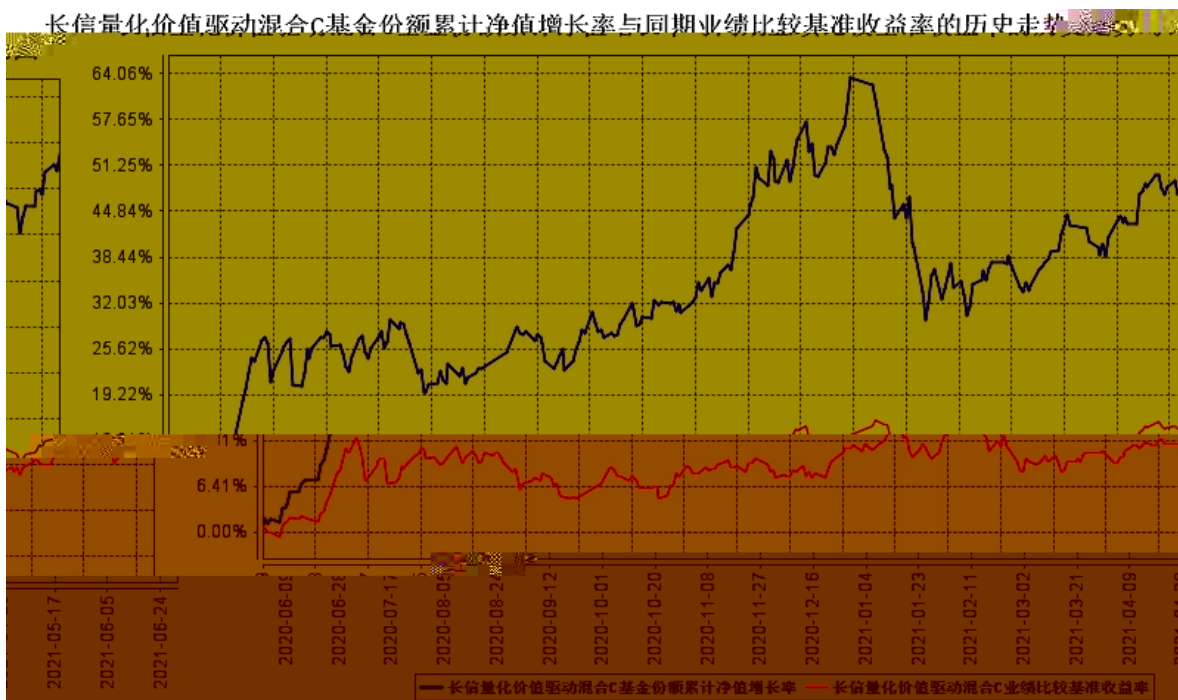
C

	4.14%	1.10%	0.43%	0.49%	3.71%	0.61%
	15.52%	1.04%	5.28%	0.50%	10.24%	0.54%
	9.57%	1.56%	5.31%	0.72%	4.26%	0.84%
	42.68%	1.46%	12.77%	0.82%	29.91%	0.64%
	56.12%	1.43%	15.64%	0.81%	40.48%	0.62%

3.2.2

长信量化价值驱动混合A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 2020 6 9

A C

2 A 2018 8 9 2021 6 30

C 2020 6 9 2021 6 30

3 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

	LOF				2010
		2018 8 9	-	11	7 100 LOF LOF LOF

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

,
,A

A

A

4.4.2

2021	6	30	A	1.7783	
1.9033			A	9.79%	C
	1.7704		1.7704		C
	9.57%		5.31%		

4.5

4.6

4.7

1

3

2

3

4

5

4.8

§5

5.1

5.2

5.3

§6

6.1

2021 6 30

		2021 6 30	2020 12 31
	6.4.6.1	18,320,540.16	23,406,415.85
		360,129.89	953,719.22
		137,487.84	184,389.61
	6.4.6.2	73,190,666.60	337,013,982.49
		73,190,666.60	336,683,646.29
		-	-
		-	330,336.20
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	-
		10,833,132.01	482,639.08
	6.4.6.5	1,081.15	3,115.50
		-	-
		209.69	298.22
		-	-
	6.4.6.6	-	-
		102,843,247.34	362,044,559.97
		2021 6 30	2020 12 31
		-	-
		-	-
	6.4.6.3	-	-
		-	-
		-	-
		23,799,454.32	3,264.19
		81,254.56	288,845.48
		12,188.18	43,326.83
		21,068.21	235,736.62
	6.4.6.7	302,720.49	447,378.45
		-	1.39

		-	-
		-	-
		-	-
	6.4.6.8	83,851.81	164,500.29
		24,300,537.57	1,183,053.25
	6.4.6.9	44,274,179.73	222,942,034.12
	6.4.6.10	34,268,530.04	137,919,472.60
		78,542,709.77	360,861,506.72
		102,843,247.34	362,044,559.97

2021 6 30

A 1.7783

C 1.7704

44,274,179.73

A 20,327,749.53

C 23,946,430.20

6.2

2021 1 1 2021 6 30

		2021 1 1 2021 6 30	2020 1 1 2020 6 30
		7,800,989.93	31,278,006.01
1.		38,013.06	162,007.63
	6.4.6.11	37,937.27	22,933.89
		75.79	139,073.74
		-	-
		-	-
		-	-
		-	-
2.	" -"	51,609,617.74	9,241,405.74
	6.4.6.12	51,063,227.55	8,040,064.16
		-	-
	6.4.6.13	51,908.95	-5,078.08
	6.4.6.13.5	-	-
	6.4.6.14	-	-
	6.4.6.15	-	-
	6.4.6.16	494,481.24	1,206,419.66
3.	6.4.6.17	-44,058,990.96	21,769,300.69
	" -"		
4.	" -"	-	-

5.	" -"	6.4.6.18	212,350.09
			105,291.95
			2,774,683.96
			1,947,072.97
1		6.4.9.2.1	1,101,888.83
2		6.4.9.2.2	165,283.35
3		6.4.9.2.3	157,099.37
			0.18
4		6.4.6.19	1,259,410.18
			547,461.91
5			-
			-
6			0.29
			-
7		6.4.6.20	91,001.94
			119,032.08
" -"			5,026,305.97
			29,330,933.04
			-
	" -"		5,026,305.97
			29,330,933.04

6.3

2021 1 1 2021 6 30

	2021 1 1 2021 6 30		
	222,942,034.12	137,919,472.60	360,861,506.72
	-	5,026,305.97	5,026,305.97
" -"	-178,667,854.39	-108,677,248.53	-287,345,102.92
1.	28,192,096.57	18,152,392.77	46,344,489.34
2.	-206,859,950.96	-126,829,641.30	-333,689,592.26
	-	-	-

" _"			
	44,274,179.73	34,268,530.04	78,542,709.77
	2020 1 1 2020 6 30		
	178,036,167.37	8,874,166.87	186,910,334.24
	-	29,330,933.04	29,330,933.04
" _"	-24,449,938.32	-1,155,713.90	-25,605,652.22
1.	30,266,607.09	3,443,927.42	33,710,534.51
2.	-54,716,545.41	-4,599,641.32	-59,316,186.73
" _"	-	-	-
	153,586,229.05	37,049,386.01	190,635,615.06

6.1 6.4

6.4**6.4.1**

(" ")

(" ")

(

" ") [2017]2087
 200,836,986.41 ()
) () (18) 00017 2018

8 9

[2020]304 2020 4
 29

2020 4 29
 2020 6 5
 C 2020 6 9
 C (" C") C
 0.40% A ("
 A") A

50% 60-95%
) 5% ()

2020 4 29 " 500 × 75% + × 25%"
 22 62

" 500 × 55%+ × 25%+ × 20%"

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
	18,320,540.16
	-
1	-
1-3	-
3	-
	-
	18,320,540.16

6.4.6.2

	2021 6 30		
	59,251,307.26	73,190,666.60	13,939,359.34
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-

	-	-	-
	-	-	-
	59,251,307.26	73,190,666.60	13,939,359.34

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
	857.15
	-
	-
	162.10
	-
	-
	-
	-
	-
	-
	-
	61.90
	1,081.15

6.4.6.6

6.4.6.7

	2021 6 30
	302,720.49

	-
	302,720.49

6.4.6.8

	2021 6 30
	-
	8.65
	-
	4,500.00
	19,835.79
	59,507.37
	83,851.81

6.4.6.9

A		
	2021 1 1	2021 6 30
	163,982,712.34	163,982,712.34
	3,584,288.48	3,584,288.48
("-")	-147,239,251.29	-147,239,251.29
- /	-	-
/	-	-
	-	-
("-")	-	-
	20,327,749.53	20,327,749.53

C		
	2021 1 1	2021 6 30
	58,959,321.78	58,959,321.78
	24,607,808.09	24,607,808.09
("-")	-59,620,699.67	-59,620,699.67
- /	-	-
/	-	-
	-	-
("-")	-	-

	23,946,430.20	23,946,430.20
--	---------------	---------------

6.4.6.10

A			
	75,738,844.62	25,873,935.70	101,612,780.32
	30,200,185.67	-29,453,985.32	746,200.35
	-88,241,623.30	1,703,290.24	-86,538,333.06
	2,834,069.42	-498,001.53	2,336,067.89
	-91,075,692.72	2,201,291.77	-88,874,400.95
	-	-	-
	17,697,406.99	-1,876,759.38	15,820,647.61

C			
	19,544,784.20	16,761,908.08	36,306,692.28
	18,885,111.26	-14,605,005.64	4,280,105.62
	-20,818,226.43	-1,320,689.04	-22,138,915.47
	14,207,653.24	1,608,671.64	15,816,324.88
	-35,025,879.67	-2,929,360.68	-37,955,240.35
	-	-	-
	17,611,669.03	836,213.40	18,447,882.43

6.4.6.11

	2021	1	1	2021	6	30
						32,273.14
						-
						-
						2,983.37
						2,680.76
						37,937.27

6.4.6.12**6.4.6.12.1** —

	2021 1 1	2021 6 30
		502,734,774.24
		451,671,546.69
		51,063,227.55

6.4.6.13**6.4.6.13.1**

	2021 1 1	2021 6 30
---		51,908.95
---		-
---		-
		51,908.95

6.4.6.13.2 —

	2021 1 1	2021 6 30
		312,103.26
		260,000.00
		194.31
		51,908.95

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
		494,481.24
		-
		-
		494,481.24

6.4.6.17

	2021 1 1	2021 6 30
1.		-44,058,990.96
—		-43,988,654.76
—		-70,336.20
—		-
—		-
—		-
2.		-
—		-
3.		-
		-
		-44,058,990.96

6.4.6.18

	2021	1	1	2021	6	30
						212,350.09
						-
						212,350.09
	30					30
	3		75%			3
	6		50%			6
			25%			

6.4.6.19

	2021	1	1	2021	6	30
						1,259,410.18
						-
						-
						-
						-
						1,259,410.18

6.4.6.20

	2021	1	1	2021	6	30
						19,835.79
						-
						-
						9,000.00
						59,507.37
						2,658.78
						91,001.94

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**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	413,825,896.69		56.62%		17,589,082.20		5.24%	

6.4.9.1.2

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	

	189,602.90	60.75%	-	-
--	------------	--------	---	---

6.4.9.1.3**6.4.9.1.4****6.4.9.1.5**

	2021 1 1		2021 6 30	
	385,394.76	56.62%	187,637.67	61.98%
	2020 1 1		2020 6 30	
	16,381.09	5.24%	16,381.09	9.77%

1

2

6.4.9.2**6.4.9.2.1**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
			1,101,888.83				1,101,647.37	
			4,201.86				2,587.74	

1

× 1.00%

=

× 1.00% ÷

2

2020 4 29

1.50%

1.00%

6.4.9.2.2

	2021 1 1 30	2021 6 30	2020 1 1	2020 6 30
		165,283.35		178,931.43

1

× 0.15%

=

× 0.15% ÷

2

2020 4 29

0.25%

0.15%

6.4.9.2.3

	2021 1 1			2021 6 30		
	A	C		A	C	
	-	157,104.35		157,104.35		
	-	157,104.35		157,104.35		
	2020 1 1			2020 6 30		
	A	C		A	C	
	-	0.18		0.18		
	-	0.18		0.18		

2020 6 9

A

C

× 0.40%

C =

C × 0.40% ÷

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****6.4.9.6**

	2021 1 1		2021 6 30		2020 1 1		2020 6 30	
	18,320,540.16		32,273.14		9,480,937.51		16,880.33	

"

"

2021 6 30
542,118.81)

360,129.89 (2020 6 30

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										
688680		2021 1 15	2021 7 22		69.94	243.61	1,256	87,844.64	305,974.16	-
688619		2021 2 8	2021 8 23		19.31	26.74	5,176	99,948.56	138,406.24	-
688656		2021 1 6	2021 7 13		35.26	72.60	1,371	48,341.46	99,534.60	-
688533		2021 4 9	2021 10 19		7.72	19.11	3,493	26,965.96	66,751.23	-
688350		2021 1 21	2021 7 28		13.58	22.44	2,552	34,656.16	57,266.88	-
688683		2021 4 1	2021 10 12		9.51	14.73	3,296	31,344.96	48,550.08	-
300957		2021 3 18	2021 9 27		47.33	251.96	140	6,626.20	35,274.40	-

300979		2021 4 15	2021 10 26		33.22	87.50	222	7,374.84	19,425.00	-
300973		2021 4 8	2021 10 15		28.28	115.71	165	4,666.20	19,092.15	-
300982		2021 4 19	2021 10 27		15.83	45.29	317	5,018.11	14,356.93	-
300940		2021 1 27	2021 8 3		12.76	43.38	307	3,917.32	13,317.66	-
300937		2021 1 20	2021 7 27		12.25	53.71	244	2,989.00	13,105.24	-
300942		2021 2 2	2021 8 9		5.31	28.52	443	2,352.33	12,634.36	-
300933		2021 1 15	2021 7 22		3.37	10.44	1,112	3,747.44	11,609.28	-
605287		2021 6 28	2021 7 6		31.56	31.56	349	11,014.44	11,014.44	-
300955		2021 3 16	2021 9 24		16.53	46.07	232	3,834.96	10,688.24	-
300981		2021 4 19	2021 10 27		48.59	90.39	116	5,636.44	10,485.24	-
300962		2021 3 29	2021 10 11		3.40	16.37	576	1,958.40	9,429.12	-

300952		2021 3 3	2021 9 13		11.72	27.08	340	3,984.80	9,207.20	-
300966		2021 3 31	2021 10 11		8.24	31.54	286	2,356.64	9,020.44	-
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	-
300931		2021 1 13	2021 7 21		4.31	13.11	672	2,896.32	8,809.92	-
300968		2021 4 6	2021 10 15		6.87	12.07	721	4,953.27	8,702.47	-
300961		2021 3 23	2021 9 30		8.48	22.07	389	3,298.72	8,585.23	-
300978		2021 4 15	2021 10 26		8.42	13.60	593	4,993.06	8,064.80	-
300926		2020 12 29	2021 7 7		10.76	22.20	359	3,862.84	7,969.80	-
300986		2021 4 21	2021 11 1		14.79	30.57	235	3,475.65	7,183.95	-
300927		2020 12 29	2021 7 7		13.39	30.10	217	2,905.63	6,531.70	-

300975		2021 4 14	2021 10 21		5.48	13.03	492	2,696.16	6,410.76	-
300963		2021 3 30	2021 10 11		12.13	22.49	283	3,432.79	6,364.67	-
300943		2021 2 3	2021 8 10		9.79	23.01	255	2,496.45	5,867.55	-
300967		2021 4 2	2021 10 13		4.54	11.54	507	2,301.78	5,850.78	-
300929		2021 1 12	2021 7 20		13.87	29.55	183	2,538.21	5,407.65	-
300960		2021 3 22	2021 9 29		12.08	23.06	234	2,826.72	5,396.04	-

=(

- + ×) ÷ (1+ +)

6.4.11.2

600460		2021 6 30	56.35	2021 7 1	59.49	15,800	579,430.00	890,330.00	-	

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

"

"

6.4.12.2

10%

10%

6.4.12.2.1**6.4.12.2.2****6.4.12.2.3****6.4.12.2.4**

	2021 6 30	2020 12 31
AAA	0.00	0.00
AAA	0.00	330,336.20
	0.00	0.00
	0.00	330,336.20

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		
			18,320,540.16		-		-		18,320,540.16
			360,129.89		-		-		360,129.89
			137,487.84		-		-		137,487.84
			-		-		-	73,190,666.60	73,190,666.60
			-		-		-	10,833,132.01	10,833,132.01
			-		-		-	1,081.15	1,081.15
			-		-		-	209.69	209.69

	18,818,157.89	-	-	-	84,025,089.45	102,843,247.34
	-	-	-	-	23,799,454.32	23,799,454.32
	-	-	-	-	81,254.56	81,254.56
	-	-	-	-	12,188.18	12,188.18
	-	-	-	-	21,068.21	21,068.21
	-	-	-	-	302,720.49	302,720.49
	-	-	-	-	83,851.81	83,851.81
	-	-	-	-	24,300,537.57	24,300,537.57
	18,818,157.89	-	-	-	59,724,551.88	78,542,709.77
2020 12 31 6	6	-1	1-5	5		
	23,406,415.85	-	-	-	-	23,406,415.85
	953,719.22	-	-	-	-	953,719.22
	184,389.61	-	-	-	-	184,389.61
	-	330,336.20	-	-	336,683,646.29	337,013,982.49
	-	-	-	-	482,639.08	482,639.08
	-	-	-	-	3,115.50	3,115.50
	-	-	-	-	298.22	298.22
	24,544,524.68	330,336.20	-	-	337,169,699.09	362,044,559.97
	-	-	-	-	3,264.19	3,264.19
	-	-	-	-	288,845.48	288,845.48
	-	-	-	-	43,326.83	43,326.83
	-	-	-	-	235,736.62	235,736.62
	-	-	-	-	447,378.45	447,378.45
	-	-	-	-	1.39	1.39
	-	-	-	-	164,500.29	164,500.29
	-	-	-	-	1,183,053.25	1,183,053.25
	24,544,524.68	330,336.20	-	-	335,986,645.84	360,861,506.72

6.4.12.4.1.2

		2021 6 30	2020 12 31
27		0.00	5,180.62

	27	0.00	-5,180.62
--	----	------	-----------

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	
		%		%
-	73,190,666.60	93.19	336,683,646.29	93.30
	-	-	-	-
	-	-	330,336.20	0.09
	-	-	-	-
	-	-	-	-
	-	-	-	-
	73,190,666.60	93.19	337,013,982.49	93.39

6.4.12.4.3.2

95%			
		2021 6	2020 12
		30	31

	VaR	5.39%	2020	12		
	31	VaR	5.01%)		-4,230,752.57	-18,084,188.76

VaR

95%

2020

6.4.13

(1)

(a)

(b)

(i)

2021 6 30

71,276,215.19

901,344.44

1,013,106.97

(ii)

()

(iii)

7,342,674.54

-6,329,567.57

1,013,106.97

(2)

§7

7.1

			%
1		73,190,666.60	71.17
		73,190,666.60	71.17
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		18,680,670.05	18.16
8		10,971,910.69	10.67
9		102,843,247.34	100.00

7.2

7.2.1

			(%)
A		5,850.78	0.01
B		-	-
C		39,457,251.16	50.24
D		4,662.00	0.01
E		25,371.37	0.03
F		28,465.12	0.04
G		5,047,680.00	6.43
H		-	-
I		3,507,815.84	4.47
J		18,746,929.81	23.87
K		-	-

L		1,574,067.16	2.00
M		4,769,696.40	6.07
N		22,876.96	0.03
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		73,190,666.60	93.19

7.2.2

7.3

1	600036		88,849	4,814,727.31	6.13
2	601919		108,000	3,298,320.00	4.20
3	603259		18,960	2,968,946.40	3.78
4	600809		6,500	2,912,000.00	3.71
5	603486		10,800	2,463,264.00	3.14
6	300750		4,500	2,406,600.00	3.06
7	300124		30,000	2,227,800.00	2.84
8	601377		228,800	2,210,208.00	2.81
9	601211		128,800	2,207,632.00	2.81
10	300782		4,040	2,171,500.00	2.76
11	688188		4,800	2,092,800.00	2.66
12	603392		7,860	2,037,154.80	2.59
13	601636		108,800	2,019,328.00	2.57
14	000799		7,800	1,993,680.00	2.54
15	300595		18,820	1,948,811.00	2.48
16	600919		268,800	1,908,480.00	2.43
17	002142		48,800	1,901,736.00	2.42
18	603659		13,800	1,885,080.00	2.40
19	002064		128,800	1,828,960.00	2.33
20	603127		9,800	1,800,750.00	2.29
21	002245		88,800	1,749,360.00	2.23
22	600132		8,800	1,741,960.00	2.22

23	600519		800	1,645,360.00	2.09
24	601318		25,000	1,607,000.00	2.05
25	002027		167,276	1,574,067.16	2.00
26	601628		43,800	1,484,382.00	1.89
27	603678		21,800	1,471,500.00	1.87
28	603877		26,800	1,430,584.00	1.82
29	600111		68,800	1,424,160.00	1.81
30	000001		58,800	1,330,056.00	1.69
31	002230		18,800	1,270,504.00	1.62
32	300059		38,060	1,247,987.40	1.59
33	000725	A	188,800	1,178,112.00	1.50
34	000830		58,000	1,086,340.00	1.38
35	300726		14,800	1,043,252.00	1.33
36	600460		15,800	890,330.00	1.13
37	601100		10,000	859,200.00	1.09
38	002271		13,800	763,416.00	0.97
39	600426		21,840	675,948.00	0.86
40	000858		1,800	536,202.00	0.68
41	688680		1,256	305,974.16	0.39
42	688619		5,176	138,406.24	0.18
43	688656		1,371	99,534.60	0.13
44	688533		3,493	66,751.23	0.08
45	688350		2,552	57,266.88	0.07
46	688683		3,296	48,550.08	0.06
47	300957		140	35,274.40	0.04
48	601528		2,230	34,721.10	0.04
49	300979		222	19,425.00	0.02
50	300973		165	19,092.15	0.02
51	300982		317	14,356.93	0.02
52	001208		1,754	13,558.42	0.02
53	300940		307	13,317.66	0.02
54	300937		244	13,105.24	0.02
55	300942		443	12,634.36	0.02
56	300933		1,112	11,609.28	0.01
57	605287		349	11,014.44	0.01
58	300955		232	10,688.24	0.01
59	300981		116	10,485.24	0.01
60	300962		576	9,429.12	0.01
61	300952		340	9,207.20	0.01

62	300966		286	9,020.44	0.01
63	300945		474	8,949.12	0.01
64	300948		324	8,884.08	0.01
65	300931		672	8,809.92	0.01
66	300968		721	8,702.47	0.01
67	300961		389	8,585.23	0.01
68	300978		593	8,064.80	0.01
69	300926		359	7,969.80	0.01
70	300986		235	7,183.95	0.01
71	300927		217	6,531.70	0.01
72	300975		492	6,410.76	0.01
73	300963		283	6,364.67	0.01
74	603171		318	6,105.60	0.01
75	300943		255	5,867.55	0.01
76	300967		507	5,850.78	0.01
77	300929		183	5,407.65	0.01
78	300960		234	5,396.04	0.01
79	605011		525	4,662.00	0.01

7.4

7.4.1

2% 20

1	603501		8,814,231.77	2.44
2	600282		6,568,903.00	1.82
3	600309		6,318,531.00	1.75
4	600900		6,265,588.00	1.74
5	002372		6,006,149.00	1.66
6	300595		5,965,184.00	1.65
7	000157		5,915,974.00	1.64
8	000100	TCL	5,424,763.00	1.50
9	601636		5,300,496.00	1.47
10	600985		5,297,683.00	1.47
11	601899		4,965,033.00	1.38
12	000895		4,634,827.00	1.28
13	603613		4,613,137.00	1.28

14	600741		4,451,454.00	1.23
15	601865		4,409,679.37	1.22
16	603127		3,848,102.00	1.07
17	300529		3,831,502.28	1.06
18	002271		3,808,479.76	1.06
19	600346		3,686,910.00	1.02
20	002064		3,633,798.00	1.01

" "

7.4.2

2% 20

1	601888		17,998,455.90	4.99
2	600519		16,891,354.96	4.68
3	300059		16,243,059.24	4.50
4	600036		13,341,295.64	3.70
5	601166		13,023,994.31	3.61
6	600887		12,820,708.00	3.55
7	601318		12,560,694.55	3.48
8	000333		12,045,007.85	3.34
9	601899		11,573,960.64	3.21
10	002475		10,308,673.76	2.86
11	002493		10,288,142.08	2.85
12	601818		9,229,289.32	2.56
13	601225		8,945,173.00	2.48
14	000001		8,631,530.00	2.39
15	300274		7,813,317.00	2.17
16	603501		7,740,525.00	2.15
17	600282		7,657,246.00	2.12
18	002705		7,632,912.98	2.12
19	300033		7,304,390.00	2.02
20	300015		7,125,158.15	1.97

" "

7.4.3

	232,167,221.76
	502,734,774.24

"

"

"

"

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

2021 5 17

2021 16

"

"

7170

7.12.2**7.12.3**

1		137,487.84
2		10,833,132.01
3		-
4		1,081.15
5		209.69
6		-
7		-
8		-
9		10,971,910.69

7.12.4**7.12.5****7.12.6**

§8

8.1

	()					
A	245	82,970.41	19,418,156.14	95.53%	909,593.39	4.47%
C	11	2,176,948.20	22,322,306.29	93.22%	1,624,123.91	6.78%
	256	172,946.01	41,740,462.43	94.28%	2,533,717.30	5.72%

8.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

8.3

	A	0
	C	0

		0
	A	0
	C	0
		0

§9

	A	C
2018年8月9日	200,836,986.41	-
	163,982,712.34	58,959,321.78
	3,584,288.48	24,607,808.09
:	147,239,251.29	59,620,699.67
"_"	-	-
	20,327,749.53	23,946,430.20

§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

	2	413,825,896.69	56.62%	385,394.76	56.62%	-
	1	317,025,805.91	43.38%	295,246.51	43.38%	-
	1	-	-	-	-	-

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

1

2

1998 29

2007 48

1

1

2

3

4

2

	2020 4		
3	2020 4		2021 1 22
4			2021 1 26
5			2021 1 27
6			2021 3 16
7			2021 3 26
8	2020		2021 3 30
9	2020		2021 3 30
10			2021 3 31
11	2021 1		2021 4 21
12	2021		2021 4 21
13			2021 4 30
14			2021 6 22

15	40		2021 6 29
16			2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 6 29

§11

11.1

20%

		20%					
1	2021 1	1					
	2021 19	4	87,282,011.00	0.00	87,282,011.00	0.00	0.00%
2	2021 20	4					
	2021 22	4	27,111,914.11	0.00	27,111,914.11	0.00	0.00%
3	2021 20	4					
	2021 30	6	29,090,776.67	0.00	8,500,000.00	20,590,776.67	46.51%
-	-		-	-	-	-	-
1 2 3							

11.2

§12

12.1

1

2

3

4

5

6

12.2

12.3

2021 8 31