

LOF

2021

2021 12 31

2022 3 31

§ 1

**1.1**

2022 3 29

2021 1 1      2021 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	.....	6
2.4	.....	6
2.5	.....	6
<b>§ 3</b>	.....	<b>7</b>
3.1	.....	7
3.2	.....	10
3.3	.....	12
<b>§ 4</b>	.....	<b>14</b>
4.1	.....	14
4.2	.....	16
4.3	.....	17
4.4	.....	18
4.5	.....	18
4.6	.....	19
4.7	.....	19
4.8	.....	20
4.9	.....	21
<b>§ 5</b>	.....	<b>22</b>
5.1	.....	22
5.2	.....	22
5.3	.....	22
<b>§ 6</b>	.....	<b>23</b>
6.1	.....	23
6.2	.....	23
<b>§ 7</b>	.....	<b>25</b>
7.1	.....	25
7.2	.....	26
7.3	.....	27
7.4	.....	28
<b>§ 8</b>	.....	<b>55</b>
8.1	.....	55
8.2	.....	55
8.3	.....	55
8.4	.....	55
8.5	.....	56
8.6	.....	56
8.7	.....	57

8.8	.....	57
8.9	.....	57
8.10	.....	57
8.11	.....	57
<b>§ 9</b>	.....	<b>59</b>
9.1	.....	59
9.2	.....	59
9.3	.....	59
9.4	.....	60
<b>§ 10</b>	.....	<b>61</b>
<b>§ 11</b>	.....	<b>62</b>
11.1	.....	62
11.2	.....	62
11.3	.....	62
11.4	.....	62
11.5	.....	62
11.6	.....	62
11.7	.....	62
11.8	.....	63
<b>§ 12</b>	.....	<b>69</b>
12.1	20% .....	69
	.....	70
12.2	.....	70
<b>§ 13</b>	.....	<b>71</b>
13.1	.....	71
13.2	.....	71
13.3	.....	71

**§2**

**2.1**

	LOF	
	LOF	
	LOF	
	163003	
	2016 6 25	
	431,427,726.84	
	2016 7 22	
	(LOF)A	(LOF)C
	-	
	163008	163003
	406,057,585.25	25,370,141.59

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2011 6 24

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2016 6 24

A

B

LOF

2

2017 1 9

LOF

C

A

2017 1 4

LOF

3

LOF C

4

2021 8 23

C

" LOF "

**2.2**



**2.3**

	021-61009999	010-68858113
	zhouyg@cxfund.com.cn	tiandonghui@psbcoa.com.cn
	4007005566	95580
	021-61009800	010-68858120
	68 9	3
	68 9	3 A
	200120	100808

**2.4**

	www.cxfund.com.cn
	68 9 3 A

**2.5**

	222 30
	17

## § 3

## 3.1

3.1. 1	2021		2020		2019	
	(LOF)A	(LOF)C	(LOF)A	(LOF)C	(LOF)A	(LOF)C
	11,177,033. 69	159,187.69	9,431,669.7 0	848,029.75	10,896,572. 34	770,832.77
	18,405,960. 24	301,828.89	7,773,700.5 6	571,069.42	11,679,166. 96	792,928.15
	0.0238	0.0207	0.0436	0.0290	0.0366	0.0323
	3.66%	3.20%	6.29%	4.25%	5.62%	5.05%

	4.03%	3.68%	5.14%	4.77%	6.05%	5.71%
3.1. 2	2021		2020		2019	
	11,997,140. 69	477,205.15	12,494,861. 67	1,266,756.2 7	17,625,441. 08	747,234.92
	0.0295	0.0188	0.0974	0.0814	0.0609	0.0397

	261,159,273 .09	16,287,217. 92	90,979,438. 22	10,801,202. 35	195,259,297 .77	12,484,304. 13
	0.6432	0.6420	0.7092	0.6941	0.6745	0.6625
3.1. 3	2021		2020		2019	
	25.63%	24.40%	20.77%	19.99%	14.86%	14.53%

1

2

3

### 3.2

#### 3.2.1

(LOF)A

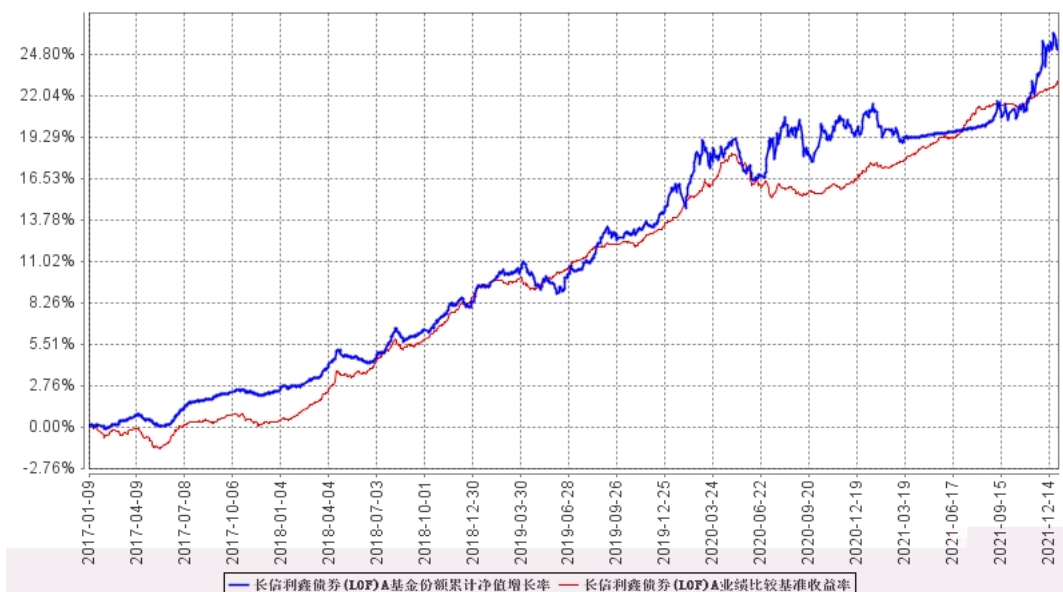
	3.96%	0.29%	1.22%	0.05%	2.74%	0.24%
	4.94%	0.22%	2.89%	0.05%	2.05%	0.17%
	4.03%	0.18%	5.09%	0.05%	-1.06%	0.13%
	16.00%	0.19%	13.19%	0.07%	2.81%	0.12%
	25.63%	0.16%	22.99%	0.07%	2.64%	0.09%

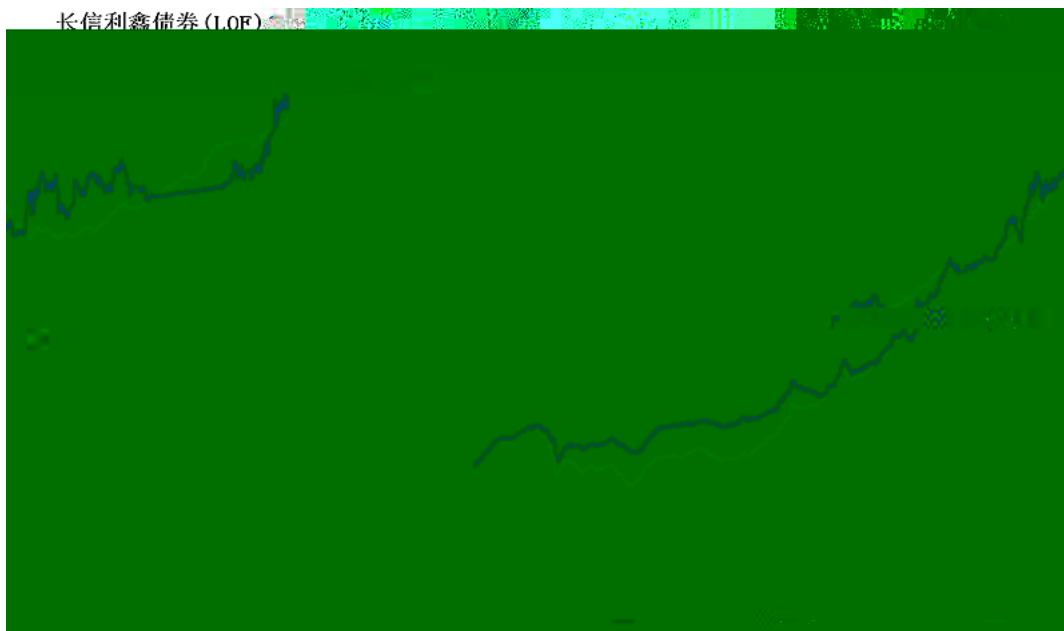
(LOF)C

	3.87%	0.29%	1.22%	0.05%	2.65%	0.24%
	4.75%	0.22%	2.89%	0.05%	1.86%	0.17%
	3.68%	0.18%	5.09%	0.05%	-1.41%	0.13%
	14.83%	0.20%	13.19%	0.07%	1.64%	0.13%
	23.13%	0.16%	22.80%	0.07%	0.33%	0.09%
	24.40%	0.15%	23.37%	0.07%	1.03%	0.08%

#### 3.2.2

长信利鑫债券(LOF)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

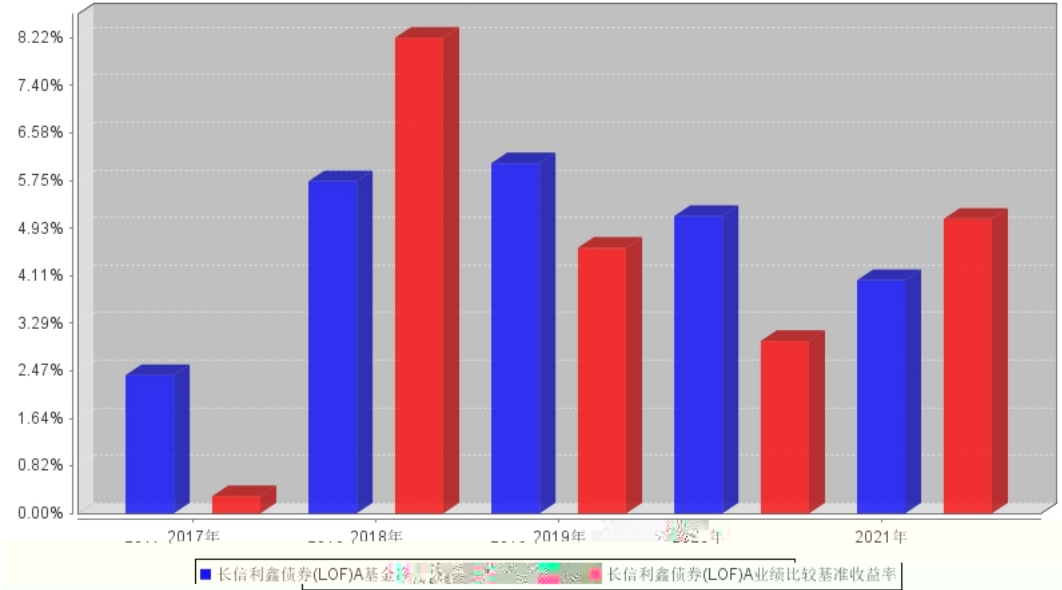




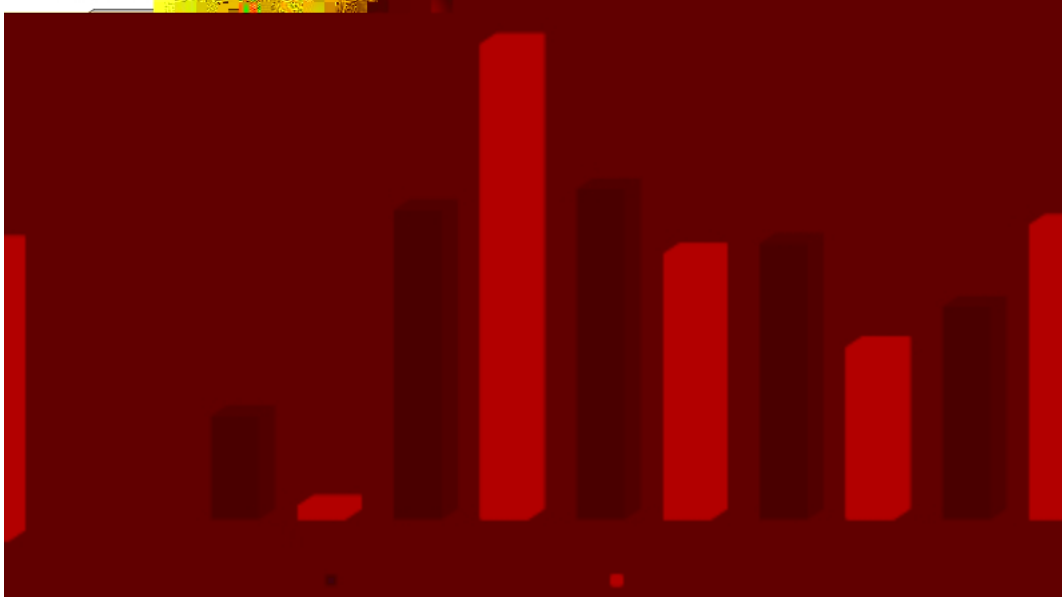
1	2017	1	9	LOF
	C	A		
2	2016	6	25	LOF A
9	2021	12	31	LOF C
	2021	12	31	
3			6	2011
6	24	2016	6	25

3.2.3

长信利鑫债券(LOF)A过去五年基金每年净值增长率及其与同期业绩比较基准收益率的对比图



长信利鑫债券(LOF)C过去五年基金每年净值增长率及其与同期业绩比较基准收益率的对比图



1	(LOF)A	2017	1	9	2021	12	31
2017	(LOF)A						
2	(LOF)C	2017	1	1	2021	12	31

3.3

(LOF)A				
	10			

2021	0.900	148,394,432.56	6,092.13	148,400,524.69	
2020	-	-	-	-	
2019	-	-	-	-	
	0.900	148,394,432.56	6,092.13	148,400,524.69	

(LOF)C					
	10				
2021	0.740	821,724.02	280,272.00	1,101,996.02	
2020	-	-	-	-	
2019	-	-	-	-	
	0.740	821,724.02	280,272.00	1,101,996.02	

4.8



FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

**4.1.2**

	(LOF)	2011 24	6	-	27
					EMBA
					2004 9

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					(LOF)
--	--	--	--	--	-------

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2

**4.2**

### **4.3**

#### **4.3.1**

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2

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2

5 1

3

4

5

#### **4.3.2**

#### **4.3.3**

5%

**4.4**

**4.4.1**

2021	10			3.15%		35		
4.5		1.7%						10Y
		3.10%	3.27%	10Y		3.50%	3.75%	,
								10Y
			3.10%	10Y		3.50%		
							10	
			3.04%	11				
		"	"			2.83%	12	
LPR								2.80%

**4.4.2**

2021	12	31		(LOF)A		0.6432	
1.1652				(LOF)A	4.03%		(LOF)C
0.6420			1.148			(LOF)C	3.68%
			5.09%				

**4.5**

2022							
"	"			1		10.5%	6.17
		9842					

2021

" " " " ,

**4.6**

**4.7**

4.8

(LOF)A

					10				
1	2021 7 5	2021 7 6	2021 7 5		0.280	46,169,441.64	1,973.36	46,171,415.00	
2	2021 6 3	2021 6 4	2021 6 3		0.300	49,463,744.85	2,244.37	49,465,989.22	
3	2021 4 30	2021 5 6	2021 4 30		0.320	52,761,246.07	1,874.40	52,763,120.47	
	-	-	-		0.900	148,394,432.56	6,092.13	148,400,524.69	

(LOF)C

					10				

1	2021 7 5	2021 7 6	2021 7 5	0.120	130,472.41	42,604.64	173,077.05
2	2021 6 3	2021 6 4	2021 6 3	0.300	332,514.64	117,297.11	449,811.75
3	2021 4 30	2021 5 6	2021 4 30	0.320	358,736.97	120,370.25	479,107.22
-	-	-	-	0.740	821,724.02	280,272.00	1,101,996.02

LOF

1

2

12

10%

3

4

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15

6

7

**4.9**

**§5**

**5.1**

**5.2**

149,502,520.71

**5.3**

"

"

**§6**

**6.1**

	( ) (22) P00075

**6.2**

	LOF
	(LOF) 2021 12
31	2021 ( )
	(LOF)2021 12 31 2021
	"
	"
(LOF)	"
	"
(LOF)	"
-	
-	
	( " " ) (LOF)2021

	(LOF)	( )
	(LOF)	(LOF)
	(1)	
	(2)	
	(3)	
	(4)	(LOF)
	(5)	( ) (LOF)
		222 30
	2022 3 28	

**§7****7.1**

LOF

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	27,110,122.24	1,190,509.82
		177,792.34	23,960.26
		14,575.06	10,532.95
	7.4.7.2	246,141,076.47	118,027,115.96
		-	1,997,504.50
		-	-
		246,141,076.47	116,029,611.46
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	3,863,216.12	1,425,295.60
		-	-
		872,692.61	21,552.04
		-	-
	7.4.7.6	-	-
		278,179,474.84	120,698,966.63
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	18,189,777.21
		-	-
		14,161.13	20,233.88
		161,342.24	59,940.09
		46,097.79	17,125.74
		2,736.80	3,224.32
	7.4.7.7	1,874.08	7,964.15
		375,420.35	383,951.30
		-	4,762.11

		-	-
		-	-
	7.4.7.8	131,351.44	231,347.26
		732,983.83	18,918,326.06
	7.4.7.9	263,938,923.29	88,004,635.56
	7.4.7.10	13,507,567.72	13,776,005.01
		277,446,491.01	101,780,640.57
		278,179,474.84	120,698,966.63

2021 12 31 (LOF)A 0.6432

(LOF)C 0.6420 431,427,726.84 (LOF)A  
406,057,585.25 (LOF)C 25,370,141.59

## 7.2

LOF

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		24,269,876.16	10,637,430.82
1.		15,440,369.84	5,831,489.43
	7.4.7.11	157,195.07	47,856.80
		14,756,974.61	5,757,769.80
		-	-
		526,200.16	25,862.83
		-	-
		-	-
2.	" -"	1,029,328.92	6,737,589.12
	7.4.7.12	-130,930.15	9,854.93
		-	-
	7.4.7.13	1,160,259.07	6,727,734.19
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	7.4.7.17	7,371,567.75	-1,934,929.47
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	428,609.65	3,281.74
			5,562,087.03	2,292,660.84
1		7.4.10.2.1	3,543,116.36	965,915.67
2		7.4.10.2.2	1,012,318.96	275,975.93
3		7.4.10.2.3	33,029.41	47,099.83
4		7.4.7.19	40,178.88	25,103.30
5			682,059.40	702,633.05
			682,059.40	702,633.05
6			34,334.02	18,733.06
7		7.4.7.20	217,050.00	257,200.00
	" -"		18,707,789.13	8,344,769.98
			-	-
	" -"		18,707,789.13	8,344,769.98

## 7.3

## LOF

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	88,004,635.56	13,776,005.01	101,780,640.57
	-	18,707,789.13	18,707,789.13
" -"	175,934,287.73	130,526,294.29	306,460,582.02
1.	1,375,962,238.92	141,828,497.19	1,517,790,736.11
2.	-1,200,027,951.19	-11,302,202.90	-1,211,330,154.09
	-	-149,502,520.71	-149,502,520.71
" -"			

	263,938,923.29	13,507,567.72	277,446,491.01
	2020 1 1 2020 12 31		
	188,633,732.55	19,109,869.35	207,743,601.90
	-	8,344,769.98	8,344,769.98
" _"	-100,629,096.99	-13,678,634.32	-114,307,731.31
1.	10,523,258.48	1,177,660.96	11,700,919.44
2.	-111,152,355.47	-14,856,295.28	-126,008,650.75
	-	-	-
" _"			
	88,004,635.56	13,776,005.01	101,780,640.57

7.1 7.4



**7.4**

**7.4.1**

(LOF) ( " " )

( " )

" )

( [2011] 603 )

( " " )

2011 6

(LOF) "

2016 6 25 (LOF) "

2016 6 25 " (LOF)"

2017 1 4

(LOF) 2017 1 9 A (

" (LOF)A" ) (LOF)A

C ( " (LOF)C" ) (LOF)C

0.35%

(LOF)

( )

(

80%

20% (

) 5%

7.4.2

( " " )

**7.4.3**

				2021	12	31		2021	2021	1
1	2021	12	31							

**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**

)

(

#### 7.4.4.5

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**7.4.4.6**

**7.4.4.7**

**7.4.4.8**

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( )

**7.4.4.9** / ( )

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( )

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**7.4.4.10**

0.70%  
0.20%  
A C C  
0.35%

**7.4.4.11**

1  
2 12  
10%  
3  
4  
5  
15  
6  
7

**7.4.4.12**

**7.4.4.13**

1)

( ) > ( [2017]6 )

<

2)

)

[2017]13 )

(AMAC)

[2013]13 )

(

(

(

3)

<

2015 1

> ( [2014]24 )

(

)

**7.4.5**

**7.4.5.1**

**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]140

[2017]56 [2017]90

1) ( )

3%

2)

3)

1 ( 1 )

1 1 ( 1 ) 50%

1 20%

4) A 0.10% ( )

**7.4.7**

**7.4.7.1**

	2021 12 31	2020 12 31
	27,110,122.24	1,190,509.82
	-	-
1	-	-
1-3	-	-

3	-	-
	-	-
	27,110,122.24	1,190,509.82

**7.4.7.2**

		2021 12 31		
		-	-	-
-		-	-	-
		131,165,549.03	140,094,076.47	8,928,527.44
		106,608,119.39	106,047,000.00	-561,119.39
		237,773,668.42	246,141,076.47	8,367,408.05
		-	-	-
		-	-	-
		-	-	-
		237,773,668.42	246,141,076.47	8,367,408.05
		2020 12 31		
		1,756,914.84	1,997,504.50	240,589.66
-		-	-	-
		23,262,342.55	23,934,611.46	672,268.91
		92,012,018.27	92,095,000.00	82,981.73
		115,274,360.82	116,029,611.46	755,250.64
		-	-	-
		-	-	-
		-	-	-
		117,031,275.66	118,027,115.96	995,840.30

**7.4.7.3 /****7.4.7.4****7.4.7.4.1****7.4.7.4.2**

**7.4.7.5**

	2021 12 31	2020 12 31
	4,765.15	1,530.05
	-	-
	-	-
	88.00	11.77
	3,858,355.82	1,423,748.61
	-	-
	-	-
	-	-
	-	-
	7.15	5.17
	3,863,216.12	1,425,295.60

**7.4.7.6****7.4.7.7**

	2021 12 31	2020 12 31
	-	3,773.28
	1,874.08	4,190.87
	1,874.08	7,964.15

**7.4.7.8**

	2021 12 31	2020 12 31
	-	-
	4.18	-
	-	-
	9,000.00	9,000.00
	40,000.00	40,000.00
	80,000.00	120,000.00
	-	60,000.00
	2,347.26	2,347.26
	131,351.44	231,347.26

## 7.4.7.9

(LOF)A		
	2021 1 1	2021 12 31
	128,280,209.28	78,484,576.55
	2,230,087,866.93	1,364,378,651.15
" -"	-1,952,310,490.96	-1,194,446,097.65
- /	-	-
/	-	-
	-	-
" -"	-	-
	406,057,585.25	248,417,130.05

(LOF)C		
	2021 1 1	2021 12 31
	15,560,457.99	9,520,059.01
	18,933,214.39	11,583,587.77
" -"	-9,123,530.79	-5,581,853.54
- /	-	-
/	-	-
	-	-
" -"	-	-
	25,370,141.59	15,521,793.24

## 7.4.7.10

(LOF)A			
	13,581,798.72	-1,086,937.05	12,494,861.67
	11,177,033.69	7,228,926.55	18,405,960.24
	135,638,832.97	-5,396,987.15	130,241,845.82
	173,985,041.53	-32,704,772.20	141,280,269.33
	-38,346,208.56	27,307,785.05	-11,038,423.51

	-148,400,524.69	-	-148,400,524.69
	11,997,140.69	745,002.35	12,742,143.04

(LOF)C			
	1,266,756.27	14,387.07	1,281,143.34
	159,187.69	142,641.20	301,828.89
	153,257.21	131,191.26	284,448.47
	447,159.00	101,068.86	548,227.86
	-293,901.79	30,122.40	-263,779.39
	-1,101,996.02	-	-1,101,996.02
	477,205.15	288,219.53	765,424.68

**7.4.7.11**

	2021 1 1 2021	2020 1 1 2020 12
	12 31	31
	119,783.14	43,710.32
	-	-
	-	-
	1,517.56	3,795.23
	35,894.37	351.25
	157,195.07	47,856.80

35,699.42

194.95

**7.4.7.12****7.4.7.12.1**

	2021 1 1 2021	2020 1 1 2020 12 31
	12 31	31
	7,324,715.93	4,051,756.70
	7,455,646.08	4,041,901.77
	-130,930.15	9,854.93

**7.4.7.13****7.4.7.13.1**

	2021 1 1 2021	2020 1 1 2020
--	---------------	---------------

	12 31	12 31
---	1,160,259.07	6,727,734.19
---	-	-
---	-	-
	1,160,259.07	6,727,734.19

**7.4.7.13.2**      —

	2021 1 1    2021 12 31	2020 1 1 2020 12 31
	2,843,467,874.04	567,408,629.20
	2,807,999,375.42	550,864,961.58
	34,308,239.55	9,815,933.43
	1,160,259.07	6,727,734.19

**7.4.7.13.3**      —

**7.4.7.13.4**      —

**7.4.7.13.5**

**7.4.7.14**

**7.4.7.14.1**

**7.4.7.15**

**7.4.7.15.1**      —

**7.4.7.15.2**      —

**7.4.7.16****7.4.7.17**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
1.	7,371,567.75	-1,934,929.47
---	-240,589.66	240,589.66
---	7,612,157.41	-2,175,519.13
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	7,371,567.75	-1,934,929.47

**7.4.7.18**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	428,609.65	3,281.74
	428,609.65	3,281.74

7

25%

**7.4.7.19**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	18,868.88	16,718.30
	21,310.00	8,385.00
	-	-
	-	-

	-	-
	40,178.88	25,103.30

**7.4.7.20**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	40,000.00	40,000.00
	80,000.00	120,000.00
	-	-
	60,000.00	60,000.00
	35,850.00	36,000.00
	1,200.00	1,200.00
	217,050.00	257,200.00

**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**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	5,698,585.43			77.80%			2,239,672.70			55.28%		

**7.4.10.1.2**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	156,635,861.01			61.54%			233,286,390.84			52.92%		

**7.4.10.1.3**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	18,000,000.00			100.00%			289,000,000.00			93.38%		

**7.4.10.1.4**

**7.4.10.1.5**

	2021 1 1			2021 12 31		

	5,306.95	77.80%	-	-
	2020 1 1 2020 12 31			
	2,085.68	55.27%	2,085.68	55.27%

**7.4.10.2**

**7.4.10.2.1**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		3,543,116.36		965,915.67
		46,018.64		37,700.63

× 0.70%

=

× 0.70% ÷

**7.4.10.2.2**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		1,012,318.96		275,975.93

× 0.20%

=

× 0.20% ÷

**7.4.10.2.3**

	2021 1 1	2021 12 31

	(LOF)A	(LOF)C	
	-	15,228.44	15,228.44
	-	63.39	63.39
	-	11.60	11.60
	-	15,303.43	15,303.43
	2020 1 1 2020 12 31		
	(LOF)A	(LOF)C	
	-	18,209.65	18,209.65
	-	876.78	876.78
	-	15.04	15.04
	-	19,101.47	19,101.47

(LOF)A

(LOF)C

× 0.35%

(LOF)C

=

(LOF)C

× 0.35% ÷

**7.4.10.3**

( )

2021 1 1 2021 12 31						
	-	-	-	-	120,000,000.00	15,461.55
2020 1 1 2020 12 31						
	-	-	-	-	15,190,000.00	7,282.88

**7.4.10.4**

**7.4.10.4.1**



1	2021 7 5	2021 7 6	2021 7 5	0.280	46,169,441.64	1,973.36	46,171,415.00
2	2021 6 3	2021 6 4	2021 6 3	0.300	49,463,744.85	2,244.37	49,465,989.22
3	2021 4 30	2021 5 6	2021 4 30	0.320	52,761,246.07	1,874.40	52,763,120.47
	-	-		0.900	148,394,432.56	6,092.13	148,400,524.69

(LOF)C

				10			
1	2021 7 5	2021 7 6	2021 7 5	0.120	130,472.41	42,604.64	173,077.05
2	2021 6 3	2021 6 4	2021 6 3	0.300	332,514.64	117,297.11	449,811.75
3	2021 4 30	2021 5 6	2021 4 30	0.320	358,736.97	120,370.25	479,107.22
	-	-		0.740	821,724.02	280,272.00	1,101,996.02

**7.4.12 2021 12 31**

7.4.12.1 /

**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**

	2021 12 31	2020 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	39,992,000.00
	0.00	39,992,000.00

**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	54,373,959.78	8,569,351.50
AAA	91,743,116.69	46,362,859.96
	100,024,000.00	21,105,400.00
	246,141,076.47	76,037,611.46

**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**

2021 31	12 6	6 -1	1-5	5		
	27,110,122.24	-	-	-	-	27,110,122.24
	177,792.34	-	-	-	-	177,792.34
	14,575.06	-	-	-	-	14,575.06
	152,587,195.80	87,530,880.67	6,023,000.00	-	-	246,141,076.47

		-	-	-	-	3,863,216.12	3,863,216.12
		-	-	-	-	872,692.61	872,692.61
	179,889,685.44	87,530,880.67	6,023,000.00	-	-	4,735,908.73	278,179,474.84
		-	-	-	-	14,161.13	14,161.13
		-	-	-	-	161,342.24	161,342.24
		-	-	-	-	46,097.79	46,097.79
		-	-	-	-	2,736.80	2,736.80
		-	-	-	-	1,874.08	1,874.08
		-	-	-	-	375,420.35	375,420.35
		-	-	-	-	131,351.44	131,351.44
		-	-	-	-	732,983.83	732,983.83
	179,889,685.44	87,530,880.67	6,023,000.00	-	-	4,002,924.90	277,446,491.01
2020	12	6	6	-1	1-5	5	
31							
	1,190,509.82	-	-	-	-	-	1,190,509.82
	23,960.26	-	-	-	-	-	23,960.26
	10,532.95	-	-	-	-	-	10,532.95
	30,568,002.60	42,744,538.86	31,680,670.00	11,036,400.00	1,997,504.50	1,997,504.50	118,027,115.96
		-	-	-	-	1,425,295.60	1,425,295.60
		-	-	-	-	21,552.04	21,552.04
	31,793,005.63	42,744,538.86	31,680,670.00	11,036,400.00	3,444,352.14	3,444,352.14	120,698,966.63
	18,189,777.21	-	-	-	-	-	18,189,777.21
		-	-	-	-	20,233.88	20,233.88
		-	-	-	-	59,940.09	59,940.09
		-	-	-	-	17,125.74	17,125.74

		-	-	-	-	3,224.32	3,224.32
		-	-	-	-	7,964.15	7,964.15
		-	-	-	-	4,762.11	4,762.11
		-	-	-	-	383,951.30	383,951.30
		-	-	-	-	231,347.26	231,347.26
	18,189,777.21	-	-	-	-	728,548.85	18,918,326.06
	13,603,228.42	42,744,538.86	31,680,670.00	11,036,400.00	2,715,803.29	101,780,640.57	

**7.4.13.4.1.2**

			2021 12 31	2020 12 31
	27		1,828,591.63	801,369.66
	27		-1,828,591.63	-801,369.66

**7.4.13.4.2****7.4.13.4.3**

VaR (Value at Risk)

12 31

**7.4.13.4.3.1**

	2021 12 31		2020 12 31	
		%		%
-	-	-	1,997,504.50	1.96
	-	-	-	-
	246,141,076.47	88.72	116,029,611.46	114.00
	-	-	-	-
	-	-	-	-
	-	-	-	-
	246,141,076.47	88.72	118,027,115.96	115.96

**7.4.13.4.3.2**

95%				
	2021 12 31	2020 12 31	2021 12 31	2020 12 31
VaR 0.00% 2020 12 31 VaR 0.10%)			0.00	-104,356.66

VaR

95%

2020

**7.4.14**

(1)

(a)

(b)

(i)

2021 12 31

140,094,076.47

106,047,000.00

( 2020 12 31

24,178,045.96

93,849,070.00

)

(ii)

(

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(iii)

(2)

**§8**

**8.1**

			%
1		-	-
		-	-
2		-	-
3		246,141,076.47	88.48
		246,141,076.47	88.48
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		27,287,914.58	9.81
8		4,750,483.79	1.71
9		278,179,474.84	100.00

**8.2**

**8.2.1**

**8.2.2**

**8.3**

**8.4**

**8.4.1**

**2% 20**

1	603039		4,411,481.80	4.33

2	603833		1,287,249.44	1.26
---	--------	--	--------------	------

" "

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

1	603039		3,898,905.00	3.83
2	603833		1,799,680.43	1.77
3	300059		1,626,130.50	1.60

" "

**8.4.3**

	5,698,731.24
	7,324,715.93

" " " "

**8.5**

1		-	-
2		-	-
3		100,024,000.00	36.05
		100,024,000.00	36.05
4		6,023,000.00	2.17
5		-	-
6		-	-
7		140,094,076.47	50.49
8		-	-
9		-	-
10		246,141,076.47	88.72

**8.6**

1	170403	17 03	800,000	80,016,000.00	28.84
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2	190202	19 02	200,000	20,008,000.00	7.21
3	110076		164,240	19,344,187.20	6.97
4	127025		138,538	16,462,470.54	5.93
5	113024		123,040	16,055,489.60	5.79

**8.7****8.8****8.9****8.10****8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		14,575.06
2		-
3		-
4		3,863,216.12
5		872,692.61
6		-
7		-
8		-
9		4,750,483.79

**8.11.4**

1	110076		19,344,187.20	6.97
2	127025		16,462,470.54	5.93
3	113024		16,055,489.60	5.79
4	113044		14,227,200.00	5.13
5	128121		13,974,060.93	5.04
6	113047		10,228,800.00	3.69
7	110060		9,106,451.20	3.28
8	123115		8,870,016.56	3.20
9	123107		7,628,799.64	2.75
10	127030		5,096,400.00	1.84
11	127036		4,683,690.00	1.69
12	110047		4,308,200.80	1.55

**8.11.5****8.11.6**

§ 9

9.1

	( )					
(LOF)A	187	2,171,430.94	405,289,737.64	99.81%	767,847.61	0.19%
(LOF)C	2,872	8,833.61	333,595.68	1.31%	25,036,545.91	98.69%
	3,059	141,035.54	405,623,333.32	94.02%	25,804,393.52	5.98%

9.2

(LOF)C

1	-	233,497.00	24.43%
2	-	99,844.00	10.45%
3		95,235.00	9.96%
4		88,800.00	9.29%
5		62,056.00	6.49%
6		50,987.00	5.34%
7		40,980.00	4.29%
8		40,000.00	4.19%
9		38,081.00	3.98%
10		30,987.00	3.24%

9.3

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	(LOF)A	0.00	0.00%
	(LOF)C	1,137.26	0.00%
		1,137.26	0.00%

**9.4**

	(LOF)A	0
	(LOF)C	0
		0
	(LOF)A	0
	(LOF)C	0
		0

## § 10

	(LOF)A	(LOF)C
2016年6月25日	-	382,306,241.59
	128,280,209.28	15,560,457.99
	2,230,087,866.93	18,933,214.39
:	1,952,310,490.96	9,123,530.79
"_"	-	-
	406,057,585.25	25,370,141.59

## § 11

### 11.1

### 11.2

#### 11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

#### 11.2.2

### 11.3

### 11.4

### 11.5

40,000.00

5

### 11.6

### 11.7

#### 11.7.1

	1	5,698,585.43	77.80%	5,306.95	77.80%	-
	1	1,626,130.50	22.20%	1,514.44	22.20%	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

### 11.7.2

	156,635,861.01	61.54%	18,000,000.00	100.00%	-	-
	97,885,797.06	38.46%	-	-	-	-

### 11.8

1			2021	1 14

2	4	(LOF)2020	2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5		28	2021 3 2
6	28		2021 3 2
7		LOF	2021 3 2
8		LOF	2021 3 2
9		LOF	2021 3 2
10			2021 3 16
11			2021 3 26
12		LOF 2020	2021 3 30
13	2020		2021 3 30
14			2021 3 31

15	1	LOF 2021	2021 4 21
16	2021		2021 4 21
17		LOF	2021 4 27
18		LOF	2021 4 28
19		LOF	2021 4 29
20			2021 4 30
21		LOF	2021 5 31
22		LOF	2021 6 1
23		LOF	2021 6 2
24			2021 6 7
25			2021 6 22
26		LOF	2021 6 29
27	2021	LOF 1	2021 6 30
28		LOF	2021 7 1

29	LOF		2021 7 2
30			2021 7 5
31			2021 7 14
32	2	LOF 2021	2021 7 21
33	2021		2021 7 21
34			2021 7 22
35			2021 7 29
36			2021 8 5
37			2021 8 6
38			2021 8 11
39			2021 8 13
40			2021 8 18

41			2021 8 18
42			2021 8 20
43			2021 8 21
44			2021 8 26
45		LOF	2021 8 26
46		LOF 2021	2021 8 31
47	2021		2021 8 31
48			2021 9 16
49			2021 10 21
50	3	LOF 2021	2021 10 27
51	2021		2021 10 27
52			2021 11 9

53			2021 11 16
54			2021 11 23
55			2021 12 2
56			2021 12 3
57			2021 12 23

**§12**

**12.1**

**20%**

		20%					
1	2021 4 1  2021 4 1	0.00	71,396,544.34	71,396,544.34	0.00	0.00%	
2	2021 3 22  2021 4 1	0.00	71,396,544.34	71,396,544.34	0.00	0.00%	
3	2021 4 6  2021 8 1	0.00	428,386,405.83	428,386,405.83	0.00	0.00%	
4	2021 4 2  2021	0.00	214,180,867.30	214,180,867.30	0.00	0.00%	

	4 5						
5	2021 11 2021 4 1	94,190,315.18	0.00	94,190,315.18	0.00	0.00%	
6	2021 8 2 2021 12 12	0.00	162,997,555.01	117,200,000.00	45,797,555.01	10.62%	
7	2021 8 2 2021 12 31	0.00	162,997,555.01	0.00	162,997,555.01	37.78%	
-	-	-	-	-	-	-	
1							
2							
3							

**12.2**

**§13**

**13.1**

1

2 (LOF)

3 (LOF)

4 (LOF)

5

6

**13.2**

**13.3**

2022 3 31