

2021

2021 12 31

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1.2		
§ 1	2
1.1	2
1.2	3
§2	7
2.1	7
2.2	7
2.3	7
2.4	8
2.5	8
§ 3	9
3.1	9
3.2	12
3.3	15
§4	16
4.1	16
4.2	18
4.3	19
4.4	20
4.5	20
4.6	.....	20
4.7	.....	21
4.8	.....	22
4.9	.....	22
§5	.....	23
5.1	.....	23
5.2	.....	23
5.3	.....	23
§6	.....	24
6.1	.....	24
6.2	.....	24
§7	.....	26
7.1	.....	26
7.2	.....	27
7.3	.....	28
7.4	.....	32
§8	.....	69
8.1	.....	69
8.2	.....	69
8.3	.....	70
8.4	.....	74
8.5	.....	75
8.6	.....	76
8.7	.....	76

8.8	.....	76
8.9	.....	76
8.10	.....	76
8.11	.....	76
8.12	.....	77
§ 9	.....	78
9.1	.....	78
9.2	.....	78
9.3	.....	79
§ 10	.....	80
§ 11	.....	81
11.1	.....	81
11.2	.....	81
11.3	.....	81
11.4	81
11.5	82
11.6	82
11.7	82
11.8	84
§ 12	90
12.1	20%	90
12.2	90
§ 13	91
13.1	91
13.2	91
13.3	91

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3.1. 1	2021		2020		2019	
	A	E	A	E	A	E
	722,310,924. 49	5,035,913. 47	572,101,426. 31	2,446,821. 97	361,920,214. 51	702,027.5 9
	-298,904,096 .69	-3,483,324 .09	1,881,366,56 0.95	10,055,969 .03	843,290,634. 32	1,087,232 .75
	-0.3673	-0.5172	1.6591	1.9798	0.6319	0.4163
	-11.68%	-17.65%	73.96%	87.14%	42.29%	26.69%

	-9.56%	-9.55%	102.13%	101.84%	50.36%	51.38%
3.1. 2	2021		2020		2019	
	738,353,439. 30	12,231,957 .22	524,472,756. 28	5,725,270. 00	6,560,068.39	1,030,360 .81
	1.2643	1.4532	0.4310	0.6706	0.0054	0.3219

	1,697,463,53 3.22	22,976,244 .82	3,910,960,66 5.29	25,769,213 .99	2,010,084,20 7.98	5,166,376 .49
	2.9066	2.7297	3.214	3.018	1.665	1.614
3.1. 3	2021		2020		2019	
	452.45%	144.81%	510.87%	170.67%	202.22%	34.10%

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3.2

3.2.1

A

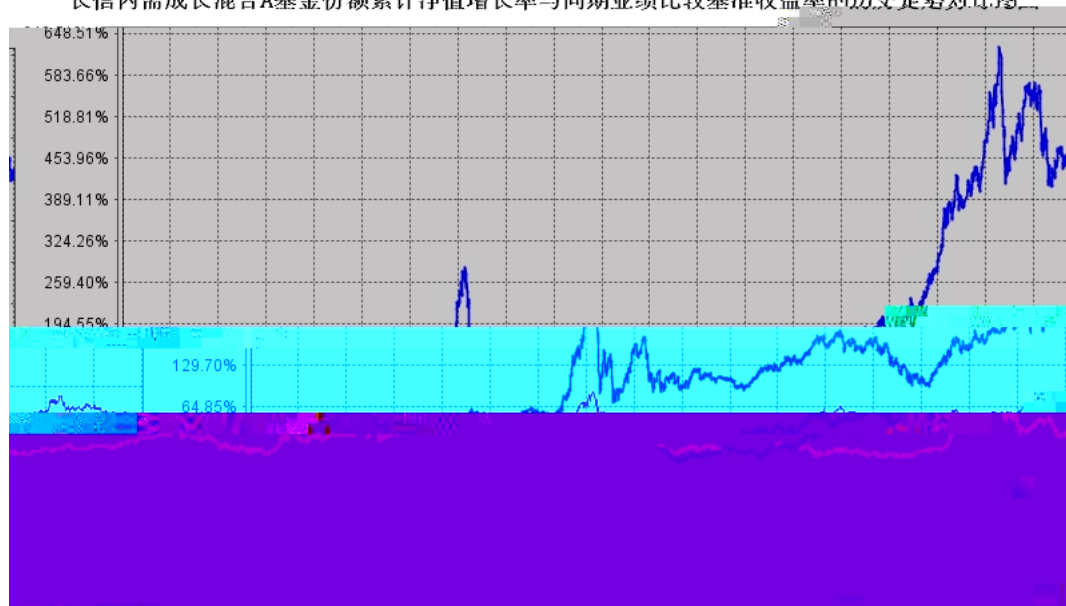
	-2.60%	1.42%	-0.27%	0.60%	-2.33%	0.82%
	-17.13%	1.96%	-7.13%	0.81%	-10.00%	1.15%
	-9.56%	2.00%	-6.30%	0.90%	-3.26%	1.10%
	174.86%	1.69%	48.61%	1.02%	126.25%	0.67%
	180.59%	1.54%	40.63%	0.95%	139.96%	0.59%
	452.45%	1.78%	85.18%	1.14%	367.27%	0.64%

E

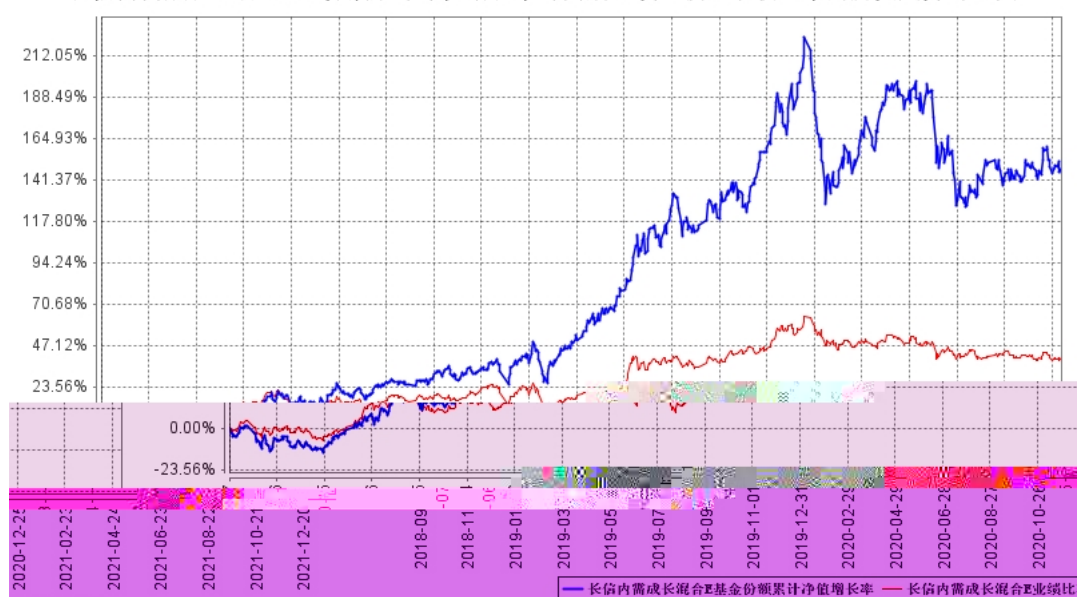
	-2.60%	1.42%	-0.27%	0.60%	-2.33%	0.82%
	-17.13%	1.96%	-7.13%	0.81%	-10.00%	1.15%
	-9.55%	2.00%	-6.30%	0.90%	-3.25%	1.10%
	176.36%	1.69%	48.61%	1.02%	127.75%	0.67%
	144.81%	1.69%	40.34%	1.04%	104.47%	0.65%

3.2.2

长信内需成长混合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



长信内需成长混合E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

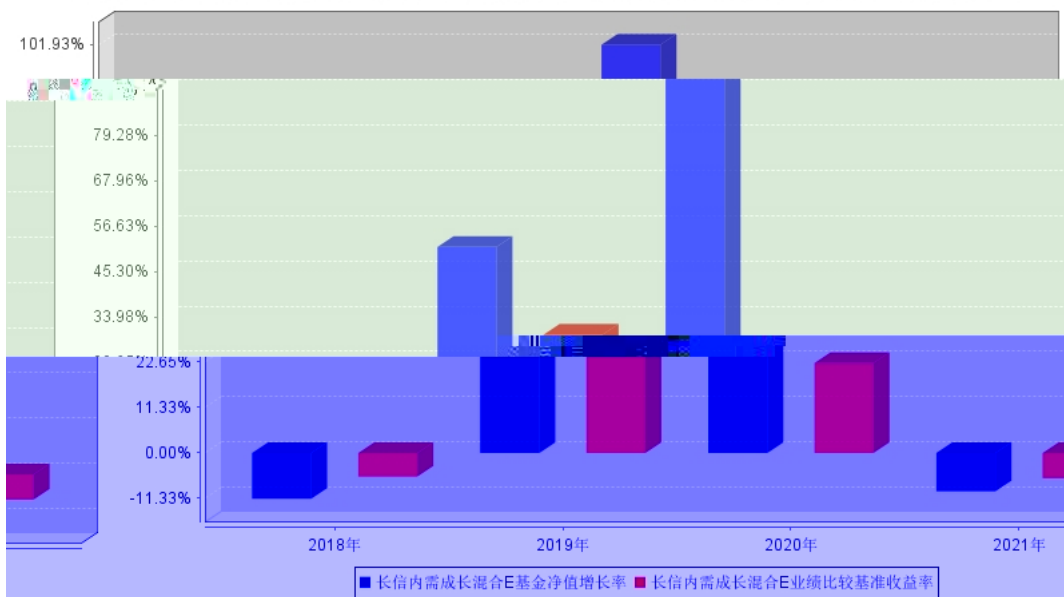


1		2018	9	7					
	A			E					
2		A		2011	10	20	2021	12	31
E		2018	9	7			2021	12	31
3						6			

3.2.3



长信内需成长混合E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



E 2018 9 7 2021 12 31

2018

E

A 2017 1 1 2021 12 31

3.3

A				
10				

2021	-	-	-	-	
2020	0.820	59,730,167.06	31,132,569.70	90,862,736.76	
2019	0.750	61,470,417.93	16,992,135.49	78,462,553.42	
	1.570	121,200,584.99	48,124,705.19	169,325,290.18	

E					
	10				
2021	-	-	-	-	
2020	1.300	228,217.59	59,776.65	287,994.24	
2019	1.400	307,957.22	289,857.38	597,814.60	
	2.700	536,174.81	349,634.03	885,808.84	

4.8

FOF

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FOF 50

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87

FOF

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FOF

4.1.2

					2008 11
		2017 11 2	-	15	2015 5 6 2016 9 6
					2016 9 8

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4.3.1

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5

4.3.2

4.3.3

5%

4.4

4.4.1

4.4.2

2021	12	31		A	2.9066		
3.7586				A	-9.56%		E
2.7297			2.9997			E	-9.55%
			-6.30%				

4.5

2022

4.6

4.7

4.8

1
2
3
3

6
30%

4

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6

7

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2021 1 1 2021 12 31

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§6

6.1

	2022	61399737_B07

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	2021 2021 12 31
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		1	17
	2022	3	28

§7

7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	30,031,845.80	56,722,390.01
		-	3,700,344.70
		144,609.11	569,735.82
	7.4.7.2	1,691,881,162.01	3,818,147,145.31
		1,599,972,154.01	3,647,813,683.01
		-	-
		91,909,008.00	170,333,462.30
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	1,932,810.24	2,068,727.80
		-	-
		268,691.66	68,562,213.17
		-	-
	7.4.7.6	-	-
		1,724,259,118.82	3,949,770,556.81
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		28.50	-
		678,629.68	6,064,080.08
		2,241,395.49	4,454,821.31
		373,565.89	742,470.21
		-	-
	7.4.7.7	190,388.17	1,431,235.49
		36.21	4.43
		-	-

		-	-
		-	-
	7.4.7.8	335,296.84	348,066.01
		3,819,340.78	13,040,677.53
	7.4.7.9	592,420,736.35	1,225,452,041.06
	7.4.7.10	1,128,019,041.69	2,711,277,838.22
		1,720,439,778.04	3,936,729,879.28
		1,724,259,118.82	3,949,770,556.81

2021 12 31

A

2.9066

E

2.7297

592,420,736.35

A

584,003,590.18

E 8,417,146.17

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		-250,431,892.62	1,946,425,685.87
1.		3,839,555.44	3,138,940.24
	7.4.7.11	293,520.70	467,077.20
		3,546,034.74	2,671,863.04
		-	-
		-	-
		-	-
		-	-
2.	" -"	771,124,379.80	624,846,493.21
	7.4.7.12	757,433,813.69	605,281,369.50
		-	-
	7.4.7.13	227,091.85	111,600.00
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	13,463,474.26	19,453,523.71
3.	7.4.7.17	-1,029,734,258.74	1,316,874,281.70
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	4,338,430.88	1,565,970.72
			51,955,528.16	55,003,155.89
1		7.4.10.2.1	39,153,609.83	38,029,500.45
2		7.4.10.2.2	6,525,601.55	6,338,250.05
3		7.4.10.2.3	-	-
4		7.4.7.19	5,976,176.36	10,369,536.34
5			13,091.30	23,798.69
			13,091.30	23,798.69
6			12.69	0.48
7		7.4.7.20	287,036.43	242,069.88
	" -"		-302,387,420.78	1,891,422,529.98
			-	-
	" -"		-302,387,420.78	1,891,422,529.98

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	1,225,452,041. 06	2,711,277,838.22	3,936,729,879.28
	-	-302,387,420.78	-302,387,420.78

" -"	-633,031,304.7 1	-1,280,871,375.75	-1,913,902,680.46
1.	481,647,054.96	1,080,912,528.75	1,562,559,583.71
.	-1,114,678,359 .67	-2,361,783,904.50	-3,476,462,264.17
	-	-	-

" - "			
	592,420,736.35	1,128,019,041.69	1,720,439,778.04
	2020 1 1 2020 12 31		
	1,210,359,367.19	804,891,217.28	2,015,250,584.47
	-	1,891,422,529.98	1,891,422,529.98
	15,092,673.87	106,114,821.96	121,207,495.83

" -"			
1.	757,809,767.59	961,446,343.82	1,719,256,111.41
.	-742,717,093.7 2	-855,331,521.86	-1,598,048,615.58
" -"	-	-91,150,731.00	-91,150,731.00
	1,225,452,041. 06	2,711,277,838.22	3,936,729,879.28

7.1 7.4

7.4

7.4.1

" ")

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2011 10 20 355,399,768.39

2014 8 8

2015 8 7

2018 9 7

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E

60%-95%

50%

80%

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2021 3 3

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2021 3 3

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*60%+

*20%+

*20%

7.4.2

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7.4.3

2021 12 31

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7.4.4

7.4.4.1

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7.4.4.3

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7.4.4.4

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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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(12) /

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7.4.4.10

7.4.4.11

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30%

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15

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7.4.4.12

7.4.4.13

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7.4.4.14

1)

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[2017]13)

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[2013]13)

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2015 1

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

2008 4 24
3‰ 1‰
2008 9 19

[2005]103

7.4.6.2

[2016]36
2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.3

2011

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.6.6

[2014]81

[2016]127

7.4.7**7.4.7.1**

	2021 12 31	2020 12 31
	30,031,845.80	56,722,390.01
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	30,031,845.80	56,722,390.01

7.4.7.2

		2021 12 31		
		1,044,174,964.48	1,599,972,154.01	555,797,189.53
-		-	-	-
		1,695,000.00	1,855,008.00	160,008.00
		90,201,985.71	90,054,000.00	-147,985.71
		91,896,985.71	91,909,008.00	12,022.29
		-	-	-
		-	-	-
		-	-	-
		1,136,071,950.19	1,691,881,162.01	555,809,211.82
		2020 12 31		
		2,062,599,243.89	3,647,813,683.01	1,585,214,439.12
-		-	-	-
		70,238,030.86	70,353,462.30	115,431.44
		99,766,400.00	99,980,000.00	213,600.00
		170,004,430.86	170,333,462.30	329,031.44
		-	-	-
		-	-	-
		-	-	-
		2,232,603,674.75	3,818,147,145.31	1,585,543,470.56

7.4.7.3

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7.4.7.4**7.4.7.4.1****7.4.7.4.2****7.4.7.5**

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	2021 12 31	2020 12 31
	18,025.99	12,362.53
	-	-
	-	-
	-	1,831.61
	1,914,712.44	2,049,451.66
	-	-
	-	-
	0.20	4,799.96
	-	-
	-	-
	71.61	282.04
	1,932,810.24	2,068,727.80

7.4.7.6**7.4.7.7**

	2021 12 31	2020 12 31
	190,388.17	1,430,685.49
	-	550.00
	190,388.17	1,431,235.49

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	796.84	13,566.01
	-	-
	4,500.00	4,500.00
	90,000.00	90,000.00
	240,000.00	240,000.00
	335,296.84	348,066.01

7.4.7.9

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	5,725,270.00	11,505,781.61	17,231,051.61
	5,035,913.47	-8,519,237.56	-3,483,324.09
	1,470,773.75	-659,402.62	811,371.13
	9,427,242.86	5,325,269.26	14,752,512.12
	-7,956,469.11	-5,984,671.88	-13,941,140.99
	-	-	-
	12,231,957.22	2,327,141.43	14,559,098.65

7.4.7.11

	2021 1 1 2021	2020 1 1 2020 12 31
	239,314.04	380,345.28
	-	-
	-	-
	16,408.94	44,393.72
	37,797.72	42,338.20
	293,520.70	467,077.20

7.4.7.12**7.4.7.12.1**

	2021 1 1 2021	2020 1 1 2020 12 31
	2,600,466,748.44	3,708,440,975.47
	1,843,032,934.75	3,103,159,605.97
	757,433,813.69	605,281,369.50

7.4.7.13**7.4.7.13.1**

	2021 1 1 2021	2020 1 1 2020
	227,091.85	111,600.00
	-	-

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	227,091.85	111,600.00

7.4.7.13.2

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	228,106,256.91	102,590,000.00
	223,397,296.15	99,888,400.00
	4,481,868.91	2,590,000.00
	227,091.85	111,600.00

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**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31

	13,463,474.26	19,453,523.71
	-	-
	-	-
	13,463,474.26	19,453,523.71

7.4.7.17

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
1.	-1,029,734,258.74	1,316,874,281.70
---	-1,029,417,249.59	1,316,796,850.26
---	-317,009.15	77,431.44
---	-	-
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2.	-	-
---	-	-
3.	-	-
:	-	-
	-1,029,734,258.74	1,316,874,281.70

7.4.7.18

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	4,063,815.63	1,420,056.78
	274,615.25	145,913.94
	4,338,430.88	1,565,970.72

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25%

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30

30

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75%

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6

50%

6

25%

7.4.7.19

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	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	5,974,901.36	10,368,986.34
	1,275.00	550.00
	-	-
	-	-
	-	-
	-	-
	5,976,176.36	10,369,536.34

7.4.7.20

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	90,000.00	90,000.00
	120,000.00	120,000.00
	-	-
	18,000.00	18,000.00
	59,036.43	14,069.88
	287,036.43	242,069.88

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		
	435,943,218.15			12.86%			1,902,021,252.40			26.51%		

7.4.10.1.2

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	52,079,021.60			56.25%			53,543,069.26			78.12%		

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

	2021 1 1			2021 12 31		
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	405,989.42	14.45%	-	-
	2020 1 1 2020 12 31			
	1,640,506.22	28.16%	608,605.68	42.54%

7.4.10.2

7.4.10.2.1

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		39,153,609.83		38,029,500.45
		4,956,175.13		4,648,801.70

1.5%

= × 1.5%/

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		6,525,601.55		6,338,250.05

0.25%

= × 0.25%/

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

7.4.10.5.2

7.4.10.6

	2021	1	1	2021	12	31	2020	1	1	2020	12	31
	30,031,845.80			239,314.04			56,722,390.01			380,345.28		

2021 12 31

" "

2020 12 31

7.4.10.7

7.4.10.8

7.4.11

7.4.12 2021 12 31

7.4.12.1 /

7.4.12.1.1										
		2021	2022							
001234		12 31	1 11		16.53	16.53	333	5,504.49	5,504.49	-
300814		2021 8 4	2022 2 14		8.40	23.88	328	2,755.20	7,832.64	-
300854		2021 9 8	2022 3 16		9.96	27.29	203	2,021.88	5,539.87	-
300994		2021 8 2	2022 2 14		11.90	45.45	420	4,998.00	19,089.00	-
301018		2021 6 28	2022 1 7		8.29	26.06	782	6,482.78	20,378.92	-
301020		2021 6 28	2022 1 6		10.64	30.44	421	4,479.44	12,815.24	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301025		2021 7	2022 1		1.55	20.88	403	624.65	8,414.64	-

		6	24							
301026		2021 7 8	2022 1 17		18.03	62.73	203	3,660.09	12,734.19	-
301027		2021 7 8	2022 1 19		11.45	16.65	286	3,274.70	4,761.90	-
301028		2021 7 12	2022 1 20		5.31	13.50	733	3,892.23	9,895.50	-
301030		2021 7 15	2022 1 24		6.10	31.52	242	1,476.20	7,627.84	-
301032		2021 7 15	2022 1 24		4.97	12.51	513	2,549.61	6,417.63	-
301033		2021 7 15	2022 1 26		15.14	59.97	108	1,635.12	6,476.76	-
301035		2021 7 21	2022 1 28		22.04	56.28	644	14,193.76	36,244.32	-
301036		2021 7 21	2022 2 16		23.38	29.93	205	4,792.90	6,135.65	-
301037		2021 7 21	2022 2 7		14.82	24.26	193	2,860.26	4,682.18	-
301038		2021 7 22	2022 2 7		6.68	20.23	266	1,776.88	5,381.18	-
301039		2021 7	2022 1		6.96	12.51	2,064	14,365.44	25,820.64	-

		1	10							
301040		2021 7 26	2022 2 7		13.57	38.51	241	3,270.37	9,280.91	-
301041		2021 8 2	2022 2 11		7.31	28.21	215	1,571.65	6,065.15	-
301046		2021 8 10	2022 2 17		8.34	48.99	290	2,418.60	14,207.10	-
301048		2021 8 11	2022 2 28		4.13	12.96	843	3,481.59	10,925.28	-
301049		2021 8 17	2022 2 24		19.34	32.92	196	3,790.64	6,452.32	-
301050		2021 8 17	2022 2 24		60.64	234.74	233	14,129.12	54,694.42	-
301052		2021 8 23	2022 2 28		8.11	33.64	252	2,043.72	8,477.28	-
301053		2021 8 25	2022 3 1		11.87	28.78	155	1,839.85	4,460.90	-
301055		2021 8 26	2022 3 7		6.90	21.78	355	2,449.50	7,731.90	-
301056		2021 8 27	2022 3 7		3.93	11.09	572	2,247.96	6,343.48	-
301057		2021 8	2022 3		8.03	19.02	218	1,750.54	4,146.36	-

		31	9							
301059		2021 9 3	2022 3 14		8.09	19.30	259	2,095.31	4,998.70	-
301060		2021 9 6	2022 3 14		4.17	30.94	587	2,447.79	18,161.78	-
301062		2021 9 7	2022 3 14		3.31	17.01	523	1,731.13	8,896.23	-
301063		2021 9 9	2022 3 24		17.40	36.11	153	2,662.20	5,524.83	-
301066		2021 9 13	2022 3 22		5.24	22.84	344	1,802.56	7,856.96	-
301068		2021 9 16	2022 3 28		13.98	28.38	144	2,013.12	4,086.72	-
301069		2021 9 16	2022 3 28		5.17	44.21	539	2,786.63	23,829.19	-
301072		2021 9 22	2022 3 29		7.46	33.41	181	1,350.26	6,047.21	-
301073		2021 9 22	2022 3 30		12.24	32.00	144	1,762.56	4,608.00	-
301078		2021 9 30	2022 4 14		5.77	12.14	756	4,362.12	9,177.84	-
301079		2021 10	2022 4		11.92	24.82	140	1,668.80	3,474.80	-

		11	19							
301082		2021 10 14	2022 4 27		15.48	21.53	915	14,164.20	19,699.95	-
301083		2021 10 13	2022 4 21		9.08	14.21	416	3,777.28	5,911.36	-
301088		2021 10 19	2022 4 28		33.16	24.67	704	23,344.64	17,367.68	-
301089		2021 10 20	2022 4 27		19.11	67.93	220	4,204.20	14,944.60	-
301090		2021 10 19	2022 4 26		10.45	11.22	2,764	28,883.80	31,012.08	-
301091		2021 10 20	2022 4 29		36.50	31.31	524	19,126.00	16,406.44	-
301092		2021 10 21	2022 5 5		36.31	35.52	323	11,728.13	11,472.96	-
301093		2021 10 21	2022 5 5		58.08	49.85	409	23,754.72	20,388.65	-
301096		2021 12 13	2022 6 20		79.60	78.53	272	21,651.20	21,360.16	-
301100		2021 12 10	2022 6 17		27.81	31.14	599	16,658.19	18,652.86	-
301101		2021 12	2022 6		26.91	43.36	371	9,983.61	16,086.56	-

		9	16							
301108		2021 11 25	2022 6 6		57.27	53.71	280	16,035.60	15,038.80	-
301111		2021 11 30	2022 6 7		10.48	36.68	379	3,971.92	13,901.72	-
301118		2021 11 9	2022 5 18		22.70	49.02	315	7,150.50	15,441.30	-
301133		2021 11 19	2022 5 26		14.33	26.95	286	4,098.38	7,707.70	-
301136		2021 12 31	2022 1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
301138		2021 12 8	2022 6 15		26.17	44.86	285	7,458.45	12,785.10	-
301149		2021 11 3	2022 5 10		10.07	16.76	1,214	12,224.98	20,346.64	-
301166		2021 12 21	2022 6 28		86.06	94.50	253	21,773.18	23,908.50	-
301168		2021 12 2	2022 6 10		39.08	52.13	329	12,857.32	17,150.77	-
301177		2021 12 8	2022 6 15		116.88	116.08	792	92,568.96	91,935.36	-
301179		2021 12	2022 6		43.99	50.77	295	12,977.05	14,977.15	-

		1	8							
301180		2021 11 9	2022 5 16		12.20	22.72	654	7,978.80	14,858.88	-
301182		2021 12 16	2022 6 23		27.12	30.58	294	7,973.28	8,990.52	-
301188		2021 11 4	2022 5 11		13.00	20.48	647	8,411.00	13,250.56	-
301189		2021 12 21	2022 6 28		66.18	56.62	435	28,788.30	24,629.70	-
301190		2021 12 17	2022 6 24		27.85	27.46	575	16,013.75	15,789.50	-
301193		2021 12 2	2022 6 9		30.73	29.14	297	9,126.81	8,654.58	-
301198		2021 11 25	2022 6 2		21.76	29.20	262	5,701.12	7,650.40	-
301199		2021 11 30	2022 6 7		29.28	32.00	402	11,770.56	12,864.00	-
601728		2021 8 11	2022 2 21		4.53	4.27	394,011	1,784,869.83	1,682,426.97	-
688038		2021 7 5	2022 1 13		8.60	18.72	2,132	18,335.20	39,911.04	-
688176		2021 12	2022 1		22.98	22.98	37,990	873,010.20	873,010.20	-

		29	7							
688210		2021 12 20	2022 6 27		42.76	39.53	2,218	94,841.68	87,677.54	-
688236		2021 12 23	2022 6 30		29.81	26.43	4,052	120,790.12	107,094.36	-
688262		2021 12 28	2022 1 6		41.98	41.98	7,129	299,275.42	299,275.42	-
688296		2021 7 19	2022 1 27		12.46	49.67	2,173	27,075.58	107,932.91	-
688501		2021 7 9	2022 1 17		10.57	21.11	1,759	18,592.63	37,132.49	-
688670		2021 7 23	2022 2 7		55.18	74.11	2,310	127,465.80	171,194.10	-
688766		2021 8 12	2022 2 23		148.90	342.73	704	104,825.60	241,281.92	-
688778		2021 7 29	2022 2 7		24.50	100.74	5,075	124,337.50	511,255.50	-
688786		2021 8 18	2022 2 28		11.76	54.01	1,513	17,792.88	81,717.13	-

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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
	60,042,000.00	145,011,976.70
	60,042,000.00	145,011,976.70

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	1,855,008.00	1,695,000.00
AAA	0.00	0.00
	30,012,000.00	23,626,485.60
	31,867,008.00	25,321,485.60

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 12 31	6	6 -1	1-5	5		
	30,031,845.80	-	-	-	-	30,031,845.80
	144,609.11	-	-	-	-	144,609.11
	90,054,000.00	1,855,008.00	-	-	1,599,972,154.01	1,691,881,162.01

	-	-	-	-	1,932,810.24	1,932,810.24
	298.21	-	-	-	268,393.45	268,691.66
	120,230,753.12	1,855,008.00	-	-	1,602,173,357.70	1,724,259,118.82
	-	-	-	-	28.50	28.50
	-	-	-	-	678,629.68	678,629.68
	-	-	-	-	2,241,395.49	2,241,395.49
	-	-	-	-	373,565.89	373,565.89
	-	-	-	-	190,388.17	190,388.17
	-	-	-	-	36.21	36.21
	-	-	-	-	335,296.84	335,296.84
	-	-	-	-	3,819,340.78	3,819,340.78
	120,230,753.12	1,855,008.00	-	-	1,598,354,016.92	1,720,439,778.04
2020 12 31	6	6 -1	1-5	5		
	56,722,390.01	-	-	-	-	56,722,390.01
	3,700,344.70	-	-	-	-	3,700,344.70
	569,735.82	-	-	-	-	569,735.82
	17,970,202.80	152,363,259.50	-	-	3,647,813,683.01	3,818,147,145.31
	-	-	-	-	2,068,727.80	2,068,727.80
	64,998,000.99	-	-	-	3,564,212.18	68,562,213.17
	143,960,674.32	152,363,259.50	-	-	3,653,446,622.99	3,949,770,556.81
	-	-	-	-	6,064,080.08	6,064,080.08
	-	-	-	-	4,454,821.31	4,454,821.31
	-	-	-	-	742,470.21	742,470.21
	-	-	-	-	1,431,235.49	1,431,235.49
	-	-	-	-	4.43	4.43
	-	-	-	-	348,066.01	348,066.01
	-	-	-	-	13,040,677.53	13,040,677.53
	143,960,674.32	152,363,259.50	-	-	3,640,405,945.46	3,936,729,879.28

7.4.13.4.1.2

		2021 12 31	2020 12 31
	27	76,216.55	259,845.73

	27	-76,216.55	-259,845.73
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7.4.13.4.2**7.4.13.4.2.1**

	2021 12 31		
	-	-	-
	134,674,430.18	-	134,674,430.18
	-	-	-
	134,674,430.18	-	134,674,430.18
	134,674,430.18	-	134,674,430.18

	2020 12 31		
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-

7.4.13.4.2.2

	5%					
	2021 12 31			2020 12 31		
			6,733,721.51			0.00

	5%		
	5%	-6,733,721.51	0.00

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2021 12 31		2020 12 31	
		%		%
-	1,599,972,154.01	93.00	3,647,813,683.01	92.66
	-	-	-	-
	91,909,008.00	5.34	170,333,462.30	4.33
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,691,881,162.01	98.34	3,818,147,145.31	96.99

7.4.13.4.3.2

95%					
		2021 12 31		2020 12 31	
VaR	4.94%	2020 12	-110,984,279.32	2020 12	-170,249,361.90

	31	VaR	4.32%)		
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VaR

95%

2020

7.4.14

7.4.14.1

7.4.14.1.1

7.4.14.1.2

7.4.14.1.2.1

2021 12 31

1,596,531,403.86

91,307,239.55

4,042,518.60

2020 12 31

3,638,270,381.90

170,531,987.71

9,344,775.70

7.4.14.1.2.2

7.4.14.1.2.3

9,344,775.70

0.00

8,654,948.18

307,349.77

3,045,341.31

0.00

4,042,518.60

997,177.29

7.4.14.2

7.4.14.3

§8

8.1

			%
1		1,599,972,154.01	92.79
		1,599,972,154.01	92.79
2		-	-
3		91,909,008.00	5.33
		91,909,008.00	5.33
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		30,031,845.80	1.74
8		2,346,111.01	0.14
9		1,724,259,118.82	100.00

134,674,430.18

7.83%

8.2

8.2.1

A		-	-
B		-	-
C		1,217,158,564.29	70.75
D		-	-
E		4,713.80	0.00
F		1,339,062.84	0.08
G		25,722.00	0.00
H		4,608.00	0.00
I		2,644,859.47	0.15
J		69,749.68	0.00
K		-	-
L		57,805,020.00	3.36

M		114,243,735.14	6.64
N		27,784.19	0.00
O		-	-
P		-	-
Q		71,927,520.70	4.18
R		46,383.72	0.00
S		-	-
		1,465,297,723.83	85.17

8.2.2

A		-	-
B		-	-
C		72,361,107.50	4.21
D		-	-
E		-	-
F		62,313,322.68	3.62
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
		134,674,430.18	7.83

8.3

1	600809		490,448	154,873,669.44	9.00
2	603369		2,485,897	135,232,796.80	7.86
3	000596		525,237	128,157,828.00	7.45
4	603259		959,100	113,730,078.00	6.61
5	600132		744,478	112,654,410.96	6.55
6	000858		505,300	112,510,098.00	6.54
7	603345		628,000	107,249,840.00	6.23
8	600519		43,103	88,361,150.00	5.14
9	300595		1,539,516	88,322,032.92	5.13
10	600309		839,100	84,749,100.00	4.93
11	09633		1,720,200	72,361,107.50	4.21
12	300015		1,700,789	71,909,358.92	4.18

13	002475		1,445,600	71,123,520.00	4.13
14	603899		1,024,961	66,120,234.11	3.84
15	02269		823,500	62,313,322.68	3.62
16	002027		7,058,000	57,805,020.00	3.36
17	300760		148,600	56,586,880.00	3.29
18	688235		17,535	2,533,982.85	0.15
19	601728		394,011	1,682,426.97	0.10
20	688032		1,689	1,189,039.11	0.07
21	301177		7,920	999,187.20	0.06
22	688176		37,990	873,010.20	0.05
23	688110		14,044	634,507.92	0.04
24	688778		5,075	511,255.50	0.03
25	688112		4,901	480,199.98	0.03
26	688151		12,238	443,994.64	0.03
27	688167		2,014	441,066.00	0.03
28	688230		2,594	370,682.60	0.02
29	688192		8,926	330,351.26	0.02
30	688262		7,129	299,275.42	0.02
31	301189		4,345	259,307.90	0.02
32	301166		2,528	258,233.50	0.02
33	688766		704	241,281.92	0.01
34	301096		2,714	231,152.38	0.01
35	688206		6,000	220,140.00	0.01
36	301100		5,985	218,204.16	0.01
37	301101		3,703	197,280.72	0.01
38	301168		3,281	194,447.89	0.01
39	301111		3,783	178,144.72	0.01
40	301190		5,741	171,802.70	0.01
41	688670		2,310	171,194.10	0.01
42	301108		2,800	166,667.20	0.01
43	688265		2,374	166,298.70	0.01
44	301138		2,849	163,804.70	0.01
45	301179		2,941	161,592.01	0.01
46	301199		4,014	139,825.80	0.01
47	688227		4,164	133,581.12	0.01
48	688296		2,173	107,932.91	0.01
49	688236		4,052	107,094.36	0.01
50	301182		2,932	103,061.60	0.01
51	301198		2,613	95,084.09	0.01

52	301193		2,970	93,789.63	0.01
53	688210		2,218	87,677.54	0.01
54	688786		1,513	81,717.13	0.00
55	301136		7,172	75,449.44	0.00
56	600927		1,859	69,749.68	0.00
57	301050		233	54,694.42	0.00
58	603071		1,627	41,098.02	0.00
59	688038		2,132	39,911.04	0.00
60	688681		1,899	38,245.86	0.00
61	688501		1,759	37,132.49	0.00
62	301035		644	36,244.32	0.00
63	301090		2,764	31,012.08	0.00
64	603230		1,140	29,491.80	0.00
65	301039		2,064	25,820.64	0.00
66	001317		300	25,722.00	0.00
67	301069		539	23,829.19	0.00
68	301093		409	20,388.65	0.00
69	301018		782	20,378.92	0.00
70	301149		1,214	20,346.64	0.00
71	301082		915	19,699.95	0.00
72	603216		772	19,523.88	0.00
73	300994		420	19,089.00	0.00
74	001296		310	18,376.80	0.00
75	301060		587	18,161.78	0.00
76	301088		704	17,367.68	0.00
77	301091		524	16,406.44	0.00
78	300614		329	15,792.00	0.00
79	301118		315	15,441.30	0.00
80	301089		220	14,944.60	0.00
81	301180		654	14,858.88	0.00
82	301009		801	14,778.45	0.00
83	301046		290	14,207.10	0.00
84	301015		462	13,998.60	0.00
85	301188		647	13,250.56	0.00
86	301020		421	12,815.24	0.00
87	301026		203	12,734.19	0.00
88	301013		471	12,104.70	0.00
89	301021		290	12,014.70	0.00
90	300993		410	11,771.10	0.00

91	301092		323	11,472.96	0.00
92	301048		843	10,925.28	0.00
93	301011		175	10,535.00	0.00
94	301028		733	9,895.50	0.00
95	301040		241	9,280.91	0.00
96	301078		756	9,177.84	0.00
97	301062		523	8,896.23	0.00
98	301012		170	8,608.80	0.00
99	301052		252	8,477.28	0.00
100	301025		403	8,414.64	0.00
101	301066		344	7,856.96	0.00
102	300814		328	7,832.64	0.00
103	301055		355	7,731.90	0.00
104	301133		286	7,707.70	0.00
105	301030		242	7,627.84	0.00
106	301016		275	7,128.00	0.00
107	300998		201	6,699.33	0.00
108	301033		108	6,476.76	0.00
109	301049		196	6,452.32	0.00
110	301032		513	6,417.63	0.00
111	301056		572	6,343.48	0.00
112	301036		205	6,135.65	0.00
113	301041		215	6,065.15	0.00
114	301072		181	6,047.21	0.00
115	301007		303	6,035.76	0.00
116	301083		416	5,911.36	0.00
117	300854		203	5,539.87	0.00
118	301063		153	5,524.83	0.00
119	001234		333	5,504.49	0.00
120	301038		266	5,381.18	0.00
121	300995		191	5,292.61	0.00
122	301010		218	5,227.64	0.00
123	301059		259	4,998.70	0.00
124	301027		286	4,761.90	0.00
125	603176		1,924	4,713.80	0.00
126	301037		193	4,682.18	0.00
127	301073		144	4,608.00	0.00
128	301053		155	4,460.90	0.00
129	301057		218	4,146.36	0.00

130	301068		144	4,086.72	0.00
131	301079		140	3,474.80	0.00

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

1	002352			175,675,779.78	4.46
2	02269			75,901,511.30	1.93
3	603345			75,686,938.00	1.92
4	603027			69,587,262.26	1.77
5	09633			68,035,904.66	1.73
6	002475			65,986,252.47	1.68
7	603317			62,419,857.10	1.59
8	600276			58,759,721.00	1.49
9	603899			42,332,235.75	1.08
10	600600			27,001,527.50	0.69
11	300595			21,084,534.48	0.54
12	300015			19,992,812.24	0.51
13	300760			14,818,958.00	0.38
14	600132			12,665,247.40	0.32
15	688235			3,377,241.00	0.09
16	601728			2,549,814.69	0.06
17	688819			1,186,083.78	0.03
18	688739			1,012,330.00	0.03
19	688538			994,163.40	0.03
20	688032			942,124.20	0.02

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8.4.2**2% 20**

1	600809			262,259,748.50	6.66
2	600309			211,050,436.14	5.36
3	002352			189,683,507.00	4.82
4	600276			155,262,126.89	3.94

5	600600		143,605,776.78	3.65
6	603345		141,937,477.74	3.61
7	603369		141,445,395.15	3.59
8	603317		139,854,049.10	3.55
9	000858		130,628,389.83	3.32
10	000596		129,695,499.00	3.29
11	600519		116,232,775.90	2.95
12	300595		115,568,847.19	2.94
13	603259		114,841,968.09	2.92
14	600132		110,918,660.18	2.82
15	300015		100,041,527.20	2.54
16	300760		95,776,939.02	2.43
17	603899		90,306,283.51	2.29
18	002027		82,476,157.75	2.10
19	603027		63,184,139.43	1.60
20	02269		4,391,117.72	0.11

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8.4.3

	824,608,655.34
	2,600,466,748.44

" " " "

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1		-	-
2		-	-
3		90,054,000.00	5.23
		90,054,000.00	5.23
4		-	-
5		-	-
6		-	-
7		1,855,008.00	0.11
8		-	-
9		-	-

10		91,909,008.00	5.34
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8.6

1	210206	21 06	600,000	60,042,000.00	3.49
2	190202	19 02	300,000	30,012,000.00	1.74
3	113044		16,950	1,855,008.00	0.11

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

8.11.3**8.12****8.12.1****8.12.2****8.12.3**

1		144,609.11
2		-
3		-
4		1,932,810.24
5		268,691.66
6		-
7		-
8		-
9		2,346,111.01

8.12.4

1	113044		1,855,008.00	0.11

8.12.5**8.12.6**

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9.1

	()					
A	45,026	12,970.36	376,165,750.95	64.41%	207,837,839.23	35.59%
E	238	35,366.16	5,350,317.76	63.56%	3,066,828.41	36.44%
	45,264	13,088.12	381,516,068.71	64.40%	210,904,667.64	35.60%

9.2

	A	898,509.35	0.15%
	E	3,261.29	0.04%
		901,770.64	0.15%

9.3

	A	10-50
	E	0
		10-50
	A	10-50
	E	0
		10-50

§ 10

	A	E
2011年10月20日	355,399,768.39	-
	1,216,913,878.68	8,538,162.38
	474,020,773.68	7,626,281.28
:	1,106,931,062.18	7,747,297.49
"_"	-	-
	584,003,590.18	8,417,146.17

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677,856,972.57

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11.6**11.7****11.7.1**

	1	1,036,907,568.85	30.58%	708,113.39	25.20%	-
	1	468,018,067.82	13.80%	435,864.98	15.51%	-
	2	435,943,218.15	12.86%	405,989.42	14.45%	-
	1	382,924,356.99	11.29%	356,618.74	12.69%	-
	1	373,979,112.78	11.03%	348,283.68	12.39%	-
	1	241,683,725.94	7.13%	200,911.57	7.15%	-
	1	175,639,067.78	5.18%	146,008.25	5.20%	-
	1	131,307,341.84	3.87%	96,024.45	3.42%	-
	1	72,935,383.75	2.15%	46,043.89	1.64%	-
	1	71,077,446.48	2.10%	66,194.61	2.36%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
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13			2021 3 16
14			2021 3 26
15	2020		2021 3 30
16	2020		2021 3 30

17			2021 3 31
18	2021 1		2021 4 21
19	2021		2021 4 21
20			2021 4 30
21			2021 6 3
22			2021 6 3
23			2021 6 3
24			2021 6 3
25			2021 6 3
26			2021 6 7
27			2021 6 18
28			2021 6 22
29	40		2021 6 29
30			2021 6 29

31			2021 6 29
32			2021 6 29
33			2021 6 29
34			2021 7 2
35			2021 7 5
36			2021 7 14
37	2021 2		2021 7 21
38	2021		2021 7 21
39			2021 7 22
40			2021 7 29
41			2021 8 5
42			2021 8 6

43			2021 8 11
44			2021 8 13
45			2021 8 18
46			2021 8 18
47			2021 8 20
48			2021 8 26
49			2021 8 30
50	2021		2021 8 31
51	2021		2021 8 31
52			2021 9 16
53			2021 10 21
54	2021 3		2021 10 27
55			2021 10 27

	2021 3		
56	2021		2021 10 27
57			2021 11 9
58			2021 11 16
59			2021 11 23
60	2021 1		2021 11 30
61			2021 12 2
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