

(LOF)

2021

2021 12 31

2022 3 31

§ 1

1.1

2022 3 29

2021 1 1 2021 12 31

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	10
3.3	.....	12
§4	.....	14
4.1	.....	14
4.2	.....	16
4.3	.....	17
4.4	.....	18
4.5	.....	18
4.6	.....	18
4.7	.....	19
4.8	.....	19
4.9	.....	20
§5	.....	21
5.1	.....	21
5.2	.....	21
5.3	.....	21
§6	.....	22
6.1	.....	22
6.2	.....	22
§7	.....	24
7.1	.....	24
7.2	.....	25
7.3	.....	26
7.4	.....	27
§8	.....	58
8.1	.....	58
8.2	.....	58
8.3	.....	58
8.4	.....	58
8.5	.....	59
8.6	.....	59
8.7	.....	59

8.8	.....	59
8.9	.....	60
8.10	.....	60
8.11	.....	60
8.12	.....	60
§ 9	.....	62
9.1	.....	62
9.2	.....	62
9.3	.....	62
9.4	.....	63
§ 10	.....	64
§ 11	.....	65
11.1	.....	65
11.2	.....	65
11.3	.....	65
11.4	.....	65
11.5	.....	65
11.6	.....	65
11.7	.....	65
11.8	.....	67
§ 12	.....	72
12.1	..... 20%	72
12.2	.....	73
§ 13	.....	74
13.1	.....	74
13.2	.....	74
13.3	.....	74

§2

2.1

	(LOF)	
	(LOF)	
	LOF	
	163005	
	2016 2 5	
	522,076,555.45	
	2016 3 16	
	LOF A	LOF C
	-	LOF
	163007	163005
	177,555,164.42	344,521,391.03

1 2013 2 4

3

2016 2 4 A

B LOF

2 2016 6 24 LOF

C A 2016 6 21

LOF

3 LOF C

4 2021 8 23 C

" LOF"

2.2

2.3

	021-61009999	021-61618888
	zhouyg@cxfund.com.cn	Hub5@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540
	68 9	12
	68 9	689
	200120	200001

2.4

	www.cxfund.com.cn
	68 9
	12

2.5

		100 50
		17

§ 3

3.1

3.1. 1	2021		2020		2019	
	LOF A	LOF C	LOF A	LOF C	LOF A	LOF C
	2,398,802.68	121,192,330.45	3,001,900.36	11,312,036.95	7,141.26	10,964,835.01
	3,669,691.19	125,790,725.45	4,960,356.68	4,114,170.89	10,668.26	19,629,105.74
	0.0802	0.0829	0.0077	0.0257	0.0752	0.0758
	9.49%	9.67%	0.89%	2.77%	8.59%	8.55%

	9.90%	9.51%	1.79%	1.29%	9.36%	8.89%
3.1. 2	2021		2020		2019	
	11,020,126.4 1	20,090,707.0 0	-54,650.78	-4,312,470.7 7	19,958.7 0	22,668,150.9 2
	0.0621	0.0583	-0.0014	-0.0037	0.1014	0.0879

	156,331,447. 32	309,903,591. 42	30,748,710. 10	966,627,741. 40	183,012. 47	242,305,882. 08
	0.8805	0.8995	0.8012	0.8214	0.9298	0.9392
3.1. 3	2021		2020		2019	
	38.85%	30.67%	26.35%	19.32%	24.13%	17.80%

1

2

3

3.2**3.2.1**

LOF A

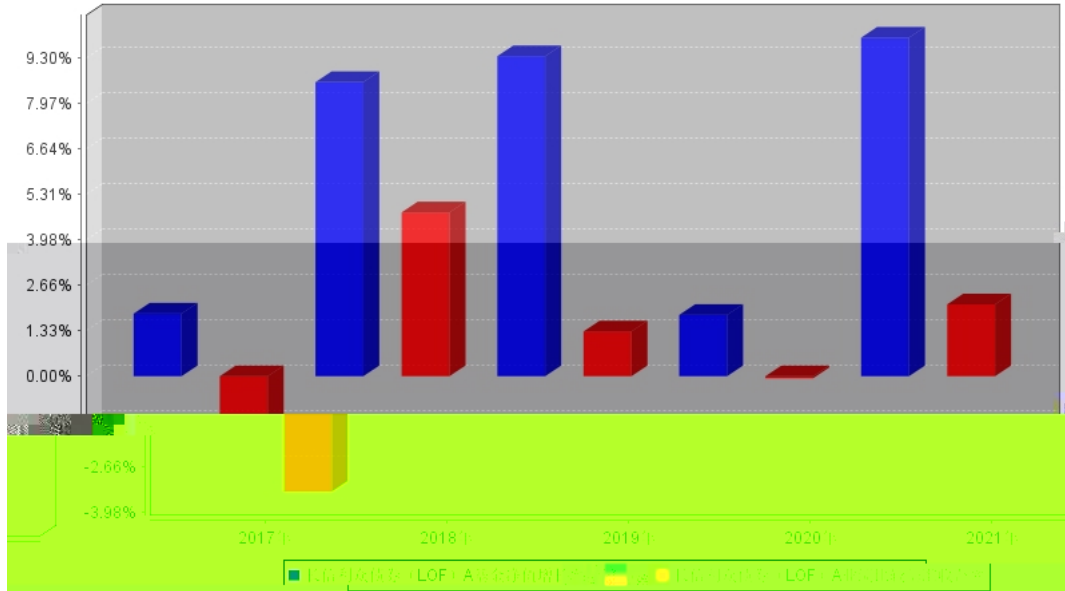
	2.30%	0.08%	0.60%	0.05%	1.70%	0.03%
	4.95%	0.11%	1.44%	0.05%	3.51%	0.06%
	9.90%	0.09%	2.10%	0.05%	7.80%	0.04%
	22.34%	0.22%	3.37%	0.07%	18.97%	0.15%
	35.29%	0.20%	4.65%	0.07%	30.64%	0.13%
	38.85%	0.20%	3.31%	0.07%	35.54%	0.13%

LOF C

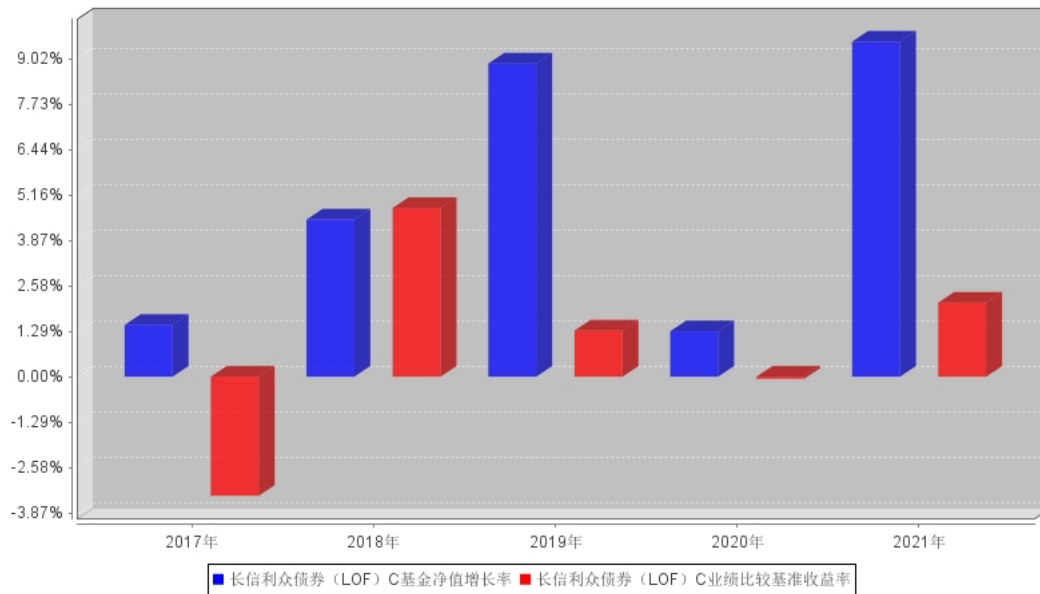
	2.22%	0.08%	0.60%	0.05%	1.62%	0.03%
	4.76%	0.11%	1.44%	0.05%	3.32%	0.06%
	9.51%	0.09%	2.10%	0.05%	7.41%	0.04%
	20.79%	0.22%	3.37%	0.07%	17.42%	0.15%
	28.03%	0.18%	4.65%	0.07%	23.38%	0.11%
	30.67%	0.17%	3.02%	0.08%	27.65%	0.09%

3.2.3

长信利众债券（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



长信利众债券（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



3.3

LOF A					
	10				
2021	-	-	-	-	

2020	1.440	212,201,953.81	42,055.87	212,244,009.68	
2019	-	-	-	-	
	1.440	212,201,953.81	42,055.87	212,244,009.68	

LOF C					
	10				
2021	-	-	-	-	
2020	1.290	1,992,946.33	37,799.21	2,030,745.54	
2019	-	-	-	-	
	1.290	1,992,946.33	37,799.21	2,030,745.54	

FOF
300
FOF
50
1-3
87
FOF
6
30

FOF

4.1.2

	50	2020	5	-	6
	(LOF)	15			7
					2019
					50
					(LOF)

	(LOF)	2020 7 9	-	8	5 2016 (LOF)

1

2

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2021

4.4.2

2021	12	31	LOF A	0.8805	
1.2845			LOF A	9.90%	LOF C
0.8995			1.2385		LOF C
9.51%			2.10%		

4.5

				2022	PPI
CPI					
		2021		2022	
			2022		

4.6

4.7

4.8

LOF

(1)

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12

10%

19

74

(3)

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(7)

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§5

5.1

LOF

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5.2

LOF

5.3

" "

§6

6.1

	2022 61399737_B09

6.2

	LOF
	LOF 2021 12 31 2021
	LOF LOF 2021 12 31 2021
	" "
	LOF
	LOF
	LOF

	LOF	
(1)		
(2)		
(3)		
(4)		LOF
(5)	LOF	
	1	17
2022	3	28

§7**7.1**

(LOF)

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	2,825,393.06	31,717,428.62
		-	1,012,380.71
		9,180.71	38,630.35
	7.4.7.2	548,747,058.54	872,229,806.99
		-	-
		-	-
		548,747,058.54	872,229,806.99
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	129,700,394.55
		206,389.37	-
	7.4.7.5	9,741,565.46	9,585,131.49
		-	-
		30,752,177.94	313.75
		-	-
	7.4.7.6	-	-
		592,281,765.08	1,044,284,086.46
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		122,999,620.00	30,000,000.00
		949,011.71	14,071.23
		46,369.97	14,936,813.36
		239,309.16	180,529.94
		68,374.05	51,580.01
		91,631.92	76,627.28
	7.4.7.7	25,598.27	17,240.43
		1,408,063.42	1,404,089.85
		29,697.62	-10,553.42

		-	-
		-	-
	7.4.7.8	189,050.22	237,236.28
		126,046,726.34	46,907,634.96
	7.4.7.9	394,667,370.88	908,603,916.12
	7.4.7.10	71,567,667.86	88,772,535.38
		466,235,038.74	997,376,451.50
		592,281,765.08	1,044,284,086.46

2021 12 31

LOF A

0.8805

LOF C 0.8995

522,076,555.45

LOF A

177,555,164.42

LOF C 344,521,391.03

7.2

(LOF)

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		152,499,402.64	17,064,199.02
1.		51,773,205.46	25,606,828.90
	7.4.7.11	272,757.78	624,944.57
		51,059,541.51	24,255,004.38
		-	-
		440,906.17	726,879.95
		-	-
		-	-
2.	" -"	94,787,147.04	-4,157,548.74
	7.4.7.12	-	255,863.57
		-	-
	7.4.7.13	94,787,147.04	-4,415,302.31
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	1,890.00
3.	7.4.7.17	5,869,283.51	-5,239,409.74
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	69,766.63	854,328.60
			23,038,986.00	7,989,671.45
1		7.4.10.2.1	9,477,147.36	5,000,155.80
2		7.4.10.2.2	2,707,756.43	1,428,615.89
3		7.4.10.2.3	4,605,927.28	527,577.19
4		7.4.7.19	43,818.54	60,089.89
5			5,818,216.14	636,500.70
			5,818,216.14	636,500.70
6			94,351.87	61,630.86
7		7.4.7.20	291,768.38	275,101.12
	" -"		129,460,416.64	9,074,527.57
			-	-
	" -"		129,460,416.64	9,074,527.57

7.3

(LOF)

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	908,603,916.12	88,772,535.38	997,376,451.50
	-	129,460,416.64	129,460,416.64
" -"	-513,936,545.24	-146,665,284.16	-660,601,829.40
1.	1,061,565,237.09	143,832,601.84	1,205,397,838.93
2.	-1,575,501,782.33	-290,497,886.00	-1,865,999,668.33
	-	-	-
" -"			

	394,667,370.88	71,567,667.86	466,235,038.74
	2020 1 1 2020 12 31		
	192,925,812.19	49,563,082.36	242,488,894.55
	-	9,074,527.57	9,074,527.57
" _"	715,678,103.93	244,409,680.67	960,087,784.60
1.	2,493,267,181.63	362,442,631.82	2,855,709,813.45
2.	-1,777,589,077.70	-118,032,951.15	-1,895,622,028.85
	-	-214,274,755.22	-214,274,755.22
" _"			
	908,603,916.12	88,772,535.38	997,376,451.50

7.1 7.4

7.4

7.4.1

LOF " "

"

" [2012]1708

2013 2 4

695,708,650.10

2016 2 5

3

27 74

LOF

"

LOF "

2016 6 24

LOF

C

A

A

C

80%

20%

5%

7.4.2

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3

XBRL

3 <

>

28

74

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

(1)

(2)

(3)

(4)

(2) (3)

(5)

7.4.4.5

(1)

(2)

(3)

(4)

7.4.4.6

7.4.4.7

7.4.4.8

/

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" / "

7.4.4.9 / ()

(1)

(2)

(3)

(4)

(5) /

(6) /

(7) / ()

(8) /

(9)

(10) /

(11)

7.4.4.10

7.4.4.11

(1)

(2)

12

10%

(3)

(4)

(5)

15

(6)

(7)

7.4.4.12

(1)

(2)

(3)

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

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

7.4.7

7.4.7.1

	2021 12 31	2020 12 31
	2,825,393.06	31,717,428.62
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	2,825,393.06	31,717,428.62

7.4.7.2

	2021 12 31

		-	-	-
	-	-	-	-
		92,276,420.33	97,004,058.54	4,727,638.21
		450,147,640.63	451,743,000.00	1,595,359.37
		542,424,060.96	548,747,058.54	6,322,997.58
		-	-	-
		-	-	-
		-	-	-
		542,424,060.96	548,747,058.54	6,322,997.58
		2020 12 31		
		-	-	-
	-	-	-	-
		241,026,531.66	242,505,806.99	1,479,275.33
		630,749,561.26	629,724,000.00	-1,025,561.26
		871,776,092.92	872,229,806.99	453,714.07
		-	-	-
		-	-	-
		-	-	-
		871,776,092.92	872,229,806.99	453,714.07

7.4.7.3

/

/

7.4.7.4**7.4.7.4.1**

		2021 12 31		
		-	-	-
		-	-	-
		-	-	-
		2020 12 31		
		-	-	-
		129,700,394.55	-	-
		129,700,394.55	-	-

7.4.7.4.2**7.4.7.5**

	2021 12 31	2020 12 31
	645.23	51,118.36
	-	-
	-	-
	4.40	519.64
	9,739,715.65	9,441,939.25
	-	-
	-	37,553.58
	1,199.96	54,000.00
	-	-
	-	-
	0.22	0.66
	9,741,565.46	9,585,131.49

7.4.7.6**7.4.7.7**

	2021 12 31	2020 12 31
	-	-
	25,598.27	17,240.43
	25,598.27	17,240.43

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	50.22	3,736.28
	-	-
	9,000.00	13,500.00
	60,000.00	40,000.00
	120,000.00	120,000.00

	-	60,000.00
	189,050.22	237,236.28

7.4.7.9

LOF A		
	2021 1 1	2021 12 31
	38,377,873.76	29,687,421.04
	210,409,312.40	162,771,446.75
" -"	-71,232,021.74	-55,102,289.92
- /	-	-
/	-	-
	-	-
" -"	-	-
	177,555,164.42	137,356,577.87

LOF C		
	2021 1 1	2021 12 31
	1,176,841,805.11	878,916,495.08
	1,203,430,286.22	898,793,790.34
" -"	-2,035,750,700.30	-1,520,399,492.41
- /	-	-
/	-	-
	-	-
" -"	-	-
	344,521,391.03	257,310,793.01

7.4.7.10

LOF A			
	-54,650.78	1,115,939.84	1,061,289.06
	2,398,802.68	1,270,888.51	3,669,691.19
	8,675,974.51	5,567,914.69	14,243,889.20

	9,319,185.58	10,131,086.80	19,450,272.38
	-643,211.07	-4,563,172.11	-5,206,383.18
	-	-	-
	11,020,126.41	7,954,743.04	18,974,869.45

LOF C			
	-4,312,470.77	92,023,717.09	87,711,246.32
	121,192,330.45	4,598,395.00	125,790,725.45
	-96,789,152.68	-64,120,020.68	-160,909,173.36
	-299,081.34	124,681,410.80	124,382,329.46
	-96,490,071.34	-188,801,431.48	-285,291,502.82
	-	-	-
	20,090,707.00	32,502,091.41	52,592,798.41

7.4.7.11

	2021 1 1 12 31	2021	2020 1 1 31	2020 12
		228,304.81		469,246.92
		-		-
		-		-
		12,542.34		32,342.35
		31,910.63		123,355.30
		272,757.78		624,944.57

7.4.7.12**7.4.7.12.1**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	-	12,486,526.39
	-	12,230,662.82
	-	255,863.57

7.4.7.13**7.4.7.13.1**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
---	94,787,147.04	-4,415,302.31
---	-	-
---	-	-
	94,787,147.04	-4,415,302.31

7.4.7.13.2

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	4,144,587,911.24	3,080,914,837.77
	3,979,173,535.64	3,035,973,291.86
	70,627,228.56	49,356,848.22
	94,787,147.04	-4,415,302.31

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	2020	1	1	2020	12
		12	31				31		
				-				1,890.00	
				-				-	
				-				-	
				-				1,890.00	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020
		12	31			12	31	
1.				5,869,283.51				-5,239,409.74
---				-				-
---				5,869,283.51				-5,239,409.74
---				-				-
---				-				-
---				-				-
2.				-				-
---				-				-
3.				-				-
:				-				-
				5,869,283.51				-5,239,409.74

7.4.7.18

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				69,766.63				854,328.60	
				69,766.63				854,328.60	

7

25%

7.4.7.19

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	2,743.54	32,802.39
	41,075.00	27,287.50
	-	-
	-	-
	-	-
	43,818.54	60,089.89

7.4.7.20

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	60,000.00	40,000.00
	120,000.00	120,000.00
	-	-
	31,350.00	36,000.00
	60,000.00	60,000.00
	20,418.38	19,101.12
	-	-
	291,768.38	275,101.12

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

" "	
" "	
" "	
" ")	
" ")	

	"	"	
	"	")	
	"	"	
	"	"	

7.4.10**7.4.10.1****7.4.10.1.1**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
				-						5,997,308.31	48.03%	

7.4.10.1.2

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
				416,626,639.55		86.21%				959,488,372.76	80.62%	

7.4.10.1.3

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
				1,139,000,000.00		100.00%				4,414,700,000.00	99.88%	

7.4.10.1.4

7.4.10.1.5

	2021 1 1		2021 12 31	
	-	-	-	-
	2020 1 1		2020 12 31	
	5,585.31	61.83%	-	-

7.4.10.2**7.4.10.2.1**

	2021 1 1		2021 12 31		2020 1 1		2020 12 31	
			9,477,147.36				5,000,155.80	
			152,458.03				193,601.71	

0.70%

H=E × /

H

E

7.4.10.2.2

	2021 1 1		2021 12 31		2020 1 1		2020 12 31	
			2,707,756.43				1,428,615.89	

46 74

--	--	--

0.20%

$H = E \times \quad /$

H

E

7.4.10.2.3

	2021 1 1			2021 12 31		
	LOF			LOF		
	A	C				
	-	4,504,155.37		4,504,155.37		
	-	5,368.25		5,368.25		
	-	1,115.16		1,115.16		
	-	4,510,638.78		4,510,638.78		
	2020 1 1			2020 12 31		
	LOF			LOF		
	A	C				
	-	494,967.92		494,967.92		
	-	6,766.59		6,766.59		
	-	221.66		221.66		
	-	501,956.17		501,956.17		

A

C

0.35% C

C

0.35%

$H = E \times C \quad /$

H C

E C

7.4.10.3

()

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

	120,204,780.82	-	-	-	244,150,000.00	15,853.03
2020 1 1 2020 12 31						
	51,032,363.11	30,481,452.47	-	-	-	-

7.4.10.4**7.4.10.4.1****7.4.10.4.2****7.4.10.5****7.4.10.5.1**

	2021 1 1	2021 12 31	LOF A	LOF C
4	2013 2		-	-
		37,739,338.28		-
	/		-	-
			-	-
	/	37,739,338.28		-

	0.00	-
	0.00%	-

	2020 1 1	2020 12 31
	LOF A	LOF C
2013 2	-	-
4	-	-
/	37,739,338.28	-
	-	-
/	-	-
	37,739,338.28	-
	3.11%	-

7.4.10.5.2

LOF C				
	2021 12 31		2020 12 31	
	-	-	12,509,803.92	1.03%

7.4.10.6

	2021 1 1	2021 12 31	2020 1 1	2020 12 31
	2,825,393.06	228,304.81	31,717,428.62	469,246.92

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										
113052		2021 12 29	2022 1 14		100.00	100.00	4,140	414,000.00	414,000.00	-

7.4.12.2**7.4.12.3****7.4.12.3.1**

2021 12 31

119,999,620.00

210215	21 15	2022	1	6	100.32	364,000	36,516,480.00
210205	21 05	2022	1	6	104.04	500,000	52,020,000.00

150210	15 10	2022 1 6	104.74	400,000	41,896,000.00
				1,264,000	130,432,480.00

7.4.12.3.2

2021 12 31
3,000,000.00 2022 1 4
/

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	10,079,000.00	0.00
A-1	0.00	0.00
	60,195,000.00	219,582,000.00
	70,274,000.00	219,582,000.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	21,046,553.14	5,288,500.00
AAA	156,362,505.40	210,889,306.99
	301,064,000.00	436,470,000.00
	478,473,058.54	652,647,806.99

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

	2,825,393.06	-	-	-	-	2,825,393.06
	9,180.71	-	-	-	-	9,180.71
	96,048,694.88	95,078,863.66	209,147,500.00	148,472,000.00	-	548,747,058.54
	-	-	-	-	206,389.37	206,389.37
	-	-	-	-	9,741,565.46	9,741,565.46
	29,999,000.00	-	-	-	753,177.94	30,752,177.94
	128,882,268.65	95,078,863.66	209,147,500.00	148,472,000.00	10,701,132.77	592,281,765.08
	122,999,620.00	-	-	-	-	122,999,620.00
	-	-	-	-	949,011.71	949,011.71
	-	-	-	-	46,369.97	46,369.97
	-	-	-	-	239,309.16	239,309.16
	-	-	-	-	68,374.05	68,374.05
	-	-	-	-	91,631.92	91,631.92
	-	-	-	-	25,598.27	25,598.27
	-	-	-	-	29,697.62	29,697.62
	-	-	-	-	1,408,063.42	1,408,063.42
	-	-	-	-	189,050.22	189,050.22
	122,999,620.00	-	-	-	3,047,106.34	126,046,726.34
	5,882,648.65	95,078,863.66	209,147,500.00	148,472,000.00	7,654,026.43	466,235,038.74
2020 12 31	6	6	-1	1-5	5	
	31,717,428.62	-	-	-	-	31,717,428.62
	1,012,380.71	-	-	-	-	1,012,380.71
	38,630.35	-	-	-	-	38,630.35

	35,806,075.29	353,378,731.70	385,981,000.00	97,064,000.00	-	872,229,806.99
	129,700,394.55	-	-	-	-	129,700,394.55
	-	-	-	-	9,585,131.49	9,585,131.49
	-	-	-	-	313.75	313.75
	198,274,909.52	353,378,731.70	385,981,000.00	97,064,000.00	9,585,445.24	1,044,284,086.46
	30,000,000.00	-	-	-	-	30,000,000.00
	-	-	-	-	14,071.23	14,071.23
	-	-	-	-	-14,936,813.36	14,936,813.36
	-	-	-	-	180,529.94	180,529.94
	-	-	-	-	51,580.01	51,580.01
	-	-	-	-	76,627.28	76,627.28
	-	-	-	-	17,240.43	17,240.43
	-	-	-	-	-10,553.42	-10,553.42
	-	-	-	-	1,404,089.85	1,404,089.85
	-	-	-	-	237,236.28	237,236.28
	30,000,000.00	-	-	-	-16,907,634.96	46,907,634.96
	168,274,909.52	353,378,731.70	385,981,000.00	97,064,000.00	-7,322,189.72	997,376,451.50

7.4.13.4.1.2

		2021 12 31	2020 12 31
	27	4,981,291.76	6,183,365.04
	27	-4,981,291.76	-6,183,365.04

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

7.4.13.4.3.1

	2021 12 31		2020 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	548,747,058.54	117.70	872,229,806.99	87.45
	-	-	-	-
	-	-	-	-
	-	-	-	-
	548,747,058.54	117.70	872,229,806.99	87.45

7.4.13.4.3.2

2020 12 31 2021 12 31

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

45,477,266.34

503,269,792.20

0.00 2020 12 31

73,990,415.39

798,239,391.60

0.00

7.4.14.1.2.2

7.4.14.1.2.3

7.4.14.2

§8

8.1

			%
1		-	-
		-	-
2		-	-
3		548,747,058.54	92.65
		548,747,058.54	92.65
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,825,393.06	0.48
8		40,709,313.48	6.87
9		592,281,765.08	100.00

8.2

8.2.1

8.2.2

8.3

8.4

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

8.4.2**2% 20****8.4.3****8.5**

1		50,058,000.00	10.74
2		-	-
3		281,018,000.00	60.27
		281,018,000.00	60.27
4		25,085,792.20	5.38
5		40,262,000.00	8.64
6		106,432,000.00	22.83
7		45,891,266.34	9.84
8		-	-
9		-	-
10		548,747,058.54	117.70

8.6

1	210205	21	05	500,000	52,020,000.00	11.16
2	210218	21	18	500,000	50,230,000.00	10.77
3	210215	21	15	450,000	45,144,000.00	9.68
4	150210	15	10	400,000	41,896,000.00	8.99
5	210207	21	07	400,000	40,420,000.00	8.67

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		9,180.71
2		206,389.37
3		-
4		9,741,565.46
5		30,752,177.94
6		-

7		-
8		-
9		40,709,313.48

8.12.4

1	123082		6,417,500.00	1.38
2	127012		5,949,000.00	1.28
3	128034		5,557,500.00	1.19
4	128035		4,701,550.00	1.01
5	113610		3,842,400.00	0.82
6	113516		3,569,400.00	0.77
7	113519		3,535,828.40	0.76
8	113037		3,257,700.00	0.70
9	127025		1,933,126.44	0.41
10	113047		1,534,320.00	0.33
11	128139		1,169,600.00	0.25
12	110075		1,108,734.50	0.24
13	128131	2	968,482.12	0.21
14	123104		770,824.88	0.17
15	113602	20	573,400.00	0.12

8.12.5**8.12.6**

§ 9

9.1

	()					
LOF A	1,653	107,413.89	142,574,031.16	80.30%	34,981,133.26	19.70%
LOF C	792	435,001.76	290,047,732.08	84.19%	54,473,658.95	15.81%
	2,445	213,528.24	432,621,763.24	82.87%	89,454,792.21	17.13%

9.2

LOF C

1		194,553.00 21.44%
2		91,799.00 10.12%
3		85,287.00 9.40%
4		67,720.00 7.46%
5		41,850.00 4.61%
6		35,971.00 3.96%
7		35,500.00 3.91%
8		30,000.00 3.31%
9		26,683.00 2.94%
10		25,000.00 2.76%

9.3

	LOF A	0.00	0.00%
	LOF C	40,530.52	0.01%

		40,530.52	0.01%
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9.4

	LOF A	0
	LOF C	0
		0
	LOF A	0
	LOF C	0~10
		0~10

§ 10

	LOF A	LOF C
2016年2月5日	-	301,618,736.19
	38,377,873.76	1,176,841,805.11
	210,409,312.40	1,203,430,286.22
:	71,232,021.74	2,035,750,700.30
"_"	-	-
	177,555,164.42	344,521,391.03

§ 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

60,000.00

5

11.6

11.7

11.7.1

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

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

	416,626,639.55	86.21%	1,139,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	66,639,676.25	13.79%	-	-	-	-

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 29
18			2021 4 30
19			2021 6 22
20	2021	LOF 1	2021 6 30
21			2021 7 5
22			2021 7 14
23	2	LOF 2021	2021 7 21
24	2021		2021 7 21
25			2021 7 22
26			2021 7 29
27			2021 8 5

28			2021 8 6
29			2021 8 11
30			2021 8 13
31			2021 8 18
32			2021 8 18
33			2021 8 20
34			2021 8 21
35			2021 8 26
36		LOF	2021 8 26
37		(LOF)2021	2021 8 31
38	2021		2021 8 31
39			2021 9 16

40			2021 10 21
41	3	LOF 2021	2021 10 27
42	2021		2021 10 27
43			2021 11 9
44			2021 11 16
45			2021 11 23
46			2021 12 2
47			2021 12 3
48			2021 12 23

§12

12.1

20%

	20%					
1	2021 1 1 2021 10 26	537,043,817.89	114,626,318.20	651,670,136.09	0.00	0.00%
2	2021 3 26 2021 12 31	122,055,413.16	477,120,276.63	371,626,318.20	227,549,371.59	43.59%
3	2021 1 1 2021 11 3	439,399,487.37	235,399,265.06	674,798,752.43	0.00	0.00%
-	-	-	-	-	-	-

1
2
3

12.2

§13

13.1

1

2

LOF

3

LOF

4

LOF

5

6

13.2

13.3

2022 3 31