

2021

2021 12 31

2022 3 31

§ 1

1.1

2021 3 24 0:00 2021 4 19 17:00

2021 4 20

2021 4 22

“ ”

2022 3 29

2021 1 1 2021 12 31

1.2

§ 12

§ 25

§ 37

§ 413

§ 521

§ 622

§ 724

§ 857

§ 9	.....	67
§ 10	.....	68
§ 11	.....	69
§ 12	.....	76
§ 13	.....	78

§2

2.1

	519965	
	2015 7 14	
	104,174,182.71	
	A	C
	A	C
	519965	004858
	85,380,259.75	18,793,922.96

2.2

	300	*70%+ *10%
		*20%+

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
		55

	68 9	
	68 9	55
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		222 30
	A C	A 17 C 68 9

§ 3

3.1

	2021		2020		2019	
	A	C	A	C	A	C
	39,389,375. 59	23,167,486 .36	25,419,384. 27	27,889,908. 85	17,394,317 .66	541,928.53
	5,218,778.7 6	5,177,174. 04	53,618,924. 84	47,147,332. 15	30,575,488 .36	926,348.25
	0.0749	0.1545	0.6741	0.5209	0.3452	1.5163
	3.72%	7.86%	43.97%	33.61%	30.68%	129.66%

	4.69%	4.25%	51.63%	50.90%	35.89%	34.21%
	2021		2020		2019	
	84,980,227. 65	16,202,432 .26	53,431,614. 57	25,749,975. 91	17,823,008 .94	264,455.97
	0.9953	0.8621	0.6176	0.3032	0.2572	0.0071

	170,360,487 .40	36,304,482 .37	164,900,710 .15	157,338,691 .58	87,108,259 .03	45,978,953 .96
	1.9953	1.9317	1.906	1.853	1.257	1.228
	2021		2020		2019	
	99.53%	60.84%	90.60%	54.29%	25.70%	2.25%

1

2

3

3.2

3.2.1

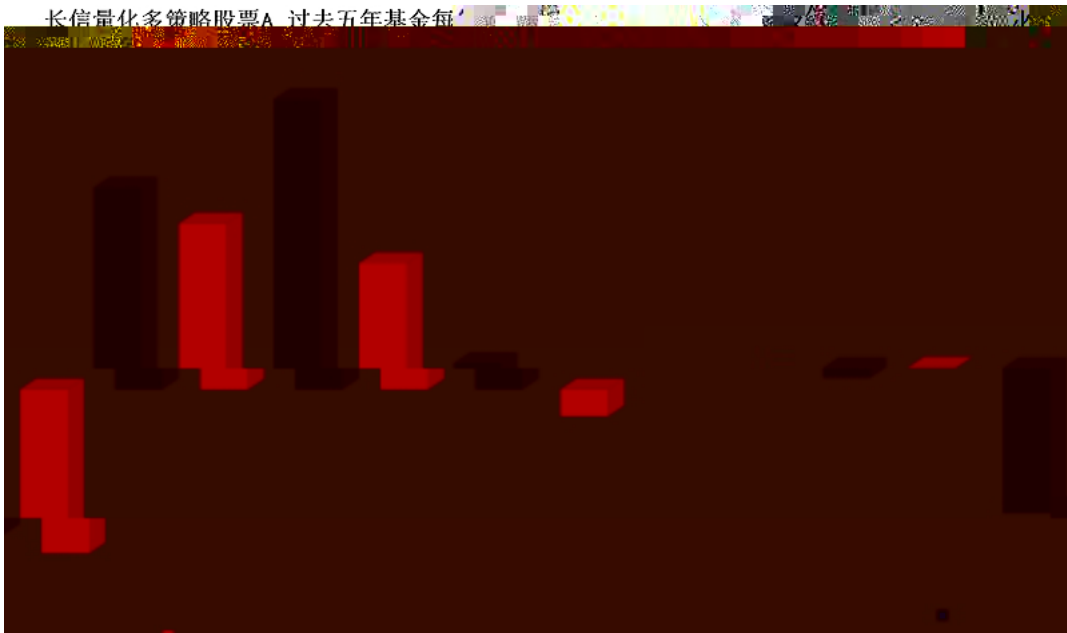
A

	-2.64%	0.78%	0.68%	0.61%	-3.32%	0.17%
	-7.55%	1.13%	-5.27%	0.81%	-2.28%	0.32%
	4.69%	1.37%	-4.74%	0.93%	9.43%	0.44%
	115.71%	1.34%	51.09%	1.02%	64.62%	0.32%
	57.23%	1.28%	7.16%	1.01%	50.07%	0.27%
	99.53%	1.53%	-6.48%	1.25%	106.01%	0.28%

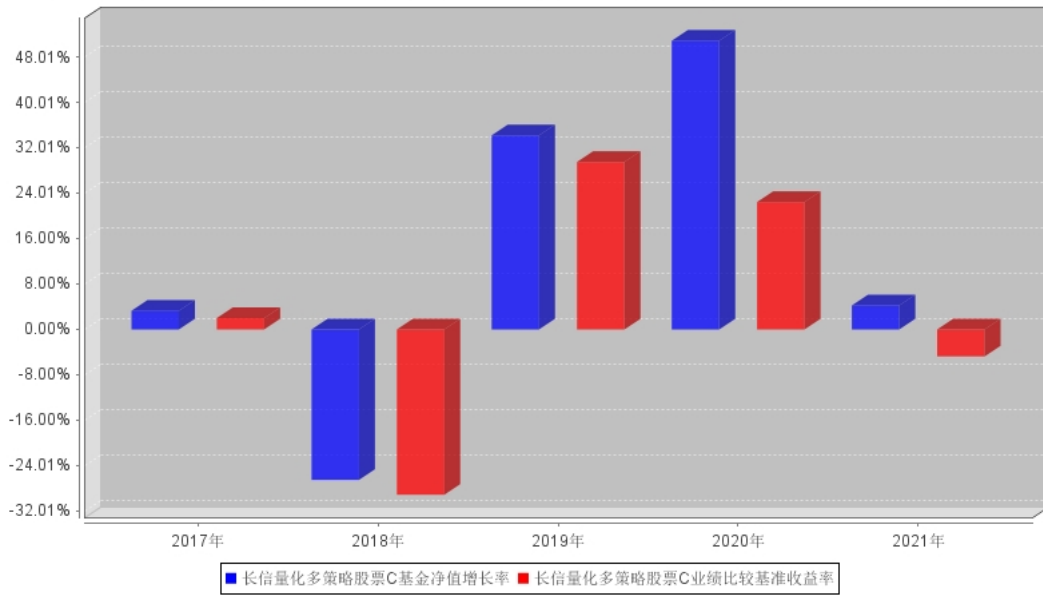
C

	-2.74%	0.78%	0.68%	0.61%	-3.42%	0.17%
	-7.75%	1.13%	-5.27%	0.81%	-2.48%	0.32%
	4.25%	1.37%	-4.74%	0.93%	8.99%	0.44%
	111.11%	1.34%	51.09%	1.02%	60.02%	0.32%
	60.84%	1.30%	9.84%	1.04%	51.00%	0.26%

3.2.3



长信量化多策略股票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



C 2017 7 20 2021 12

31 2017 C

A 2017 1 1 2021 12 31

3.3

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2021 12 31

82

100

(LOF)

(LOF)

LOF



FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

4.1.2

	LOF	2018 8 31	-	11	7 2010 100 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

PMI

4.4.2

	2021	12	31		A	1.9953		
1.9953					A	4.69%		C
	1.9317			1.9317				C
4.25%				-4.74%				

4.5

A

4.6

4.7

4.8

1)

3

2)

3)

4)

5)

12

§5

5.1

5.2

5.3

2021

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

§7

7.1

2021 12 31

		2021 12 31	2020 12 31
		12,899,086.21	18,733,034.42
		325,303.97	895,588.66
		56,635.38	92,576.03
		193,829,649.12	304,026,069.27
		193,829,649.12	301,686,116.07
		-	-
		-	2,339,953.20
		-	-
		-	-
		-	-
		238,201.96	226,903.47
		1,554.65	18,380.69
		-	-
		11,668.82	5,151.52
		-	-
		-	-
		207,362,100.11	323,997,704.06
		2021 12 31	2020 12 31
		-	-
		-	-
		-	-
		-	-
		-	-
		62,956.37	421,362.16
		246,467.82	391,714.23
		41,077.94	65,285.70
		12,602.82	51,820.29
		163,975.73	667,919.85
		-	3.13
		-	-

		-	-
		-	-
		170,049.66	160,196.97
		697,130.34	1,758,302.33
		104,174,182.71	171,450,546.96
		102,490,787.06	150,788,854.77
		206,664,969.77	322,239,401.73
		207,362,100.11	323,997,704.06

2021 12 31

A

1.9953

C 1.9317

104,174,182.71

A

85,380,259.75

C 18,793,922.96

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		16,102,113.52	107,904,330.16
		82,622.50	161,064.04
		63,978.69	85,576.24
		18,643.81	75,487.80
		-	-
		-	-
		-	-
		-	-
	" "	67,990,822.61	60,229,678.19
		65,944,663.79	57,169,401.02
		-	-
		212,430.09	45,273.20
		-	-
		-	-
		-	-
		1,833,728.73	3,015,003.97
	" "	-52,160,909.15	47,456,963.87
	" "	-	-

" "		189,577.56	56,624.06
		5,706,160.72	7,138,073.17
		3,122,288.95	3,900,319.70
		520,381.49	650,053.27
		268,283.53	618,350.96
		1,570,949.63	1,806,497.81
		-	-
		-	-
		0.69	1.36
		224,256.43	162,850.07
" -"		10,395,952.80	100,766,256.99
		-	-
" -"		10,395,952.80	100,766,256.99

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	171,450,546.96	150,788,854.77	322,239,401.73
	-	10,395,952.80	10,395,952.80
" -"	-67,276,364.25	-58,694,020.51	-125,970,384.76
1.	103,403,339.92	108,758,959.72	212,162,299.64
2.	-170,679,704.17	-167,452,980.23	-338,132,684.40
" -"	-	-	-

	104,174,182.71	102,490,787.06	206,664,969.77
	2020 1 1 2020 12 31		
	106,717,626.90	26,369,586.09	133,087,212.99
	-	100,766,256.99	100,766,256.99
" _"	64,732,920.06	23,653,011.69	88,385,931.75
1.	204,733,303.21	102,748,145.75	307,481,448.96
2.	-140,000,383.15	-79,095,134.06	-219,095,517.21
	-	-	-
" _"			
	171,450,546.96	150,788,854.77	322,239,401.73

7.1 7.4

7.4

7.4.1

2021 3 24 0:00 2021 4 19 17:00

2021 4 20

2021 4 22

" " 2015 4 28

(" ")

[2015]742)

2015 7 14

(" ")
2015 6 23 2015 7 9 648,252,913.17
270,759.04 648,523,672.21
1500947

50% 80%-95%
5%
300 *70%+ *20%+
*10%

7.4.2

(" ")

7.4.3

2021 12 31

2021

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

1)

(

)

2)

3)

4)

7.4.4.6

7.4.4.7

7.4.4.8

()

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7.4.4.9 / ()

-

-

()

-

7.4.4.10

		1.50%	
		0.25%	
A	C		C
1.00%			

7.4.4.11

- 1) 12
- 3
- 2)
- 3)
- 4)
- 5)

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) ()
- 2) 3%
- 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
	12,899,086.21	18,733,034.42
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	12,899,086.21	18,733,034.42

7.4.7.2

	2021 12 31		
	187,902,524.09	193,829,649.12	5,927,125.03
-	-	-	-

		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		187,902,524.09	193,829,649.12
			5,927,125.03
		2020 12 31	
		243,790,635.09	301,686,116.07
			57,895,480.98
	-	-	-
		2,147,400.00	2,339,953.20
			192,553.20
		-	-
		2,147,400.00	2,339,953.20
			192,553.20
		-	-
		-	-
		-	-
		245,938,035.09	304,026,069.27
			58,088,034.18

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
	1,382.85	1,761.87
	-	-
	-	-
	146.40	403.10
	-	16,174.02
	-	-

	-	-
	-	-
	-	-
	-	-
	25.40	41.70
	1,554.65	18,380.69

7.4.7.6

7.4.7.7

	2021 12 31	2020 12 31
	163,975.73	667,919.85
	-	-
	163,975.73	667,919.85

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	49.66	196.97
	-	-
	-	-
	50,000.00	40,000.00
	120,000.00	120,000.00
	170,049.66	160,196.97

7.4.7.9

A			
	2021 1 1	2021 12 31	
	86,521,479.90	86,521,479.90	
	68,124,604.47	68,124,604.47	
" -"	-69,265,824.62	-69,265,824.62	
- /	-	-	
/	-	-	

	-	-
" -"	-	-
	85,380,259.75	85,380,259.75

C		
	2021 1 1	2021 12 31
	84,929,067.06	84,929,067.06
	35,278,735.45	35,278,735.45
" -"	-101,413,879.55	-101,413,879.55
- /	-	-
/	-	-
	-	-
" -"	-	-
	18,793,922.96	18,793,922.96

()

()

7.4.7.10

A			
	53,431,614.57	24,947,615.68	78,379,230.25
	39,389,375.59	-34,170,596.83	5,218,778.76
	9,750,857.18	-8,368,638.54	1,382,218.64
	83,856,977.38	-10,331,586.16	73,525,391.22
	-74,106,120.20	1,962,947.62	-72,143,172.58
	-	-	-
	102,571,847.34	-17,591,619.69	84,980,227.65

C			
	25,749,975.91	46,659,648.61	72,409,624.52
	23,167,486.36	-17,990,312.32	5,177,174.04
	-32,715,030.01	-27,361,209.14	-60,076,239.15
	24,765,283.40	10,468,285.10	35,233,568.50
	-57,480,313.41	-37,829,494.24	-95,309,807.65

	-	-	-
	16,202,432.26	1,308,127.15	17,510,559.41

7.4.7.11

	2021 1 1 2021	2020 1 1 2020 12 31
	53,190.84	65,906.09
	-	-
	-	-
	6,296.00	10,810.90
	4,491.85	8,859.25
	63,978.69	85,576.24

7.4.7.12

7.4.7.12.1

	2021 1 1 2021	2020 1 1 2020 12 31
	720,858,452.59	767,926,268.45
	654,913,788.80	710,756,867.43
	65,944,663.79	57,169,401.02

7.4.7.13

7.4.7.13.1

	2021 1 1 2021	2020 1 1 2020 12 31
---	212,430.09	45,273.20
---	-	-
---	-	-
	212,430.09	45,273.20

7.4.7.13.2

	2021 1 1 2021	2020 1 1 2020

	12 31	12 31
	2,394,653.50	5,883,187.75
	2,147,400.00	5,728,787.00
	34,823.41	109,127.55
	212,430.09	45,273.20

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
	1,833,728.73	3,015,003.97
	-	-
	-	-
	1,833,728.73	3,015,003.97

7.4.7.17

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
1.	-52,160,909.15	47,456,963.87
---	-51,968,355.95	47,283,990.67
---	-192,553.20	172,973.20
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	-52,160,909.15	47,456,963.87

7.4.7.18

	2021 1 1 2021	2020 1 1 2020 12
	12 31	31
	151,600.02	54,956.04
	37,977.54	1,579.96
	-	88.06
	189,577.56	56,624.06

A 30 3 75% 3 6 50% 6 25%

C 30 30

7.4.7.19

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	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
	1,570,949.63	1,806,497.81
	-	-
	-	-
	-	-
	-	-
	1,570,949.63	1,806,497.81

7.4.7.20

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
	50,000.00	40,000.00
	120,000.00	120,000.00
	-	-
	54,256.43	2,850.07
	224,256.43	162,850.07

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

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		3,122,288.95		3,900,319.70
		310,710.93		408,802.47

× 1.50%

=

× 1.50% ÷

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		520,381.49		650,053.27

× 0.25%

= × 0.25% ÷

7.4.10.2.3

	2021 1 1 2021 12 31		
	A	C	
	-	239,261.64	239,261.64
	-	239,261.64	239,261.64

	2020 1 1 2020 12 31		
	A	C	
	-	598,883.44	598,883.44
	-	598,883.44	598,883.44

A

C

× 1.00%

C

=

C

× 1.00% ÷

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
	12,899,086.21			53,190.84			18,733,034.42			65,906.09		

"

"

2021 12 31
895,588.66)

325,303.97 (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										
601728		2021 8 11	2022 2 21		4.53	4.27	394,011	1,784,869.83	1,682,426.97	-
688385		2021 7 27	2022 2 7		6.23	48.58	4,118	25,655.14	200,052.44	-
688103		2021 9 2	2022 3 10		12.04	66.10	1,595	19,203.80	105,429.50	-
688176		2021 12 29	2022 1 7		22.98	22.98	4,341	99,756.18	99,756.18	-
688509		2021 7 22	2022 2 7		1.97	6.17	15,433	30,403.01	95,221.61	-
688739		2021 10 21	2022 4 28		110.00	70.32	988	108,680.00	69,476.16	-
688262		2021 12 28	2022 7 6		41.98	41.98	1,642	68,931.16	68,931.16	-
688728		2021 8 11	2022 2 18		14.38	29.31	2,341	33,663.58	68,614.71	-

		2021	2022							
301136		12 31	1 11		10.52	10.52	5,737	60,353.24	60,353.24	-
688697		2021 9 9	2022 3 17		7.55	16.03	2,869	21,660.95	45,990.07	-
688280		2021 10 19	2022 4 27		13.78	13.63	2,969	40,912.82	40,467.47	-
688255		2021 10 14	2022 4 25		47.11	37.87	989	46,591.79	37,453.43	-
301018		2021 6 28	2022 1 7		8.29	26.06	621	5,148.09	16,183.26	-
301046		2021 8 10	2022 2 17		8.34	48.99	270	2,251.80	13,227.30	-
301111		2021 11 30	2022 6 7		10.48	36.68	358	3,751.84	13,131.44	-
301021		2021 6 28	2022 1 6		9.46	41.43	283	2,677.18	11,724.69	-
300994		2021 8 2	2022 2 14		11.90	45.45	247	2,939.30	11,226.15	-
301188		2021 11 4	2022 5 11		13.00	20.48	527	6,851.00	10,792.96	-
301118		2021 11 9	2022 5 18		22.70	49.02	217	4,925.90	10,637.34	-

301026		2021 7 8	2022 1 17		18.03	62.73	165	2,974.95	10,350.45	-
301020		2021 6 28	2022 1 6		10.64	30.44	334	3,553.76	10,166.96	-
301180		2021 11 9	2022 5 16		12.20	22.72	418	5,099.60	9,496.96	-
301101		2021 12 9	2022 6 16		26.91	43.36	219	5,893.29	9,495.84	-
301149		2021 11 3	2022 5 10		10.07	16.76	556	5,598.92	9,318.56	-
301177		2021 12 8	2022 6 15		116.88	116.08	80	9,350.40	9,286.40	-
301040		2021 7 26	2022 2 7		13.57	38.51	241	3,270.37	9,280.91	-
301039		2021 7 1	2022 1 10		6.96	12.51	675	4,698.00	8,444.25	-
301025		2021 7 6	2022 1 24		1.55	20.88	403	624.65	8,414.64	-
301133		2021 11 19	2022 5 26		14.33	26.95	286	4,098.38	7,707.70	-
301030		2021 7 15	2022 1 24		6.10	31.52	242	1,476.20	7,627.84	-

301138		2021 12 8	2022 6 15		26.17	44.86	168	4,396.56	7,536.48	-
301048		2021 8 11	2022 2 28		4.13	12.96	506	2,089.78	6,557.76	-
301100		2021 12 10	2022 6 17		27.81	31.14	210	5,840.10	6,539.40	-
301033		2021 7 15	2022 1 26		15.14	59.97	108	1,635.12	6,476.76	-
301032		2021 7 15	2022 1 24		4.97	12.51	513	2,549.61	6,417.63	-
301041		2021 8 2	2022 2 11		7.31	28.21	215	1,571.65	6,065.15	-
301168		2021 12 2	2022 6 10		39.08	52.13	115	4,494.20	5,994.95	-
300814		2021 8 4	2022 2 14		8.40	23.88	245	2,058.00	5,850.60	-
301028		2021 7 12	2022 1 20		5.31	13.50	422	2,240.82	5,697.00	-
301182		2021 12 16	2022 6 23		27.12	30.58	186	5,044.32	5,687.88	-
001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-

		2021	2022							
301189		12 21	6 28		66.18	56.62	97	6,419.46	5,492.14	-
301198		11 25	6 2		21.76	29.20	187	4,069.12	5,460.40	-
301038		7 22	2 7		6.68	20.23	266	1,776.88	5,381.18	-
301093		10 21	5 5		58.08	49.85	103	5,982.24	5,134.55	-
301037		7 21	2 7		14.82	24.26	193	2,860.26	4,682.18	-
301199		11 30	6 7		29.28	32.00	143	4,187.04	4,576.00	-
301096		12 13	6 20		79.60	78.53	58	4,616.80	4,554.74	-
301036		7 21	2 16		23.38	29.93	151	3,530.38	4,519.43	-
301190		12 17	6 24		27.85	27.46	163	4,539.55	4,475.98	-
301179		12 1	6 8		43.99	50.77	84	3,695.16	4,264.68	-
301193		12 2	6 9		30.73	29.14	136	4,179.28	3,963.04	-

301108		2021 11 25	2022 6 6		57.27	53.71	70	4,008.90	3,759.70	-
301027		2021 7 8	2022 1 19		11.45	16.65	217	2,484.65	3,613.05	-

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

“

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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	1,597,920.00
	0.00	1,597,920.00

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

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	2021 12 31	2020 12 31
AAA	0.00	250,468.20
AAA	0.00	491,565.00
	0.00	0.00
	0.00	742,033.20

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		
			12,899,086.21		-	-	-	-	12,899,086.21
			325,303.97		-	-	-	-	325,303.97
			56,635.38		-	-	-	-	56,635.38
			-		-	-	-	-193,829,649.12	193,829,649.12
			-		-	-	-	238,201.96	238,201.96
			-		-	-	-	1,554.65	1,554.65
			-		-	-	-	11,668.82	11,668.82
			13,281,025.56		-	-	-	-194,081,074.55	207,362,100.11
			-		-	-	-	62,956.37	62,956.37
			-		-	-	-	246,467.82	246,467.82
			-		-	-	-	41,077.94	41,077.94
			-		-	-	-	12,602.82	12,602.82
			-		-	-	-	163,975.73	163,975.73
			-		-	-	-	170,049.66	170,049.66
			-		-	-	-	697,130.34	697,130.34
			13,281,025.56		-	-	-	-193,383,944.21	206,664,969.77
2020	12	31	6	6	-1	1-5	5		
			18,733,034.42		-	-	-	-	18,733,034.42
			895,588.66		-	-	-	-	895,588.66
			92,576.03		-	-	-	-	92,576.03
					-2,339,953.20			-301,686,116.07	304,026,069.27
					-	-	-	226,903.47	226,903.47
					-	-	-	18,380.69	18,380.69
					-	-	-	5,151.52	5,151.52
			19,721,199.11		-2,339,953.20			-301,936,551.75	323,997,704.06
			-		-	-	-	421,362.16	421,362.16
			-		-	-	-	391,714.23	391,714.23
			-		-	-	-	65,285.70	65,285.70

		%		%
-	193,829,649.12	93.79	301,686,116.07	93.62
	-	-	-	-
	-	-	2,339,953.20	0.73
	-	-	-	-
	-	-	-	-
	-	-	-	-
	193,829,649.12	93.79	304,026,069.27	94.35

7.4.13.4.3.2

		95%			
		2021 12 31		2020 12 31	
	VaR 4.69% 2020 12 31				
	(VaR 4.63%)				
		-9,691,562.61		-14,917,470.42	

VaR

95%

2020

7.4.14

(1)

(a)

(b)

(i)

2021 12 31

190,940,757.36

234,545.07

2,654,346.69 (2020 12 31

298,908,157.51

1,760,846.14

3,357,065.62)

(ii)

(

)

(iii)

	3,357,065.62		0.00
	3,151,604.12		177,790.76
	2,271,094.43	0.00	
2,654,346.69			
383,252.26			

(2)

§8

8.1

			%
		193,829,649.12	93.47
		193,829,649.12	93.47
2		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		-	-
		13,224,390.18	6.38
		308,060.81	0.15
		207,362,100.11	100.00

8.2

8.2.1

A		-	-
B		9,676,448.00	4.68
C		117,134,225.37	56.68
D		712,368.00	0.34
E		7,671,906.48	3.71
F		9,286.40	0.00
G		4,276,458.90	2.07
H		-	-
I		1,755,622.81	0.85
J		47,234,203.60	22.86
K		-	-
L		1,130,868.00	0.55

M		4,190,355.12	2.03
N		-	-
O		-	-
P		-	-
Q		-	-
R		37,906.44	0.02
S		-	-
		193,829,649.12	93.79

8.2.2

8.3

1	600036		178,802	8,709,445.42	4.21
2	300750		12,800	7,526,400.00	3.64
3	300059		188,800	7,006,368.00	3.39
4	600809		18,801	5,936,979.78	2.87
5	600519		2,805	5,750,250.00	2.78
6	600030		208,800	5,514,408.00	2.67
7	600887		128,800	5,340,048.00	2.58
8	000568		19,200	4,874,304.00	2.36
9	000001		288,800	4,759,424.00	2.30
10	601899		458,800	4,450,360.00	2.15
11	601668		888,800	4,444,000.00	2.15
12	601919		228,810	4,276,458.90	2.07
13	600690		138,800	4,148,732.00	2.01
14	600309		39,800	4,019,800.00	1.95
15	603986		22,800	4,009,380.00	1.94
16	603259		33,800	4,008,004.00	1.94
17	601658		780,800	3,982,080.00	1.93
18	000063		118,800	3,979,800.00	1.93
19	600176		202,000	3,676,400.00	1.78
20	000977		98,800	3,540,004.00	1.71
21	600765		68,800	3,473,712.00	1.68
22	002371		9,800	3,400,796.00	1.65

23	002821		7,800	3,393,000.00	1.64
24	600256		518,800	3,392,952.00	1.64
25	000877		218,800	3,349,828.00	1.62
26	000733		26,800	3,330,704.00	1.61
27	000039		188,800	3,239,808.00	1.57
28	002129		76,600	3,198,050.00	1.55
29	002648		78,800	3,154,364.00	1.53
30	600436		6,800	2,972,620.00	1.44
31	002049		12,800	2,880,000.00	1.39
32	000423		58,800	2,866,500.00	1.39
33	601211		158,800	2,840,932.00	1.37
34	600919		482,400	2,812,392.00	1.36
35	002709		23,800	2,728,670.00	1.32
36	600837		218,800	2,682,488.00	1.30
37	300223		18,800	2,519,200.00	1.22
38	603833		16,800	2,478,000.00	1.20
39	601800		288,746	2,477,440.68	1.20
40	000858		10,800	2,404,728.00	1.16
41	601318		46,822	2,360,297.02	1.14
42	600089		108,800	2,303,296.00	1.11
43	000959		388,800	2,227,824.00	1.08
44	601166		98,800	1,881,152.00	0.91
45	600958		118,834	1,751,613.16	0.85
46	601728		394,011	1,682,426.97	0.81
47	600487		108,800	1,645,056.00	0.80
48	601688		88,800	1,577,088.00	0.76
49	603392		6,800	1,506,200.00	0.73
50	300896		2,800	1,501,108.00	0.73
51	601233		68,800	1,457,184.00	0.71
52	600104		68,800	1,419,344.00	0.69
53	601288		461,400	1,356,516.00	0.66
54	600438		28,800	1,294,848.00	0.63
55	600584		38,800	1,203,576.00	0.58
56	600057		133,200	1,130,868.00	0.55
57	601699		88,800	1,004,328.00	0.49
58	000938		38,800	886,580.00	0.43
59	300363		9,800	876,610.00	0.42
60	601857		168,800	828,808.00	0.40
61	601390		128,800	745,752.00	0.36

62	600803		38,800	712,368.00	0.34
63	600219		138,800	653,748.00	0.32
64	600884		16,800	550,536.00	0.27
65	603517		6,800	464,644.00	0.22
66	688385		4,118	200,052.44	0.10
67	688103		1,595	105,429.50	0.05
68	688176		4,341	99,756.18	0.05
69	688509		15,433	95,221.61	0.05
70	688739		988	69,476.16	0.03
71	688262		1,642	68,931.16	0.03
72	688728		2,341	68,614.71	0.03
73	301136		5,737	60,353.24	0.03
74	688697		2,869	45,990.07	0.02
75	688280		2,969	40,467.47	0.02
76	688255		989	37,453.43	0.02
77	603230		1,140	29,491.80	0.01
78	001296		310	18,376.80	0.01
79	301018		621	16,183.26	0.01
80	301046		270	13,227.30	0.01
81	301111		358	13,131.44	0.01
82	301021		283	11,724.69	0.01
83	300994		247	11,226.15	0.01
84	301188		527	10,792.96	0.01
85	301118		217	10,637.34	0.01
86	301026		165	10,350.45	0.01
87	301020		334	10,166.96	0.00
88	301180		418	9,496.96	0.00
89	301101		219	9,495.84	0.00
90	301149		556	9,318.56	0.00
91	301177		80	9,286.40	0.00
92	301040		241	9,280.91	0.00
93	301039		675	8,444.25	0.00
94	301025		403	8,414.64	0.00
95	301133		286	7,707.70	0.00
96	301030		242	7,627.84	0.00
97	301138		168	7,536.48	0.00
98	301048		506	6,557.76	0.00
99	301100		210	6,539.40	0.00
100	301033		108	6,476.76	0.00

101	301032		513	6,417.63	0.00
102	301041		215	6,065.15	0.00
103	301168		115	5,994.95	0.00
104	300814		245	5,850.60	0.00
105	301028		422	5,697.00	0.00
106	301182		186	5,687.88	0.00
107	001234		333	5,504.49	0.00
108	301189		97	5,492.14	0.00
109	301198		187	5,460.40	0.00
110	301038		266	5,381.18	0.00
111	301093		103	5,134.55	0.00
112	603176		1,924	4,713.80	0.00
113	301037		193	4,682.18	0.00
114	301199		143	4,576.00	0.00
115	301096		58	4,554.74	0.00
116	301036		151	4,519.43	0.00
117	301190		163	4,475.98	0.00
118	301179		84	4,264.68	0.00
119	301193		136	3,963.04	0.00
120	301108		70	3,759.70	0.00
121	301027		217	3,613.05	0.00

8.4

8.4.1

2% 20

1	300059		12,526,762.63	3.89
2	300750		10,989,989.00	3.41
3	603501		10,735,498.83	3.33
4	601899		10,011,472.00	3.11
5	600309		9,436,628.16	2.93
6	300122		9,251,792.00	2.87
7	603259		9,198,909.00	2.85
8	000001		9,045,177.83	2.81
9	601166		8,849,494.38	2.75
10	600690		8,718,132.00	2.71
11	600438		8,226,611.00	2.55

12	601668		7,340,726.00	2.28
13	000799		7,287,261.00	2.26
14	000100	TCL	7,146,455.00	2.22
15	601800		6,630,983.42	2.06
16	601211		6,424,368.00	1.99
17	000725	A	6,418,168.00	1.99
18	000568		6,335,940.67	1.97
19	000063		6,273,735.00	1.95
20	300595		6,130,398.51	1.90

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8.4.2

2% 20

1	300059		18,500,420.20	5.74
2	601166		16,399,214.70	5.09
3	601888		14,465,381.54	4.49
4	300124		14,444,753.06	4.48
5	601899		12,960,588.23	4.02
6	002493		12,070,652.79	3.75
7	601318		11,616,359.00	3.60
8	000001		11,485,085.00	3.56
9	600036		11,359,985.26	3.53
10	600887		11,081,620.00	3.44
11	000333		10,744,260.00	3.33
12	603501		10,232,756.00	3.18
13	601211		9,469,308.86	2.94
14	603882		9,455,654.16	2.93
15	000858		9,279,304.00	2.88
16	300450		9,247,361.00	2.87
17	002475		9,043,578.46	2.81
18	601919		8,959,006.90	2.78
19	300033		8,898,125.16	2.76
20	000568		8,239,860.00	2.56
21	600031		8,138,569.01	2.53
22	300122		7,667,952.00	2.38
23	000799		7,517,432.80	2.33
24	603877		7,341,495.56	2.28

25	601012		7,220,924.00	2.24
26	601225		7,159,769.00	2.22
27	300782		7,143,731.00	2.22
28	600438		6,836,558.00	2.12
29	002705		6,819,504.66	2.12
30	600111		6,582,836.00	2.04
31	600519		6,509,018.00	2.02

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8.4.3

	599,025,677.80
	720,858,452.59

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8.10.1

8.10.2

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8.11.1

8.11.2

8.11.3

8.12

8.12.1

2021 1 23

(2021)5

2012 30



2013

92

172

105

2017

137

2021 5 28

2021 34

210

2021 5 17

2021 16

"

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8.12.2

8.12.3

		56,635.38
		238,201.96
		-
		1,554.65
		11,668.82
		-
		-
		-
		308,060.81

8.12.4

8.12.5

8.12.6

§ 9

9.1

	()					
A	2,107	40,522.19	66,726,488.67	78.15%	18,653,771.08	21.85%
C	68	276,381.22	18,571,068.85	98.81%	222,854.11	1.19%
	2,175	47,896.18	85,297,557.52	81.88%	18,876,625.19	18.12%

9.2

	A	85,543.90	0.10%
	C	0.00	0.00%
		85,543.90	0.08%

9.3

	A	0-10
	C	0
		0-10
	A	0-10
	C	0
		0-10

§ 10

	A	C
2015年7月14日	648,523,672.21	-
	86,521,479.90	84,929,067.06
	68,124,604.47	35,278,735.45
	69,265,824.62	101,413,879.55
	-	-
	85,380,259.75	18,793,922.96

§ 11

11.1

2021 3 24 0:00 2021 4 19 17:00

53,177,771.60

52.52%

100%

2021 4 20

2021 4 22

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11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

11.2.2

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11.4

2021 4 22

11.5

50,000.00

5

11.6

11.7

11.7.1

	3	938,981,725.72	71.80%	498,883.16	70.55%	-
	2	224,252,221.52	17.15%	119,143.27	16.85%	-
	1	93,345,508.18	7.14%	49,595.06	7.01%	-
	1	27,425,291.10	2.10%	17,313.85	2.45%	-
	2	23,791,354.15	1.82%	22,156.98	3.13%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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[2007]48

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b

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11.7.2

	109,245.70	14.37%	-	-	-	-
	-	-	-	-	-	-
	651,007.80	85.63%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1			2021 1 14
2	4	2020	2021 1 22
3			2021 1 22

	2020 4		
4			2021 1 26
5			2021 1 27
6			2021 3 16
7	C		2021 3 16
8			2021 3 18
9			2021 3 19
10			2021 3 22
11			2021 3 26
12		2020	2021 3 30
13	2020		2021 3 30
14			2021 3 31
15		2021	2021 4 21
	1		

16	2021		2021 4 21
17			2021 4 22
18			2021 4 22
19			2021 4 22
20			2021 4 22
21			2021 4 22
22			2021 4 30
23			2021 6 22
24	2021 1		2021 6 30
25			2021 7 5
26			2021 7 14
27	2021 2		2021 7 21
28	2021		2021 7 21
29			2021 7 22

30			2021 7 29
31			2021 8 5
32			2021 8 6
33			2021 8 11
34			2021 8 13
35			2021 8 18
36			2021 8 18
37			2021 8 20
38			2021 8 26
39		2021	2021 8 31
40	2021		2021 8 31
41			2021 9 16

42			2021 10 21
43	3	2021	2021 10 27
44	2021		2021 10 27
45			2021 11 9
46			2021 11 16
47			2021 11 23
48			2021 12 2
49			2021 12 3
50			2021 12 23

§12

12.1

20%

		20%					
1	2021 1 1						
	2021 7 29	37,223,589.72	0.00	37,223,589.72	0.00	0.00%	
	2021 7 22						
2	2021 8 16	17,814,133.02	0.00	9,300,000.00	8,514,133.02	8.17%	
	2021 9 22						
3	2021 12 31	0.00	37,940,556.03	0.00	37,940,556.03	36.42%	
-	-	-	-	-	-	-	
1							
2							
3							

§13

13.1

1

2

3

4

5

6

13.2

13.3

2022 3 31