

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
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13.1	.....	83
13.2	.....	83
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## §2

## 2.1

	519951		
	2016 3 23		
	29,165,989.67		
	A	C	E
	CXLTA	-	-
	519951	007863	008071
	4,552,953.55	24,200,740.91	412,295.21

## 2.2

	1		GDP
	CPI	M2	
	2		
	1		
	2		
	3		
	3		
	1		
	2		
	3		
	4		
	5		
	6		
	7		
	4		
	1		

	2		
	3		
	300	*50%+	*50%

## 2.3

	021-61009999	010-58560666
	zhouyg@cxfund.com.cn	tgxxpl@cmbc.com.cn
	4007005566	95568
	021-61009800	010-57093382
	68 9	2
	9	68
	200120	100031

## 2.4

	www.cxfund.com.cn
	68 9
	2

## 2.5

		222 30
	A C E	A C 17 E 68 9

## §3

## 3.1

3.1.1	2021			2020			2019		
	A	C	E	A	C	E	A	C	E
	4,342,4 64.19	2,371,21 7.66	46,557,5 30.41	16,135,24 0.40	10,294,5 57.73	40,605,980 .54	19,585,8 90.50	3,129,89 0.84	-536,216. 27
	1,653,7 66.28	669,263. 54	7,421,58 6.39	16,710,36 0.28	11,642,2 60.81	76,181,875 .14	22,283,3 90.94	3,512,50 9.26	4,215,189 .44
	0.0217	0.0214	0.0088	0.2337	0.2138	0.2454	0.2978	0.0450	0.0240
	1.41%	1.39%	0.59%	15.88%	15.32%	17.61%	24.57%	3.55%	1.88%
	3.65%	9.63%	1.78%	17.69%	17.59%	16.00%	26.41%	3.46%	2.55%
3.1.2	2021			2020			2019		
	2,432,1 01.88	16,090,7 89.71	207,566. 73	65,871,92 0.81	24,482,3 25.77	379,948,32 6.72	1,334,89 2.04	20,300,9 54.80	75,616,65 5.16
	0.5342	0.6649	0.5034	0.4322	0.4731	0.4317	0.2434	0.2867	0.2624
	7,214,8 39.31	40,334,6 23.88	628,058. 21	233,040,1 40.38	78,672,2 83.17	1,317,133, 108.20	7,123,26 2.47	91,552,1 85.26	371,859,6 89.43
	1.5847	1.6667	1.5233	1.5289	1.5203	1.4967	1.2991	1.2929	1.2903
3.1.3	2021			2020			2019		
	61.49%	33.37%	21.07%	55.80%	21.65%	18.96%	32.39%	3.46%	2.55%

1

2

3

## 3.2

## 3.1.1

A

	4.79%	0.42%	1.44%	0.39%	3.35%	0.03%
	3.07%	0.38%	-1.16%	0.51%	4.23%	-0.13%
	3.65%	0.41%	0.30%	0.59%	3.35%	-0.18%
	54.20%	0.54%	38.57%	0.64%	15.63%	-0.10%
	57.68%	0.47%	38.56%	0.59%	19.12%	-0.12%
	61.49%	0.44%	41.33%	0.58%	20.16%	-0.14%

C

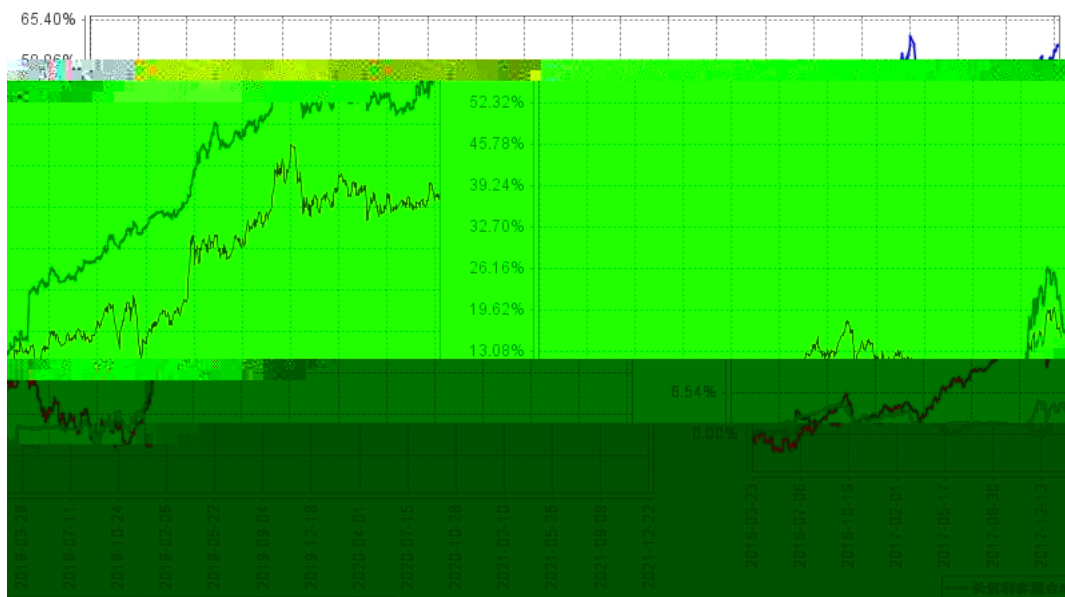
	10.92%	0.90%	1.44%	0.39%	9.48%	0.51%
	9.07%	0.68%	-1.16%	0.51%	10.23%	0.17%
	9.63%	0.57%	0.30%	0.59%	9.33%	-0.02%
	33.37%	0.44%	20.96%	0.62%	12.41%	-0.18%

E

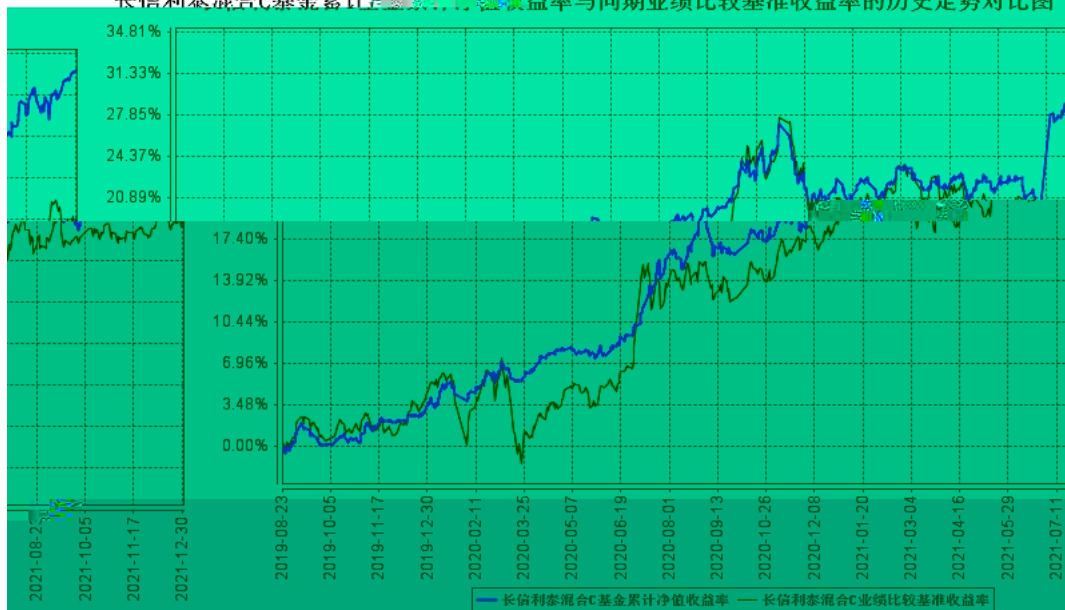
	4.06%	0.42%	1.44%	0.39%	2.62%	0.03%
	1.97%	0.38%	-1.16%	0.51%	3.13%	-0.13%
	1.78%	0.41%	0.30%	0.59%	1.48%	-0.18%
	21.07%	0.36%	18.79%	0.63%	2.28%	-0.27%

3.1.2

长信利泰混合A基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图

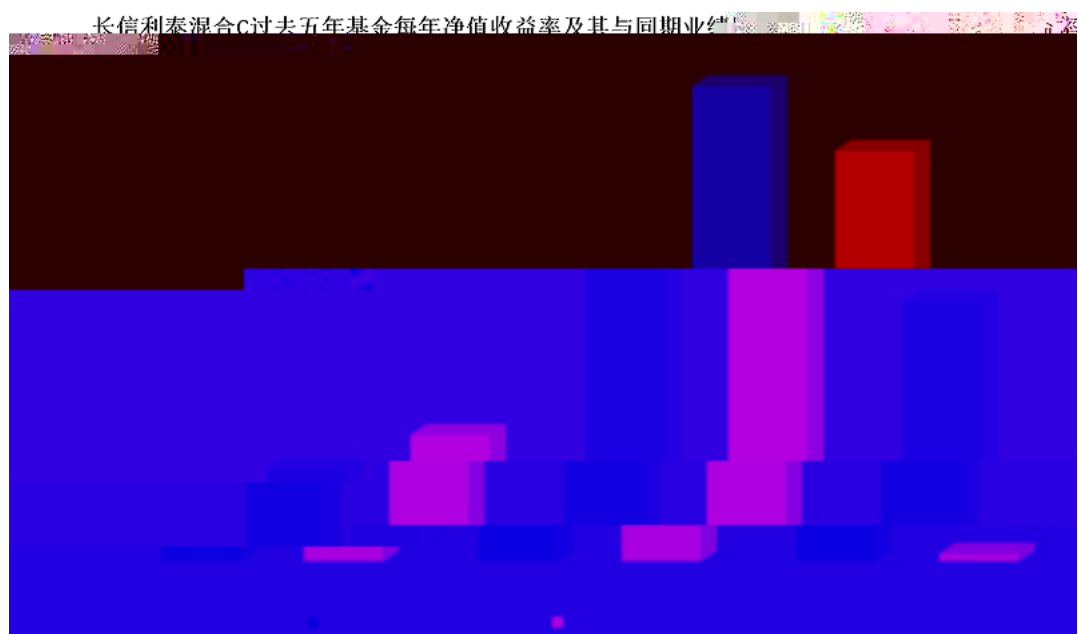
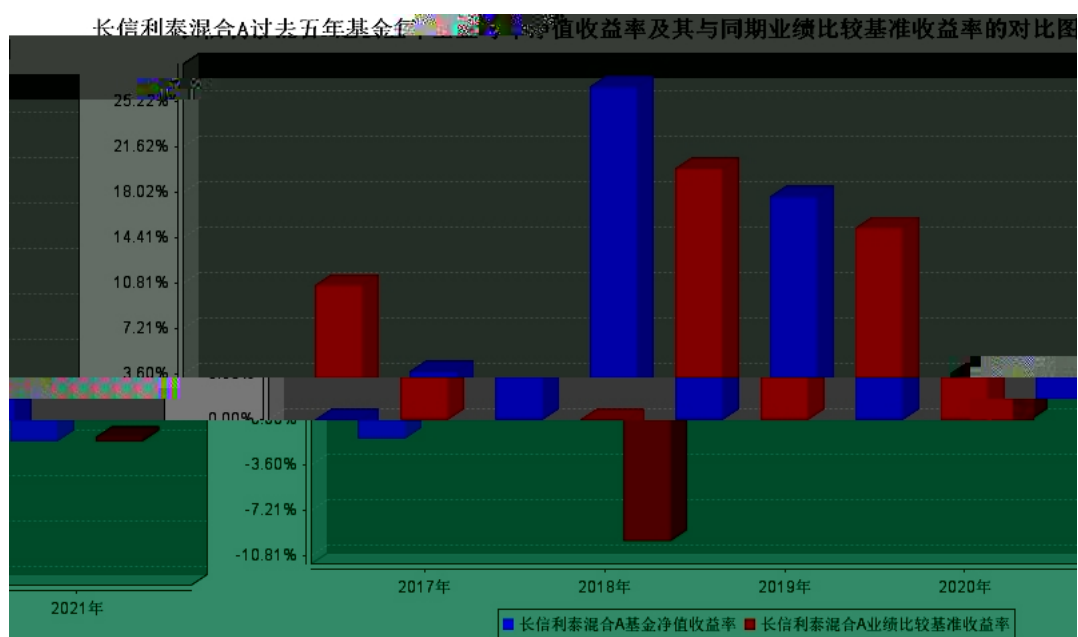


长信利泰混合C基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图

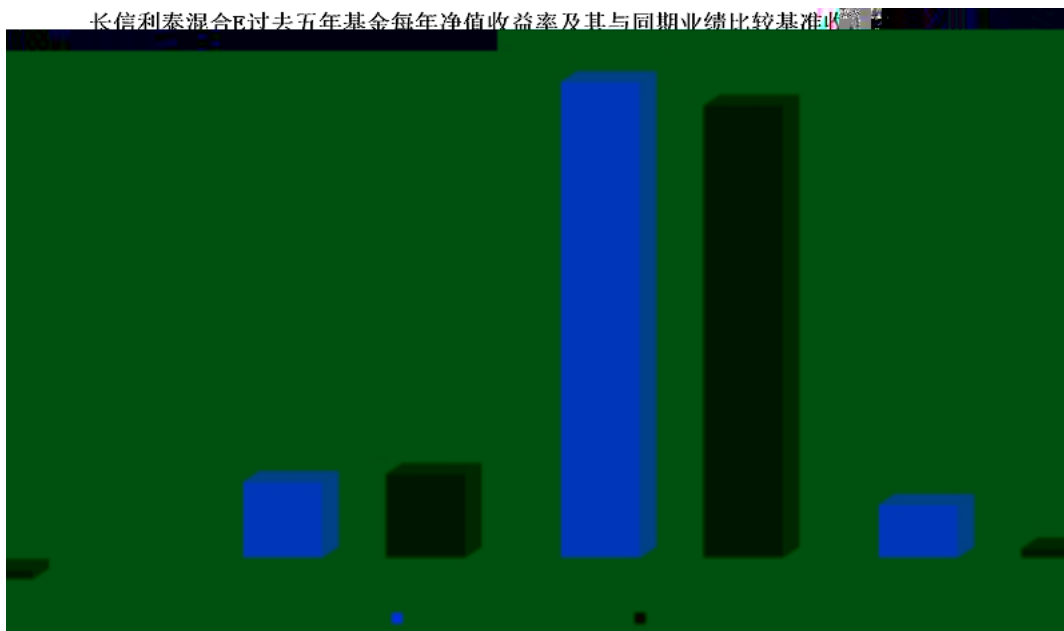




## 3.1.3



长信利泰混合B过去五年基金每年净值收益率及其与同期业绩比较基准



	A		2017	1	1	2021	12	31	
	C			2019	8	23	2021	12	31
2019		C							
	E		2019	10	29	2021	12	31	
2019		E							

**3.3**



FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

**4.1.2**

		2019 12 9	2021 7 16	15	
		2021 7 6	-	14	2007 7

		2020 12 31	-	6	2015 4

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	A	1.5847		1.6037
			A	3.65%	C	1.6667
					C	9.63%
1.6667						E
1.5233				1.5233		E
						1.78%
						0.30%

**4.5**

2022

**4.6**

## 4.7

## 4.8

1			12
	20%	3	
2			
3			
4			
5			

## 4.9

**§5**

**5.1**

**5.2**

**5.3**

## § 6

## 6.1

	( ) (22) P00090

## 6.2

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

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

## §7

## 7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	14,287,714.85	52,698,233.78
		31,817,648.32	7,918,701.04
		535,572.64	125,774.32
	7.4.7.2	4,915,754.69	1,356,885,615.20
		4,915,754.69	362,099,037.20
		-	-
		-	994,786,578.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	240,000,000.00
		-	-
	7.4.7.5	19,024.49	13,577,504.95
		-	-
		2,955.58	15,930.39
		-	-
	7.4.7.6	-	-
		51,578,670.57	1,671,221,759.68
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	39,912,328.80
		36,158.06	-
		365,406.38	607,001.82
		60,901.03	101,166.97
		10,830.46	1,126,059.71
	7.4.7.7	2,733,388.06	429,680.35
		5,400.16	30,990.28
		-	-

		-	-
		-	-
	7.4.7.8	189,065.02	169,000.00
		3,401,149.17	42,376,227.93
	7.4.7.9	29,165,989.67	1,084,199,057.34
	7.4.7.10	19,011,531.73	544,646,474.41
		48,177,521.40	1,628,845,531.75
		51,578,670.57	1,671,221,759.68

2021 12 31 A 1.5847 C  
 1.6667 E 1.5233 29,165,989.67  
 A 4,552,953.55 C 24,200,740.91 E  
 412,295.21

## 7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		43,665,337.73	117,918,742.06
1.		31,724,139.65	14,250,181.11
	7.4.7.11	292,826.61	268,166.44
		29,247,386.24	11,627,737.00
		-	-
		2,183,926.80	2,354,277.67
		-	-
		-	-
2.	" -"	54,969,262.78	65,965,540.21
	7.4.7.12	45,072,446.74	69,805,908.78
		-	-
	7.4.7.13	6,858,903.37	-5,932,756.55
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	1,078,970.87
	7.4.7.16	3,037,912.67	1,013,417.11
3.	" -"	7.4.7.17	-43,526,596.05
			37,498,717.56

4.	" -"		-	-
5.	" -"	7.4.7.18	498,531.35	204,303.18
			33,920,721.52	13,384,245.83
1		7.4.10.2.1	8,575,493.52	3,661,349.83
2		7.4.10.2.2	1,429,248.90	610,225.02
3		7.4.10.2.3	16,495,373.63	6,505,184.03
4		7.4.7.19	7,136,795.48	2,330,919.42
5			10,207.77	40,552.63
			10,207.77	40,552.63
6			46,607.91	30,627.62
7		7.4.7.20	226,994.31	205,387.28
	" -"		9,744,616.21	104,534,496.23
			-	-
	" -"		9,744,616.21	104,534,496.23

## 7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	1,084,199,057.34	544,646,474.41	1,628,845,531.75
	-	9,744,616.21	9,744,616.21
" -"	-1,055,033,067.67	-535,379,558.89	-1,590,412,626.56
1.	53,821,699.83	34,294,947.17	88,116,647.00
2.	-1,108,854,767.50	-569,674,506.06	-1,678,529,273.56
" -"	-	-	-
	29,165,989.67	19,011,531.73	48,177,521.40

	2020	1 1	2020 12 31
	364,483,860.85	106,051,276.31	470,535,137.16
	-	104,534,496.23	104,534,496.23
" _"	719,715,196.49	334,060,701.87	1,053,775,898.36
1.	1,080,335,198.68	500,798,720.54	1,581,133,919.22
2.	-360,620,002.19	-166,738,018.67	-527,358,020.86
" _"	-	-	-
	1,084,199,057.34	544,646,474.41	1,628,845,531.75

7.1 7.4

**7.4****7.4.1**

( " " )

( " " )

(

" " ) [2015]1573

278,448,789.92

( )

1600099

2016 3 23

2019 8 21  
 C  
 “ C” )  
 A ( “ A” ) A

2019 10 25  
 E  
 ( “ E” )  
 A C

2019 8 23  
 C ( 0.10%  
 “ A” ) A

2019 10 29  
 E 1.50%

( )

( )

( )

( )

0%-95%

5%-100%

3%

5% ( )

300 × 50%+

× 50%

**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**

( )

( )

**7.4.4.9** / ( )

-

-

( )

---

-

#### 7.4.4.10

0.60%

0.10%

A C C

0.10% E E

1.50%

#### 7.4.4.11

- 1) 12
- 2) 20% 3
- 3)
- 4)
- 5)

#### 7.4.4.12

#### 7.4.4.13

### 7.4.4.14

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)

**7.4.7****7.4.7.1**

	2021 12 31	2020 12 31
	14,287,714.85	52,698,233.78
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	14,287,714.85	52,698,233.78

**7.4.7.2**

	2021 12 31		
	3,122,954.30	4,915,754.69	1,792,800.39
-	-	-	-
	-	-	-
	-	-	-

		-	-	-
		-	-	-
		-	-	-
		-	-	-
		3,122,954.30	4,915,754.69	1,792,800.39
		2020 12 31		
		316,745,697.23	362,099,037.20	45,353,339.97
	-	-	-	-
		17,278,584.93	17,019,078.00	-259,506.93
		977,541,936.60	977,767,500.00	225,563.40
		994,820,521.53	994,786,578.00	-33,943.53
		-	-	-
		-	-	-
		-	-	-
		1,311,566,218.76	1,356,885,615.20	45,319,396.44

**7.4.7.3** /

/

**7.4.7.4**

**7.4.7.4.1**

		2021 12 31		
			-	-
			-	-
			-	-
		2020 12 31		
		240,000,000.00		-
			-	-
		240,000,000.00		-

**7.4.7.4.2**

**7.4.7.5**

	2021 12 31	2020 12 31
	2,064.49	2,868.41
	-	-
	-	-
	14,319.00	3,564.40
	-	13,562,303.21
	-	-
	-	8,712.33
	2,400.00	-
	-	-
	-	-
	241.00	56.60
	19,024.49	13,577,504.95

**7.4.7.6****7.4.7.7**

	2021 12 31	2020 12 31
	2,726,035.56	420,632.69
	7,352.50	9,047.66
	2,733,388.06	429,680.35

**7.4.7.8**

	2021 12 31	2020 12 31
	-	-
	65.02	-
	-	-
	9,000.00	9,000.00
	120,000.00	120,000.00
	60,000.00	40,000.00
	189,065.02	169,000.00

**7.4.7.9**

A	

	2021 1 1		2021 12 31	
	152,418,975.61		152,418,975.61	
	4,277,527.92		4,277,527.92	
( "-" )	-152,143,549.98		-152,143,549.98	
- /	-		-	
/	-		-	
	-		-	
( "-" )	-		-	
	4,552,953.55		4,552,953.55	

C				
	2021 1 1		2021 12 31	
	51,746,575.86		51,746,575.86	
	49,166,418.69		49,166,418.69	
( "-" )	-76,712,253.64		-76,712,253.64	
- /	-		-	
/	-		-	
	-		-	
( "-" )	-		-	
	24,200,740.91		24,200,740.91	

E				
	2021 1 1		2021 12 31	
	880,033,505.87		880,033,505.87	
	377,753.22		377,753.22	
( "-" )	-879,998,963.88		-879,998,963.88	
- /	-		-	
/	-		-	
	-		-	
( "-" )	-		-	
	412,295.21		412,295.21	

( )

( )

**7.4.7.10**

A
---

	65,871,920.81	14,749,243.96	80,621,164.77
	4,342,464.19	-2,688,697.91	1,653,766.28
	-67,782,283.12	-11,830,762.17	-79,613,045.29
	1,956,286.26	346,955.19	2,303,241.45
	-69,738,569.38	-12,177,717.36	-81,916,286.74
	-	-	-
	2,432,101.88	229,783.88	2,661,885.76

C			
	24,482,325.77	2,443,381.54	26,925,707.31
	2,371,217.66	-1,701,954.12	669,263.54
	-10,762,753.72	-698,334.16	-11,461,087.88
	31,755,546.58	53,912.36	31,809,458.94
	-42,518,300.30	-752,246.52	-43,270,546.82
	-	-	-
	16,090,789.71	43,093.26	16,133,882.97

E			
	379,948,326.72	57,151,275.61	437,099,602.33
	46,557,530.41	-39,135,944.02	7,421,586.39
	-426,298,290.40	-18,007,135.32	-444,305,425.72
	168,612.96	13,633.82	182,246.78
	-426,466,903.36	-18,020,769.14	-444,487,672.50
	-	-	-
	207,566.73	8,196.27	215,763.00

#### 7.4.7.11

	2021	1	1	2021	12	2020	1	1	2020	12
			31					31		
				132,191.99					137,273.77	
				-					-	
				-					-	
				153,848.03					100,400.68	
				6,786.59					30,491.99	
				292,826.61					268,166.44	

**7.4.7.12**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		2,494,847,601.29		705,653,165.73
		2,449,775,154.55		635,847,256.95
		45,072,446.74		69,805,908.78

**7.4.7.13****7.4.7.13.1**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
---		6,858,903.37		-5,932,756.55
---		-		-
---		-		-
		6,858,903.37		-5,932,756.55

**7.4.7.13.2**

---

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		2,480,797,540.44		583,610,898.37
		2,436,841,546.01		580,109,998.32
		37,097,091.06		9,433,656.60
		6,858,903.37		-5,932,756.55

**7.4.7.13.3**

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**7.4.7.13.4**

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**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**      —

	2021	1	1	2021	12	2020	1	1	2020	12
	31				31					
-					-					1,078,970.87

**7.4.7.16**

	2021	1	1	2021	2020	1	1	2020	12
	12 31				31				
	3,037,912.67				1,013,417.11				
									-
									-
	3,037,912.67				1,013,417.11				

**7.4.7.17**

	2021	1	1	2021	2020	1	1	2020	12
	12 31				31				
1.	-43,526,596.05				37,498,717.56				
—	-43,560,539.58				38,169,839.27				
—	33,943.53				-671,121.71				
—									-
—									-
—									-
2.									-
—									-
3.									-
:									-

	-43,526,596.05	37,498,717.56
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**7.4.7.18**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		398,091.20		204,303.18
		100,440.15		-
		498,531.35		204,303.18

30

30

3

75%

3

6

50%

6

25%

**7.4.7.19**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		7,111,440.48		2,315,506.92
		25,355.00		15,412.50
		-		-
		-		-
		-		-
		7,136,795.48		2,330,919.42

**7.4.7.20**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		60,000.00		40,000.00
		120,000.00		120,000.00
		-		-
		36,000.00		36,600.00
		10,994.31		8,787.28
		226,994.31		205,387.28

**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
	628,977,534.53			13.66%			770,983,261.68			52.33%		

**7.4.10.1.2**

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

	70,858,969.05	27.87%	41,349,649.27	98.69%

**7.4.10.1.3**

	2021 1 1	2021 12 31	2020 1 1	2020 12 31
	4,214,300,000.00	22.72%	7,642,700,000.00	71.15%

**7.4.10.1.4****7.4.10.1.5**

	2021 1 1		2021 12 31	
	585,772.54	14.17%	585,772.54	21.49%
	2020 1 1		2020 12 31	
	718,015.13	52.77%	109,043.76	25.92%

**7.4.10.2****7.4.10.2.1**

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

	8,575,493.52	3,661,349.83
	3,968,639.74	1,987,953.28

× 0.60%

= × 0.60% ÷

**7.4.10.2.2**

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	1,429,248.90	610,225.02

× 0.10%

= × 0.10% ÷

**7.4.10.2.3**

	2021 1 1 2021 12 31			
	A	C	E	
	-	-	9,847,111.14	9,847,111.14
	-	18,492.24	6,599,359.70	6,617,851.94
	-	18,492.24	16,446,470.84	16,464,963.08
	2020 1 1 2020 12 31			
	A	C	E	
	-	-	3,286,881.51	3,286,881.51
	-	38,519.51	3,172,176.51	3,210,696.02
	-	38,519.51	6,459,058.02	6,497,577.53

1 2019 8 23

A

C

× 0.10%

C

=

C



31,797,504.76 (2020 12 31 7,898,916.01 )

#### 7.4.10.7

#### 7.4.10.8

20,143.56 (2020 12 31 19,785.03 ) 0 ( 2020 1 1 2020 12 31 168,456,780.00 ) 0 ( 2020 1 1 2020 12 31 25,674.73 ) (2020 12 31 )

#### 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	-
688779		2021 8 3	2022 2 11		5.65	22.86	43,086	243,435.90	984,945.96	-
688112		2021 11 24	2022 6 1		46.60	80.05	4,901	228,386.60	392,325.05	-
688767		2021 9	2022 3		34.55	66.38	2,220	76,701.00	147,363.60	-

		1	8							
301177		2021 12 8	2022 6 15		116.88	116.08	654	76,439.52	75,916.32	-
688787		2021 8 5	2022 2 14		36.94	87.35	817	30,179.98	71,364.95	-
301050		2021 8 17	2022 2 24		60.64	234.74	233	14,129.12	54,694.42	-
688038		2021 7 5	2022 1 13		8.60	18.72	2,132	18,335.20	39,911.04	-
688722		2021 10 8	2022 4 19		4.51	10.19	3,687	16,628.37	37,570.53	-
301035		2021 7 21	2022 1 28		22.04	56.28	644	14,193.76	36,244.32	-
301090		2021 10 19	2022 4 26		10.45	11.22	2,764	28,883.80	31,012.08	-
301039		2021 7 1	2022 1 10		6.96	12.51	2,064	14,365.44	25,820.64	-
301069		2021 9 16	2022 3 28		5.17	44.21	539	2,786.63	23,829.19	-
301096		2021 12 13	2022 6 20		79.60	78.53	272	21,651.20	21,360.16	-
301093		2021 10 21	2022 5 5		58.08	49.85	409	23,754.72	20,388.65	-

301018		2021 6 28	2022 1 7		8.29	26.06	782	6,482.78	20,378.92	-
301149		2021 11 3	2022 5 10		10.07	16.76	1,214	12,224.98	20,346.64	-
301082		2021 10 14	2022 4 27		15.48	21.53	915	14,164.20	19,699.95	-
300994		2021 8 2	2022 2 14		11.90	45.45	420	4,998.00	19,089.00	-
301100		2021 12 10	2022 6 17		27.81	31.14	599	16,658.19	18,652.86	-
301060		2021 9 6	2022 3 14		4.17	30.94	587	2,447.79	18,161.78	-
301088		2021 10 19	2022 4 28		33.16	24.67	704	23,344.64	17,367.68	-
301168		2021 12 2	2022 6 10		39.08	52.13	329	12,857.32	17,150.77	-
301091		2021 10 20	2022 4 29		36.50	31.31	524	19,126.00	16,406.44	-
301101		2021 12 9	2022 6 16		26.91	43.36	371	9,983.61	16,086.56	-
301118		2021 11 9	2022 5 18		22.70	49.02	315	7,150.50	15,441.30	-

301108		2021 11 25	2022 6 6		57.27	53.71	280	16,035.60	15,038.80	-
301179		2021 12 1	2022 6 8		43.99	50.77	295	12,977.05	14,977.15	-
301089		2021 10 20	2022 4 27		19.11	67.93	220	4,204.20	14,944.60	-
301180		2021 11 9	2022 5 16		12.20	22.72	654	7,978.80	14,858.88	-
301199		2021 11 30	2022 6 7		29.28	32.00	402	11,770.56	12,864.00	-
301020		2021 6 28	2022 1 6		10.64	30.44	421	4,479.44	12,815.24	-
301138		2021 12 8	2022 6 15		26.17	44.86	285	7,458.45	12,785.10	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301092		2021 10 21	2022 5 5		36.31	35.52	323	11,728.13	11,472.96	-
301048		2021 8 11	2022 2 28		4.13	12.96	843	3,481.59	10,925.28	-
301028		2021 7 12	2022 1 20		5.31	13.50	733	3,892.23	9,895.50	-

301078		2021 9 30	2022 4 14		5.77	12.14	756	4,362.12	9,177.84	-
301182		2021 12 16	2022 6 23		27.12	30.58	294	7,973.28	8,990.52	-
301062		2021 9 7	2022 3 14		3.31	17.01	523	1,731.13	8,896.23	-
301193		2021 12 2	2022 6 9		30.73	29.14	297	9,126.81	8,654.58	-
301052		2021 8 23	2022 2 28		8.11	33.64	252	2,043.72	8,477.28	-
301025		2021 7 6	2022 1 24		1.55	20.88	403	624.65	8,414.64	-
301066		2021 9 13	2022 3 22		5.24	22.84	344	1,802.56	7,856.96	-
300814		2021 8 4	2022 2 14		8.40	23.88	328	2,755.20	7,832.64	-
301055		2021 8 26	2022 3 7		6.90	21.78	355	2,449.50	7,731.90	-
301133		2021 11 19	2022 5 26		14.33	26.95	286	4,098.38	7,707.70	-
301198		2021 11 25	2022 6 2		21.76	29.20	262	5,701.12	7,650.40	-
301033		2021	2022		15.14	59.97	108	1,635.12	6,476.76	-

		7 15	1 26							
301049		2021 8 17	2022 2 24		19.34	32.92	196	3,790.64	6,452.32	-
301032		2021 7 15	2022 1 24		4.97	12.51	513	2,549.61	6,417.63	-
301056		2021 8 27	2022 3 7		3.93	11.09	572	2,247.96	6,343.48	-
301036		2021 7 21	2022 2 16		23.38	29.93	205	4,792.90	6,135.65	-
301041		2021 8 2	2022 2 11		7.31	28.21	215	1,571.65	6,065.15	-
301072		2021 9 22	2022 3 29		7.46	33.41	181	1,350.26	6,047.21	-
301083		2021 10 13	2022 4 21		9.08	14.21	416	3,777.28	5,911.36	-
300854		2021 9 8	2022 3 16		9.96	27.29	203	2,021.88	5,539.87	-
301063		2021 9 9	2022 3 24		17.40	36.11	153	2,662.20	5,524.83	-
001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-
301038		2021	2022		6.68	20.23	266	1,776.88	5,381.18	-

		7 22	2 7							
301059		2021 9 3	2022 3 14		8.09	19.30	259	2,095.31	4,998.70	-
301027		2021 7 8	2022 1 19		11.45	16.65	286	3,274.70	4,761.90	-
301037		2021 7 21	2022 2 7		14.82	24.26	193	2,860.26	4,682.18	-
301073		2021 9 22	2022 3 30		12.24	32.00	144	1,762.56	4,608.00	-
301053		2021 8 25	2022 3 1		11.87	28.78	155	1,839.85	4,460.90	-
301057		2021 8 31	2022 3 9		8.03	19.02	218	1,750.54	4,146.36	-
301068		2021 9 16	2022 3 28		13.98	28.38	144	2,013.12	4,086.72	-
301079		2021 10 11	2022 4 19		11.92	24.82	140	1,668.80	3,474.80	-

**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	431,073,400.00
	0.00	431,073,400.00

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

	2021 12 31	2020 12 31
AAA	0.00	312,110,500.00
AAA	0.00	30,423,678.00
	0.00	221,179,000.00
	0.00	563,713,178.00

**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		
------------------	---	------	-----	---	--	--

	14,287,714.85	-	-	-	-	14,287,714.85
	31,817,648.32	-	-	-	-	31,817,648.32
	535,572.64	-	-	-	-	535,572.64
	-	-	-	-	4,915,754.69	4,915,754.69
	-	-	-	-	19,024.49	19,024.49
	-	-	-	-	2,955.58	2,955.58
	46,640,935.81	-	-	-	4,937,734.76	51,578,670.57
	-	-	-	-	36,158.06	36,158.06
	-	-	-	-	365,406.38	365,406.38
	-	-	-	-	60,901.03	60,901.03
	-	-	-	-	10,830.46	10,830.46
	-	-	-	-	2,733,388.06	2,733,388.06
	-	-	-	-	5,400.16	5,400.16
	-	-	-	-	189,065.02	189,065.02
	-	-	-	-	3,401,149.17	3,401,149.17

	46,640,935.81	-	-	-	1,536,585.59	48,177,521.40
2020 12 31	6	6 -1	1-5	5		
	52,698,233.78	-	-	-	-	52,698,233.78
	7,918,701.04	-	-	-	-	7,918,701.04
	125,774.32	-	-	-	-	125,774.32
	462,352,400.00	121,146,678.00	370,455,500.00	40,832,000.00	362,099,037.20	1,356,885,615.20
	240,000,000.00	-	-	-	-	240,000,000.00
	-	-	-	-	13,577,504.95	13,577,504.95
	-	-	-	-	15,930.39	15,930.39
	763,095,109.14	121,146,678.00	370,455,500.00	40,832,000.00	375,692,472.54	1,671,221,759.68
	-	-	-	-	39,912,328.80	39,912,328.80
	-	-	-	-	607,001.82	607,001.82
	-	-	-	-	101,166.97	101,166.97

		-	-	-	-	1,126,059.71	1,126,059.71
		-	-	-	-	429,680.35	429,680.35
		-	-	-	-	30,990.28	30,990.28
		-	-	-	-	169,000.00	169,000.00
		-	-	-	-	42,376,227.93	42,376,227.93
	763,095,109.14	121,146,678.00	370,455,500.00	40,832,000.00	333,316,244.61	1,628,845,531.75	

#### 7.4.13.4.1.2

			2021	12	31	2020	12	31
	27				0.00			3,628,723.22
	27				0.00			-3,628,723.22

#### 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	
		%		%
-	4,915,754.69	10.20	362,099,037.20	22.23
	-	-	-	-
	-	-	994,786,578.00	61.07
	-	-	-	-
	-	-	-	-
	-	-	-	-
	4,915,754.69	10.20	1,356,885,615.20	83.30

**7.4.13.4.3.2**

		95%	
		2021 12 31	2020 12 31
VaR 31	3.36% VaR 1.03%)	-1,619,365.72	-16,827,121.89

VaR

95%

2020

**7.4.14**

(1)

(a)

(b)			
(i)			
	2021	12	31
	730,796.52		5,504.49
4,179,453.68	(2020	12	31
	994,805,667.47		357,353,822.00
			4,726,125.73 )
(ii)			(
			)
(iii)			
		4,726,125.73	0.00
	4,409,862.56		964,151.99
	2,899,038.52		0.00
4,179,453.68			
1,280,415.16			
(2)			

## §8

## 8.1

			%
1		4,915,754.69	9.53
		4,915,754.69	9.53
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		46,105,363.17	89.39
8		557,552.71	1.08
9		51,578,670.57	100.00

## 8.2

## 8.2.1

A		-	-
B		-	-
C		2,710,119.09	5.63
D		-	-
E		-	-
F		157,558.46	0.33
G		675.18	0.00
H		4,608.00	0.01
I		1,808,680.11	3.75
J		69,749.68	0.14
K		-	-
L		-	-

M		47,909.68	0.10
N		51,908.99	0.11
O		-	-
P		-	-
Q		18,161.78	0.04
R		46,383.72	0.10
S		-	-
		4,915,754.69	10.20

## 8.2.2

## 8.3

1	601728		394,011	1,682,426.97	3.49
2	688779		43,086	984,945.96	2.04
3	688112		4,901	392,325.05	0.81
4	688789		1,400	366,534.00	0.76
5	688767		2,220	147,363.60	0.31
6	301177		654	75,916.32	0.16
7	688787		817	71,364.95	0.15
8	600927		1,859	69,749.68	0.14
9	301050		233	54,694.42	0.11
10	688616		3,918	52,422.84	0.11
11	603071		1,627	41,098.02	0.09
12	688565		2,464	39,916.80	0.08
13	688038		2,132	39,911.04	0.08
14	688722		3,687	37,570.53	0.08
15	301035		644	36,244.32	0.08
16	688067		1,259	35,012.79	0.07
17	301090		2,764	31,012.08	0.06
18	603230		1,140	29,491.80	0.06
19	301039		2,064	25,820.64	0.05
20	301069		539	23,829.19	0.05
21	301096		272	21,360.16	0.04
22	301093		409	20,388.65	0.04

23	301018		782	20,378.92	0.04
24	301149		1,214	20,346.64	0.04
25	301082		915	19,699.95	0.04
26	300994		420	19,089.00	0.04
27	301100		599	18,652.86	0.04
28	001296		310	18,376.80	0.04
29	301060		587	18,161.78	0.04
30	301088		704	17,367.68	0.04
31	301168		329	17,150.77	0.04
32	301091		524	16,406.44	0.03
33	301101		371	16,086.56	0.03
34	301118		315	15,441.30	0.03
35	301108		280	15,038.80	0.03
36	301179		295	14,977.15	0.03
37	301089		220	14,944.60	0.03
38	301180		654	14,858.88	0.03
39	301009		801	14,778.45	0.03
40	688071		220	14,473.80	0.03
41	301015		462	13,998.60	0.03
42	301199		402	12,864.00	0.03
43	301020		421	12,815.24	0.03
44	301138		285	12,785.10	0.03
45	301021		290	12,014.70	0.02
46	301092		323	11,472.96	0.02
47	301048		843	10,925.28	0.02
48	301011		175	10,535.00	0.02
49	301028		733	9,895.50	0.02
50	301078		756	9,177.84	0.02
51	301182		294	8,990.52	0.02
52	301062		523	8,896.23	0.02
53	301193		297	8,654.58	0.02
54	301012		170	8,608.80	0.02
55	301052		252	8,477.28	0.02
56	301025		403	8,414.64	0.02
57	301066		344	7,856.96	0.02
58	300814		328	7,832.64	0.02
59	301055		355	7,731.90	0.02
60	301133		286	7,707.70	0.02
61	301198		262	7,650.40	0.02

62	300998		201	6,699.33	0.01
63	301033		108	6,476.76	0.01
64	301049		196	6,452.32	0.01
65	301032		513	6,417.63	0.01
66	301056		572	6,343.48	0.01
67	301036		205	6,135.65	0.01
68	301041		215	6,065.15	0.01
69	301072		181	6,047.21	0.01
70	301007		303	6,035.76	0.01
71	301083		416	5,911.36	0.01
72	300854		203	5,539.87	0.01
73	301063		153	5,524.83	0.01
74	001234		333	5,504.49	0.01
75	301038		266	5,381.18	0.01
76	301059		259	4,998.70	0.01
77	301027		286	4,761.90	0.01
78	301037		193	4,682.18	0.01
79	301073		144	4,608.00	0.01
80	301053		155	4,460.90	0.01
81	301057		218	4,146.36	0.01
82	301068		144	4,086.72	0.01
83	301079		140	3,474.80	0.01
84	300481		99	2,388.87	0.00
85	002120		33	675.18	0.00

## 8.4

### 8.4.1

2% 20

1	600460		82,119,783.00	5.04
2	000002	A	56,575,948.06	3.47
3	600516		55,058,435.30	3.38
4	000988		52,687,804.00	3.23
5	000858		46,043,267.00	2.83
6	002120		44,377,362.02	2.72
7	001979		42,752,382.00	2.62
8	603517		42,564,748.00	2.61

9	300037		41,767,449.00	2.56
10	601668		41,087,987.15	2.52
11	300604		39,883,492.00	2.45
12	600276		39,623,384.60	2.43
13	600536		38,780,395.62	2.38
14	600038		37,864,900.00	2.32
15	603128		37,766,371.60	2.32
16	603558		36,946,552.00	2.27
17	688023		36,933,448.19	2.27
18	000661		33,742,861.27	2.07
19	600409		33,261,816.00	2.04
20	300263		32,288,981.00	1.98

" "

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

1	600519		83,409,590.89	5.12
2	600460		79,362,225.27	4.87
3	000858		77,848,802.68	4.78
4	600516		56,648,833.94	3.48
5	002120		52,273,206.53	3.21
6	000988		50,925,936.28	3.13
7	001979		50,743,676.00	3.12
8	000002	A	50,718,789.00	3.11
9	603517		44,325,335.56	2.72
10	600536		40,675,616.40	2.50
11	600276		40,671,742.00	2.50
12	600038		40,535,573.68	2.49
13	300037		39,487,118.60	2.42
14	603558		39,020,550.00	2.40
15	300604		38,879,047.00	2.39
16	603128		38,868,143.70	2.39
17	601668		38,148,130.00	2.34
18	300263		38,068,371.00	2.34
19	000333		34,542,642.71	2.12
20	600745		33,865,593.26	2.08

21	601689		33,799,637.00	2.08
22	300709		33,387,154.58	2.05
23	688023		32,685,062.73	2.01

" "

**8.4.3**

			2,136,152,411.62
			2,494,847,601.29

" " "

**8.5****8.6****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		535,572.64
2		-
3		-
4		19,024.49
5		2,955.58
6		-
7		-
8		-
9		557,552.71

**8.12.4****8.12.5**

				%	
1	601728		1,682,426.97	3.49	

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2	688779		984,945.96	2.04	
3	688112		392,325.05	0.81	
4	688767		147,363.60	0.31	
5	301177		75,916.32	0.16	
6	688787		71,364.95	0.15	
7	301050		54,694.42	0.11	

**8.12.6**

## §9

### 9.1

	( )					
A	915	4,975.91	815,015.02	17.90%	3,737,938.53	82.10%
C	6	4,033,456.82	24,131,274.13	99.71%	69,466.78	0.29%
E	4	103,073.80	0.00	0.00%	412,295.21	100.00%
	925	31,530.80	24,946,289.15	85.53%	4,219,700.52	14.47%

### 9.2

	A	0.00	0.00%
	C	13,146.79	0.05%
	E	0.00	0.00%
		13,146.79	0.05%

### 9.3

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

**§10**

	A	C	E
2016年3月23日	278,448,789.92	-	-
	152,418,975.61	51,746,575.86	880,033,505.87
	4,277,527.92	49,166,418.69	377,753.22
:	152,143,549.98	76,712,253.64	879,998,963.88
"_"	-	-	-
	4,552,953.55	24,200,740.91	412,295.21

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## § 11

### 11.1

### 11.2

#### 11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

#### 11.2.2

2021 11 19

### 11.3

### 11.4

### 11.5

60,000.00

5

### 11.6

## 11.7

## 11.7.1

	2	2,610,445,013.38	56.69%	2,431,101.35	58.79%	-
	1	769,216,292.60	16.70%	562,529.85	13.60%	-
	2	628,977,534.53	13.66%	585,772.54	14.17%	-
	1	460,589,159.53	10.00%	428,948.85	10.37%	-
	2	130,494,710.43	2.83%	121,529.63	2.94%	-
	1	5,297,500.00	0.12%	5,010.96	0.12%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

2

&lt;1998&gt;29

[2007]48

1



**11.8**

1			2021 1 4
2			2021 1 6
3			2021 1 14
4	2020 4		2021 1 22
5	2020 4		2021 1 22
6			2021 1 26
7			2021 3 4
8			2021 3 26
9	2020		2021 3 30
10	2020		2021 3 30
11			2021 3 31
12	2021 1		2021 4 21
13	2021		2021 4 21

14			2021 4 30
15			2021 6 22
16	40		2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 6 29
20			2021 6 29
21			2021 7 5
22			2021 7 7
23			2021 7 9
24			2021 7 14
25			2021 7 17
26	2021 2		2021 7 21
27	2021		2021 7 21

28			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 1		2021 9 30
43			2021 10 21
44	2021 3		2021 10 27
45	2021		2021 10 27
46			2021 10 28
47			2021 11 9
48			2021 11 16
49			2021 11 23

---

50			2021 12 2
51			2021 12 3
52			2021 12 23

## §12

12.1

20%

		20%					
1	2021 12 24						
	2021 12 31	0.00	24,131,274.13	0.00	24,131,274.13	82.74%	
	2021 12 16						
2	2021 12 23	22,962,278.67	6,130,100.78	29,092,379.45	0.00	0.00%	
	2021 12 16						
3	2021 12 23	0.00	9,159,920.71	9,159,920.71	0.00	0.00%	
	2021 12 16						
-	-	-	-	-	-	-	-
1							
2							
3							

## 12.2

**§13**

**13.1**

1

2

3

4

5

6

**13.2**

**13.3**

2022 3 31