

2021

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2021 1 1 2021 12 31

1.2		
§ 1	2
1.1	2
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§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	16
§4	17
4.1	17
4.2	20
4.3	20
4.4	21
4.5	22
4.6	22
4.7	22
4.8	.....	23
4.9	.....	24
§5	.....	25
5.1	.....	25
5.2	.....	25
5.3	.....	25
§ 6	.....	26
6.1	.....	26
6.2	.....	26
§7	.....	29
7.1	.....	29
7.2	.....	30
7.3	.....	31
7.4	.....	32
§8	.....	65
8.1	.....	65
8.2	.....	65
8.3	.....	66
8.4	.....	68
8.5	.....	69
8.6	.....	70
8.7	.....	70

8.8	.....	70
8.9	.....	70
8.10	.....	70
8.11	.....	70
8.12	.....	71
§9	.....	74
9.1	.....	74
9.2	.....	74
9.3	.....	74
§10	.....	75
§ 11	.....	76
11.1	.....	76
11.2	.....	76
11.3	.....	76
11.4	.....	76
11.5	.....	76
11.6	.....	76
11.7	.....	76
11.8	.....	77
§12	.....	83
12.1	20%	83
12.2	.....	83
§13	.....	84
13.1	.....	84
13.2	.....	84
13.3	.....	84

§2

2.1

	519949		
	2016 11 10		
	239,962,655.61		
	A	C	E
	CXLXA	-	-
	519949	007293	007294
	5,193,230.26	3,787,489.95	230,981,935.40

2.2

	CPI	M2	GDP
	300	*50%+	*50%

2.3

	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201

	68 9	7088
	9	68
	200120	518040

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	www.cxfund.com.cn
	68 9
	7088

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		42
	A	A
	C E	17 C E
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3.1

3.1 .1	2021			2020			2019		
	A	C	E	A	C	E	A	C	E
	11,573,4 09.74	3,961,7 18.45	44,966,0 75.58	8,682,35 6.75	3,294,56 5.37	39,970,5 18.09	23,103 .31	88,451. 46	9,251,44 0.25
	1,098,38 6.37	-174,83 7.74	14,807,3 40.91	20,191,7 75.63	6,242,58 5.80	77,362,6 48.73	33,501 .83	252,467 .86	15,824,7 73.72
	0.0213	-0.0090	0.0482	0.3704	0.2522	0.2600	0.1244	0.0824	0.0816
	1.53%	-0.65%	3.50%	29.05%	19.61%	21.34%	11.80%	7.72%	7.67%

	4.51%	4.20%	4.48%	23.87%	23.68%	23.84%	8.29%	6.40%	6.49%
3.1 .2	2021			2020			2019		
	95,130.8 1	1,290,2 08.27	80,404,1 84.10	-16,434, 009.52	11,337,1 54.57	73,231,7 31.11	-72,74 1.36	280,742 .01	19,308,3 40.94
	0.0183	0.3407	0.3481	-0.1232	0.2054	0.2085	-0.258 8	0.0733	0.0742

	7,462,394.04	5,359,005.40	328,540,984.43	183,423,659.08	74,940,569.77	478,109,421.26	311,846.86	4,204,194.36	285,817,271.74
	1.437	1.415	1.422	1.375	1.358	1.361	1.110	1.098	1.099
3.1 .3	2021			2020			2019		
	52.25%	37.11%	37.79%	45.68%	31.59%	31.88%	17.61%	6.40%	6.49%

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3.2

3.1.1

A

	4.13%	0.38%	1.44%	0.39%	2.69%	-0.01%
	3.38%	0.40%	-1.16%	0.51%	4.54%	-0.11%
	4.51%	0.45%	0.30%	0.59%	4.21%	-0.14%
	40.20%	0.39%	38.57%	0.64%	1.63%	-0.25%
	54.10%	0.43%	38.56%	0.59%	15.54%	-0.16%
	52.25%	0.43%	36.43%	0.59%	15.82%	-0.16%

C

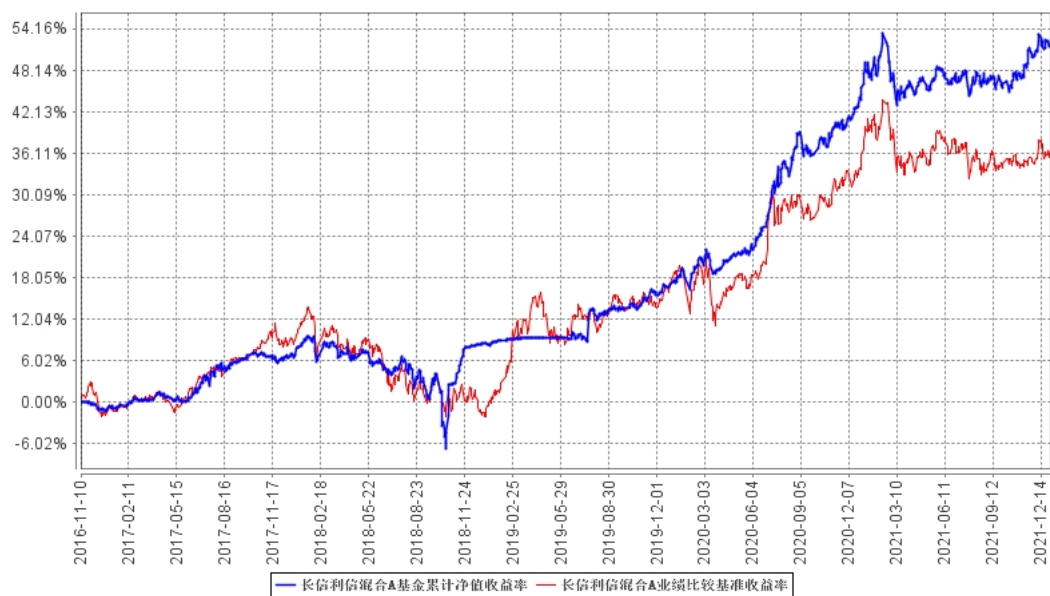
	4.04%	0.39%	1.44%	0.39%	2.60%	0.00%
	3.13%	0.41%	-1.16%	0.51%	4.29%	-0.10%
	4.20%	0.45%	0.30%	0.59%	3.90%	-0.14%
	37.11%	0.41%	19.11%	0.62%	18.00%	-0.21%

E

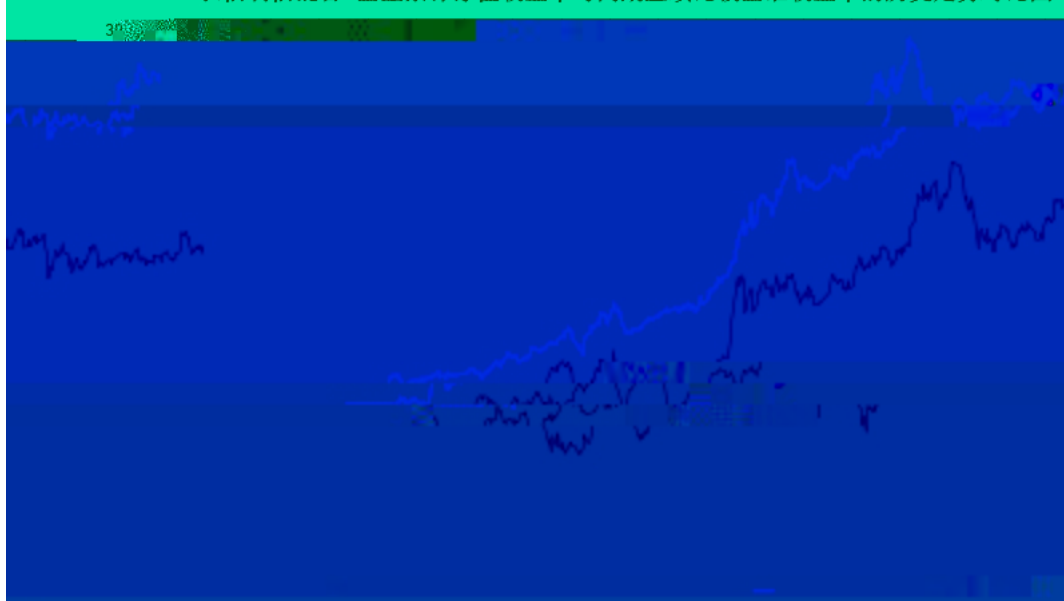
	4.10%	0.38%	1.44%	0.39%	2.66%	-0.01%
	3.34%	0.41%	-1.16%	0.51%	4.50%	-0.10%
	4.48%	0.45%	0.30%	0.59%	4.18%	-0.14%
	37.79%	0.41%	19.11%	0.62%	18.68%	-0.21%

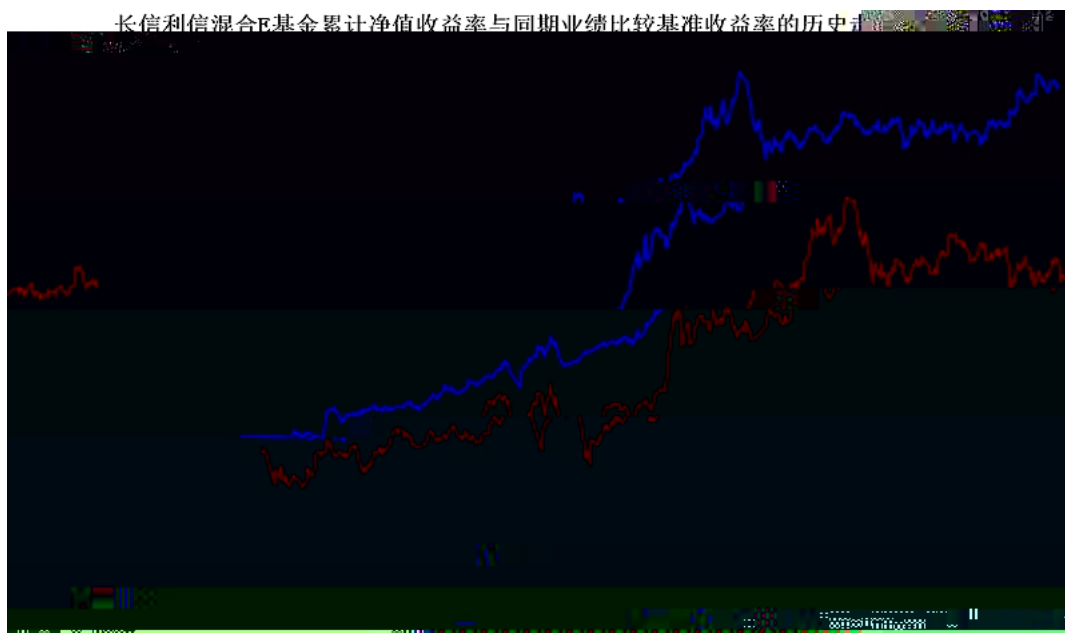
3.1.2

长信利信混合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



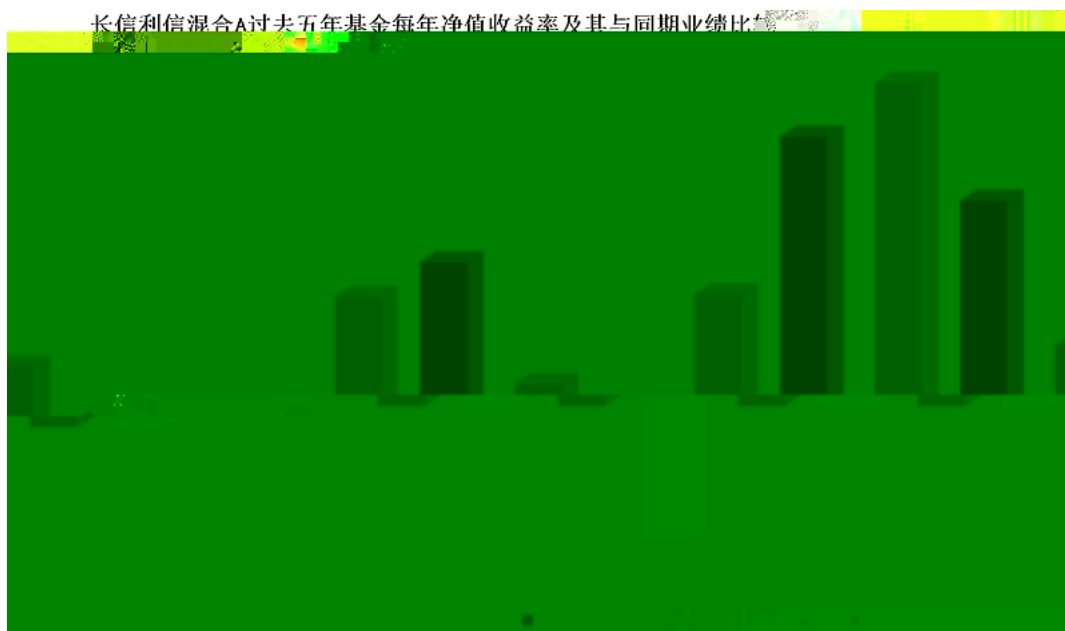
长信利信混合C基金累计净值收益率与同期业绩比较基准收益率的历史走势对比图

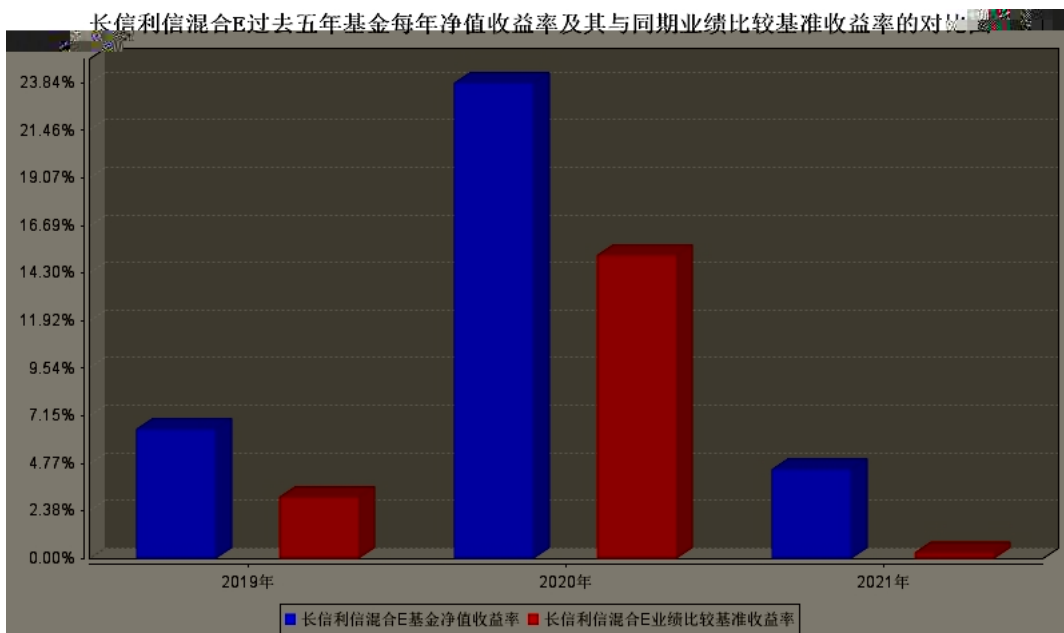
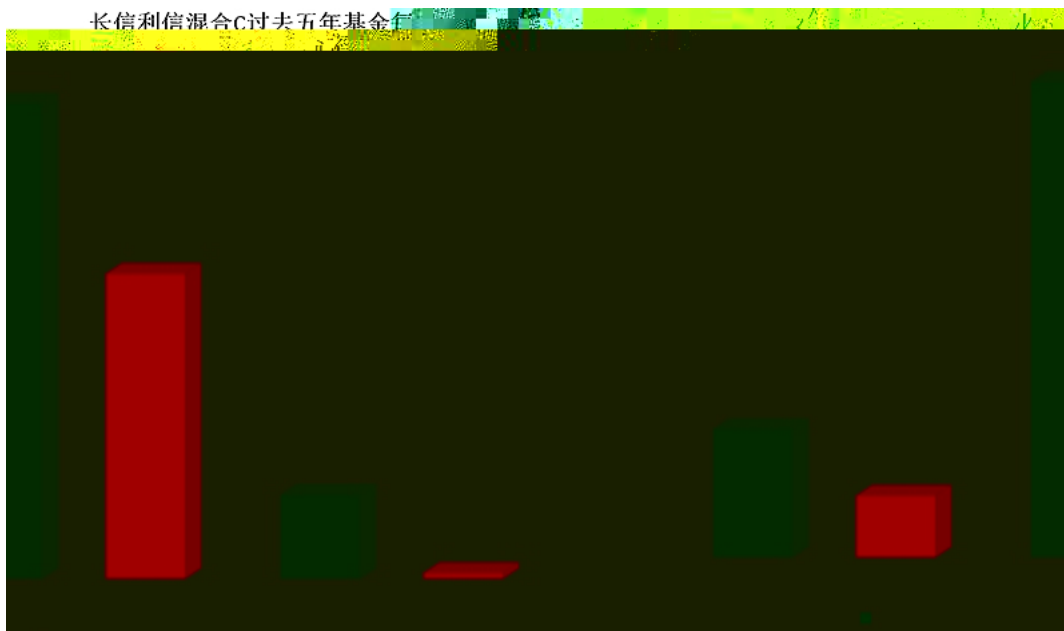




1	2019	4	25								
	A			C	E						
2				A	2016	11	10	2021	12	31	C
		2019	4	25				2021	12	31	E
2019	4	25						2021	12	31	
3										6	

3.1.3





A 2017 1 1 2021 12 31
 C E 2019 4 25 C E 2019

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FOF 50

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FOF

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FOF

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		2019 4 27	2021 7 16	15	
		2021 7 6	-	14	2007 7

		2021 9 7	-	7	2016 7

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2021	12	31	A	1.437	1.497
		A	4.51%	C	1.415
1.415			C	4.20%	E
1.422		1.422		E	4.48%
		0.30%			

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7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	16,694,878.34	8,053,614.93
		4,019,297.63	10,470,982.48
		41,686.84	76,536.78
	7.4.7.2	306,995,521.36	683,791,867.66
		109,609,564.86	210,858,056.46
		-	-
		197,385,956.50	472,933,811.20
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	10,000,000.00	35,000,000.00
		1,187,054.03	-
	7.4.7.5	2,984,738.25	4,855,991.32
		-	-
		409.70	52,240.57
		-	-
	7.4.7.6	-	-
		341,923,586.15	742,301,233.74
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	4,991,232.88
		5,489.59	19,385.96
		180,844.22	354,385.41
		60,281.42	118,128.48
		981.67	15,922.42
	7.4.7.7	117,967.21	118,485.99
		6,638.17	21,024.12
		-	-

		-	-
		-	-
	7.4.7.8	189,000.00	189,018.37
		561,202.28	5,827,583.63
	7.4.7.9	239,962,655.61	539,847,573.77
	7.4.7.10	101,399,728.26	196,626,076.34
		341,362,383.87	736,473,650.11
		341,923,586.15	742,301,233.74

2021 12 31

A

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239,962,655.61

A

5,193,230.26

C

3,787,489.95

E

230,981,935.40

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		21,604,745.92	108,920,011.47
1.		11,749,259.19	10,421,595.59
	7.4.7.11	162,997.06	178,445.79
		11,266,924.32	8,719,763.29
		-	-
		319,337.81	1,523,386.51
		-	-
		-	-
2.	" -"	54,571,699.46	46,409,593.68
	7.4.7.12	53,818,471.75	45,657,372.07
		-	-
	7.4.7.13	-418,908.94	-147,294.60
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-268,140.00
	7.4.7.16	1,172,136.65	1,167,656.21
3.	" -"	-44,770,314.23	51,849,569.95
	7.4.7.17		

4.	" -"		-	-
5.	" -"	7.4.7.18	54,101.50	239,252.25
			5,873,856.38	5,123,001.31
1		7.4.10.2.1	3,150,476.09	2,761,852.16
2		7.4.10.2.2	1,050,158.65	920,617.36
3		7.4.10.2.3	68,458.76	78,380.83
4		7.4.7.19	1,355,219.46	1,093,418.74
5			-	21,090.93
			-	21,090.93
6			19,791.04	19,692.40
7		7.4.7.20	229,752.38	227,948.89
	" -"		15,730,889.54	103,797,010.16
			-	-
	" -"		15,730,889.54	103,797,010.16

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	539,847,573.77	196,626,076.34	736,473,650.11
	-	15,730,889.54	15,730,889.54
" -"	-299,884,918.16	-110,957,237.62	-410,842,155.78
1.	15,584,483.45	6,481,995.80	22,066,479.25
2.	-315,469,401.61	-117,439,233.42	-432,908,635.03
" -"	-	-	-
	239,962,655.61	101,399,728.26	341,362,383.87

	2020 1 1 2020 12 31		
	264,163,657.47	26,169,655.49	290,333,312.96
	-	103,797,010.16	103,797,010.16
" -"	275,683,916.30	66,659,410.69	342,343,326.99
1.	336,785,318.46	84,259,377.81	421,044,696.27
2.	-61,101,402.16	-17,599,967.12	-78,701,369.28
" -"	-	-	-
	539,847,573.77	196,626,076.34	736,473,650.11

7.1 7.4

7.4**7.4.1**

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301,140,999.29

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7.4.4**7.4.4.1**

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7.4.4.2**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

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7.4.4.7

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7.4.4.9 / ()

7.4.4.10

7.4.4.11

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

	[2002]	128
[2008]	1	
	[2012]	85
	[2015]	101
	[2016]	36
[2016]	46	
[2016]	70	
	[2016]	140
	[2017]	2
	[2017]	56
[2017]	90	
(1)		
		3%

2018 1 1

2018 1 1

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2017

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1 (1)

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1

50%

20%

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7.4.7**7.4.7.1**

	2021 12 31	2020 12 31
	16,694,878.34	8,053,614.93
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	16,694,878.34	8,053,614.93

7.4.7.2

	2021 12 31		
	98,139,009.75	109,609,564.86	11,470,555.11

-	-	-	-
	44,347,796.87	44,853,956.50	506,159.63
	150,681,710.63	152,532,000.00	1,850,289.37
	195,029,507.50	197,385,956.50	2,356,449.00
	-	-	-
	-	-	-
	-	-	-
	293,168,517.25	306,995,521.36	13,827,004.11
	2020 12 31		
	150,991,859.91	210,858,056.46	59,866,196.55
-	-	-	-
	51,793,008.80	51,930,311.20	137,302.40
	422,409,680.61	421,003,500.00	-1,406,180.61
	474,202,689.41	472,933,811.20	-1,268,878.21
	-	-	-
	-	-	-
	-	-	-
	625,194,549.32	683,791,867.66	58,597,318.34

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2021 12 31		
	10,000,000.00	-	-
	-	-	-
	10,000,000.00	-	-
	2020 12 31		
	35,000,000.00	-	-
	-	-	-
	35,000,000.00	-	-

7.4.7.4.2**7.4.7.5**

	2021 12 31	2020 12 31
	2,457.34	1,408.69
	-	-
	-	-
	2,172.39	5,362.61
	2,978,767.40	4,844,405.67
	-	-
	1,320.55	4,356.16
	-	420.24
	-	-
	-	-
	20.57	37.95
	2,984,738.25	4,855,991.32

7.4.7.6**7.4.7.7**

	2021 12 31	2020 12 31
	117,179.71	115,822.44
	787.50	2,663.55
	117,967.21	118,485.99

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	-	18.37
	-	-
	9,000.00	9,000.00
	60,000.0	60,000.00
	120,000.0	120,000.00

	189,000.0	189,018.37
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7.4.7.9

A		
	2021 1 1	2021 12 31
	133,437,968.47	133,437,968.47
	1,108,047.51	1,108,047.51
("-")	-129,352,785.72	-129,352,785.72
- /	-	-
/	-	-
	-	-
("-")	-	-
	5,193,230.26	5,193,230.26

C		
	2021 1 1	2021 12 31
	55,183,155.56	55,183,155.56
	3,950,807.53	3,950,807.53
("-")	-55,346,473.14	-55,346,473.14
- /	-	-
/	-	-
	-	-
("-")	-	-
	3,787,489.95	3,787,489.95

E		
	2021 1 1	2021 12 31
	351,226,449.74	351,226,449.74
	10,525,628.41	10,525,628.41
("-")	-130,770,142.75	-130,770,142.75
- /	-	-
/	-	-
	-	-
("-")	-	-
	230,981,935.40	230,981,935.40

7.4.7.10

A			
	-16,434,009.52	66,419,700.13	49,985,690.61
	11,573,409.74	-10,475,023.37	1,098,386.37
	4,955,730.59	-53,770,643.79	-48,814,913.20
	-95,246.72	539,676.80	444,430.08
	5,050,977.31	-54,310,320.59	-49,259,343.28
	-	-	-
	95,130.81	2,174,032.97	2,269,163.78

C			
	11,337,154.57	8,420,259.64	19,757,414.21
	3,961,718.45	-4,136,556.19	-174,837.74
	-14,008,664.75	-4,002,396.27	-18,011,061.02
	1,143,810.07	420,364.35	1,564,174.42
	-15,152,474.82	-4,422,760.62	-19,575,235.44
	-	-	-
	1,290,208.27	281,307.18	1,571,515.45

E			
	73,231,731.11	53,651,240.41	126,882,971.52
	44,966,075.58	-30,158,734.67	14,807,340.91
	-37,793,622.59	-6,337,640.81	-44,131,263.40
	3,536,919.05	936,472.25	4,473,391.30
	-41,330,541.64	-7,274,113.06	-48,604,654.70
	-	-	-
	80,404,184.10	17,154,864.93	97,559,049.03

7.4.7.11

	2021	1	1	2021	12	2020	1	1	2020	12
			31					31		
				68,965.51					67,285.50	

	-	-
	-	-
	92,821.15	98,853.89
	1,210.40	12,306.40
	162,997.06	178,445.79

7.4.7.12**7.4.7.12.1** —

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
	499,952,523.14	352,246,860.95
	446,134,051.39	306,589,488.88
	53,818,471.75	45,657,372.07

7.4.7.13**7.4.7.13.1**

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
---	-418,908.94	-147,294.60
---	-	-
---	-	-
	-418,908.94	-147,294.60

7.4.7.13.2 —

	2021 1 1 2021	2020 1 1 2020
	12 31	12 31
	697,783,203.87	101,224,591.59
	689,478,441.76	98,741,210.23
	8,723,671.05	2,630,675.96
	-418,908.94	-147,294.60

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		
					-					-
					-				-268,140.00	

7.4.7.16

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				1,172,136.65				1,167,656.21	
									-
									-
				1,172,136.65				1,167,656.21	

7.4.7.17

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

1.	-44,770,314.23	51,849,569.95
---	-48,395,641.44	54,004,598.39
---	3,625,327.21	-2,155,028.44
---	-	-
---	-	-
---	-	-
2.	-	-
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3.	-	-
:	-	-
	-44,770,314.23	51,849,569.95

7.4.7.18

	2021 1 1 12 31	2021	2020 1 1 31	2020 12
		15,625.61		192,612.48
		38,475.89		46,639.77
		54,101.50		239,252.25

30

30

3

75%

3

6

50%

7.4.7.19

	2021 1 1 31	2021 12	2020 1 1 31	2020 12
		1,347,761.96		1,089,448.74
		7,457.50		3,970.00
		-		-
		-		-
		-		-
		1,355,219.46		1,093,418.74

7.4.7.20

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	2021 1 1 12 31	2021	2020 1 1 31	2020 12
		60,000.00		60,000.00
		120,000.00		120,000.00
		-		-
		36,000.00		41,400.00
		13,752.38		6,548.89
		229,752.38		227,948.89

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		
	876,836,984.99			100.00%			707,674,010.93			100.00%		

7.4.10.1.2

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	43,127,911.52			100.00%			54,743,974.91			100.00%		

7.4.10.1.3

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	2,435,000,000.00			100.00%			6,243,800,000.00			100.00%		

7.4.10.1.4**7.4.10.1.5**

	2021 1 1			2021 12 31			2020 1 1			2020 12 31		
	728,977.39			100.00%			117,179.71			100.00%		
	2020 1 1			2020 12 31			2020 1 1			2020 12 31		
	588,289.12			100.00%			115,822.44			100.00%		

7.4.10.2**7.4.10.2.1**

	2021	1	1	2021	12	2020	1	1	2020	12
	31			31			31			
	3,150,476.09					2,761,852.16				
	69,497.15					37,124.05				

0.60%

H=E× /

H

E

7.4.10.2.2

	2021	1	1	2021	12	2020	1	1	2020	12
	31			31			31			
	1,050,158.65					920,617.36				

0.20%

H=E× /

H

E

7.4.10.2.3

	2021 1 1 2021 12 31					
	A	C		E		
		44	80			

	-	57,100.99	-	57,100.99
	-	57,100.99	-	57,100.99
	2020 1 1 2020 12 31			
	A C E			
	-	69,246.27	-	69,246.27
	-	69,246.27	-	69,246.27

A E

C

C

0.25%

H=E × /

H

E

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		
	16,694,878.34			68,965.51			8,053,614.93			67,285.50		

2021 12 31

" " 2020 12 31

7.4.10.7**7.4.10.8**

3,850,916.02 (2020
 3,782,374.05) (2020
 26,694,660.00) (2020 621.07)
 (2020)

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	-
688176		2021	2022		22.98	22.98	7,869	180,829.62	180,829.62	-

		12 29	1 7							
688262		2021 12 28	2022 1 6		41.98	41.98	2,924	122,749.52	122,749.52	-
688265		2021 12 21	2022 6 28		84.62	65.03	1,503	127,183.86	97,740.09	-
688210		2021 12 20	2022 6 27		42.76	39.53	2,218	94,841.68	87,677.54	-
301136		2021 12 31	2022 1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
301039		2021 7 1	2022 1 10		6.96	12.51	2,064	14,365.44	25,820.64	-
301177		2021 12 8	2022 6 15		116.88	116.08	179	20,921.52	20,778.32	-
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	1,031	10,382.17	17,279.56	-
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	-
301180		2021	2022		12.20	22.72	654	7,978.80	14,858.88	-

		11 9	5 16							
301100		2021 12 10	2022 6 17		27.81	31.14	453	12,597.93	14,106.42	-
301111		2021 11 30	2022 6 7		10.48	36.68	379	3,971.92	13,901.72	-
301188		2021 11 4	2022 5 11		13.00	20.48	647	8,411.00	13,250.56	-
301166		2021 12 21	2022 6 28		86.06	94.50	139	11,962.34	13,135.50	-
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	-
301168		2021 12 2	2022 6 10		39.08	52.13	240	9,379.20	12,511.20	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-
301189		2021 12 21	2022 6 28		66.18	56.62	203	13,434.54	11,493.86	-
301096		2021 12 13	2022 6 20		79.60	78.53	123	9,790.80	9,659.19	-
301199		2021	2022		29.28	32.00	300	8,784.00	9,600.00	-

		11 30	6 7							
301190		2021 12 17	2022 6 24		27.85	27.46	345	9,608.25	9,473.70	-
301093		2021 10 21	2022 5 5		58.08	49.85	188	10,919.04	9,371.80	-
301182		2021 12 16	2022 6 23		27.12	30.58	294	7,973.28	8,990.52	-
301179		2021 12 1	2022 6 8		43.99	50.77	173	7,610.27	8,783.21	-
301193		2021 12 2	2022 6 9		30.73	29.14	284	8,727.32	8,275.76	-
301108		2021 11 25	2022 6 6		57.27	53.71	146	8,361.42	7,841.66	-
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	-
301092		2021 10 21	2022 5 5		36.31	35.52	174	6,317.94	6,180.48	-
001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-

7.4.12.1.2										
113052		2021 12 29	2022 1 14		100.00	100.00	3,150	315,000.00	315,000.00	-

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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**

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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	30,108,000.00
A-1	0.00	0.00
	0.00	184,919,500.00
	0.00	215,027,500.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	81,654,000.00	100,747,000.00
AAA	40,464,000.00	51,084,150.00
	75,267,956.50	106,075,161.20
	197,385,956.50	257,906,311.20

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		
	16,694,878.34	-	-	-	-	16,694,878.34
	4,019,297.63	-	-	-	-	4,019,297.63
	41,686.84	-	-	-	-	41,686.84
	20,064,000.00	40,464,000.00	111,972,000.00	24,885,956.50	109,609,564.86	306,995,521.36
	10,000,000.00	-	-	-	-	10,000,000.00
	-	-	-	-	1,187,054.03	1,187,054.03
	-	-	-	-	2,984,738.25	2,984,738.25
	-	-	-	-	409.70	409.70

	50,819,862.81	40,464,000.00	111,972,000.00	24,885,956.50	113,781,766.84	341,923,586.15
	-	-	-	-	5,489.59	5,489.59
	-	-	-	-	180,844.22	180,844.22
	-	-	-	-	60,281.42	60,281.42
	-	-	-	-	981.67	981.67
	-	-	-	-	117,967.21	117,967.21
	-	-	-	-	6,638.17	6,638.17
	-	-	-	-	189,000.00	189,000.00
	-	-	-	-	561,202.28	561,202.28
	50,819,862.81	40,464,000.00	111,972,000.00	24,885,956.50	113,220,564.56	341,362,383.87
2020 12 31	6	6 -1	1-5	5		
	8,053,614.93	-	-	-	-	8,053,614.93
	10,470,982.48	-	-	-	-	10,470,982.48
	76,536.78	-	-	-	-	76,536.78

	215,027,500.00	10,692,650.00	211,376,500.00	35,837,161.20	210,858,056.46	683,791,867.66
	35,000,000.00	-	-	-	-	35,000,000.00
	-	-	-	-	4,855,991.32	4,855,991.32
	9,940.36	-	-	-	42,300.21	52,240.57
	268,638,574.55	10,692,650.00	211,376,500.00	35,837,161.20	215,756,347.99	742,301,233.74
	-	-	-	-	4,991,232.88	4,991,232.88
	-	-	-	-	19,385.96	19,385.96
	-	-	-	-	354,385.41	354,385.41
	-	-	-	-	118,128.48	118,128.48
	-	-	-	-	15,922.42	15,922.42
	-	-	-	-	118,485.99	118,485.99
	-	-	-	-	21,024.12	21,024.12
	-	-	-	-	189,018.37	189,018.37
	-	-	-	-	5,827,583.63	5,827,583.63

	268,638,574.55	10,692,650.00	211,376,500.00	35,837,161.20	209,928,764.36	736,473,650.11
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7.4.13.4.1.2

		2021 12 31			2020 12 31		
	27	1,310,449.43			2,219,872.10		
	27	-1,310,449.43			-2,219,872.10		

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		
			%			%

-	109,609,564.86	32.11	210,858,056.46	28.63
	-	-	-	-
	197,385,956.50	57.82	472,933,811.20	64.22
	-	-	-	-
	-	-	-	-
	-	-	-	-
	306,995,521.36	89.93	683,791,867.66	92.85

7.4.13.4.3.2

	95%			
			2021 12	2020 12
			31	31
	VaR 1.81%	2020 12	-6,193,509.73	-10,434,915.49
	31 VaR 1.42%)			

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

	107,016,994.29		197,770,489.57
	2,208,037.50	(2020 12 31	
			206,121,489.90
	472,950,686.61		4,719,691.15)
7.4.14.1.2.2			
			(
)			
7.4.14.1.2.3			
	4,719,691.15		0.00
	4,179,751.36		-578,392.52
	2,246,490.23	0.00	
2,208,037.50			
-38,452.73			
2021 12 31			2,208,037.50
7.4.14.1.3			
2021 12 31			(2020 12 31
)			
7.4.14.2			
7.4.14.3			
	22		23
	24	37 -	
(" "		2020 12 30	
			2022 1
1	2021 12 31		
	58	80	

2022 1 1

2021

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			%
1		109,609,564.86	32.06
		109,609,564.86	32.06
2		-	-
3		197,385,956.50	57.73
		197,385,956.50	57.73
		-	-
4		-	-
5		-	-
6		10,000,000.00	2.92
		-	-
7		20,714,175.97	6.06
8		4,213,888.82	1.23
9		341,923,586.15	100.00

8.2

8.2.1

A		-	-
B		-	-
C		61,353,825.36	17.97
D		3,361,432.00	0.98
E		4,713.80	0.00
F		33,913.82	0.01
G		27,036,498.00	7.92
H		-	-
I		1,814,228.16	0.53
J		-	-
K		15,822,105.00	4.63
L		-	-

M		182,848.72	0.05
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		109,609,564.86	32.11

8.2.2

8.3

1	603128		782,400	10,703,232.00	3.14
2	002475		216,800	10,666,560.00	3.12
3	002120		488,100	9,986,526.00	2.93
4	002415		174,887	9,150,087.84	2.68
5	300750		13,900	8,173,200.00	2.39
6	600519		3,898	7,990,900.00	2.34
7	600048		470,700	7,357,041.00	2.16
8	600233		380,500	6,346,740.00	1.86
9	603236		27,200	5,546,080.00	1.62
10	001979		335,200	4,471,568.00	1.31
11	603501		13,400	4,164,318.00	1.22
12	000002	A	202,100	3,993,496.00	1.17
13	603288		19,000	1,997,090.00	0.59
14	002859		52,400	1,949,280.00	0.57
15	000858		8,700	1,937,142.00	0.57
16	600346		84,000	1,929,480.00	0.57
17	688008		22,797	1,911,984.39	0.56
18	300806		31,700	1,870,300.00	0.55
19	000792		49,600	1,755,344.00	0.51
20	002756		11,700	1,731,834.00	0.51
21	600116		147,700	1,722,182.00	0.50
22	601728		394,073	1,682,695.43	0.49

23	601985		197,500	1,639,250.00	0.48
24	688176		7,869	180,829.62	0.05
25	688262		2,924	122,749.52	0.04
26	688265		1,503	97,740.09	0.03
27	688210		2,218	87,677.54	0.03
28	301136		7,172	75,449.44	0.02
29	301039		2,064	25,820.64	0.01
30	301177		179	20,778.32	0.01
31	301018		782	20,378.92	0.01
32	001296		310	18,376.80	0.01
33	301149		1,031	17,279.56	0.01
34	301101		371	16,086.56	0.00
35	301118		315	15,441.30	0.00
36	301180		654	14,858.88	0.00
37	301100		453	14,106.42	0.00
38	301111		379	13,901.72	0.00
39	301188		647	13,250.56	0.00
40	301166		139	13,135.50	0.00
41	301020		421	12,815.24	0.00
42	301138		285	12,785.10	0.00
43	301168		240	12,511.20	0.00
44	301021		290	12,014.70	0.00
45	301189		203	11,493.86	0.00
46	301096		123	9,659.19	0.00
47	301199		300	9,600.00	0.00
48	301190		345	9,473.70	0.00
49	301093		188	9,371.80	0.00
50	301182		294	8,990.52	0.00
51	301179		173	8,783.21	0.00
52	301193		284	8,275.76	0.00
53	301108		146	7,841.66	0.00
54	301133		286	7,707.70	0.00
55	301198		262	7,650.40	0.00
56	301092		174	6,180.48	0.00
57	001234		333	5,504.49	0.00
58	603176		1,924	4,713.80	0.00

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

1	600519		19,724,165.00	2.68
2	002415		16,495,398.00	2.24
3	002120		15,604,325.06	2.12
4	000858		14,004,214.96	1.90
5	603128		13,174,956.64	1.79
6	002372		11,772,182.00	1.60
7	000596		11,271,878.40	1.53
8	000002	A	10,748,561.00	1.46
9	600233		10,612,311.00	1.44
10	603259		9,078,216.00	1.23
11	000651		8,269,174.99	1.12
12	603816		8,175,561.00	1.11
13	002475		7,806,118.00	1.06
14	300750		7,755,384.00	1.05
15	600309		7,491,449.00	1.02
16	600438		7,342,862.97	1.00
17	002414		6,490,871.00	0.88
18	300816		6,168,344.00	0.84
19	000333		5,962,499.00	0.81
20	000001		5,892,208.00	0.80

" "

8.4.2**2% 20**

1	600519		35,401,859.99	4.81
2	000858		25,662,455.21	3.48
3	600176		19,754,637.54	2.68
4	000568		19,516,490.99	2.65
5	000333		17,565,706.85	2.39
6	002415		16,071,651.64	2.18
7	002304		13,229,375.59	1.80

8	002372		12,191,706.90	1.66
9	000001		11,665,621.00	1.58
10	000651		11,584,915.00	1.57
11	603369		11,350,453.00	1.54
12	600600		9,459,204.72	1.28
13	000596		9,312,944.00	1.26
14	002120		9,025,544.00	1.23
15	600438		8,718,643.00	1.18
16	600486		8,386,051.00	1.14
17	600521		8,225,305.52	1.12
18	603259		8,173,912.20	1.11
19	601888		7,869,689.36	1.07
20	603816		7,673,647.00	1.04

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8.4.3

	393,281,201.23
	499,952,523.14

" " " "

8.5

1		-	-
2		-	-
3		125,844,956.50	36.87
		75,267,956.50	22.05
4		20,476,000.00	6.00
5		-	-
6		50,750,000.00	14.87
7		315,000.00	0.09
8		-	-
9		-	-
10		197,385,956.50	57.82

8.6

1	210203	21	03	300,000	30,633,000.00	8.97
2	2128010	21		300,000	30,585,000.00	8.96
3	190215	19	15	200,000	20,500,000.00	6.01
4	152255	19	01	200,000	20,476,000.00	6.00
5	190207	19	07	200,000	20,064,000.00	5.88

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

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2021 40

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2017

1		41,686.84
2		1,187,054.03
3		-
4		2,984,738.25
5		409.70
6		-
7		-
8		-
9		4,213,888.82

8.12.4

8.12.5

8.12.6

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9.1

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A	212	24,496.37	4,103,389.83	79.01%	1,089,840.43	20.99%
C	2,107	1,797.57	437,130.21	11.54%	3,350,359.74	88.46%
E	17	13,587,172.67	230,981,439.42	100.00%	495.98	0.00%
	2,336	102,723.74	235,521,959.46	98.15%	4,440,696.15	1.85%

9.2

	A	8,238.47	0.16%
	C	0.00	0.00%
	E	0.00	0.00%
		8,238.47	0.00%

9.3

	A	0
	C	0
	E	0
		0
	A	0

	C	0
	E	0
		0

§10

	A	C	E
2016年11月10日	301,140,999.29	-	-
	133,437,968.47	55,183,155.56	351,226,449.74
	1,108,047.51	3,950,807.53	10,525,628.41
:	129,352,785.72	55,346,473.14	130,770,142.75
"_"	-	-	-
	5,193,230.26	3,787,489.95	230,981,935.40

§ 11

11.1

11.2

11.2.1

2021 1 25

2021 4 28

2021 8 9

2021 8 19

11.2.2

2021 10 27

11.3

11.4

11.5

60,000.00

1

11.6

11.7

11.7.1

	2	876,836,984.99	100.00%	728,977.39	100.00%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

	43,127,911.52	100.00%	2,435,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1			2021	1 14

2	2020 4		2021 1 22
3	2020 4		2021 1 22
4			2021 1 26
5			2021 1 27
6			2021 3 15
7			2021 3 26
8	2020		2021 3 30
9	2020		2021 3 30
10			2021 3 31
11	2021 1		2021 4 21
12	2021		2021 4 21
13	2021 1		2021 4 23
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 8

42			2021 9 10
43			2021 9 16
44			2021 10 21
45	2021 3		2021 10 27
46	2021		2021 10 27
47			2021 11 9
48			2021 11 16
49			2021 11 23
50	2021 2		2021 11 30
51			2021 12 2
52			2021 12 3

53			2021 12 14
54			2021 12 23

§12

12.1

20%

		20%						
	1	2021 1 2021 12 31	1 130,026,813.56	0.00	42,791,426.75	87,235,386.81	36.35%	
	2	2021 1 2021 12 31	1 137,975,143.27	0.00	47,748,107.77	90,227,035.50	37.60%	
	-	-	-	-	-	-	-	-
1								
2								
3								

12.2

§13

13.1

1

2

3

4

5

6

13.2

13.3

2022 3 31