

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	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	8
3.3	.....	10
§4	.....	12
4.1	.....	12
4.2	.....	15
4.3	.....	15
4.4	.....	16
4.5	.....	17
4.6	.....	17
4.7	.....	17
4.8	.....	18
4.9	.....	18
§5	.....	19
5.1	.....	19
5.2	.....	19
5.3	.....	19
§6	.....	20
6.1	.....	20
6.2	.....	20
§7	.....	22
7.1	.....	22
7.2	.....	23
7.3	.....	24
7.4	.....	25
§8	.....	51
8.1	.....	51
8.2	.....	51
8.3	.....	52
8.4	.....	54
8.5	.....	55
8.6	.....	56
8.7	.....	56

8.8	.....	56
8.9	.....	56
8.10	.....	56
8.11	.....	56
8.12	.....	56
§ 9	.....	60
9.1	.....	60
9.2	.....	60
9.3	.....	60
§ 10	.....	61
§ 11	.....	62
11.1	.....	62
11.2	.....	62
11.3	.....	62
11.4	.....	62
11.5	.....	62
11.6	.....	62
11.7	.....	63
11.8	.....	65
§ 12	.....	70
12.1	20%	70
12.2	.....	71
§ 13	.....	72
13.1	.....	72
13.2	.....	72
13.3	.....	72

§2

2.1

	005399	
	2018 8 9	
	6,446,628.15	
		A
		C
	005399	009669
	1,060,069.93	5,386,558.22

2.2

	500	*55%+	*25%+	*20%

2.3

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

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	www.cxfund.com.cn
	68 9
	2

2.5

		222 30
		68 9

§ 3

3.1

3.1.1	2021		2020		2019	
	A	C	A	C	A	C
	32,626,823.34	25,724,628.28	37,781,118.55	10,321,132.40	5,134,449.76	-
	-825,927.02	1,451,570.99	90,656,484.85	12,963,440.84	8,482,583.38	-
	-0.0189	0.0485	0.5640	0.1798	0.1809	-
	-1.14%	2.93%	44.02%	12.52%	16.89%	-
	-0.72%	-1.13%	54.29%	42.49%	23.97%	-
3.1.2	2021		2020		2019	
	644,649.73	3,218,666.92	75,738,844.62	19,544,784.20	8,874,166.87	-
	0.6081	0.5975	0.4619	0.3315	0.0498	-
	1,704,719.66	8,605,225.14	265,595,492.66	95,266,014.06	186,910,334.24	-
	1.6081	1.5975	1.6197	1.6158	1.0498	-
3.1.3	2021		2020		2019	
	80.86%	40.87%	82.16%	42.49%	18.07%	-

1

2

3

3.2**3.2.1**

A

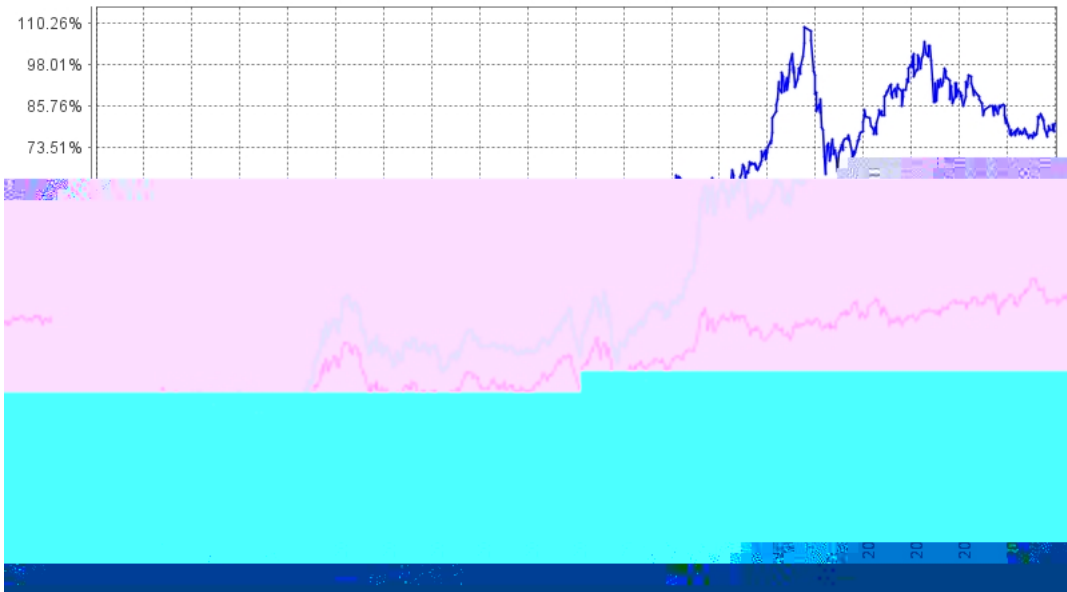
	-2.17%	0.76%	1.20%	0.51%	-3.37%	0.25%
	-9.57%	1.18%	0.71%	0.67%	-10.28%	0.51%
	-0.72%	1.37%	6.06%	0.69%	-6.78%	0.68%
	89.89%	1.35%	45.32%	0.99%	44.57%	0.36%
	80.86%	1.29%	29.89%	1.02%	50.97%	0.27%

C

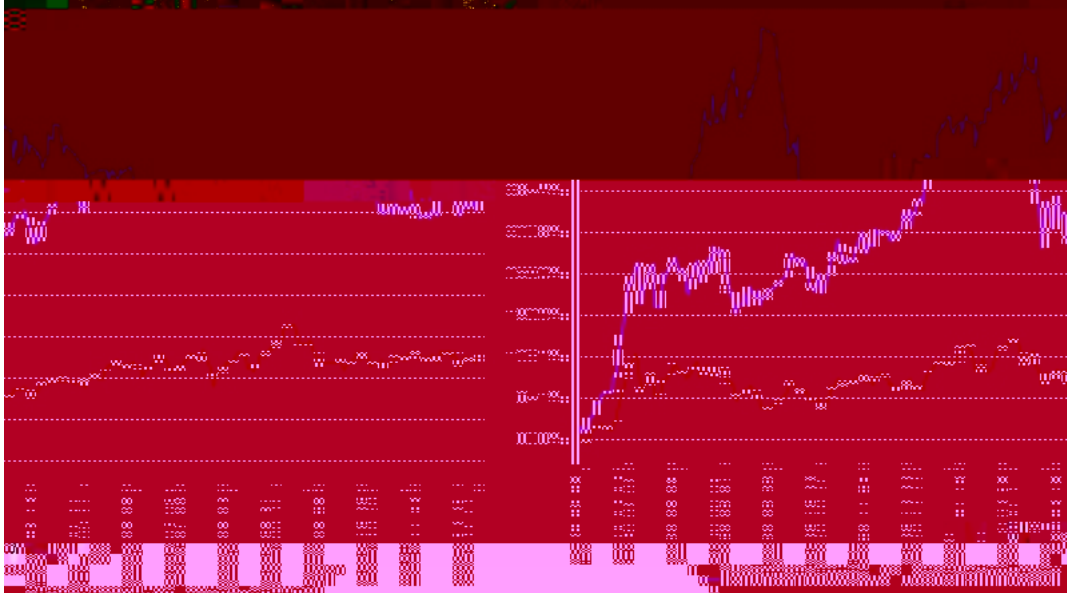
	-2.28%	0.76%	1.20%	0.51%	-3.48%	0.25%
	-9.77%	1.18%	0.71%	0.67%	-10.48%	0.51%
	-1.13%	1.37%	6.06%	0.69%	-7.19%	0.68%
	40.87%	1.36%	16.46%	0.77%	24.41%	0.59%

3.2.2

长信量化价值驱动混合A基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信量化价值驱动混合C基金份额累计净值增长率与同期业绩比较基准收益率的历史走势对比图



1 2020 6 9

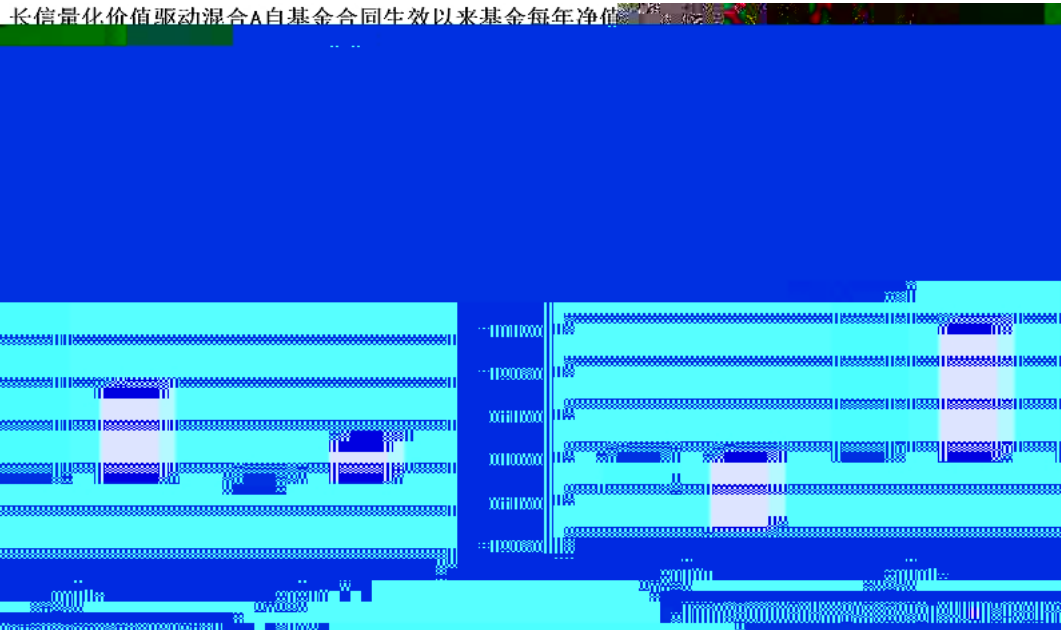
A C

2 A 2018 8 9 2021 12 31

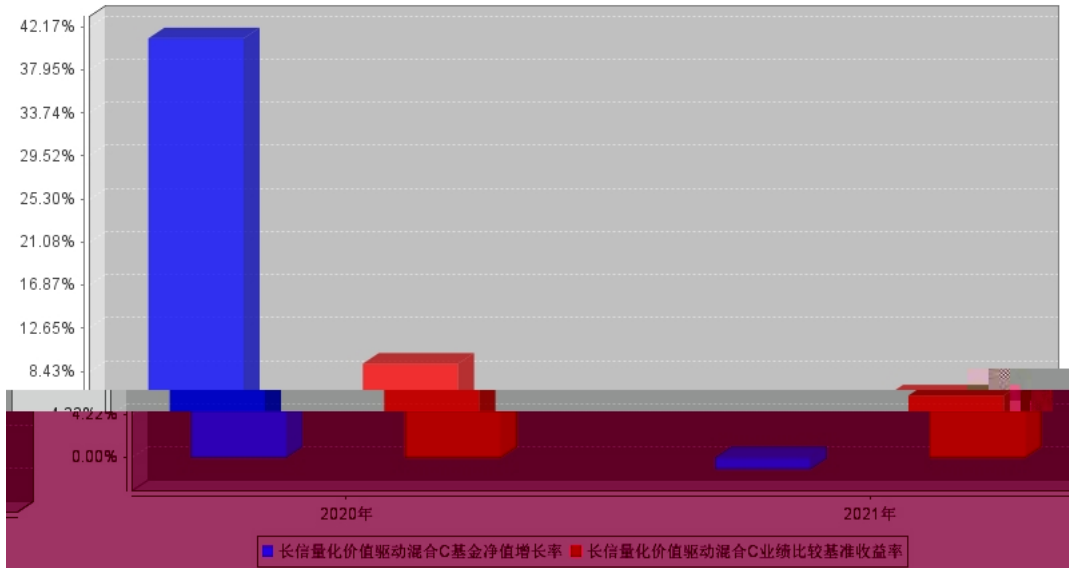
C 2020 6 9 2021 12 31

3 6

3.2.3



长信量化价值驱动混合C自基金合同生效以来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	2020	6	9	2021	12
31	2020				C	
	A	2018	8	9	2021	12
31	2018				A	

3.3

A					
	10				
2021	-	-	-	-	
2020	-	-	-	-	
2019	1.250	24,292,375.21	14,243.54	24,306,618.75	
	1.250	24,292,375.21	14,243.54	24,306,618.75	

C

§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

500

FOF

300

FOF 50

1-3

87

FOF

6

30

FOF

4.1.2

	LOF	2018 9	8	-	11
					2010 7
					100 LOF

					LOF
					LOF
					300
					LOF

1

2

3 2022 1 28

4.2

4.3

4.3.1

1

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5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2021

A

2021

4.4.2

2021	12	31	A	1.6081	
1.7331			A	-0.72%	C
1.5975			1.5975		C
-1.13%			6.06%		

4.5

4.6

4.7

4.8

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3

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4.9

2021 8 4 2021 11 1

§5

5.1

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§6

6.1

	() (22) P00107

6.2

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

	()
	(1)
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	222 30
	2022 3 28

§7

7.1

2021 12 31

		2021 12 31	2020 12 31
	7.4.7.1	816,437.06	23,406,415.85
		42,693.73	953,719.22
		34,470.57	184,389.61
	7.4.7.2	9,470,205.39	337,013,982.49
		9,470,205.39	336,683,646.29
		-	-
		-	330,336.20
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	482,639.08
	7.4.7.5	124.55	3,115.50
		-	-
		40,496.37	298.22
		-	-
	7.4.7.6	-	-
		10,404,427.67	362,044,559.97
		2021 12 31	2020 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		13.33	3,264.19
		8,677.18	288,845.48
		1,301.55	43,326.83
		2,908.18	235,736.62
	7.4.7.7	47,082.63	447,378.45
		-	1.39
		-	-

		-	-
		-	-
	7.4.7.8	34,500.00	164,500.29
		94,482.87	1,183,053.25
	7.4.7.9	6,446,628.15	222,942,034.12
	7.4.7.10	3,863,316.65	137,919,472.60
		10,309,944.80	360,861,506.72
		10,404,427.67	362,044,559.97

2021 12 31

A

1.6081

C 1.5975

6,446,628.15

A 1,060,069.93

C 5,386,558.22

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		3,832,519.08	109,615,849.30
1.		45,048.10	241,311.72
	7.4.7.11	44,972.31	84,315.71
		75.79	156,996.01
		-	-
		-	-
		-	-
		-	-
2.	" -"	61,210,383.21	53,514,441.33
	7.4.7.12	60,474,512.03	50,897,657.64
		-	-
	7.4.7.13	51,908.95	-38,616.86
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	683,962.23	2,655,400.55
3.	7.4.7.17	-57,725,807.65	55,517,674.74
" -"			
4.	" -"	-	-

5.	" -"	7.4.7.18	302,895.42	342,421.51
			3,206,875.11	5,995,923.61
1		7.4.10.2.1	1,253,253.87	2,905,986.44
2		7.4.10.2.2	187,988.07	449,582.30
3		7.4.10.2.3	201,874.96	235,736.62
4		7.4.7.19	1,511,221.74	2,179,342.26
5			-	-
			-	-
6			0.29	0.53
7		7.4.7.20	52,536.18	225,275.46
			625,643.97	103,619,925.69
" -"			-	-
	" -"		625,643.97	103,619,925.69

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	222,942,034.12	137,919,472.60	360,861,506.72
	-	625,643.97	625,643.97
" -"	-216,495,405.97	-134,681,799.92	-351,177,205.89
1.	34,621,621.15	22,358,382.06	56,980,003.21
2.	-251,117,027.12	-157,040,181.98	-408,157,209.10
" -"	-	-	-

	6,446,628.15	3,863,316.65	10,309,944.80
	2020 1 1 2020 12 31		
	178,036,167.37	8,874,166.87	186,910,334.24
	-	103,619,925.69	103,619,925.69
" _"	44,905,866.75	25,425,380.04	70,331,246.79
1.	207,627,090.05	80,348,847.60	287,975,937.65
2.	-162,721,223.30	-54,923,467.56	-217,644,690.86
	-	-	-
" _"			
	222,942,034.12	137,919,472.60	360,861,506.72

7.1 7.4

7.4**7.4.1**

(" ")

(" ")

(

" ") [2017]2087

200,836,986.41

(

) () (18) 00017

2018

8 9

[2020]304

2020 4

29

2020 4 29

2020 6 5

C

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C (" C")
0.40%
A") A

A ("

(

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60-95%

50%

5% (

)

2020 4 29 " 500 × 75% +

× 25%" " 500 × 55%+ × 25%+

× 20%"

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%

2020 4 29

1.50%

1.00%

0.25%

2020 4 29

0.25%

0.15%

A

C

C

0.40%

7.4.4.11

1)

3

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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)

3)

1 (1)

1 1 (1) 50%

1 20%

H H

(" ") H

H 20% H

20%

4) A 0.10% ()

7.4.7

7.4.7.1

	2021 12 31	2020 12 31
	816,437.06	23,406,415.85
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	816,437.06	23,406,415.85

7.4.7.2

		2021 12 31		
		9,197,662.74	9,470,205.39	272,542.65
-		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		9,197,662.74	9,470,205.39	272,542.65
		2020 12 31		
		278,755,632.19	336,683,646.29	57,928,014.10
-		-	-	-
		260,000.00	330,336.20	70,336.20
		-	-	-
		260,000.00	330,336.20	70,336.20
		-	-	-
		-	-	-
		-	-	-

	279,015,632.19	337,013,982.49	57,998,350.30
--	----------------	----------------	---------------

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
	86.27	2,436.04
	-	-
	-	-
	21.23	472.12
	-	116.04
	-	-
	-	-
	-	-
	-	-
	-	-
	17.05	91.30
	124.55	3,115.50

7.4.7.6

7.4.7.7

	2021 12 31	2020 12 31
	47,082.63	447,378.45
	-	-
	47,082.63	447,378.45

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	-	0.29
	-	-
	4,500.00	4,500.00
	30,000.00	40,000.00
	-	120,000.00
	34,500.00	164,500.29

7.4.7.9

A		
	2021 1 1	2021 12 31
	163,982,712.34	163,982,712.34
	4,024,665.67	4,024,665.67
" -"	-166,947,308.08	-166,947,308.08
- /	-	-
/	-	-
	-	-
" -"	-	-
	1,060,069.93	1,060,069.93

C		
	2021 1 1	2021 12 31
	58,959,321.78	58,959,321.78
	30,596,955.48	30,596,955.48
" -"	-84,169,719.04	-84,169,719.04
- /	-	-
/	-	-
	-	-
" -"	-	-
	5,386,558.22	5,386,558.22

7.4.7.10

A			
	75,738,844.62	25,873,935.70	101,612,780.32
	32,626,823.34	-33,452,750.36	-825,927.02
	-106,997,526.11	6,855,322.54	-100,142,203.57
	3,335,556.04	-690,414.45	2,645,141.59
	-110,333,082.15	7,545,736.99	-102,787,345.16
	-	-	-
	1,368,141.85	-723,492.12	644,649.73

C			
	19,544,784.20	16,761,908.08	36,306,692.28
	25,724,628.28	-24,273,057.29	1,451,570.99
	-39,076,428.75	4,536,832.40	-34,539,596.35
	19,261,287.56	451,952.91	19,713,240.47
	-58,337,716.31	4,084,879.49	-54,252,836.82
	-	-	-
	6,192,983.73	-2,974,316.81	3,218,666.92

7.4.7.11

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				37,676.52				63,365.97	
				-				-	
				-				-	
				3,655.53				11,630.71	
				3,640.26				9,319.03	
				44,972.31				84,315.71	

7.4.7.12**7.4.7.12.1**

	2021	1	1	2021	2020	1	1	2020
--	------	---	---	------	------	---	---	------

	12 31	12 31
	605,618,240.15	688,284,812.60
	545,143,728.12	637,387,154.96
	60,474,512.03	50,897,657.64

7.4.7.13**7.4.7.13.1**

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
---		51,908.95		-38,616.86
---		-		-
---		-		-
		51,908.95		-38,616.86

7.4.7.13.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		312,103.26		10,495,372.85
		260,000.00		10,230,812.20
		194.31		303,177.51
		51,908.95		-38,616.86

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		
				683,962.23				2,655,400.55	
				-				-	
				-				-	
				683,962.23				2,655,400.55	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
1.				-57,725,807.65				55,517,674.74	
—				-57,655,471.45				55,432,526.34	
—				-70,336.20				85,148.40	
—				-				-	
—				-				-	
—				-				-	
2.				-				-	
—				-				-	
3.				-				-	
:				-				-	
				-57,725,807.65				55,517,674.74	

7.4.7.18

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

	301,079.29	341,772.52
	1,816.13	648.99
	302,895.42	342,421.51
30		30
3	75%	3
6	50%	6
	25%	

7.4.7.19

	2021	1	1	2021	12	2020	1	1	2020	12	31
			31								
				1,511,221.74					2,179,342.26		
				-					-		
				-					-		
				-					-		
				-					-		
				1,511,221.74					2,179,342.26		

7.4.7.20

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				30,000.00				40,000.00	
				-				120,000.00	
				-				-	
				4,536.18				2,775.46	
				18,000.00				22,500.00	
				-				40,000.00	
				52,536.18				225,275.46	

7.4.8**7.4.8.1**

7.4.8.2

7.4.9

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" ")	
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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
	504,890,714.99	57.58%	545,148,923.00	38.72%

7.4.10.1.2

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

	189,602.90	60.75%	-	-
--	------------	--------	---	---

7.4.10.1.3**7.4.10.1.4****7.4.10.1.5**

	2021 1 1		2021 12 31	
	470,203.68	57.58%	29,716.99	63.12%
	2020 1 1		2020 12 31	
	507,698.20	38.72%	223,127.02	49.87%

1

2

7.4.10.2**7.4.10.2.1**

	2021 1 1		2021 12 31		2020 1 1		2020 12 31	
			1,253,253.87				2,905,986.44	
			8,945.48				20,381.54	

×

=

× 1.00% ÷

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		187,988.07		449,582.30

×

=

× 0.15% ÷

7.4.10.2.3

	2021 1 1 31		
	A	C	
	-	201,484.29	201,484.29
	-	201,484.29	201,484.29

	2020 1 1 31		
	A	C	
	-	235,744.03	235,744.03
	-	235,744.03	235,744.03

2020 6 9

A

C

× 0.40%

C

=

C × 0.40% ÷

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		
			816,437.06			37,676.52			23,406,415.85			63,365.97

"

"

2021 12 31

42,693.73

(2020 12 31

953,719.22)

7.4.10.7**7.4.10.8****7.4.11****7.4.12** 2021 12 31**7.4.12.1** /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

"

"

7.4.13.2

10%

10%

7.4.13.2.1**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

	2021 12 31	2020 12 31
AAA	0.00	0.00
AAA	0.00	330,336.20
	0.00	0.00
	0.00	330,336.20

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		
	816,437.06	-	-	-	-	816,437.06
	42,693.73	-	-	-	-	42,693.73
	34,470.57	-	-	-	-	34,470.57
	-	-	-	-	9,470,205.39	9,470,205.39

		-	-	-	-	124.55	124.55
		-	-	-	-	40,496.37	40,496.37
		893,601.36	-	-	-	9,510,826.31	10,404,427.67
		-	-	-	-	13.33	13.33
		-	-	-	-	8,677.18	8,677.18
		-	-	-	-	1,301.55	1,301.55
		-	-	-	-	2,908.18	2,908.18
		-	-	-	-	47,082.63	47,082.63
		-	-	-	-	34,500.00	34,500.00
		-	-	-	-	94,482.87	94,482.87
		893,601.36	-	-	-	9,416,343.44	10,309,944.80
2020	12	31	6	6	-1	1-5	5
		23,406,415.85	-	-	-	-	23,406,415.85
		953,719.22	-	-	-	-	953,719.22
		184,389.61	-	-	-	-	184,389.61
		-	330,336.20	-	-	336,683,646.29	337,013,982.49
		-	-	-	-	482,639.08	482,639.08
		-	-	-	-	3,115.50	3,115.50
		-	-	-	-	298.22	298.22
		24,544,524.68	330,336.20	-	-	337,169,699.09	362,044,559.97
		-	-	-	-	3,264.19	3,264.19
		-	-	-	-	288,845.48	288,845.48
		-	-	-	-	43,326.83	43,326.83
		-	-	-	-	235,736.62	235,736.62
		-	-	-	-	447,378.45	447,378.45
		-	-	-	-	1.39	1.39
		-	-	-	-	164,500.29	164,500.29
		-	-	-	-	1,183,053.25	1,183,053.25
		24,544,524.68	330,336.20	-	-	335,986,645.84	360,861,506.72

:

7.4.13.4.1.2

		2021	12	31
		2020	12	31

	27	0.00	5,180.62
	27	0.00	-5,180.62

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	
		%		%
-	9,470,205.39	91.86	336,683,646.29	93.30
	-	-	-	-
	-	-	330,336.20	0.09
	-	-	-	-
	-	-	-	-
	-	-	-	-
	9,470,205.39	91.86	337,013,982.49	93.39

7.4.13.4.3.2

	95%

		2021 12 31	2020 12 31
	VaR 4.91% 2020 12 31 VaR 5.01%)	-505,804.10	-18,084,188.76

VaR

95%

2020

7.4.14

(1)

(a)

(b)

(i)

2021 12 31

9,470,205.39

329,498,404.17

7,342,674.54)

(2020 12 31

172,903.78

(ii)

)

(

(iii)

7,342,674.54

0.00

7,301,254.44

-41,420.10

0.00

0.00

0.00

0.00

(2)

§8

8.1

			%
1		9,470,205.39	91.02
		9,470,205.39	91.02
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		859,130.79	8.26
8		75,091.49	0.72
9		10,404,427.67	100.00

8.2

8.2.1

A		-	-
B		216,896.00	2.10
C		6,438,775.00	62.45
D		-	-
E		186,150.00	1.81
F		-	-
G		304,527.00	2.95
H		-	-
I		130,200.00	1.26
J		2,027,517.39	19.67
K		-	-
L		-	-

M		166,140.00	1.61
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		9,470,205.39	91.86

8.2.2

8.3

1	600519		200	410,000.00	3.98
2	600036		8,249	401,808.79	3.90
3	300750		600	352,800.00	3.42
4	300059		7,360	273,129.60	2.65
5	600887		6,400	265,344.00	2.57
6	600030		9,200	242,972.00	2.36
7	000568		900	228,483.00	2.22
8	000725	A	42,100	212,605.00	2.06
9	601398		44,600	206,498.00	2.00
10	000063		6,100	204,350.00	1.98
11	002812		800	200,320.00	1.94
12	601688		10,700	190,032.00	1.84
13	600809		600	189,468.00	1.84
14	600438		4,200	188,832.00	1.83
15	300122		1,500	186,900.00	1.81
16	002460		1,300	185,705.00	1.80
17	002493		10,100	183,416.00	1.78
18	002049		800	180,000.00	1.75
19	603833		1,200	177,000.00	1.72
20	603986		1,000	175,850.00	1.71
21	600436		400	174,860.00	1.70
22	002821		400	174,000.00	1.69
23	600919		29,500	171,985.00	1.67
24	600115		33,300	171,828.00	1.67

25	601600		27,600	168,084.00	1.63
26	300347		1,300	166,140.00	1.61
27	600176		9,000	163,800.00	1.59
28	601012		1,900	163,780.00	1.59
29	002709		1,400	160,510.00	1.56
30	688357		800	153,552.00	1.49
31	601658		30,000	153,000.00	1.48
32	601319		31,500	148,050.00	1.44
33	002064		14,100	147,204.00	1.43
34	600183		6,000	141,300.00	1.37
35	601881		12,400	138,756.00	1.35
36	600132		900	136,188.00	1.32
37	603392		600	132,900.00	1.29
38	601919		7,100	132,699.00	1.29
39	688099		1,000	130,200.00	1.26
40	600426		3,900	122,070.00	1.18
41	601857		24,400	119,804.00	1.16
42	000423		2,200	107,250.00	1.04
43	600248		21,400	102,720.00	1.00
44	601666		11,600	97,092.00	0.94
45	000877		6,300	96,453.00	0.94
46	600765		1,900	95,931.00	0.93
47	688278		3,200	93,696.00	0.91
48	002648		2,300	92,069.00	0.89
49	601318		1,800	90,738.00	0.88
50	603198		1,300	90,285.00	0.88
51	000733		700	86,996.00	0.84
52	000498		13,500	83,430.00	0.81
53	600487		5,400	81,648.00	0.79
54	000333		1,100	81,191.00	0.79
55	300316		800	55,600.00	0.54
56	600760		700	47,628.00	0.46
57	688385		900	45,306.00	0.44
58	300037		400	45,200.00	0.44
59	000858		200	44,532.00	0.43
60	603236		200	40,780.00	0.40
61	603260		300	39,591.00	0.38
62	600584		1,200	37,224.00	0.36
63	000988		1,300	36,218.00	0.35

64	000800		2,400	24,696.00	0.24
65	000039		1,000	17,160.00	0.17
66	601939		1,800	10,548.00	0.10

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

1	603501			9,787,431.77	2.71
2	600309			7,457,358.00	2.07
3	600282			6,568,903.00	1.82
4	600900			6,265,588.00	1.74
5	601899			6,176,560.00	1.71
6	002372			6,006,149.00	1.66
7	300595			5,965,184.00	1.65
8	000157			5,915,974.00	1.64
9	000100	TCL		5,644,029.00	1.56
10	601636			5,300,496.00	1.47
11	600985			5,297,683.00	1.47
12	000568			5,045,924.00	1.40
13	000895			4,634,827.00	1.28
14	603613			4,613,137.00	1.28
15	600741			4,451,454.00	1.23
16	601865			4,409,679.37	1.22
17	300529			4,405,286.28	1.22
18	603127			3,848,102.00	1.07
19	002271			3,808,479.76	1.06
20	002064			3,785,232.00	1.05

" "

8.4.2**2% 20**

1	300059			18,315,768.64	5.08
2	601888			17,998,455.90	4.99
3	600519			17,954,362.96	4.98

4	600036		17,486,069.64	4.85
5	601318		14,121,442.55	3.91
6	601166		13,560,062.31	3.76
7	600887		12,861,527.00	3.56
8	601899		12,838,268.64	3.56
9	000333		12,079,785.85	3.35
10	002493		10,547,661.08	2.92
11	002475		10,308,673.76	2.86
12	601919		9,716,873.20	2.69
13	000001		9,702,529.00	2.69
14	600809		9,598,747.70	2.66
15	601818		9,229,289.32	2.56
16	601225		8,945,173.00	2.48
17	300124		8,943,251.00	2.48
18	603501		8,627,895.00	2.39
19	601211		8,501,734.34	2.36
20	000568		8,295,105.00	2.30
21	300274		7,813,317.00	2.17
22	600282		7,657,246.00	2.12
23	002705		7,632,912.98	2.12
24	603882		7,388,448.10	2.05
25	300033		7,304,390.00	2.02

" "

8.4.3

	275,585,758.67
	605,618,240.15

" " "

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

2021 1 23

(2021)5

2012 30

92

2013

137

105

172

2017

2021 5 17

2021 16

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"

7170

8.12.2**8.12.3**

1		34,470.57
2		-
3		-
4		124.55
5		40,496.37
6		-
7		-
8		-
9		75,091.49

8.12.4**8.12.5****8.12.6**

§ 9

9.1

	()					
A	244	4,344.55	0.00	0.00%	1,060,069.93	100.00%
C	18	299,253.23	4,261,568.28	79.11%	1,124,989.94	20.89%
	262	24,605.45	4,261,568.28	66.11%	2,185,059.87	33.89%

9.2

	A	0.00	0.00%
	C	0.00	0.00%
		0.00	0.00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2018年8月9日	200,836,986.41	-
	163,982,712.34	58,959,321.78
	4,024,665.67	30,596,955.48
:	166,947,308.08	84,169,719.04
"_"	-	-
	1,060,069.93	5,386,558.22

§ 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

30,000.00

4

11.6

11.7

11.7.1

	2	504,890,714.99	57.58%	470,203.68	57.58%	-
	1	371,964,428.31	42.42%	346,411.19	42.42%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

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1

2

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[2007]48

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

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 16
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 4 30
14			2021 6 22
15	40		2021 6 29
16			2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 6 29
20			2021 7 5
21			2021 7 14
22	2021 2		2021 7 21

23	2021		2021 7 21
24			2021 7 22
25			2021 7 29
26			2021 8 5
27			2021 8 6
28			2021 8 11
29			2021 8 13
30			2021 8 18
31			2021 8 18
32			2021 8 20

33			2021 8 26
34	2021		2021 8 31
35	2021		2021 8 31
36			2021 9 16
37	2021 1		2021 9 30
38			2021 10 21
39	2021 3		2021 10 27
40	2021		2021 10 27
41			2021 11 9
42			2021 11 16
43			2021 11 23

44			2021 12 2
45			2021 12 3
46			2021 12 23

§12

12.1

20%

		20%					
1	2021 1 1 2021 4 19	87,282,011.00	0.00	87,282,011.00	0.00	0.00%	
2	2021 4 20 2021 8 3	29,090,776.67	0.00	29,090,776.67	0.00	0.00%	
3	2021 4 20 2021 4 22	27,111,914.11	0.00	27,111,914.11	0.00	0.00%	
4	2021 8 20 2021 12 31	0.00	3,620,564.81	2,300,000.00	1,320,564.81	20.48%	
5	2021 7 28 2021 7 28 2021 7 30 2021 10 27	0.00	7,080,063.72	7,080,063.72	0.00	0.00%	

	6	2021 10 28	0.00	2,941,003.47	0.00	2,941,003.47	45.62%
	-	2021 12 31	-	-	-	-	-
1							
2							
3							

12.2

§13

13.1

- 1
- 2
- 3
- 4
- 5
- 6

13.2

13.3

2022 3 31