

2021

2021 12 31

2022 3 31

§ 1

1.1

" "

2022 3 29

2021 1 1 2021 12 31

1.2

§ 12

§ 25

§ 37

§ 411

§ 517

§ 618

§ 720

§ 855

§ 9	.....	65
§ 10	.....	66
§ 11	.....	67
§ 12	.....	74
§ 13	.....	75

§2

2.1

	005305	
	2019 6 11	
	415,650,328.75	
	A	C
	005305	005306
	410,470,036.92	5,180,291.83

2.2

	× 70%+ 300 × 30%

2.3

	021-61009999	010-66105799
	zhouyg@cxfund.com.cn	custody@icbc.com.cn
	4007005566	95588
	021-61009800	010-66105798
	68 9	55
	9 68	55
	200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		222 30
		17

§ 3

3.1

2021		2020		2019 6 11 ()-2019 12 31	
A	C	A	C	A	C
39,413,146.16	5,537,629.35	76,294,627.49	23,180,470.31	6,739,883.66	297,857.71
1,983,562.79	267,866.42	111,944,045.79	36,716,878.66	16,285,277.27	1,028,838.20
0.0037	0.0047	0.3344	0.3507	0.0622	0.0619
0.27%	0.34%	27.33%	28.37%	6.13%	6.13%
0.94%	0.33%	27.58%	26.83%	6.53%	6.12%
2021		2020		2019	
117,931,635.29	1,377,722.10	117,628,673.32	30,109,400.65	5,428,014.11	121,430.71
0.2873	0.2660	0.2304	0.2179	0.0277	0.0237
563,105,071.78	6,994,696.60	693,965,090.82	185,952,922.36	208,395,511.94	5,426,659.24
1.3719	1.3503	1.3591	1.3459	1.0653	1.0612

	2021		2020		2019	
	37.19%	35.03%	35.91%	34.59%	6.53%	6.12%

1

2

3

3.2

3.2.1

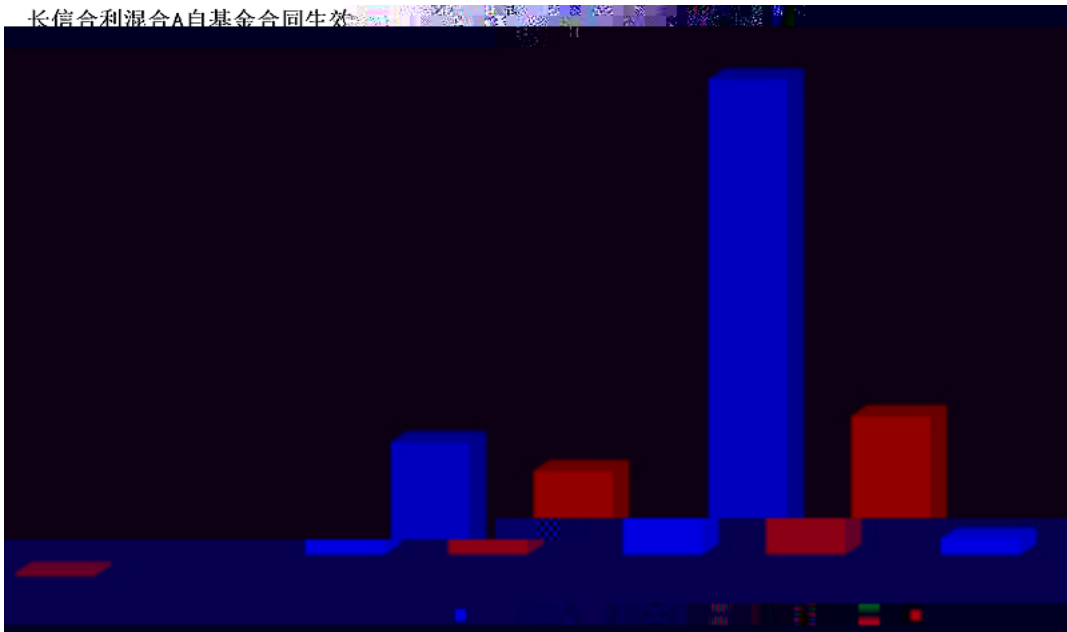
A

	2.34%	0.36%	0.92%	0.24%	1.42%	0.12%
	0.33%	0.38%	-0.54%	0.31%	0.87%	0.07%
	0.94%	0.47%	0.20%	0.35%	0.74%	0.12%
	37.19%	0.45%	13.52%	0.36%	23.67%	0.09%

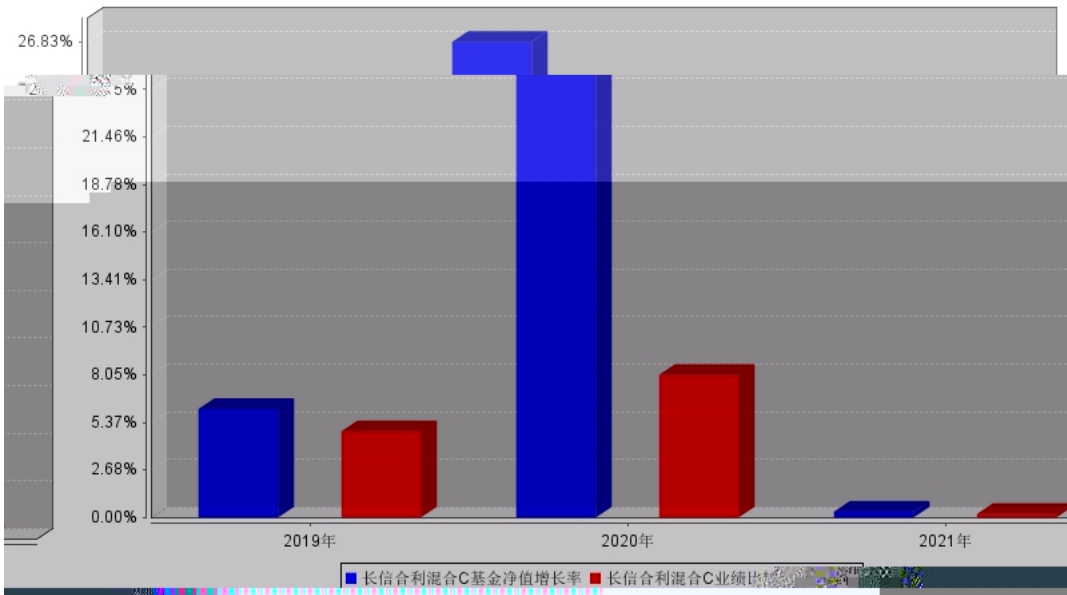
C

	2.19%	0.36%	0.92%	0.24%	1.27%	0.12%
	0.01%	0.38%	-0.54%	0.31%	0.55%	0.07%
	0.33%	0.47%	0.20%	0.35%	0.13%	0.12%
	35.03%	0.45%	13.52%	0.36%	21.51%	0.09%

3.2.3



长信合利混合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



2019 6 11 2019

3.3

2019 6 11

§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

		2019 6 11	2021 7 16	15	
		2019 6 26	-	8	2013

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

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	1.3719	1.3719
		A	0.94%	C	1.3503
1.3503			C	0.33%	
0.20%					

4.5

4.6

4.7

4.8

1

3

2

3

4

A

C

5

4.9

§5

5.1

5.2

--

5.3

2021

§6

6.1

	() (22) P00110

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
		1,081,504.04	9,863,245.65
		5,517,483.98	3,865,035.54
		132,527.32	109,131.88
		549,052,715.51	665,054,712.35
		205,555,715.51	292,227,812.35
		-	-
		343,497,000.00	372,826,900.00
		-	-
		-	-
		-	-
		9,100,000.00	135,900,349.85
		9,907,818.63	359,232.95
		4,843,051.59	7,375,184.13
		-	-
		-	68,228,790.33
		-	-
		-	-
		579,635,101.07	890,755,682.68
		2021 12 31	2020 12 31
		-	-
		-	-
		-	-
		-	-
		8,522,569.63	9,500,594.30
		-	40,159.81
		482,483.56	680,487.62
		96,496.68	136,097.53
		3,532.25	102,568.15
		246,895.30	190,112.82
		4,355.27	8,649.27
		-	-

		-	-
		-	-
		179,000.00	179,000.00
		9,535,332.69	10,837,669.50
		415,650,328.75	648,776,318.12
		154,449,439.63	231,141,695.06
		570,099,768.38	879,918,013.18
		579,635,101.07	890,755,682.68

2021 12 31

A

1.3719

C

1.3503

415,650,328.75

A

410,470,036.92

C

5,180,291.83

7.2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 1 1 2020 12 31
		15,114,801.77	157,969,214.54
		17,964,041.57	9,583,763.72
		186,001.78	171,171.42
		17,311,100.47	8,961,865.39
		-	-
		466,939.32	450,726.91
		-	-
		-	-
	" "	39,673,436.36	98,841,910.25
		38,939,149.90	98,555,738.53
		-	-
		-3,646,713.55	-784,070.44
		-	-
		-	-
		-	-956,160.00
		4,381,000.01	2,026,402.16
	" "	-42,699,346.30	49,185,826.65
	" "		-

" "		176,670.14	357,713.92
		12,863,372.56	9,308,290.09
		8,136,819.38	5,319,987.07
		1,627,363.86	1,063,997.34
		478,438.97	763,107.71
		2,361,406.31	1,923,322.87
		29,151.81	21,906.14
		29,151.81	21,906.14
		17,061.23	4,019.25
		213,131.00	211,949.71
" -"		2,251,429.21	148,660,924.45
		-	-
" -"		2,251,429.21	148,660,924.45

7.3

2021 1 1 2021 12 31

	2021 1 1 2021 12 31		
	648,776,318.12	231,141,695.06	879,918,013.18
	-	2,251,429.21	2,251,429.21
" -"	-233,125,989.37	-78,943,684.64	-312,069,674.01
1.	397,933,801.23	152,481,444.72	550,415,245.95
2.	-631,059,790.60	-231,425,129.36	-862,484,919.96
" -"	-	-	-

	415,650,328.75	154,449,439.63	570,099,768.38
	2020 1 1 2020 12 31		
	200,729,067.28	13,093,103.90	213,822,171.18
	-	148,660,924.45	148,660,924.45
" _"	448,047,250.84	69,387,666.71	517,434,917.55
1.	692,843,587.82	110,258,254.64	803,101,842.46
2.	-244,796,336.98	-40,870,587.93	-285,666,924.91
" _"	-	-	-
	648,776,318.12	231,141,695.06	879,918,013.18

7.1 7.4

7.4

7.4.1

(" ")

(

" ")

("

") [2017]1902 [2018]1808

A

C

228,884,553.15

()
2019 6 11

() (19) 00011

()
()
) ()
) ()
()
0-50% 40% 3% 5% ()
)
× 70%+ 300 × 30%

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

1.00%

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
	1,081,504.04	9,863,245.65
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	1,081,504.04	9,863,245.65

7.4.7.2

	2021 12 31

	192,961,084.37	205,555,715.51	12,594,631.14
-	-	-	-
	29,984,000.00	30,007,000.00	23,000.00
	309,344,776.69	313,490,000.00	4,145,223.31
	339,328,776.69	343,497,000.00	4,168,223.31
	-	-	-
	-	-	-
	-	-	-
	532,289,861.06	549,052,715.51	16,762,854.45
	2020 12 31		
	228,530,911.56	292,227,812.35	63,696,900.79
-	-	-	-
	94,568,882.09	94,200,900.00	-367,982.09
	282,492,717.95	278,626,000.00	-3,866,717.95
	377,061,600.04	372,826,900.00	-4,234,700.04
	-	-	-
	-	-	-
	-	-	-
	605,592,511.60	665,054,712.35	59,462,200.75

7.4.7.3 /

7.4.7.4

7.4.7.4.1

	2021 12 31		
	9,100,000.00	-	-
	-	-	-
	9,100,000.00	-	-
	2020 12 31		
	36,000,000.00	-	-
	99,900,349.85	-	-
	135,900,349.85	-	-

7.4.7.4.2**7.4.7.5**

	2021 12 31	2020 12 31
	313.59	1,032.17
	-	-
	-	-
	2,796.61	2,047.52
	4,845,745.76	7,335,887.36
	-	-
	-5,863.97	36,167.98
	-	-
	-	-
	-	-
	59.60	49.10
	4,843,051.59	7,375,184.13

7.4.7.6**7.4.7.7**

	2021 12 31	2020 12 31
	246,895.30	187,287.97
	-	2,824.85
	246,895.30	190,112.82

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	-	-
	-	-
	9,000.00	9,000.00
	50,000.00	50,000.00
	120,000.00	120,000.00

	179,000.00	179,000.00
--	------------	------------

7.4.7.9

A		
	2021 1 1	2021 12 31
	510,611,495.04	510,611,495.04
	375,678,692.68	375,678,692.68
" -"	-475,820,150.80	-475,820,150.80
- /	-	-
/	-	-
	-	-
" -"	-	-
	410,470,036.92	410,470,036.92

C		
	2021 1 1	2021 12 31
	138,164,823.08	138,164,823.08
	22,255,108.55	22,255,108.55
" -"	-155,239,639.80	-155,239,639.80
- /	-	-
/	-	-
	-	-
" -"	-	-
	5,180,291.83	5,180,291.83

7.4.7.10

A			
	117,628,673.32	65,724,922.46	183,353,595.78
	39,413,146.16	-37,429,583.37	1,983,562.79
	-39,110,184.19	6,408,060.48	-32,702,123.71
	97,759,470.11	45,924,010.01	143,683,480.12
	-136,869,654.30	-39,515,949.53	-176,385,603.83
	-	-	-

---	-3,646,713.55	-784,070.44
---	-	-
---	-	-
	-3,646,713.55	-784,070.44

7.4.7.13.2 ---

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
	825,787,159.16	341,566,369.59
	814,651,719.17	336,789,391.02
	14,782,153.54	5,561,049.01
	-3,646,713.55	-784,070.44

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 ---

	2021 1 1 2021 12 31	2020 1 1 2020 12 31
-	-	-956,160.00

7.4.7.16

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
				4,381,000.01				2,026,402.16	
				-				-	
				-				-	
				4,381,000.01				2,026,402.16	

7.4.7.17

	2021	1	1	2021	2020	1	1	2020	12
		12	31				31		
1.				-42,699,346.30				49,185,826.65	
---				-51,102,269.65				53,626,589.24	
---				8,402,923.35				-4,440,762.59	
---				-				-	
---				-				-	
---				-				-	
2.				-				-	
---				-				-	
3.				-				-	
:				-				-	
				-42,699,346.30				49,185,826.65	

7.4.7.18

	2021	1	1	2021	12	2020	1	1	2020	12	31
			31								
				176,470.64					333,978.28		
				199.50					23,557.94		
				-					177.70		
				176,670.14					357,713.92		

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							
				2,352,113.81					1,916,772.87		
				9,292.50					6,550.00		
				-					-		
				-					-		
				-					-		
				-					-		
				2,361,406.31					1,923,322.87		

7.4.7.20

	2021	1	1	2021	2020	1	1	2020	12
				31				31	
				50,000.00				50,000.00	
				120,000.00				120,000.00	
				-				-	
				35,850.00				36,000.00	
				7,281.00				5,949.71	
				213,131.00				211,949.71	

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

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 2021 12 31	2020 1 1 2020 12 31
	8,136,819.38	5,319,987.07
	2,407,666.08	388,924.72

× 1.00%

=

× 1.00% ÷

7.4.10.2.2

	2021 1 1 31	2021 12 31	2020 1 1 31	2020 12 31
		1,627,363.86		1,063,997.34

× 0.20%

=

× 0.20% ÷

7.4.10.2.3

	2021 1 1 31			2021 12 31		
	A	C		A	C	
		-	464,956.26		464,956.26		464,956.26
	-	1,268.42		1,268.42		1,268.42
	-	466,224.68		466,224.68		466,224.68
	2020 1 1 31			2020 12 31		
	A	C		A	C	
		-	745,371.49		745,371.49	
	-	2,261.50		2,261.50		2,261.50
	-	747,632.99		747,632.99		747,632.99

A

C

× 0.60%

C

=

C

× 0.60% ÷

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		
			1,081,504.04			62,429.13			9,863,245.65			68,872.38

“

”

2021 12 31 2,379,223.45 (2020 12 31 782,632.52)

7.4.10.7

7.4.10.8

3,138,260.53 (2020 3,082,403.02) (2020 46,749,480.00) (2020 1,085.11)

(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	-
688187		2021 8 30	2022 3 7		31.38	76.65	9,708	304,637.04	744,118.20	-
688778		2021 7 29	2022 2 7		24.50	100.74	5,075	124,337.50	511,255.50	-
688176		2021 12 29	2022 1 7		22.98	22.98	13,839	318,020.22	318,020.22	-
688766		2021 8 12	2022 2 23		148.90	342.73	704	104,825.60	241,281.92	-
688262		2021 12 28	2022 7 6		41.98	41.98	5,126	215,189.48	215,189.48	-
688670		2021 7 23	2022 2 7		55.18	74.11	2,310	127,465.80	171,194.10	-

688786		2021 8 18	2022 2 28		11.76	54.01	1,513	17,792.88	81,717.13	-
301136		2021 12 31	2022 1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
301035		2021 7 21	2022 1 28		22.04	56.28	644	14,193.76	36,244.32	-
301177		2021 12 8	2022 6 15		116.88	116.08	278	32,492.64	32,270.24	-
301090		2021 10 19	2022 4 26		10.45	11.22	2,327	24,317.15	26,108.94	-
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	-
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	-
301166		2021 12 21	2022 6 28		86.06	94.50	211	18,158.66	19,939.50	-
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	-
301189		2021 12 21	2022 6 28		66.18	56.62	309	20,449.62	17,495.58	-
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	-
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	-
301096		2021 12 13	2022 6 20		79.60	78.53	187	14,885.20	14,685.11	-

301093		2021 10 21	2022 5 5		58.08	49.85	291	16,901.28	14,506.35	-
301190		2021 12 17	2022 6 24		27.85	27.46	524	14,593.40	14,389.04	-
301111		2021 11 30	2022 6 7		10.48	36.68	379	3,971.92	13,901.72	-
301179		2021 12 1	2022 6 8		43.99	50.77	268	11,789.32	13,606.36	-
301188		2021 11 4	2022 5 11		13.00	20.48	647	8,411.00	13,250.56	-
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	-
301026		2021 7 8	2022 1 17		18.03	62.73	203	3,660.09	12,734.19	-
301108		2021 11 25	2022 6 6		57.27	53.71	224	12,828.48	12,031.04	-
301021		2021 6 28	2022 1 6		9.46	41.43	290	2,743.40	12,014.70	-

301088		2021 10 19	2022 4 28		33.16	24.67	415	13,761.40	10,238.05	-
301028		2021 7 12	2022 1 20		5.31	13.50	733	3,892.23	9,895.50	-
301092		2021 10 21	2022 5 5		36.31	35.52	271	9,840.01	9,625.92	-
301040		2021 7 26	2022 2 7		13.57	38.51	241	3,270.37	9,280.91	-
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	-
301030		2021 7 15	2022 1 24		6.10	31.52	242	1,476.20	7,627.84	-
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	-
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 7 22	2022 2 7		6.68	20.23	266	1,776.88	5,381.18	-
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	30,132,000.00
A-1	0.00	0.00
	40,006,000.00	40,018,000.00
	40,006,000.00	70,150,000.00

7.4.13.2.2

7.4.13.2.3

	2021 12 31	2020 12 31
	0.00	0.00
	0.00	0.00
	0.00	19,442,000.00
	0.00	19,442,000.00

AA+

7.4.13.2.4

	2021 12 31	2020 12 31
AAA	151,898,000.00	60,959,000.00
AAA	0.00	30,045,000.00
	151,593,000.00	192,230,900.00
	303,491,000.00	283,234,900.00

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		
	1,081,504.04	-	-	-	-	1,081,504.04
	5,517,483.98	-	-	-	-	5,517,483.98
	132,527.32	-	-	-	-	132,527.32
	60,070,000.00	-	253,754,000.00	29,673,000.00	205,555,715.51	549,052,715.51
	9,100,000.00	-	-	-	-	9,100,000.00
	-	-	-	-	9,907,818.63	9,907,818.63
	-	-	-	-	4,843,051.59	4,843,051.59
	75,901,515.34	-	253,754,000.00	29,673,000.00	220,306,585.73	579,635,101.07
	-	-	-	-	8,522,569.63	8,522,569.63
	-	-	-	-	482,483.56	482,483.56
	-	-	-	-	96,496.68	96,496.68
	-	-	-	-	3,532.25	3,532.25
	-	-	-	-	246,895.30	246,895.30
	-	-	-	-	4,355.27	4,355.27
	-	-	-	-	179,000.00	179,000.00
	-	-	-	-	9,535,332.69	9,535,332.69
	75,901,515.34	-	253,754,000.00	29,673,000.00	210,771,253.04	570,099,768.38
	6	6 -1	1-5	5		

2020 12 31						
	9,863,245.65	-	-	-	-	9,863,245.65
	3,865,035.54	-	-	-	-	3,865,035.54
	109,131.88	-	-	-	-	109,131.88
	130,549,000.00	66,207,400.00	87,494,500.00	88,576,000.00	292,227,812.35	665,054,712.35
	135,900,349.85	-	-	-	-	135,900,349.85
	-	-	-	-	359,232.95	359,232.95
	-	-	-	-	7,375,184.13	7,375,184.13
	68,218,790.33	-	-	-	10,000.00	68,228,790.33
	348,505,553.25	66,207,400.00	87,494,500.00	88,576,000.00	299,972,229.43	890,755,682.68
	-	-	-	-	9,500,594.30	9,500,594.30
	-	-	-	-	40,159.81	40,159.81
	-	-	-	-	680,487.62	680,487.62
	-	-	-	-	136,097.53	136,097.53
	-	-	-	-	102,568.15	102,568.15
	-	-	-	-	190,112.82	190,112.82
	-	-	-	-	8,649.27	8,649.27
	-	-	-	-	179,000.00	179,000.00
	-	-	-	-	10,837,669.50	10,837,669.50
	348,505,553.25	66,207,400.00	87,494,500.00	88,576,000.00	289,134,559.93	879,918,013.18

7.4.13.4.1.2

		2021 12 31	2020 12 31
	27	2,167,182.28	2,549,089.95
	27	-2,167,182.28	-2,549,089.95

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	
		%		%
-	205,555,715.51	36.06	292,227,812.35	33.21
	-	-	-	-
	343,497,000.00	60.25	372,826,900.00	42.37
	-	-	-	-
	-	-	-	-
	-	-	-	-
	549,052,715.51	96.31	665,054,712.35	75.58

7.4.13.4.3.2

95%				
		2021 12 31		2020 12 31
VaR	1.89%	2020 12		
31	VaR	1.53%)	-10,777,958.08	-13,436,864.00

VaR

95%

7.4.14

(1)

(a)

(b)

(i)

2021 12 31

200,723,926.95

344,111,163.63

4,217,624.93 (2020 12 31 :

285,100,717.82

373,032,193.88

6,921,800.65)

(ii)

(

)

(iii)

6,921,800.65

0.00

6,125,482.19

482,285.45

2,939,021.02

0.00

4,217,624.93

1,278,603.91

(2)

§8

8.1

			%
		205,555,715.51	35.46
		205,555,715.51	35.46
2		-	-
		343,497,000.00	59.26
		343,497,000.00	59.26
		-	-
		-	-
		-	-
		9,100,000.00	1.57
		-	-
		6,598,988.02	1.14
		14,883,397.54	2.57
		579,635,101.07	100.00

8.2

8.2.1

A		21,990,004.00	3.86
B		-	-
C		105,623,089.66	18.53
D		-	-
E		4,713.80	0.00
F		71,625.63	0.01
G		45,715,520.64	8.02
H		4,608.00	0.00
I		7,488,711.66	1.31
J		69,749.68	0.01
K		24,400,923.00	4.28
L		-	-

M		116,684.07	0.02
N		5,539.87	0.00
O		-	-
P		-	-
Q		18,161.78	0.00
R		46,383.72	0.01
S		-	-
		205,555,715.51	36.06

8.2.2

8.3

1	002415		505,500	26,447,760.00	4.64
2	000998		945,400	21,990,004.00	3.86
3	002372		858,200	20,871,424.00	3.66
4	603128		1,475,273	20,181,734.64	3.54
5	000002	A	1,013,600	20,028,736.00	3.51
6	600233		776,800	12,957,024.00	2.27
7	002120		614,700	12,576,762.00	2.21
8	300286		273,100	9,061,458.00	1.59
9	600519		4,200	8,610,000.00	1.51
10	600309		79,700	8,049,700.00	1.41
11	002088		306,920	7,979,920.00	1.40
12	000858		35,600	7,926,696.00	1.39
13	600660		121,000	5,703,940.00	1.00
14	600383		337,100	4,372,187.00	0.77
15	300682		84,395	3,125,146.85	0.55
16	603688		45,300	2,858,883.00	0.50
17	600563		12,200	2,835,280.00	0.50
18	300750		4,200	2,469,600.00	0.43
19	002544		103,300	2,452,342.00	0.43
20	601728		394,011	1,682,426.97	0.30
21	688187		9,708	744,118.20	0.13
22	688778		5,075	511,255.50	0.09
23	688176		13,839	318,020.22	0.06
24	688766		704	241,281.92	0.04

25	688262		5,126	215,189.48	0.04
26	688670		2,310	171,194.10	0.03
27	301133		2,860	102,096.28	0.02
28	688786		1,513	81,717.13	0.01
29	301136		7,172	75,449.44	0.01
30	600927		1,859	69,749.68	0.01
31	301035		644	36,244.32	0.01
32	301177		278	32,270.24	0.01
33	603230		1,140	29,491.80	0.01
34	301090		2,327	26,108.94	0.00
35	301039		2,064	25,820.64	0.00
36	301069		539	23,829.19	0.00
37	301018		782	20,378.92	0.00
38	301149		1,214	20,346.64	0.00
39	301166		211	19,939.50	0.00
40	301082		915	19,699.95	0.00
41	300994		420	19,089.00	0.00
42	301100		599	18,652.86	0.00
43	001296		310	18,376.80	0.00
44	301060		587	18,161.78	0.00
45	301189		309	17,495.58	0.00
46	301168		329	17,150.77	0.00
47	301091		524	16,406.44	0.00
48	301101		371	16,086.56	0.00
49	301118		315	15,441.30	0.00
50	301089		220	14,944.60	0.00
51	301180		654	14,858.88	0.00
52	301096		187	14,685.11	0.00
53	301093		291	14,506.35	0.00
54	301190		524	14,389.04	0.00
55	301111		379	13,901.72	0.00
56	301179		268	13,606.36	0.00
57	301188		647	13,250.56	0.00
58	301199		402	12,864.00	0.00
59	301020		421	12,815.24	0.00
60	301138		285	12,785.10	0.00
61	301026		203	12,734.19	0.00
62	301108		224	12,031.04	0.00
63	301021		290	12,014.70	0.00

64	301088		415	10,238.05	0.00
65	301028		733	9,895.50	0.00
66	301092		271	9,625.92	0.00
67	301040		241	9,280.91	0.00
68	301078		756	9,177.84	0.00
69	301182		294	8,990.52	0.00
70	301062		523	8,896.23	0.00
71	301193		297	8,654.58	0.00
72	301012		170	8,608.80	0.00
73	301052		252	8,477.28	0.00
74	301025		403	8,414.64	0.00
75	301066		344	7,856.96	0.00
76	300814		328	7,832.64	0.00
77	301055		355	7,731.90	0.00
78	301198		262	7,650.40	0.00
79	301030		242	7,627.84	0.00
80	301033		108	6,476.76	0.00
81	301032		513	6,417.63	0.00
82	301056		572	6,343.48	0.00
83	301036		205	6,135.65	0.00
84	301041		215	6,065.15	0.00
85	301072		181	6,047.21	0.00
86	301083		416	5,911.36	0.00
87	300854		203	5,539.87	0.00
88	301063		153	5,524.83	0.00
89	001234		333	5,504.49	0.00
90	301038		266	5,381.18	0.00
91	301059		259	4,998.70	0.00
92	301027		286	4,761.90	0.00
93	603176		1,924	4,713.80	0.00
94	301037		193	4,682.18	0.00
95	301073		144	4,608.00	0.00
96	301053		155	4,460.90	0.00
97	301057		218	4,146.36	0.00
98	301068		144	4,086.72	0.00
99	301079		140	3,474.80	0.00

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

1	600519		53,896,988.83	6.13
2	600309		52,890,906.00	6.01
3	002372		44,110,164.46	5.01
4	000002	A	42,422,797.00	4.82
5	601225		40,479,808.00	4.60
6	603128		35,397,753.34	4.02
7	002352		35,263,263.60	4.01
8	000661		33,428,978.44	3.80
9	000333		31,464,269.70	3.58
10	002120		31,167,645.00	3.54
11	000998		30,815,525.00	3.50
12	600660		27,020,876.32	3.07
13	000858		25,158,637.00	2.86
14	601088		19,945,115.22	2.27
15	000776		19,392,783.00	2.20
16	603833		17,827,464.00	2.03
17	600383		17,246,957.00	1.96
18	601117		16,848,544.11	1.91
19	600596		16,828,372.15	1.91
20	002415		16,005,677.73	1.82

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8.4.2**2% 20**

1	600309		73,596,737.17	8.36
2	000333		58,590,949.92	6.66
3	002352		51,449,922.80	5.85
4	002372		48,199,652.28	5.48
5	000858		43,235,680.88	4.91
6	601021		41,579,375.22	4.73
7	600519		39,927,649.00	4.54

8	601225		39,222,287.00	4.46
9	000651		30,068,906.00	3.42
10	000661		26,897,270.76	3.06
11	600486		23,465,924.20	2.67
12	000725	A	21,374,865.00	2.43
13	601117		20,870,065.00	2.37
14	002120		20,762,906.00	2.36
15	000002	A	20,319,234.00	2.31
16	002600		19,891,195.51	2.26
17	600660		19,411,427.00	2.21
18	601088		18,789,889.02	2.14
19	603833		17,588,144.20	2.00
20	000776		16,535,154.00	1.88

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	916,146,751.79
	1,007,726,728.88

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8.5

		60,466,000.00	10.61
		-	-
		222,491,000.00	39.03
		131,133,000.00	23.00
		-	-
		-	-
		60,540,000.00	10.62
		-	-
8		-	-
9		-	-
10		343,497,000.00	60.25

8.6

1	2028054	20		400,000	40,588,000.00	7.12
2	200212	20	12	300,000	30,636,000.00	5.37
3	190208	19	08	300,000	30,606,000.00	5.37
4	102100883	21	MTN001	300,000	30,471,000.00	5.34
5	200013	20	13	300,000	30,459,000.00	5.34

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		132,527.32
		9,907,818.63
		-
		4,843,051.59
		-
		-
		-
		-
		14,883,397.54

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A	9,676	42,421.46	12,464,169.23	3.04%	398,005,867.69	96.96%
C	140	37,002.08	4,445,234.71	85.81%	735,057.12	14.19%
	9,816	42,344.17	16,909,403.94	4.07%	398,740,924.81	95.93%

9.2

	A	0.00	0.00%
	C	93,034.11	1.80%
		93,034.11	0.02%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

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	A	C
2019年6月11日	227,169,141.92	1,715,411.23
	510,611,495.04	138,164,823.08
	375,678,692.68	22,255,108.55
	475,820,150.80	155,239,639.80
	-	-
	410,470,036.92	5,180,291.83

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3

11.6

11.7**11.7.1**

	1	962,817,498.16	50.14%	511,540.37	45.38%	-
	2	628,975,279.25	32.75%	334,174.91	29.64%	-
	1	245,831,013.04	12.80%	204,361.06	18.13%	-
	2	82,657,037.02	4.30%	77,257.90	6.85%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

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11.7.2

	85,607,665.95	99.78%	3,307,000,000.00	100.00%	-	-
	-	-	-	-	-	-
	188,360.00	0.22%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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		2021 1 28
6			2021 3 26
7		2020	2021 3 30
8	2020		2021 3 30

9			2021 3 31
10	2021 1		2021 4 21
11	2021		2021 4 21
12			2021 4 30
13			2021 6 22
14	40		2021 6 29
15			2021 6 29
16			2021 6 29
17			2021 6 29
18			2021 6 29
19			2021 7 5
20			2021 7 14

21			2021 7 17
22	2021 2		2021 7 21
23	2021		2021 7 21
24			2021 7 21
25			2021 7 22
26			2021 7 29
27			2021 8 5
28			2021 8 6
29			2021 8 11
30			2021 8 13
31			2021 8 18
32			2021 8 18

33			2021 8 20
34			2021 8 26
35	2021		2021 8 31
36	2021		2021 8 31
37			2021 9 16
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
47	2021 2		2021 12 31

§12

12.1

20%

20%

12.2

§13

13.1

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13.2

13.3

2022 3 31