

2022

2022 6 30

2022 8 31

§ 1

1.1

“ ”

2022 8 29

2022 1 1 2022 6 30

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§ 2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	6
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	8
4.1	.....	8
4.2	.....	11
4.3	.....	11
4.4	.....	11
4.5	.....	11
4.6	.....	12
4.7	.....	12
4.8	.....	12
§ 5	.....	13
5.1	.....	13
5.2	.....	13
5.3	.....	13
§ 6	.....	13
6.1	.....	13
6.2	.....	15
6.3	.....	16
6.4	.....	18
§ 7	.....	36
7.1	.....	36
7.2	.....	36
7.3	.....	37
7.4	.....	38
7.5	.....	39
7.6	.....	40

7.7	.....	40
7.8	.....	40
7.9	.....	40
7.10	.....	40
7.11	.....	40
7.12	.....	40
§ 8	.....	41
8.1	.....	41
8.2	.....	41
8.3	.....	41
§ 9	.....	41
§ 10	.....	42
10.1	.....	42
10.2	.....	42
10.3	.....	42
10.4	.....	42
10.5	.....	42
10.6	.....	42
10.7	.....	42
10.8	.....	44
§ 11	.....	46
11.1	20%	46
11.2	.....	47
§ 12	.....	47
12.1	.....	47
12.2	.....	47
12.3	.....	47

§ 2

2.1

	519969
	519969
	2015 2 11
	28,743,542.40

2.2

	1
	2
	1
	" "
	2
	3
	3

	4	
	800	× 50%+ × 50%

2.3

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

2.4

	www.cxfund.com.cn
	68 9
	55

2.5

		17

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)
	-2,391,982.45
	-6,866,326.19

	-0.1293
	-9.13%
	-4.31%
3.1.2	(2022 6 30)
	12,141,576.26
	0.4224
	40,885,118.66
	1.422
3.1.3	(2022 6 30)
	68.86%

1

2

3

3.2

3.2.1

	4.18%	0.76%	4.29%	0.52%	-0.11%	0.24%
	3.72%	0.89%	2.73%	0.73%	0.99%	0.16%
	-4.31%	0.86%	-4.95%	0.73%	0.64%	0.13%
	-0.14%	0.66%	-5.04%	0.61%	4.90%	0.05%
	28.57%	0.50%	13.11%	0.62%	15.46%	-0.12%
	68.86%	0.69%	22.26%	0.74%	46.60%	-0.05%

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

9

50

4.1.2

		2021 7 6	-	15	2007 7
		2021 9 7	-	8	2016 7

1

2

3 2022 7 28

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

V 5

4.4.2

2022 6 30

1.422

1.610

-4.31%

-4.95%

4.5

1

2

3

4.6

4.7

4.8

2022 5 6 2022 6 1

§ 5

5.1

5.2

--

5.3

2022

§ 6

6.1

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	1,609,278.44	15,420,963.47
		4,192,570.57	4,412,119.39
		32,761.31	75,962.38
	6.4.7.2	26,236,127.66	149,638,557.69
		23,202,457.80	53,563,557.69
		-	-
		3,033,669.86	96,075,000.00
		-	-
		-	-
		-	-

	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		9,001,292.05	417,612.10
		-	-
		873.69	6,816.84
		-	-
	6.4.7.8	-	1,789,708.56
		41,072,903.72	171,761,740.43
		2022 6 30	2021 12 31
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		-	-
		5,208.25	8,514.89
		19,604.53	87,443.70
		8,168.55	36,434.87
		-	-
		-	-
		42.14	2,704.00
		-	-
		-	-
	6.4.7.9	154,761.59	310,765.48
		187,785.06	445,862.94
	6.4.7.10	28,743,542.40	115,318,817.60
	6.4.7.11	-	-
	6.4.7.12	12,141,576.26	55,997,059.89
		40,885,118.66	171,315,877.49
		41,072,903.72	171,761,740.43

1 2022 6 30

1.422

28,743,542.40

2

XBRL

3 <

>

2021

" " "

" " " 2022 " " "

" 2021 " " " " "

" " 2022 " " " "

6.2

2022 1 1 2022 6 30

		2022 1 1 2022	2021 1 1 2021
		6 30	6 30
		-6,435,604.52	13,092,879.60
1.		72,980.51	8,282,132.93
	6.4.7.13	60,494.93	109,098.74
		-	7,532,500.75
		-	-
		12,485.58	640,533.44
		-	-
		-	-
2.	" -"	-2,035,276.97	31,429,818.16
	6.4.7.14	-3,752,901.64	31,935,470.53
		-	-
	6.4.7.15	1,550,652.44	-1,455,401.04
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	166,972.23	949,748.67
		-	-
		-	-
3.	6.4.7.20	-4,474,343.74	-26,701,948.17
	" -"		
4.		-	-
5.	" -"		
	6.4.7.21	1,035.68	82,876.68
		430,721.67	3,908,233.55

1	6.4.10.2.1	230,366.38	2,297,491.60
2	6.4.10.2.2	95,986.02	957,288.11
3		-	-
4		-	-
5		-	17,531.86
		-	17,531.86
6	6.4.7.22	-	-
7		614.38	13,892.75
8	6.4.7.23	103,754.89	622,029.23
" -"		-6,866,326.19	9,184,646.05
		-	-
" -"		-6,866,326.19	9,184,646.05
		-	-
		-6,866,326.19	9,184,646.05

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

2022 1 1 2022 6 30

	2022 1 1		2022 6 30	
	115,318,817.60	-	55,997,059.89	171,315,877.49
	-	-	-	-
	-	-	-	-
	-	-	-	-
	115,318,817.60	-	55,997,059.89	171,315,877.49
	-86,575,275.20	-	-43,855,483.63	-130,430,758.83

" _"				
	-	-	-6,866,326.19	-6,866,326.19
" _"	-86,575,275.20	-	-36,989,157.44	-123,564,432.64
1.	345,261.20	-	130,335.68	475,596.88
2.	-86,920,536.40	-	-37,119,493.12	-124,040,029.52
" _"	-	-	-	-
	-	-	-	-
	28,743,542.40	-	12,141,576.26	40,885,118.66
	2021 1 1 2021 6 30			
	590,318,113.16	-	238,419,765.63	828,737,878.79
	-	-	-	-
	-	-	-	-
	-	-	-	-
	590,318,113.16	-	238,419,765.63	828,737,878.79
" _"	-130,834,261.55	-	-43,618,851.25	-174,453,112.80
	-	-	9,184,646.05	9,184,646.05
" _"	-130,834,261.55	-	-52,803,497.30	-183,637,758.85

1.	50,824,070.05	-	21,432,730.82	72,256,800.87
2.	-181,658,331.60	-	-74,236,228.12	-255,894,559.72
" - "	-	-	-	-
	-	-	-	-
	459,483,851.61	-	194,800,914.38	654,284,765.99

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(

" ") [2014]913

697,321,010.82

()

1500361

2015

2 11

(

)

) ()
()
0%-95% 5%-100%
3% 5%
800 × 50%+
× 50%

6.4.2

(" ")

6.4.3

2022 6 30

2022 1 1

2022 6 30

6.4.4

6.4.4.1

(1)

“ ”
“ ”
(2)

6.4.4.2

12

12

20 50

(

)

6.4.4.3 /

(1)

(2)

()

()

()

(3)

(4)

6.4.5**6.4.5.1**

	22	—	23	—
	24	—	37	—
(")				2020
12 30				
2022 1 1				
		2021		
			0.00	
	15,420,963.47	4,412,119.39	75,962.38	
1,789,708.56				
		-		

4,414,514.34 75,996.48 0.00 - 15,423,575.18

149,638,557.69
1,784,667.80
151,423,225.49

6.4.5.2

6.4.5.3

6.4.6

[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%

4) A 0.10% ()

6.4.7

6.4.7.1

	2022 6 30
	1,609,278.44
	1,608,335.07
	943.37
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	1,609,278.44

6.4.7.2

		2022 6 30			
		20,574,235.78	-	23,202,457.80	2,628,222.02
-		-	-	-	-
		3,004,200.00	29,169.86	3,033,669.86	300.00
		-	-	-	-
		3,004,200.00	29,169.86	3,033,669.86	300.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		23,578,435.78	29,169.86	26,236,127.66	2,628,522.02

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

	2022 6 30
	-
	0.35
	-
	61,158.68
	59,988.68
	1,170.00
	-
	9,300.00
	24,795.19
	59,507.37
	154,761.59

6.4.7.10

	2022 1 1	2022 6 30
	115,318,817.60	115,318,817.60
	345,261.20	345,261.20
" -"	-86,920,536.40	-86,920,536.40
/	-	-
/	-	-
	-	-
" -"	-	-
	28,743,542.40	28,743,542.40

()

()

6.4.7.11

6.4.7.12

	71,006,951.07	-15,009,891.18	55,997,059.89
	-2,391,982.45	-4,474,343.74	-6,866,326.19
	-53,516,774.87	16,527,617.43	-36,989,157.44
	196,814.12	-66,478.44	130,335.68
	-53,713,588.99	16,594,095.87	-37,119,493.12
	-	-	-
	15,098,193.75	-2,956,617.49	12,141,576.26

6.4.7.13

	2022 1 1	2022 6 30
		22,289.34
		-
		-
		37,733.86
		471.73
		60,494.93

6.4.7.14

6.4.7.14.1

	2022 1 1	2022 6 30
		97,160,294.42
		100,674,566.87
		238,629.19
		-3,752,901.64

6.4.7.15

6.4.7.15.1

	2022 1 1	2022 6 30
---		444,472.96
---		1,106,179.48
---		-
---		-
		1,550,652.44

6.4.7.15.2

	2022 1 1	2022 6 30
		108,281,775.59
		105,430,883.69
		1,743,462.94
		1,249.48
		1,106,179.48

6.4.7.15.3

6.4.7.15.4

6.4.7.16

6.4.7.16.1

6.4.7.17

6.4.7.17.1

6.4.7.18

6.4.7.18.1 —

6.4.7.18.2 —

6.4.7.19

	2022 1 1	2022 6 30
		166,972.23
		-
		-
		166,972.23

6.4.7.20

	2022 1 1	2022 6 30
1.		-4,474,343.74
		-3,778,772.09
		-695,571.65
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		-4,474,343.74

6.4.7.21

	2022 1 1	2022 6 30
		1,035.68

			1,035.68
	30		30
3		75%	3
6		50%	6
	25%		

6.4.7.22

6.4.7.23

	2022	1	1	2022	6	30
						24,795.19
						59,507.37
						-
						18,600.00
						852.33
						103,754.89

6.4.8

6.4.8.1

6.4.8.2

6.4.9

6.4.9.1

6.4.9.2

(" ")	
(" ")	
(" ")	

6. 4. 10

6. 4. 10. 1

6. 4. 10. 1. 1

6. 4. 10. 1. 2

6. 4. 10. 1. 3

6. 4. 10. 1. 4

6. 4. 10. 1. 5

6. 4. 10. 2

6. 4. 10. 2. 1

	2022	1	1	2022	6	2021	1	1	2021
			30				6	30	
				230,366.38					2,297,491.60
				9,173.95					57,013.24

× 0.60%

=

× 0.60% ÷

6. 4. 10. 2. 2

	2022	1	1	2022	6	2021	1	1	2021
			30				6	30	
				95,986.02					957,288.11

× 0.25%

=

× 0.25% ÷

6. 4. 10. 3

()

()

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

6.4.10.5.1

6.4.10.5.2

6.4.10.6

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	1,609,278.44		22,289.34		16,698,841.06		31,792.12	

2022 6 30

"

"

2021 6 30

6.4.10.7

6.4.10.8

4,133,957.70 (2021 6

30 4,058,347.90)

0.00

(2021 1 1 2021 6 30 0.00)

0.00 (2021 1 1 2021 6 30 0.00)

(2021 6 30 0.00)

6.4.11

6.4.12 (2022 6 30)

6.4.12.1 /

/

6.4.12.2

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.1

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2022 6 30	2021 12 31
A-1	-	-
A-1	-	-
	3,033,669.86	20,014,000.00
	3,033,669.86	20,014,000.00

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

	2022 6 30	2021 12 31
AAA	-	55,739,000.00
AAA	-	-
	-	20,322,000.00
	-	76,061,000.00

6. 4. 13. 2. 5

6. 4. 13. 2. 6

6. 4. 13. 3

6. 4. 13. 3. 1

6. 4. 13. 4

6. 4. 13. 4. 1

6. 4. 13. 4. 1. 1

2022	6	30	6	6	-1	1-5	5		
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	1,609,278.44	-	-	-	-	-	1,609,278.44
	4,192,570.57	-	-	-	-	-	4,192,570.57
	32,761.31	-	-	-	-	-	32,761.31
		-	3,033,669.86	-	-	23,202,457.80	26,236,127.66
		-	-	-	-	873.69	873.69
		-	-	-	-	9,001,292.05	9,001,292.05
	5,834,610.32	3,033,669.86	-	-	-	32,204,623.54	41,072,903.72
		-	-	-	-	5,208.25	5,208.25
		-	-	-	-	19,604.53	19,604.53
		-	-	-	-	8,168.55	8,168.55
		-	-	-	-	42.14	42.14
		-	-	-	-	154,761.59	154,761.59
		-	-	-	-	187,785.06	187,785.06
		-	-	-	-		
	5,834,610.32	3,033,669.86	-	-	-	32,016,838.48	40,885,118.66
2021 12 31	6	6 -1	1-5	5			
	15,420,963.47	-	-	-	-	-	15,420,963.47
	4,412,119.39	-	-	-	-	-	4,412,119.39
	75,962.38	-	-	-	-	-	75,962.38
	20,014,000.00	168,000.00	75,893,000.00	-	-	53,563,557.69	149,638,557.69
		-	-	-	-	417,612.10	417,612.10
		-	-	-	-	6,816.84	6,816.84
		-	-	-	-	1,789,708.56	1,789,708.56
	39,923,045.24	168,000.00	75,893,000.00	-	-	55,777,695.19	171,761,740.43
		-	-	-	-	8,514.89	8,514.89
		-	-	-	-	87,443.70	87,443.70
		-	-	-	-	36,434.87	36,434.87

	-	-	-	-	2,704.00	2,704.00
	-	-	-	-	310,765.48	310,765.48
	-	-	-	-	445,862.94	445,862.94
	39,923,045.24	168,000.00	75,893,000.00	-	55,331,832.25	171,315,877.49

6.4.13.4.1.2

		2022 6 30	2021 12 31
	27	4,378.86	570,088.25
	27	-4,378.86	-570,088.25

6.4.13.4.2

6.4.13.4.3

VaR(Value at Risk)

6 30

6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	23,202,457.80	56.75	53,563,557.69	31.27

	-	-	-	-
	3,033,669.86	7.42	96,075,000.00	56.08
	-	-	-	-
	-	-	-	-
	-	-	-	-
	26,236,127.66	64.17	149,638,557.69	87.35

6.4.13.4.3.2

	95%		
		2022 6 30	2021 12 31
	VaR 2.95%(2021 12 31 VaR 2.06%)	-1,205,617.07	-3,526,971.23

VaR

95%

2021

6.4.14

6.4.14.1

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6.4.14.2

6.4.14.2.1

	2022 6 30	2021 12 31
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	23,202,457.80	50,780,168.31
	3,033,669.86	96,080,504.49
	-	2,777,884.89
	26,236,127.66	149,638,557.69

6.4.14.2.2

	(
)	

6.4.14.3

2022 6 30	(2021 12 31)
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6.4.14.4

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6.4.15

§ 7

7.1

			%
1	23,202,457.80		56.49
	23,202,457.80		56.49
2	-		-
3	3,033,669.86		7.39
	3,033,669.86		7.39
	-		-
4	-		-
5	-		-
6	-		-
	-		-

7		5,801,849.01	14.13
8		9,034,927.05	22.00
9		41,072,903.72	100.00

7.2

7.2.1

			%
A		-	-
B		-	-
C		15,547,878.72	38.03
D		-	-
E		-	-
F		-	-
G		5,460,341.00	13.36
H		-	-
I		-	-
J		-	-
K		1,251,408.00	3.06
L		-	-
M		427,975.08	1.05
N		-	-
O		-	-
P		-	-
Q		514,855.00	1.26
R		-	-
S		-	-
		23,202,457.80	56.75

7.2.2

7.3

					%
1	603517		37,300	2,156,686.00	5.27

2	601111		131,500	1,526,715.00	3.73
3	002475		44,100	1,490,139.00	3.64
4	601975		335,900	1,353,677.00	3.31
5	600519		500	1,022,500.00	2.50
6	600233		49,900	1,017,461.00	2.49
7	600029		129,100	943,721.00	2.31
8	000858		4,400	888,492.00	2.17
9	002572		31,600	869,000.00	2.13
10	300573		5,000	766,600.00	1.88
11	603032		8,700	687,300.00	1.68
12	000568		2,600	641,004.00	1.57
13	002832		24,700	622,440.00	1.52
14	600026		59,900	618,767.00	1.51
15	002466		4,800	599,040.00	1.47
16	600132		3,600	527,760.00	1.29
17	000970		27,900	523,962.00	1.28
18	300015		11,500	514,855.00	1.26
19	002918		26,100	488,592.00	1.20
20	600309		4,900	475,251.00	1.16
21	688008		7,789	471,857.62	1.15
22	600600		4,500	467,640.00	1.14
23	300751		900	441,810.00	1.08
24	603816		7,670	434,352.10	1.06
25	688223		28,990	432,820.70	1.06
26	000002	A	21,100	432,550.00	1.06
27	688131		3,012	427,975.08	1.05
28	600325		54,200	410,294.00	1.00
29	600048		23,400	408,564.00	1.00
30	300696		9,000	395,550.00	0.97
31	603456		7,600	392,920.00	0.96
32	000768		12,700	384,683.00	0.94
33	002996		22,700	345,040.00	0.84
34	601089		1,066	22,439.30	0.05

7.4

7.4.1

2% 20

				(%)
1	300709		4,532,525.00	2.65
2	002008		3,084,069.00	1.80
3	600383		2,683,704.00	1.57
4	603517		2,486,797.00	1.45

5	601111		2,113,545.00	1.23
6	000002	A	1,856,177.00	1.08
7	600029		1,830,843.00	1.07
8	002352		1,762,671.00	1.03
9	600376		1,724,436.00	1.01
10	601166		1,704,610.00	1.00
11	688169		1,702,317.06	0.99
12	000858		1,567,733.00	0.92
13	300436		1,178,275.00	0.69
14	600026		1,173,416.00	0.68
15	600325		1,167,432.00	0.68
16	600132		1,165,975.00	0.68
17	300750		1,159,725.00	0.68
18	601975		1,157,046.00	0.68
19	601668		1,147,053.00	0.67
20	002317		1,126,297.00	0.66

" "

7.4.2

2% 20

				(%)
1	002120		4,870,257.00	2.84
2	300750		4,616,793.00	2.69
3	603128		4,208,890.15	2.46
4	300709		3,941,015.20	2.30
5	002415		3,685,587.00	2.15
6	600233		3,644,615.00	2.13
7	001979		3,609,047.00	2.11
8	000002	A	3,156,287.00	1.84
9	600048		2,994,228.00	1.75
10	002475		2,743,863.00	1.60
11	600383		2,560,907.31	1.49
12	002008		2,032,448.00	1.19
13	603236		2,006,854.00	1.17
14	601166		1,695,800.00	0.99
15	000858		1,675,158.00	0.98
16	601728		1,643,284.41	0.96
17	600376		1,637,217.00	0.96
18	603501		1,571,476.00	0.92
19	002352		1,446,640.00	0.84
20	000736		1,409,991.00	0.82

" "

7.4.3

	:
	74,092,239.07
	97,160,294.42

" " " "

7.5

			%
1		3,033,669.86	7.42
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		3,033,669.86	7.42

7.6

					%
1	019666	22 01	30,000	3,033,669.86	7.42

7.7

7.8

7.9

7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

7.12.2

7.12.3

1		32,761.31
2		9,001,292.05
3		-
4		-
5		873.69
6		-
7		-
8		-
9		9,034,927.05

7.12.4

7.12.5

7.12.6

§ 8

8.1

			%		%

909	31,621.06	24,418,901.22	84.95	4,324,641.18	15.05
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8.2

		%
	0.00	0.00

8.3

	0
	0

§ 9

2015 2 11	697,321,010.82
	115,318,817.60
	345,261.20
	86,920,536.40
	-
	28,743,542.40

§ 10**10.1****10.2****10.2.1**

2022 2 21

10.2.2**10.3**

10.4

10.5

10.6

10.7

10.7.1

			(%)		(%)	
	2	89,546,056.13	52.33	83,394.46	65.80	-
	1	81,568,390.85	47.67	43,338.53	34.20	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	48,739,618.60	100.00	45,700,000.00	100.00	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1			2022 1 13
2	4	2021	2022 1 24
3		2021	2022 1 24

4			2022 1 26
5			2022 2 8
6	" "		2022 2 16
7	" "	" "	2022 2 16
8			2022 2 23
9	"	"	2022 2 23
10			2022 3 3
11			2022 3 17
12		2021	2022 3 31
13		2021	2022 3 31
14	1	2022	2022 4 22
15		2022	2022 4 22

16			2022 4 25
17			2022 5 7
18			2022 5 11
19			2022 5 11
20			2022 5 25
21			2022 5 26
22			2022 6 8
23			2022 6 13
24			2022 6 15
25			2022 6 15
26			2022 6 30

27	2022 1		2022 6 30
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§ 11

11.1

20%

							%
		20%					
	1	2022 1 1 2022 6 30	24,418,432.82	0.00	0.00	24,418,432.82	84.95
1							
2							
3							

11.2

§ 12

12.1

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

12.2

12.3

2022 8 31