

500
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	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	7
§ 4	.....	9
4.1	.....	9
4.2	.....	11
4.3	.....	11
4.4	.....	12
4.5	.....	12
4.6	.....	12
4.7	.....	13
4.8	.....	13
§ 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	.....	39
7.1	.....	39
7.2	.....	39
7.3	.....	40
7.4	.....	45
7.5	.....	46
7.6	.....	46

7.7	.....	46
7.8	.....	46
7.9	.....	46
7.10	.....	46
7.11	.....	46
7.12	.....	47
§ 8	.....	47
8.1	.....	47
8.2	.....	48
8.3	.....	48
§ 9	.....	48
§ 10	.....	49
10.1	.....	49
10.2	.....	49
10.3	.....	49
10.4	.....	49
10.5	.....	49
10.6	.....	49
10.7	.....	49
10.8	.....	51
§ 11	.....	53
11.1	20%	53
11.2	.....	54
§ 12	.....	54
12.1	.....	54
12.2	.....	54
12.3	.....	54

§ 2

2.1

	500	
	500	
	004945	
	2017 8 30	
	188,408,682.10	
	500 A	500 C
	004945	013881
	183,484,146.99	4,924,535.11

2.2

	7.75%	0.5%
	80%	80%
		5%
	500 *95%+	() *5%

2.3

	021-61009999	021-60637102
	zhouyg@cxfund.com.cn	l i shen. zh@ccb.com
	4007005566	021-60637111

	021-61009800	021-60635778
	68 9	25
	9 68	1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

A	A	17 C
C		68 9

§ 3

3.1

3.1.1	(2022 1 1 -2022 6 30)
	500 A 500 C
	-32,377,129.76 -870,532.80
	-20,878,277.52 1,109,214.65
	-0.1167 0.1623
	-7.56% 10.78%
	-7.15% -7.34%
3.1.2	(2022 6 30)
	70,773,564.16 1,999,916.84
	0.3857 0.4061
	291,473,346.08 7,802,832.75
	1.5885 1.5845
3.1.3	(2022 6 30)
	58.85% -4.61%

1

2

3

3.2

3.2.1

500 A

	7.91%	1.00%	6.74%	1.05%	1.17%	-0.05%
	1.34%	1.58%	1.99%	1.66%	-0.65%	-0.08%
	-7.15%	1.47%	-11.65%	1.55%	4.50%	-0.08%
	-3.79%	1.25%	-4.83%	1.26%	1.04%	-0.01%
	75.37%	1.27%	29.13%	1.28%	46.24%	-0.01%
	58.85%	1.31%	1.34%	1.34%	57.51%	-0.03%

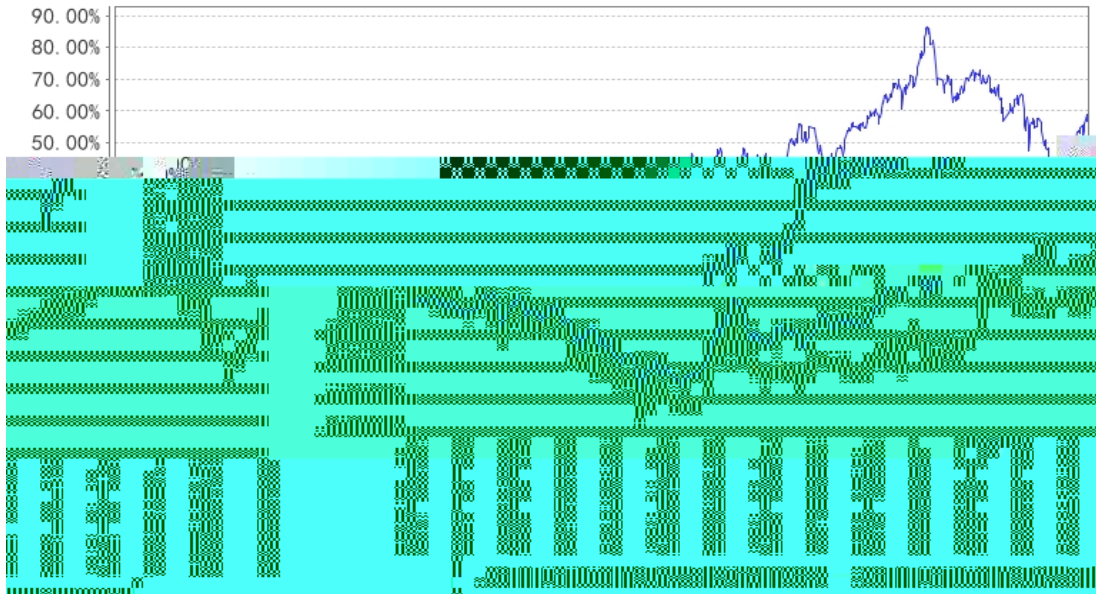
500 C

	7.87%	1.00%	6.74%	1.05%	1.13%	-0.05%
	1.24%	1.58%	1.99%	1.66%	-0.75%	-0.08%

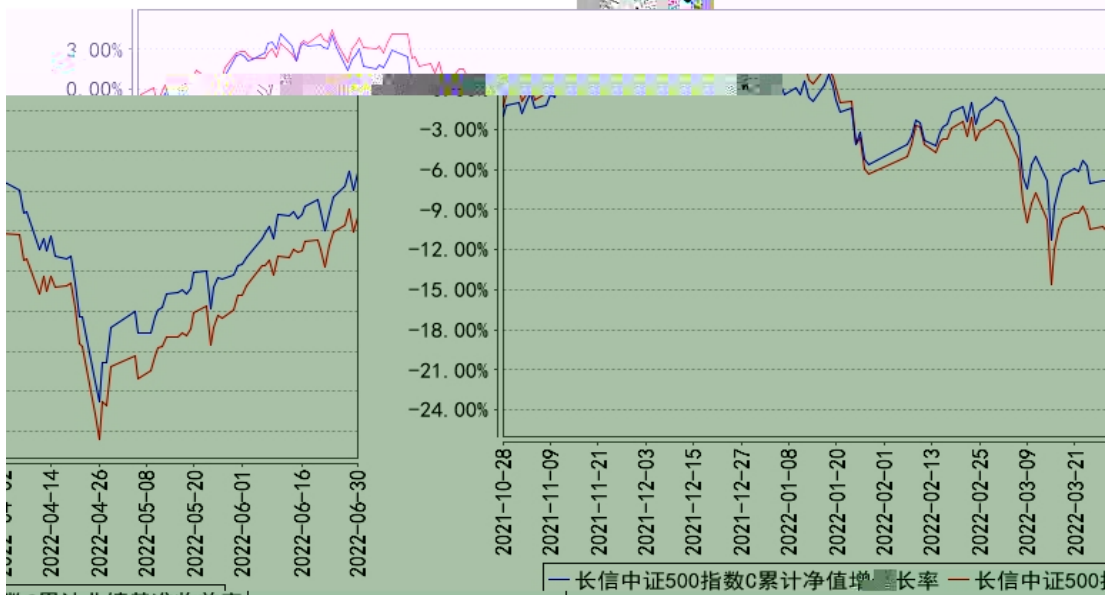
	-7.34%	1.47%	-11.65%	1.55%	4.31%	-0.08%
	-4.61%	1.31%	-7.94%	1.36%	3.33%	-0.05%

3.2.2

长信中证500指数A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



长信中证500指数C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 2021 10 28 500
A C
2 500 A 2017 8 30 2022 6 30

500 C 2021 10 28 2022 6 30
3 6

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 6 30

81

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

4.1.2

	500					
		2018			2016	9
		2	13	-	8	
	300					
						LOF

Alpha

4.4.2

2022	6	30	500	A	1.5885		
1.5885			500	A	-7.15%	500	C
1.5845			1.5845			500	C
-7.34%			-11.65%				

4.5

A

4.6

4.7

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

500

2022 6 30

		2022 6 30	2021 12 31
	6.4.7.1	19,360,080.14	19,744,174.11
		763,334.36	486,215.56
		88,571.99	56,040.05
	6.4.7.2	279,698,044.54	299,588,644.44
		279,698,044.54	299,588,644.44
		-	-
		-	-
		-	-
		-	-
		-	-

	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		1,278,365.03	294,583.67
		-	-
	6.4.7.8	-	2,759.94
		301,188,396.06	320,172,417.77
		2022 6 30	2021 12 31
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		103.09	-
		1,060,935.39	739,006.06
		199,096.00	212,177.61
		37,330.51	39,783.29
		7,615.88	1,479.78
		-	-
		-	-
		-	-
	6.4.7.9	607,136.36	593,434.67
		1,912,217.23	1,585,881.41
	6.4.7.10	188,408,682.10	186,211,175.64
	6.4.7.11	-	-
	6.4.7.12	110,867,496.73	132,375,360.72
		299,276,178.83	318,586,536.36
		301,188,396.06	320,172,417.77

1 2022 6 30 500 A 1.5885 500
C 1.5845 188,408,682.10 500 A
183,484,146.99 500 C 4,924,535.11

2 XBRL 3 <

>		2021	"	"	"
"	"	"	2022	"	"
"	2021	"	"	"	"
"	"	2022	"	"	"

6.2

500

2022 1 1 2022 6 30

		2022 1 1 2022 6 30	2021 1 1 2021 6 30
		-18,216,945.63	24,161,576.58
1.		45,567.69	27,763.70
	6.4.7.13	45,567.69	27,763.70
		-	-
		-	-
		-	-
		-	-
		-	-
2.	" -"	-31,778,331.02	24,154,660.98
	6.4.7.14	-34,898,598.94	21,916,209.28
		-	-
	6.4.7.15	-	-
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	3,120,267.92	2,238,451.70
		-	-
		-	-
3.	6.4.7.20	13,478,599.69	-125,295.52
	" -"		
4.	" -"		
		-	-
5.	6.4.7.21	37,218.01	104,447.42

		1,552,117.24	1,906,121.90
1	6.4.10.2.1	1,134,854.41	656,090.09
2	6.4.10.2.2	212,785.18	123,016.91
3	6.4.10.2.3	19,716.26	-
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		-	-
8	6.4.7.23	184,761.39	1,127,014.90
" -"		-19,769,062.87	22,255,454.68
		-	-
" -"		-19,769,062.87	22,255,454.68
		-	-
		-19,769,062.87	22,255,454.68

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

6.3

500

2022 1 1 2022 6 30

	2022 1 1 2022 6 30			
	186,211,175.64	-	132,375,360.72	318,586,536.36
	-	-	-	-
	-	-	-	-
	-	-	-	-
	186,211,175.64	-	132,375,360.72	318,586,536.36
	2,197,506.46	-	-21,507,863.99	-19,310,357.53

" -"				
	-	-	-19,769,062.87	-19,769,062.87
" -"	2,197,506.46	-	-1,738,801.12	458,705.34
1.	47,513,634.60	-	23,736,630.49	71,250,265.09
2.	-45,316,128.14	-	-25,475,431.61	-70,791,559.75
" -"	-	-	-	-
	-	-	-	-
	188,408,682.10	-	110,867,496.73	299,276,178.83
	2021 1 1 2021 6 30			
	145,930,812.59	-	67,427,886.04	213,358,698.63
	-	-	-	-
	-	-	-	-
	-	-	-	-
	145,930,812.59	-	67,427,886.04	213,358,698.63
" -"	-26,760,776.68	-	10,148,364.14	-16,612,412.54
	-	-	22,255,454.68	22,255,454.68
" -"	-26,760,776.68	-	-12,107,090.54	-38,867,867.22
1.	62,262,368.48	-	33,721,467.18	95,983,835.66

2.	-89,023,145.16	-	-45,828,557.72	-134,851,702.88
	-	-	-	-
" -"	-	-	-	-
	119,170,035.91	-	77,576,250.18	196,746,286.09

6.1 6.4

6.4

6.4.1

500

(" ")

500

(" ")

(

" ") [2017]1119

210,352,867.81

(

)

1700030

2017

8 30

2021 10 26

500

C

2021 10 28

C (" 500 C")

500 C

0.40%

A

(" "

500 A")

500 A

500

()
() ()
()
80%
80%
5% ()

500 × 95%+

() × 5%

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

(

)

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	
				19,744,174.11	486,215.56	
56,040.05	2,759.94		294,583.67			

-

	-		19,746,665.85
486,455.91	56,067.77	0.00	294,583.80
299,588,644.44			0.00
299,588,644.44			

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
	19,360,080.14
	19,357,468.37
	2,611.77
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	19,360,080.14

6.4.7.2

	2022 6 30			
	259,946,658.02	-	279,698,044.54	19,751,386.52
-	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	259,946,658.02	-	279,698,044.54	19,751,386.52

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
	-
	1,549.93
	-
	371,283.87
	371,283.87
	-
	-
	24,795.19
	59,507.37
	150,000.00
	607,136.36

6.4.7.10

500 A

	2022 1 1		2022 6 30	
	183,511,463.80		183,511,463.80	
	29,887,246.13		29,887,246.13	
" -"	-29,914,562.94		-29,914,562.94	
/		-		-
/		-		-
		-		-
" -"		-		-
	183,484,146.99		183,484,146.99	

500 C

	2022 1 1		2022 6 30	
	2,699,711.84		2,699,711.84	
	17,626,388.47		17,626,388.47	
" -"	-15,401,565.20		-15,401,565.20	
/		-		-
/		-		-
		-		-
" -"		-		-
	4,924,535.11		4,924,535.11	

()

()

6.4.7.11

6.4.7.12

500 A

	104,130,012.70	26,328,587.42	130,458,600.12
	-32,377,129.76	11,498,852.24	-20,878,277.52
	-979,318.78	-611,804.73	-1,591,123.51
	14,252,904.08	1,857,003.31	16,109,907.39
	-15,232,222.86	-2,468,808.04	-17,701,030.90
	-	-	-
	70,773,564.16	37,215,634.93	107,989,199.09

500 C

	1,594,642.88	322,117.72	1,916,760.60
	-870,532.80	1,979,747.45	1,109,214.65
	1,275,806.76	-1,423,484.37	-147,677.61
	7,536,284.08	90,439.02	7,626,723.10
	-6,260,477.32	-1,513,923.39	-7,774,400.71
	-	-	-
	1,999,916.84	878,380.80	2,878,297.64

6.4.7.13

	2022 1 1	2022 6 30
		35,897.09
		-
		-
		8,571.38
		1,099.22
		45,567.69

6.4.7.14**6.4.7.14.1** —

	2022 1 1	2022 6 30
		643,417,029.02
		676,836,384.17
		1,479,243.79
		-34,898,598.94

6.4.7.15**6.4.7.15.1****6.4.7.15.2** —**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
						3,120,267.92
						-
						-
						3,120,267.92

6. 4. 7. 20

	2022	1	1	2022	6	30
1.						13,478,599.69
						13,478,599.69
						-
						-
						-
						-
						-
2.						-
						-
3.						-
						-

	13,478,599.69
--	---------------

6.4.7.21

	2022 1 1	2022 6 30
		37,202.52
		15.49
		37,218.01

7

25%

6.4.7.22

6.4.7.23

	2022 1 1	2022 6 30
		24,795.19
		59,507.37
		-
-		100,000.00
		458.83
		184,761.39

1

× 0.016%

=

× 0.016%÷

5

2

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 30	2021 1 1 2021 6 30
	1,134,854.41	656,090.09
	276,068.11	171,480.20

× 0.80%

=

× 0.80% ÷

6. 4. 10. 2. 2

	2022 1 1	2022 6 30	2021 1 1	2021 6 30
		212,785.18		123,016.91
				× 0.15%
		=		× 0.15%÷

6. 4. 10. 2. 3

	2022 1 1			2022 6 30		
	500 A			500 C		
		-		9,755.96		9,755.96
		-		9,755.96		9,755.96
	2021 1 1			2021 6 30		
	500 A			500 C		
		-		-		-
		-		-		-

500 A × 0.40% = 500 C × 0.40%÷

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

	2022 1 1 30	2022 6 A	2022 1 1 30	2022 6 C
		500 A		500 C
30 2017 8		-		-
		0.00		-
/		204,288.75		-
		0.00		-
/		0.00		-
		204,288.75		-
		0.11%		-
	2021 1 1 30	2021 6 A	-	-
		500 A		500 C
30 2017 8		-		-
		-		-
/		-		-
		-		-
/		-		-
		-		-
		-		-

6.4.10.5.2

500 C

	2022 6 30		2021 12 31	
		%		%
	2,640,698.86	1.40	2,640,698.86	1.42

6.4.10.6

	2022 1 1		2022 6 30		2021 1 1		2021 6 30	
	19,360,080.14		35,897.09		13,853,668.22		22,646.67	

2022 6 30

" "

2021 6 30

6.4.10.7

6.4.10.8

6.4.11

6.4.12 (2022 6 30)

6.4.12.1 /

6.4.12.1.1										
300834		2022 1 6	6		55.57	30.03	187	10,391.59	5,615.61	-
301097		2022	6		52.37	47.83	219	11,469.03	10,474.77	-

		3 25								
301102		2022 3 15	6		39.88	31.09	257	10,249.16	7,990.13	-
301103		2022 3 14	6		42.50	32.02	251	8,202.50	8,037.02	-
301110		2022 3 4	6		63.10	39.85	143	9,023.30	5,698.55	-
301116		2022 1 10	6		11.40	20.46	577	6,577.80	11,805.42	-
301122		2022 1 19	6		50.31	70.37	197	9,911.07	13,862.89	-
301123		2022 1 14	6		37.23	25.39	259	9,642.57	6,576.01	-
301130		2022 2 16	6		22.55	37.70	237	5,344.35	8,934.90	-
301139		2022 6 30	1-6		38.46	38.46	3,108	119,533.68	119,533.68	-
301158		2022 1 7	6		15.64	20.38	379	5,927.56	7,724.02	-
301175		2022 6 30	1-6		3.82	3.82	30,997	118,408.54	118,408.54	-
301181		2022 2 11	6		40.25	30.59	202	8,130.50	6,179.18	-
301196		2022 1 4	6		64.08	37.52	106	6,792.48	3,977.12	-
301201		2022 1 12	6		72.69	71.54	157	11,412.33	11,231.78	-
301207		2022 2 10	6		56.88	56.42	151	8,588.88	8,519.42	-

301217		2022 1 20	6		17.27	14.83	731	12,624.37	10,840.73	-
301219		2022 3 10	6		173.98	87.82	86	8,351.04	7,552.52	-
301222		2022 3 2	6		33.98	28.96	238	8,087.24	6,892.48	-
301228		2022 1 21	6		20.08	20.34	373	7,489.84	7,586.82	-
301236		2022 3 8	6		72.88	31.38	323	15,669.20	10,135.74	-
301237		2022 3 16	6		56.69	41.86	170	9,637.30	7,116.20	-
301239		2022 6 22	1-6		33.65	33.65	3,352	112,794.80	112,794.80	-
301258		2022 3 21	6		48.30	41.68	144	6,955.20	6,001.92	-
301263		2022 3 22	6		19.93	31.38	394	7,852.42	12,363.72	-
688237		2022 6 24	1-6		41.27	41.27	2,535	104,619.45	104,619.45	-
688322		2022 6 30	1-6		30.99	30.99	4,723	146,365.77	146,365.77	-
688400		2022 6 27	1-6		21.93	21.93	4,340	95,176.20	95,176.20	-

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

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6. 4. 13. 2

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6. 4. 13. 2. 1

6. 4. 13. 2. 2

6. 4. 13. 2. 3

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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		
			19,360,080.14		-	-	-	-	19,360,080.14
			763,334.36		-	-	-	-	763,334.36
			88,571.99		-	-	-	-	88,571.99
			-		-	-	-	279,698,044.54	279,698,044.54
			-		-	-	-	1,278,365.03	1,278,365.03
			20,211,986.49		-	-	-	280,976,409.57	301,188,396.06
			-		-	-	-	1,060,935.39	1,060,935.39
			-		-	-	-	199,096.00	199,096.00
			-		-	-	-	37,330.51	37,330.51
			-		-	-	-	103.09	103.09
			-		-	-	-	7,615.88	7,615.88
			-		-	-	-	607,136.36	607,136.36
			-		-	-	-	1,912,217.23	1,912,217.23
			20,211,986.49		-	-	-	279,064,192.34	299,276,178.83
2021	12	31	6	6	-1	1-5	5		
			19,744,174.1		-	-	-	-	19,744,174.1

	1					1
	486,215.56	-	-	-	-	486,215.56
	56,040.05	-	-	-	-	56,040.05
	-	-	-	-	299,588,644.44	299,588,644.44
	994.04	-	-	-	293,589.63	294,583.67
	-	-	-	-	2,759.94	2,759.94
	20,287,423.76	-	-	-	299,884,994.01	320,172,417.77
	-	-	-	-	739,006.06	739,006.06
	-	-	-	-	212,177.61	212,177.61
	-	-	-	-	39,783.29	39,783.29
	-	-	-	-	1,479.78	1,479.78
	-	-	-	-	593,434.67	593,434.67
	-	-	-	-	1,585,881.41	1,585,881.41
	20,287,423.76	-	-	-	298,299,112.60	318,586,536.36

6.4.13.4.1.2

6.4.13.4.2

6.4.13.4.3

VaR (Value at Risk)

6.4.13.4.3.1

	2022 6 30		2021 12 31	
		%		%
	279,698,044.54	93.46	299,588,644.44	94.04
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	279,698,044.54	93.46	299,588,644.44	94.04

6.4.13.4.3.2

95%			
		2022 6 30	2021 12 31
VaR	5.12%(2021 12 31 VaR 4.78%)	-15,313,386.25	-15,218,509.26

VaR

95%

2021

6.4.14

6.4.14.1

--

6.4.14.2

6.4.14.2.1

	2022 6 30	2021 12 31
	278,816,029.15	296,441,560.87
	696,898.44	377,015.29
	185,116.95	2,770,068.28
	279,698,044.54	299,588,644.44

6.4.14.2.2

)	(
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6.4.14.3

2022 6 30	2021 12 31
-----------	------------

6.4.14.4

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6.4.15

§7

7.1

			%
1		279,698,044.54	92.86
		279,698,044.54	92.86
2		-	-
3		-	-

		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		20,123,414.50	6.68
8		1,366,937.02	0.45
9		301,188,396.06	100.00

7.2

7.2.1

			(%)
A		729,708.00	0.24
B		19,194,355.00	6.41
C		136,265,139.44	45.53
D		5,640,516.00	1.88
E		8,672,712.00	2.90
F		4,488,238.00	1.50
G		11,007,569.00	3.68
H		-	-
I		22,503,357.72	7.52
J		10,477,354.00	3.50
K		7,220,878.00	2.41
L		1,212.00	0.00
M		-	-
N		-	-
O		-	-
P		-	-
Q		1,666,960.00	0.56
R		1,998.00	0.00
S		3,600,495.00	1.20
		231,470,492.16	77.34

7.2.2

			(%)
A		-	-
B		2,833,014.00	0.95

C		24,786,011.60	8.28
D		2,576.00	0.00
E		-	-
F		3,126,624.72	1.04
G		-	-
H		-	-
I		8,201,130.35	2.74
J		3,030.40	0.00
K		-	-
L		9,027,288.13	3.02
M		7,586.82	0.00
N		119,458.54	0.04
O		-	-
P		-	-
Q		120,831.82	0.04
R		-	-
S		-	-
		48,227,552.38	16.11

7.2.3

7.3

7.3.1

					%
1	601615		177,900	6,013,020.00	2.01
2	002572		206,600	5,681,500.00	1.90
3	600256		538,600	5,676,844.00	1.90
4	600765		171,780	5,527,880.40	1.85
5	603613		60,900	5,395,740.00	1.80
6	600522		231,000	5,336,100.00	1.78
7	600233		250,600	5,109,734.00	1.71
8	002294		177,300	4,982,130.00	1.66
9	600325		656,000	4,965,920.00	1.66
10	300769		12,060	4,928,680.80	1.65
11	601717		341,400	4,919,574.00	1.64
12	600970		506,200	4,905,078.00	1.64
13	300363		62,800	4,897,772.00	1.64
14	300073		54,000	4,878,360.00	1.63
15	603868		64,300	4,870,725.00	1.63

16	300009		474,700	4,799,217.00	1.60
17	600566		175,000	4,753,000.00	1.59
18	603456		91,200	4,715,040.00	1.58
19	600141		104,500	4,596,955.00	1.54
20	600486		34,200	4,558,176.00	1.52
21	600153		343,400	4,488,238.00	1.50
22	002396		197,700	4,475,928.00	1.50
23	688099		43,814	4,425,214.00	1.48
24	603317		155,400	4,424,238.00	1.48
25	600901		854,700	4,384,611.00	1.47
26	002240		72,600	4,382,136.00	1.46
27	002624		304,800	4,379,976.00	1.46
28	002048		273,100	4,375,062.00	1.46
29	300482		107,400	4,372,254.00	1.46
30	300390		49,800	4,352,520.00	1.45
31	600985		297,400	4,330,144.00	1.45
32	600863		1,180,300	4,308,095.00	1.44
33	600536		105,900	4,298,481.00	1.44
34	600060		342,000	4,275,000.00	1.43
35	600705		1,223,900	4,234,694.00	1.41
36	000553	A	348,500	4,220,335.00	1.41
37	600582		861,800	4,119,404.00	1.38
38	600497		789,900	4,099,581.00	1.37
39	688122		43,909	4,048,409.80	1.35
40	000960		240,000	4,024,800.00	1.34
41	688777		54,897	3,994,305.72	1.33
42	000983		289,800	3,880,422.00	1.30
43	600039		357,800	3,767,634.00	1.26
44	601156		190,100	3,763,980.00	1.26
45	600673		400,500	3,600,495.00	1.20
46	600782		697,800	3,516,912.00	1.18
47	002422		173,700	3,248,190.00	1.09
48	002244		260,400	2,252,460.00	0.75
49	601872		370,200	2,132,352.00	0.71
50	002507		56,200	1,940,024.00	0.65
51	300699		28,500	1,677,795.00	0.56
52	300244		53,600	1,666,960.00	0.56
53	000988		58,500	1,355,445.00	0.45
54	600236		218,200	1,328,838.00	0.44
55	601555		185,000	1,282,050.00	0.43
56	603267		9,168	1,231,537.44	0.41
57	601699		82,500	1,206,150.00	0.40

58	600499		36,000	743,040.00	0.25
59	000998		43,800	729,708.00	0.24
60	601128		75,100	573,764.00	0.19
61	002384		200	4,586.00	0.00
62	688521		90	4,446.00	0.00
63	600487		200	2,908.00	0.00
64	000729		300	2,898.00	0.00
65	002223		100	2,566.00	0.00
66	600718		200	2,302.00	0.00
67	603379		100	2,225.00	0.00
68	600064		200	2,200.00	0.00
69	600021		200	2,050.00	0.00
70	600373		200	1,998.00	0.00
71	002797		300	1,923.00	0.00
72	600037		200	1,878.00	0.00
73	600066		200	1,730.00	0.00
74	000598		300	1,533.00	0.00
75	600216		100	1,365.00	0.00
76	600380		100	1,235.00	0.00
77	002155		100	1,214.00	0.00
78	601828		200	1,212.00	0.00
79	600717		300	1,203.00	0.00
80	002212		100	1,015.00	0.00
81	600282		300	945.00	0.00
82	600567		300	831.00	0.00
83	600737		100	752.00	0.00
84	000709		300	678.00	0.00
85	000959		100	476.00	0.00
86	601003		100	405.00	0.00
87	600808		100	379.00	0.00
88	000563	A	100	312.00	0.00
89	601866		100	300.00	0.00
90	600823		100	298.00	0.00

7.3.2

					%
1	688556		49,461	3,991,502.70	1.33
2	688058		61,320	3,330,902.40	1.11
3	002419		436,700	3,113,671.00	1.04
4	002878		160,700	3,101,510.00	1.04
5	600481		182,900	3,081,865.00	1.03

6	688037		21,200	3,073,364.00	1.03
7	603300		371,400	2,960,058.00	0.99
8	300662		57,000	2,957,730.00	0.99
9	000552		656,900	2,831,239.00	0.95
10	000933		215,400	2,817,432.00	0.94
11	300218		192,700	2,749,829.00	0.92
12	688196		34,698	2,671,746.00	0.89
13	300130		215,100	2,637,126.00	0.88
14	002555		117,400	2,492,402.00	0.83
15	600438		27,800	1,664,108.00	0.56
16	605358		18,072	1,217,691.36	0.41
17	688589		26,199	1,174,239.18	0.39
18	300170		116,100	1,046,061.00	0.35
19	300340		18,900	289,359.00	0.10
20	688322		4,723	146,365.77	0.05
21	301139		3,108	119,533.68	0.04
22	301175		30,997	118,408.54	0.04
23	301239		3,352	112,794.80	0.04
24	688237		2,535	104,619.45	0.03
25	688400		4,340	95,176.20	0.03
26	601089		1,749	36,816.45	0.01
27	688598		79	23,281.30	0.01
28	688368		130	20,781.80	0.01
29	301122		197	13,862.89	0.00
30	301263		394	12,363.72	0.00
31	301116		577	11,805.42	0.00
32	001268		409	11,337.48	0.00
33	301201		157	11,231.78	0.00
34	301217		731	10,840.73	0.00
35	301097		219	10,474.77	0.00
36	688357		92	10,344.48	0.00
37	301236		323	10,135.74	0.00
38	301130		237	8,934.90	0.00
39	688005		66	8,543.04	0.00
40	301207		151	8,519.42	0.00
41	301103		251	8,037.02	0.00
42	301102		257	7,990.13	0.00
43	301158		379	7,724.02	0.00
44	301228		373	7,586.82	0.00
45	301219		86	7,552.52	0.00
46	301237		170	7,116.20	0.00
47	301222		238	6,892.48	0.00

48	301123		259	6,576.01	0.00
49	301181		202	6,179.18	0.00
50	301258		144	6,001.92	0.00
51	301110		143	5,698.55	0.00
52	300834		187	5,615.61	0.00
53	301196		106	3,977.12	0.00
54	603180		100	3,096.00	0.00
55	600884		100	2,972.00	0.00
56	600168		400	2,576.00	0.00
57	601677		100	2,380.00	0.00
58	600587		100	2,025.00	0.00
59	603585		100	1,943.00	0.00
60	002839		360	1,904.40	0.00
61	300358		100	1,779.00	0.00
62	601001		100	1,775.00	0.00
63	002254		100	1,675.00	0.00
64	601339		300	1,524.00	0.00
65	600633		200	1,376.00	0.00
66	603067		100	1,253.00	0.00
67	002013		100	1,235.00	0.00
68	000877		100	1,230.00	0.00
69	600908		200	1,126.00	0.00
70	000035		200	1,050.00	0.00
71	002117		100	731.00	0.00
72	600710		100	590.00	0.00
73	688200		1	356.40	0.00

7.4

7.4.1

2% 20

				(%)
1	000960		9,200,343.00	2.89
2	600639		8,122,608.40	2.55
3	601128		8,029,740.00	2.52
4	603868		7,767,890.70	2.44
5	600141		7,387,400.00	2.32
6	002244		7,157,800.00	2.25
7	600160		6,126,420.50	1.92
8	002597		5,851,516.00	1.84
9	300699		5,756,316.00	1.81
10	600481		5,717,765.00	1.79
11	600867		5,712,394.00	1.79

12	002419		5,679,635.00	1.78
13	603267		5,501,739.60	1.73
14	300363		5,461,579.00	1.71
15	600862		5,450,008.98	1.71
16	000552		5,424,441.86	1.70
17	603355		5,304,368.00	1.66
18	300170		5,281,163.00	1.66
19	300681		5,280,516.00	1.66
20	600673		5,080,991.00	1.59

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7.4.2**2% 20**

				(%)
1	600446		9,675,380.48	3.04
2	601128		8,770,079.00	2.75
3	600639		7,975,117.60	2.50
4	603267		7,904,627.00	2.48
5	002821		7,586,280.00	2.38
6	000930		7,441,251.00	2.34
7	002709		7,278,450.00	2.28
8	601666		6,627,661.00	2.08
9	000686		6,429,004.80	2.02
10	000733		6,363,880.00	2.00
11	300037		6,281,190.40	1.97
12	600160		6,136,372.00	1.93
13	002244		5,895,722.50	1.85
14	601677		5,879,495.80	1.85
15	600643		5,852,475.49	1.84
16	600487		5,819,724.00	1.83
17	002597		5,789,425.00	1.82
18	600839		5,739,142.00	1.80
19	002180		5,603,615.00	1.76
20	002191		5,512,460.67	1.73

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7.4.3

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	643,467,184.58
	643,417,029.02

" " " "

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7.10

7.11

7.11.1

7.11.2

7.12

7.12.1

7.12.2

7.12.3

1		88,571.99
2		-
3		-
4		-
5		1,278,365.03
6		-

7		-
8		-
9		1,366,937.02

7.12.4

7.12.5

7.12.5.1

7.12.5.2

7.12.6

§ 8

8.1

				%		%
500 A	18,932	9,691.75	84,900,153.96	46.27	98,583,993.03	53.73
500 C	1,313	3,750.60	3,538,289.13	71.85	1,386,245.98	28.15
	20,245	9,306.43	88,438,443.09	46.94	99,970,239.01	53.06

8.2

			%
	500 A	893,611.54	0.49
	500 C	32,962.60	0.67

		926,574.14	0.49
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8.3

	500 A	10-50
	500 C	0
		10-50
	500 A	10-50
	500 C	0
		10-50

§ 9

	500 A	500 C
2017 8 30	210,352,867.81	-
	183,511,463.80	2,699,711.84
	29,887,246.13	17,626,388.47
	29,914,562.94	15,401,565.20
	-	-
	183,484,146.99	4,924,535.11

§ 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

			(%)		(%)	
	1	633,694,565.08	49.42	336,685.09	47.04	-
	1	245,973,308.82	19.18	155,282.91	21.70	-
	1	141,258,348.84	11.02	75,052.10	10.49	-
	1	127,064,551.70	9.91	67,511.03	9.43	-
	1	101,192,783.17	7.89	53,763.23	7.51	-
	1	33,006,164.00	2.57	27,438.65	3.83	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	2	-	-	-	-	-

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2

1998 29

2007 48

1

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2

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2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1				2022 1 13
2	2021	500 4		2022 1 24
3	2021			2022 1 24
4				2022 1 26
5				2022 2 8
6		500	2022 1	2022 2 15
7		"	"	2022 2 16
8	"		"	2022 2 16
9				2022 2 23
10	"		"	2022 2 23

11			2022 3 3
12			2022 3 17
13	500 2021		2022 3 31
14	2021		2022 3 31
15	500 2022 1		2022 4 22
16	2022		2022 4 22
17			2022 4 25
18			2022 5 7
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

§ 11

11.1

20%

		20%					%
1	2022 1 1 2022 6 30	57,776,172.87	0.00	0.00	57,776,172.87	30.67	
1							
2							

3

11.2

§ 12

12.1

1

2

500

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500

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500

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6

12.2

12.3

2022 8 31