

2022

2022 12 31

2023 3 31

§ 1

1.1

“ ”

2023 3 29

2022 1 1 2022 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	.....	6
3.1	.....	6
3.2	.....	8
3.3	.....	12
§ 4	.....	13
4.1	.....	13
4.2	.....	15
4.3	.....	15
4.4	.....	16
4.5	.....	17
4.6	.....	17
4.7	.....	18
4.8	.....	18
4.9	.....	18
§ 5	.....	19
5.1	.....	19
5.2	.....	19
5.3	.....	19
§ 6	.....	19
6.1	.....	19
6.2	.....	19
§ 7	.....	21
7.1	.....	21
7.2	.....	23
7.3	.....	24
7.4	.....	26
§ 8	.....	62

8.1	.....	62
8.2	.....	62
8.3	.....	63
8.4	.....	65
8.5	.....	67
8.6	.....	67
8.7	.....	68
8.8	.....	68
8.9	.....	68
8.10	.....	68
8.11	.....	68
8.12	.....	68
§ 9	.....	70
9.1	.....	70
9.2	.....	71
9.3	.....	71
§ 10	.....	71
§ 11	.....	72
11.1	.....	72
11.2	.....	72
11.3	.....	72
11.4	.....	72
11.5	.....	72
11.6	.....	72
11.7	.....	73
11.8	.....	75
§ 12	.....	79
12.1	20%	79
12.2	.....	80
§ 13	.....	80
13.1	.....	80
13.2	.....	80
13.3	.....	80

§ 2

2.1

	519979			
	2011 10 20			
	644,791,877.81			
		A	C	E
	CXNXA		-	-
	519979		015768	006397
	641,987,670.35		563,248.78	2,240,958.68

2022 5 25

A E C

2022 5

23

C

2.2

	300	*60%+	*20%+
		*20%	

2.3

		021-61009999	010-66060069
		zhouyg@cxfund.com.cn	tgxxpl@abchina.com

	4007005566	95599
	021-61009800	010-68121816
	68 9	69
	9 68	28 9
	200120	100031

2.4

	www.cxfund.com.cn
	68 9 28 F9

2.5

		100 50
	A C E	A 17 C E 68 9

§ 3

3.1

	2022	2022 5 25 ()-2022 12 31	2022	2021		2020	
3.1.1	A	C	E	A	E	A	E

					C			C	
	159,546,411. 95	-7,829,961 .44	2,623,723 .64	722,310,924. 49	-	5,035,913 .47	572,101,426. 31	-	2,446,821 .97
	-330,149,780 .48	-13,535,37 0.18	-3,917,18 0.57	-298,904,096 .69	-	-3,483,32 4.09	1,881,366,56 0.95	-	10,055,96 9.03
	-0.8966	-0.6897	-1.3106	-0.3673	-	-0.5172	1.6591	-	1.9798
	-37.42%	-28.79%	-56.42%	-11.68%	-	-17.65%	73.96%	-	87.14%
	-22.39%	0.98%	-22.38%	-9.56%	-	-9.55%	102.13%	-	101.84%
3.1. 2	2022			2021		2020			
	513,035,840. 03	445,581.76	1,483,605 .94	738,353,439. 30	-	12,231,95 7.22	524,472,756. 28	-	5,725,270 .00
	0.7991	0.7911	0.6620	1.2643	-	1.4532	0.4310	-	0.6706
	1,155,023,51 0.38	1,008,830. 54	3,724,564 .62	1,697,463,53 3.22	-	22,976,24 4.82	3,910,960,66 5.29	-	25,769,21 3.99

	1.7991	1.7911	1.6620	2.9066	-	2.7297	3.2140	-	3.0180
3.1. 3	2022			2021			2020		
	328.75%	0.98%	90.02%	452.45%	-	144.81%	510.87%	-	170.67%

1 C 2022 5 25 C

C C A C

2

3

4

3.2

3.2.1

A

	-4.00%	1.09%	3.72%	1.18%	-7.72%	-0.09%
	-10.11%	1.18%	-9.18%	0.98%	-0.93%	0.20%
	-22.39%	1.45%	-14.29%	1.09%	-8.10%	0.36%

	41.87%	1.73%	-1.66%	1.05%	43.53%	0.68%
	59.54%	1.62%	2.81%	1.04%	56.73%	0.58%
	328.75%	1.75%	58.71%	1.13%	270.04%	0.62%

C

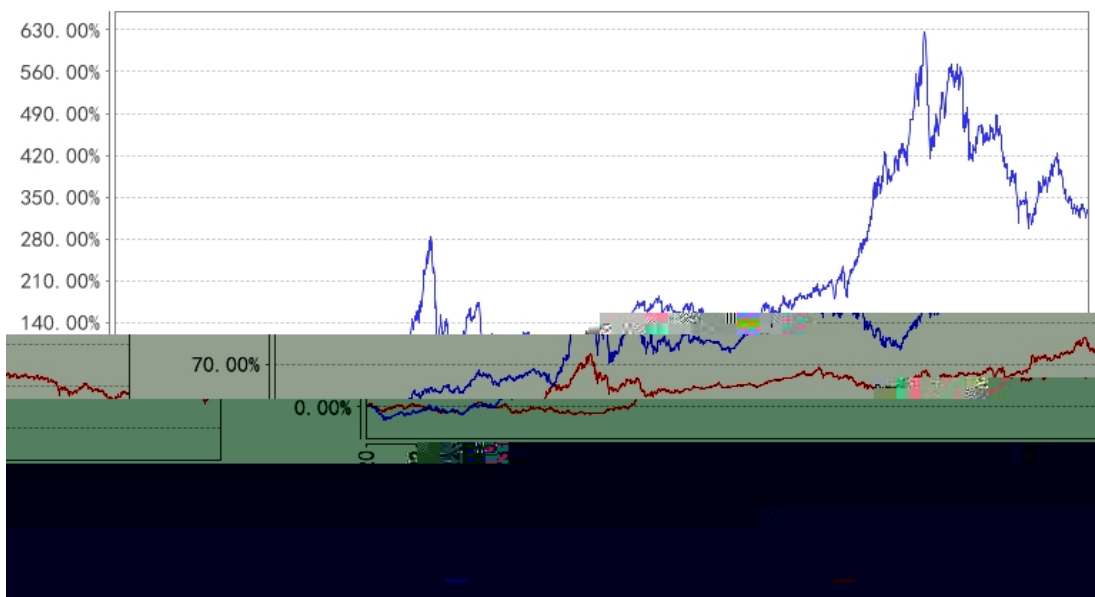
	-4.15%	1.09%	3.72%	1.18%	-7.87%	-0.09%
	-10.38%	1.18%	-9.18%	0.98%	-1.20%	0.20%
	0.98%	1.25%	-0.30%	0.97%	1.28%	0.28%

E

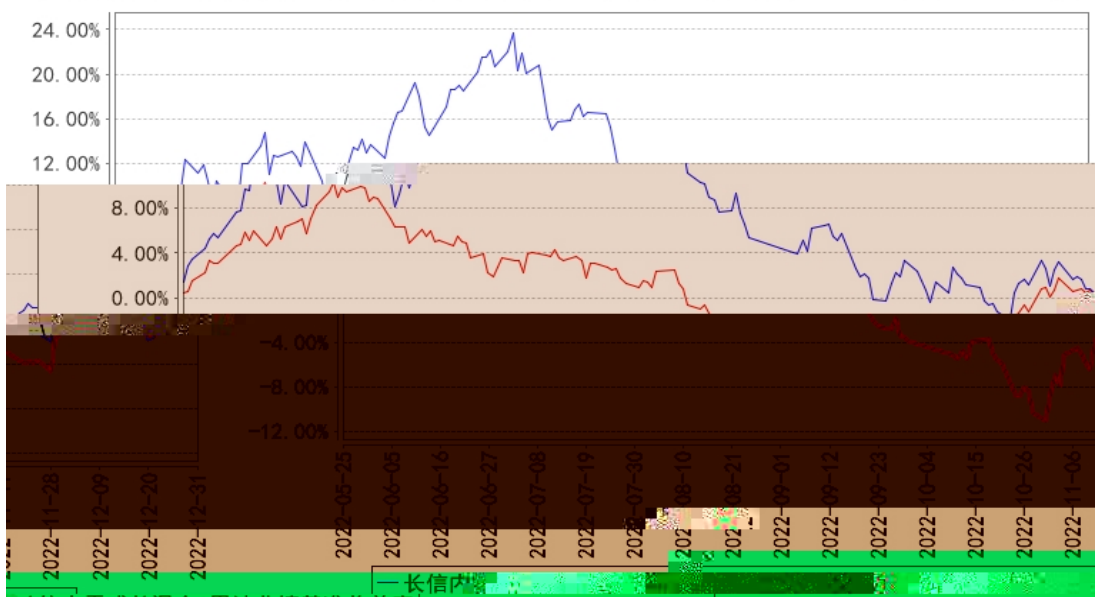
	-3.99%	1.09%	3.72%	1.18%	-7.71%	-0.09%
	-10.10%	1.18%	-9.18%	0.98%	-0.92%	0.20%
	-22.38%	1.45%	-14.29%	1.09%	-8.09%	0.36%
	41.70%	1.73%	-1.66%	1.05%	43.36%	0.68%
	90.02%	1.64%	20.28%	1.05%	69.74%	0.59%

3.2.2

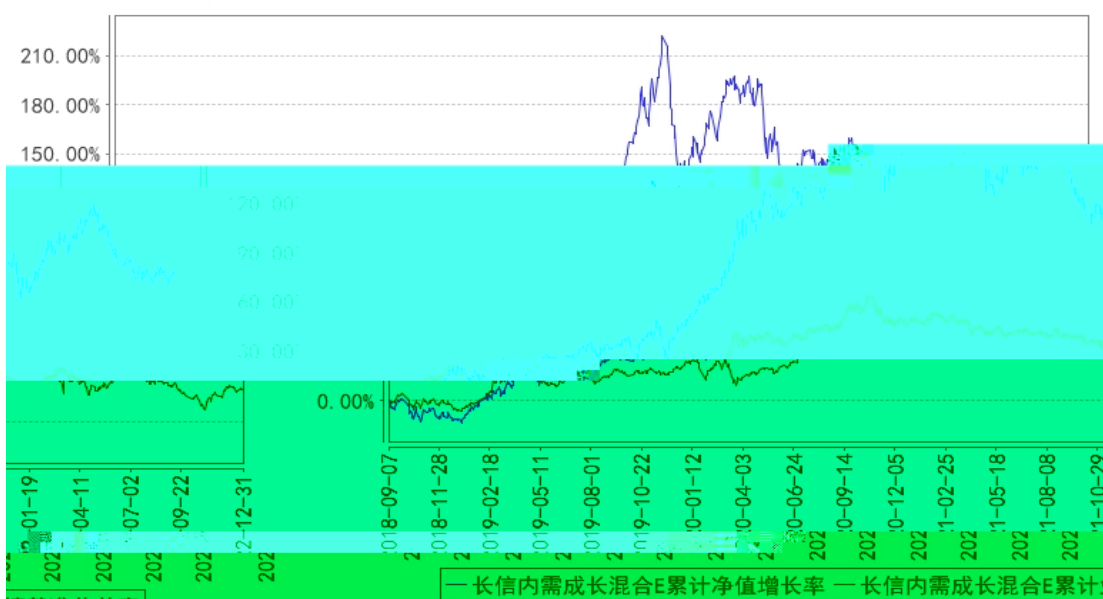
长信内需成长混合A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



长信内需成长混合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



长信内需成长混合E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

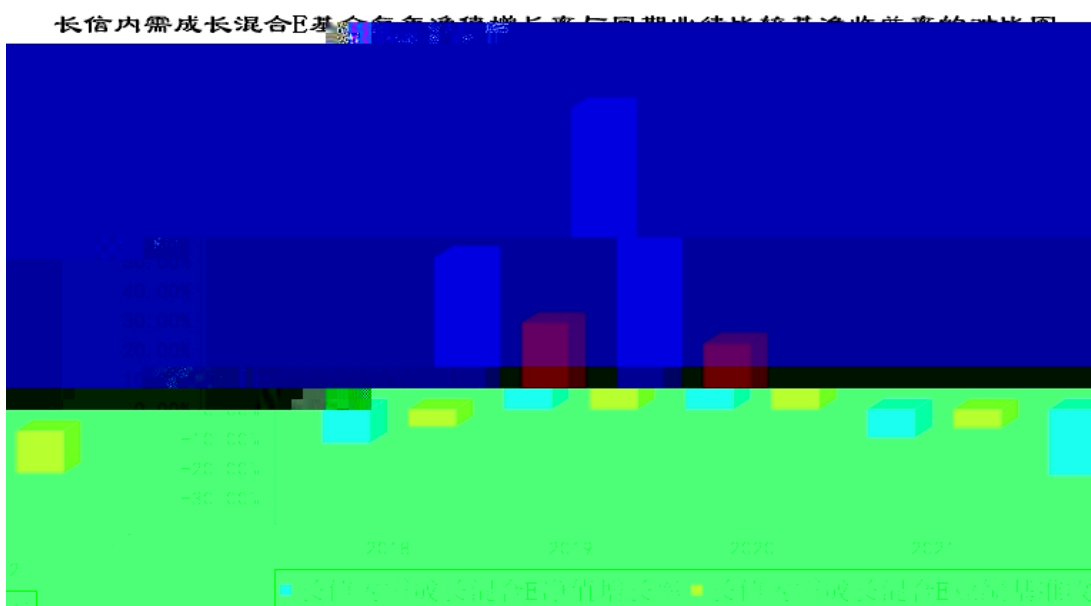
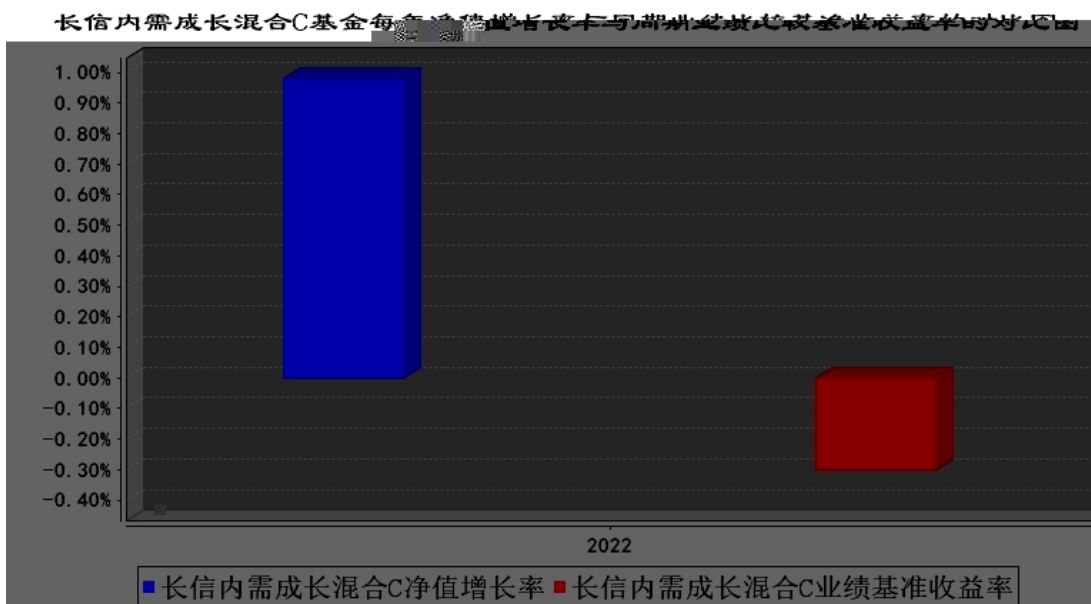


1	2018	9	7						
	A		E			2022	5	25	
		C							
2	A			2011	10	20	2022	12	31
E	2018	9	7			2022	12	31	
C	2022	5	25			2022	12	31	
3									
				6					

3.2.3

长信内需成长混合A基金每年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





E	2018	9	7	2022	12	31
2018	E					
C	2022	5	25	2022	12	
31	2022	E				
A	2018	1	1	2022	12	31

3.3

		A			
	10				

2022	4.500	226,853,939.47	46,051,266.22	272,905,205.69	-
2021	-	-	-	-	-
2020	0.820	59,730,167.06	31,132,569.70	90,862,736.76	-
	5.320	286,584,106.53	77,183,835.92	363,767,942.45	-

C

	10				
2022	4.500	378.84	201,378.32	201,757.16	-
	4.500	378.84	201,378.32	201,757.16	-

E

	10				
2022	4.500	819,427.80	147,215.26	966,643.06	-
2021	-	-	-	-	-
2020	1.300	228,217.59	59,776.65	287,994.24	-
	5.800	1,047,645.39	206,991.91	1,254,637.30	-

4.8

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2022 12 31

85

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF

FOF

30

50

4.1.2

		2022 2 25	-	12	2011 9	2013 3	2019 1	
		2017 11 2	2022 2 25	15				

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

2023

4.4.2

	2022	12	31		A		1.7991		
3.1011					A		-22.39%		
-14.29%				C		1.7911		2.2411	
				C		0.98%		-0.30%	
E						1.6620		2.3820	E
						-22.38%		-14.29%	

4.5

" "

TMT

4.6

4.7

4.8

					2022	12	23
A	10	4.500	C	10			4.500
E	10	4.500					

4.9

§ 5

5.1

2022 1 1 2022 12 31

5.2

5.3

§ 6

6.1

--	--

	2023 61399737_B16

6.2

	2022 12 31 2022
	2022 12 31
	2022
	" "
	-
	-

	7.4.7.1	44,637,727.91	30,031,845.80
		9,530,190.61	-
		567,756.06	144,609.11
	7.4.7.2	1,134,255,257.90	1,691,881,162.01
		1,073,051,800.36	1,599,972,154.01
		-	-
		61,203,457.54	91,909,008.00
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		2,802,757.89	268,691.66
		-	-
	7.4.7.8	-	1,932,810.24
		1,191,793,690.37	1,724,259,118.82
		2022 12 31	2021 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		26,731,628.31	28.50
		83,949.38	678,629.68
		1,715,821.41	2,241,395.49
		285,970.23	373,565.89
		18,410.37	-
		-	-
		-	36.21
		-	-
		-	-
	7.4.7.9	3,201,005.13	525,685.01
		32,036,784.83	3,819,340.78

	7.4.7.10	644,791,877.81	592,420,736.35
	7.4.7.11	-	-
	7.4.7.12	514,965,027.73	1,128,019,041.69
		1,159,756,905.54	1,720,439,778.04
		1,191,793,690.37	1,724,259,118.82

1	2022	12	31	A	1.7991
C	1.7911			E	1.6620
644,791,877.81				A	641,987,670.35
563,248.78				E	2,240,958.68
2				XBRL	3 <
>			2021	"	" "
"	"	"	2022	"	" "
"	2021		"	"	" "
"	"		2022	"	" "

7.2

2022 1 1 2022 12 31

		2022 1 1 2022 12 31	2021 1 1 2021 12 31
		-331,035,305.03	-250,431,892.62
1.		389,863.49	3,839,555.44
	7.4.7.13	389,863.49	293,520.70
		-	3,546,034.74
		-	-
		-	-
		-	-
2.	" -"	169,808,101.54	771,124,379.80
	7.4.7.14	157,236,171.22	757,433,813.69
		-	-
	7.4.7.15	1,047,336.56	227,091.85

	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	11,524,593.76	13,463,474.26
		-	-
		-	-
3.	7.4.7.20	-501,942,505.38	-1,029,734,258.74
4.	" -"	-	-
5.	7.4.7.21	709,235.32	4,338,430.88
		16,567,026.20	51,955,528.16
1	7.4.10.2.1	13,847,629.21	39,153,609.83
2	7.4.10.2.2	2,307,938.14	6,525,601.55
3	7.4.10.2.3	175,059.43	-
4		-	-
5		-	13,091.30
		-	13,091.30
6	7.4.7.22	-	-
7		4.53	12.69
8	7.4.7.23	236,394.89	6,263,212.79
" -"		-347,602,331.23	-302,387,420.78
		-	-
" -"		-347,602,331.23	-302,387,420.78
		-	-
		-347,602,331.23	-302,387,420.78

XBRL 3 < >

2021

" " " "

" "

2022

" " " "

7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	592,420,736.35	-	1,128,019,041.69	1,720,439,778.04
	-	-	-	-
	-	-	-	-
	-	-	-	-
	592,420,736.35	-	1,128,019,041.69	1,720,439,778.04
" _"	52,371,141.46	-	-613,054,013.96	-560,682,872.50
	-	-	-347,602,331.23	-347,602,331.23
" _"	52,371,141.46	-	8,621,923.18	60,993,064.64
1.	483,462,478.26	-	640,917,292.87	1,124,379,771.13
2.	-431,091,336.80	-	-632,295,369.69	-1,063,386,706.49
" _"	-	-	-274,073,605.91	-274,073,605.91
	-	-	-	-
	644,791,877.81	-	514,965,027.73	1,159,756,905.54

	2021 1 1		2021 12 31	
	1,225,452,041.06	-	2,711,277,838.22	3,936,729,879.28
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,225,452,041.06	-	2,711,277,838.22	3,936,729,879.28
" -"	-633,031,304.71	-	-1,583,258,796.53	-2,216,290,101.24
	-	-	-302,387,420.78	-302,387,420.78
" -"	-633,031,304.71	-	-1,280,871,375.75	-1,913,902,680.46
1.	481,647,054.96	-	1,080,912,528.75	1,562,559,583.71
2.	-1,114,678,359.67	-	-2,361,783,904.50	-3,476,462,264.17
	-	-	-	-
" -"	-	-	-	-
	-	-	-	-
	592,420,736.35	-	1,128,019,041.69	1,720,439,778.04

7.1 7.4

7.4

7.4.1

" ")

" " [2011]439

2011 10 20

355,399,768.39

2014 8 8

2015 8 7

2018 9 7

A

E

2022 5 25

A E

C

/

A

E

C

50% 80% 60%-95% 5%

300 *60%+ *20%+ *20%

7.4.2

—

“ ”

2

3

XBRL 3 < >

7.4.3

2022 12 31

2022

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 / ()

(1)

(2)

/

(3)

(4)

(5)

(6)

(7)

7.4.4.10

7.4.4.11

(1)

(2)

6

30%

3

(3)

(4)

(5)

15

(6)

(7)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

7.4.5

7.4.5.1

22 — 23 —
24 — 37 —

"

"

2022 1 1

2022 < >

[2022]14

" " " "

" " " " " " " "

" " " " " "

" "

" "

" " " "

2022 1 1

2021 12 31

30,031,845.80

18,025.99

0.00

2022 1 1

30,049,871.79

	2021	12	31		144,609.11
				71.61	
0.00					2022 1 1
	144,680.72				
	2021	12	31		268,691.66
				0.20	
0.00					2022 1 1
	268,691.86				
	2021	12	31		1,932,810.24
				18,025.99	
71.61					1,914,712.44
	0.20				
	2021	12	31		
1,691,881,162.01					1,914,712.44
	2022	1	1		
1,693,795,874.45					

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

3%

2018 1 1

[2017]90

7.4.6.3

2011

7.4.6.4

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

7.4.6.6

[2014]81

[2016]127

7.4.7

7.4.7.1

	2022	12	31	2021	12	31
			44,637,727.91			30,031,845.80
			44,599,082.68			30,031,845.80
			38,645.23			-
			-			-
			-			-
			-			-
			-			-
			-			-
1			-			-
1-3			-			-
3			-			-
			-			-
			-			-
			-			-
			-			-
			44,637,727.91			30,031,845.80

7.4.7.2

		2022			
		12	31		
		1,019,220,163.92	-	1,073,051,800.36	53,831,636.44
	-	-	-	-	-
		20,187,450.00	324,443.84	20,528,443.84	16,550.00
		39,993,480.00	663,013.70	40,675,013.70	18,520.00
		60,180,930.00	987,457.54	61,203,457.54	35,070.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		1,079,401,093.92	987,457.54	1,134,255,257.90	53,866,706.44
		2021			
		12	31		

	1,044,174,964.48	-	1,599,972,154.01	555,797,189.53
-	-	-	-	-
	1,695,000.00	-	1,855,008.00	160,008.00
	90,201,985.71	-	90,054,000.00	-147,985.71
	91,896,985.71	-	91,909,008.00	12,022.29
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,136,071,950.19	-	1,691,881,162.01	555,809,211.82

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

	2022 12 31	2021 12 31
	-	1,932,810.24

	-	-
	-	-
	-	1,932,810.24

7.4.7.9

	2022 12 31	2021 12 31
	-	-
	74.19	796.84
	-	-
	2,876,430.94	190,388.17
	2,876,430.94	190,388.17
	-	-
	-	-
	4,500.00	4,500.00
	80,000.00	90,000.00
	240,000.00	240,000.00
	3,201,005.13	525,685.01

7.4.7.10

A

	2022 1 1	2022 12 31
	584,003,590.18	584,003,590.18
	443,615,136.67	443,615,136.67
" -"	-385,631,056.50	-385,631,056.50
/	-	-
/	-	-
	-	-
" -"	-	-
	641,987,670.35	641,987,670.35

C

	2022 5 25	2022 12 31
	-	-
	39,117,204.65	39,117,204.65
" -"	-38,553,955.87	-38,553,955.87
/	-	-
/	-	-
	-	-

" -"	-	-
	563,248.78	563,248.78

E

	2022 1 1			2022 12 31		
				8,417,146.17		8,417,146.17
				730,136.94		730,136.94
" -"				-6,906,324.43		-6,906,324.43
/				-		-
/				-		-
				-		-
" -"				-		-
				2,240,958.68		2,240,958.68

1

2

2022 5 23

C

2022 5 25

C

7.4.7.11

7.4.7.12

A

	738,353,439.30	375,106,503.74	1,113,459,943.04
	159,546,411.95	-489,696,192.43	-330,149,780.48
	195,862,465.57	-193,231,582.41	2,630,883.16
	790,313,403.06	-214,629,465.84	575,683,937.22
	-594,450,937.49	21,397,883.43	-573,053,054.06
	-272,905,205.69	-	-272,905,205.69
	820,857,111.13	-307,821,271.10	513,035,840.03

C

	-	-	-
	-7,829,961.44	-5,705,408.74	-13,535,370.18
	8,504,578.60	5,678,130.50	14,182,709.10
	59,876,353.19	4,498,102.36	64,374,455.55
	-51,371,774.59	1,180,028.14	-50,191,746.45
	-201,757.16	-	-201,757.16

	472,860.00	-27,278.24	445,581.76
--	------------	------------	------------

E

	12,231,957.22	2,327,141.43	14,559,098.65
	2,623,723.64	-6,540,904.21	-3,917,180.57
	-10,663,244.40	2,471,575.32	-8,191,669.08
	1,375,721.36	-516,821.26	858,900.10
	-12,038,965.76	2,988,396.58	-9,050,569.18
	-966,643.06	-	-966,643.06
	3,225,793.40	-1,742,187.46	1,483,605.94

7.4.7.13

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		217,936.97		239,314.04
		-		-
		-		-
		144,176.40		16,408.94
		27,750.12		37,797.72
		389,863.49		293,520.70

7.4.7.14

7.4.7.14.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		5,682,841,915.16		2,600,466,748.44
		5,509,394,822.00		1,843,032,934.75
		16,210,921.94		-
		157,236,171.22		757,433,813.69

7.4.7.15

7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		1,129,830.33		-

---	-82,493.77	227,091.85
---	-	-
---	-	-
	1,047,336.56	227,091.85

7.4.7.15.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		109,224,363.94		228,106,256.91
		106,896,451.21		223,397,296.15
		2,409,949.67		4,481,868.91
		456.83		-
		-82,493.77		227,091.85

7.4.7.15.3

7.4.7.15.4

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1

7.4.7.18.2

7.4.7.19

	2022	1	1	2022	12	2021	1	1	2021	12
	31				31					
	11,524,593.76				13,463,474.26					
	-				-					
	-				-					
	11,524,593.76				13,463,474.26					

7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12	31	31	12	12	31	31	12
1.	-501,942,505.38			-1,029,734,258.74				
	-501,965,553.09			-1,029,417,249.59				
	23,047.71			-317,009.15				
	-			-				
	-			-				
	-			-				
	-			-				
2.	-			-				
	-			-				
3.	-			-				
	-			-				
	-501,942,505.38			-1,029,734,258.74				

7.4.7.21

	2022	1	1	2022	12	2021	1	1	2021
	31				31				
	458,463.50				4,063,815.63				
	250,771.82				274,615.25				
	709,235.32				4,338,430.88				

30

30

3

75%

3

6

50%

6

44

81

25%

7.4.7.22

7.4.7.23

	2022 1 1 31	2022 12 31	2021 1 1 31	2021 12 31
		80,000.00		90,000.00
		120,000.00		120,000.00
		-		-
		18,000.00		18,000.00
		18,394.89		59,036.43
		-		5,976,176.36
		236,394.89		6,263,212.79

7.4.8

7.4.8.1

7.4.8.2

7.4.9

" "	
" "	
" "	
" ")	
" ")	
" "	
")	
" "	
" "	

7.4.10

7.4.10.1

7.4.10.1.1

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
		%		%
	634,439,018.13	5.70	435,943,218.15	12.86

7.4.10.1.2

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	10,092,470.00	19.41	52,079,021.60		56.25	

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
		%		%
	425,541.04	5.39	390,010.58	13.56
	2021 1 1 2021 12 31			
		%		%
	405,989.42	14.45	-	-

7.4.10.2

7.4.10.2.1

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				13,847,629.21				39,153,609.83
				3,448,269.25				4,956,175.13

1.5%

$$= \quad \times 1.5\%$$

7.4.10.2.2

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				2,307,938.14				6,525,601.55

0.25%

$$= \quad \times 0.25\%$$

7.4.10.2.3

	2022				2021			
	1	1	12	31	1	1	12	31
	A	C	E		A	C	E	
	-	159,519.56	-	159,519.56	-	159,519.56	-	159,519.56
	-	159,519.56	-	159,519.56	-	159,519.56	-	159,519.56
	2021				2021			
	1	1	12	31	1	1	12	31
	A	C	E		A	C	E	
	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-

2022 5 25

C

A E

C

0.60%

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

	2022 1 1 2022 12 31	2022 5 25 2022 12 31	2022 1 1 2022 12 31
	A	C	E
2011 10 20	-	-	-
	-	-	-
/	4,519,992.25	-	-
	-	-	-

/		-	-	-	-
		4,519,992.25	-	-	-
		0.70%	-	-	-
	2021 1 1 2021 12 31	-	2021 1 1 2021 12 31		
	A	C	E		
2011 10 20		-	-	-	-
		-	-	-	-
/		-	-	-	-
		-	-	-	-
/		-	-	-	-
		-	-	-	-
		-	-	-	-

7.4.10.5.2

7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	44,637,727.91	217,936.97	30,031,845.80	239,314.04

2022 12 31

" " 2021 12 31

7.4.10.7

7.4.10.8

7.4.11

A								
				10				
1	2022 12 23	-	2022 12 23	4.500	226,853,9 39.47	46,051,266 .22	272,905,2 05.69	-
	-	-	-	4.500	226,853,9 39.47	46,051,266 .22	272,905,2 05.69	-
C								
				10				
1	2022 12 23	-	2022 12 23	4.500	378.84	201,378.32	201,757.1 6	-
	-	-	-	4.500	378.84	201,378.32	201,757.1 6	-
E								
				10				
1	2022 12 23	-	2022 12 23	4.500	819,427.8 0	147,215.26	966,643.0 6	-
	-	-	-	4.500	819,427.8 0	147,215.26	966,643.0 6	-

7.4.12 2022 12 31

7.4.12.1 /

7.4.12.1.1									

301095		2022 7 28	6		58.00	86.49	529	30,682.00	45,753.21	-
301115		2022 8 23	6		42.05	24.04	675	28,383.75	16,227.00	-
301121		2022 8 1	6		61.07	49.77	290	17,710.30	14,433.30	-
301132		2022 8 3	6		26.80	24.48	468	12,542.40	11,456.64	-
301139		2022 6 30	6		38.46	25.31	566	21,768.36	14,325.46	-
301152		2022 8 19	6		57.00	46.64	433	24,681.00	20,195.12	-
301161		2022 9 6	6		18.66	21.73	346	6,456.36	7,518.58	-
301165		2022 11 14	6		32.38	31.61	961	31,117.18	30,377.21	-
301171		2022 8 10	6		18.18	17.72	900	16,362.00	15,948.00	-
301175		2022 6 30	6		3.82	6.01	6,370	24,333.40	38,283.70	-
301195		2022 7 25	6		71.17	73.04	330	23,486.10	24,103.20	-
301197		2022 7 29	6		25.50	20.08	380	9,690.00	7,630.40	-
301227		2022 9 16	6		38.25	29.49	284	10,863.00	8,375.16	-
301239		2022 6	6		33.65	69.68	575	19,348.75	40,066.00	-

		22								
301265		2022 12 8	6		13.28	11.40	819	10,876.32	9,336.60	-
301269		2022 7 21	6		32.69	87.94	529	17,293.01	46,520.26	-
301270		2022 8 19	6		25.68	28.37	210	5,392.80	5,957.70	-
301273		2022 10 11	6		37.89	37.79	277	10,495.53	10,467.83	-
301280		2022 12 19	6		67.40	44.80	279	18,804.60	12,499.20	-
301285		2022 9 21	6		14.60	12.60	565	8,249.00	7,119.00	-
301300		2022 8 9	6		36.15	29.37	211	7,627.65	6,197.07	-
301308		2022 7 27	6		55.67	56.72	592	32,956.64	33,578.24	-
301313		2022 9 22	6		25.25	29.14	247	6,236.75	7,197.58	-
301318		2022 8 3	6		64.68	41.74	206	13,324.08	8,598.44	-
301319		2022 9 22	6		47.75	53.27	115	5,491.25	6,126.05	-
301328		2022 8 30	6		78.80	76.96	191	15,050.80	14,699.36	-
301330		2022 8 10	6		43.32	31.31	694	30,064.08	21,729.14	-
301338		2022 8	6		46.33	48.99	257	11,906.81	12,590.43	-

		8								
301339		2022 9 2	6		18.78	15.59	913	17,146.14	14,233.67	-
301356		2022 11 3	6		63.00	43.33	516	32,508.00	22,358.28	-
301361		2022 11 8	6		26.44	20.96	517	13,669.48	10,836.32	-
301366		2022 9 19	6		65.35	45.09	268	17,513.80	12,084.12	-
301388		2022 10 26	6		25.88	21.60	292	7,556.96	6,307.20	-
301396		2022 11 4	6		40.13	31.90	396	15,891.48	12,632.40	-
688041		2022 8 5	6		36.00	39.15	10,489	377,604.00	410,644.35	-
688205		2022 8 2	6		48.51	48.98	4,519	219,216.69	221,340.62	-
688271		2022 8 12	6		109.88	171.68	3,167	347,989.96	543,710.56	-
688381		2022 8 15	6		41.68	37.98	5,037	209,942.16	191,305.26	-
688403		2022 8 10	6		8.88	10.12	18,553	164,750.64	187,756.36	-
688525		2022 12 23	6		13.99	15.27	4,614	64,549.86	70,455.78	-

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

	2022 12 31	2021 12 31
A-1	-	-
A-1	-	-
	-	60,042,000.00
	-	60,042,000.00

7. 4. 13. 2. 2**7. 4. 13. 2. 3****7. 4. 13. 2. 4**

	2022 12 31	2021 12 31
AAA	-	1,855,008.00
AAA	-	-
	61,203,457.54	30,012,000.00
	61,203,457.54	31,867,008.00

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

2022 12 31	6	6 -1	1-5	5		
	44,637,727.91	-	-	-	-	44,637,727.91
	9,530,190.61	-	-	-	-	9,530,190.61
	567,756.06	-	-	-	-	567,756.06
	40,675,013.70	20,528,443. 84	-	-	1,073,051,800.36	1,134,255,257. .90
	2,635,912.19	-	-	-	166,845.70	2,802,757.89
	98,046,600.47	20,528,443. 84	-	-	1,073,218,646.06	1,191,793,690. .37

		-	-	-	-	83,949.38	83,949.38
		-	-	-	-	1,715,821.41	1,715,821.41
		-	-	-	-	285,970.23	285,970.23
		-	-	-	-	26,731,628.31	26,731,628.31
		-	-	-	-	18,410.37	18,410.37
		-	-	-	-	3,201,005.13	3,201,005.13
		-	-	-	-	32,036,784.83	32,036,784.83
	98,046,600.47	20,528,443.84	-	-	-	1,041,181,861.23	1,159,756,905.54
2021 12 31	6	6 -1	1-5	5			
	30,031,845.80	-	-	-	-	-	30,031,845.80
	144,609.11	-	-	-	-	-	144,609.11
	90,054,000.00	1,855,008.00	-	-	-	1,599,972,154.01	1,691,881,162.01
	298.21	-	-	-	-	268,393.45	268,691.66
	-	-	-	-	-	1,932,810.24	1,932,810.24
	120,230,753.12	1,855,008.00	-	-	-	1,602,173,357.70	1,724,259,118.82
	-	-	-	-	-	28.50	28.50
	-	-	-	-	-	678,629.68	678,629.68
	-	-	-	-	-	2,241,395.49	2,241,395.49
	-	-	-	-	-	373,565.89	373,565.89
	-	-	-	-	-	36.21	36.21
	-	-	-	-	-	525,685.01	525,685.01
	-	-	-	-	-	3,819,340.78	3,819,340.78
	120,230,753.12	1,855,008.00	-	-	-	1,598,354,016.92	1,720,439,778.04

7.4.13.4.1.2

		2022 12 31	2021 12 31
			31
	27	-59,810.19	-76,216.55
	27	59,810.19	76,216.55

7.4.13.4.2

7.4.13.4.2.1

	2022 12 31			
	-	498,084,225.56	-	498,084,225.56
	-	498,084,225.56	-	498,084,225.56
	-	-	-	-
	-	498,084,225.56	-	498,084,225.56
	2021 12 31			
	-	134,674,430.18	-	134,674,430.18
	-	134,674,430.18	-	134,674,430.18

	-	-	-	-
	-	134,674,430.18	-	134,674,430.18

7.4.13.4.2.2

		2022 12 31	2021 12 31
	5%	24,904,211.28	6,733,721.51
	5%	-24,904,211.28	-6,733,721.51

7.4.13.4.3

VaR(Value at Risk)

12 31

7.4.13.4.3.1

	2022 12 31	%	2021 12 31	%
	1,073,051,800.36	92.52	1,599,972,154.01	93.00
	-	-	-	-
	61,203,457.54	5.28	91,909,008.00	5.34
	-	-	-	-

	-	-	-	-
	-	-	-	-
	1,134,255,257.90	97.80	1,691,881,162.01	98.34

7.4.13.4.3.2

	95%		
		2022 12 31	2021 12 31
	VaR 5.18%(2021 12 31 VaR 4.94%)	-60,042,999.59	-110,984,279.32

VaR

95%

2021

7.4.14

7.4.14.1

--

7.4.14.2

7.4.14.2.1

	2022 12 31	2021 12 31
	1,070,850,825.56	1,596,531,403.86
	61,203,457.54	91,307,239.55
	2,200,974.80	4,042,518.60
	1,134,255,257.90	1,691,881,162.01

7.4.14.2.2

--

7.4.14.2.3

7.4.14.2.3.1

	2022 1 1			2022 12 31		
	-		4,042,518.60		4,042,518.60	
	-		1,959,533.09		1,959,533.09	
/	-		-		-	
	-		-		-	
	-		3,706,713.08		3,706,713.08	
	-		-94,363.81		-94,363.81	
	-		-94,363.81		-94,363.81	
	-		-		-	
	-		2,200,974.80		2,200,974.80	
	-		241,441.71		241,441.71	

	2021 1 1			2021 12 31		
	-		9,344,775.70		9,344,775.70	
	-		3,045,341.31		3,045,341.31	
/	-		-		-	
	-		-		-	
	-		8,654,948.18		8,654,948.18	

	-	307,349.77	307,349.77
	-	307,349.77	307,349.77
	-	-	-
	-	4,042,518.60	4,042,518.60
	-	997,177.29	997,177.29

7.4.14.2.3.2

				/	
	2,200,974.80			0.1891-0.9755	
				/	
	4,042,518.60			0.1717-2.7417	

7.4.14.3

7.4.14.4

7.4.15

7.4.15.1

7.4.15.2

§ 8

8.1

			%
1		1,073,051,800.36	90.04
		1,073,051,800.36	90.04
2		-	-
3		61,203,457.54	5.14
		61,203,457.54	5.14
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		54,167,918.52	4.55
8		3,370,513.95	0.28
9		1,191,793,690.37	100.00

498,084,225.56

42.95%

8.2

8.2.1

			%
A		-	-
B		-	-
C		308,562,696.22	26.61
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		153,717,701.88	13.25
J		57,316,000.00	4.94

K		-	-
L		-	-
M		14,014,027.00	1.21
N		38,283.70	0.00
O		-	-
P		-	-
Q		41,318,866.00	3.56
R		-	-
S		-	-
		574,967,574.80	49.58

8.2.2

		%
	23,260,750.80	2.01
	197,600,256.70	17.04
	16,080,199.91	1.39
	24,070,053.42	2.08
	91,435,117.20	7.88
	46,927,939.45	4.05
	-	-
	11,303,438.58	0.97
	87,406,469.50	7.54
	-	-
	-	-
	498,084,225.56	42.95

8.3

				%	
1	00388		200,000	60,242,128.80	5.19
2	00700		200,000	59,670,436.00	5.15
3	03690	-W	360,000	56,179,536.84	4.84
4	02313		500,000	39,214,553.00	3.38
5	02331		600,000	36,311,425.50	3.13
6	03968		800,000	31,192,988.40	2.69
7	000001		2,300,000	30,268,000.00	2.61
8	603032		340,000	29,838,400.00	2.57
9	002782		1,700,000	29,274,000.00	2.52
10	002475		900,000	28,575,000.00	2.46
11	600570		700,000	28,322,000.00	2.44
12	002493		2,300,000	28,290,000.00	2.44
13	300124		400,000	27,800,000.00	2.40
14	00941		600,000	27,736,033.50	2.39

15	300203		800,000	27,120,000.00	2.34
16	601825		4,600,000	27,048,000.00	2.33
17	002594		100,000	25,697,000.00	2.22
18	01548		1,100,000	24,417,535.45	2.11
19	00883		2,700,000	24,070,053.42	2.08
20	00175		2,300,000	23,421,539.40	2.02
21	01818		3,000,000	23,260,750.80	2.01
22	06078		450,000	22,510,404.00	1.94
23	688326		150,000	22,395,000.00	1.93
24	000516		1,700,000	20,808,000.00	1.79
25	301267		280,000	20,470,800.00	1.77
26	002180		360,000	18,680,400.00	1.61
27	688111		70,000	18,514,300.00	1.60
28	000400		900,000	17,973,000.00	1.55
29	603345		110,000	17,806,800.00	1.54
30	002043		1,600,000	17,376,000.00	1.50
31	00291		330,000	16,080,199.91	1.39
32	09987		40,000	15,685,821.20	1.35
33	06690		660,000	15,682,248.12	1.35
34	301333		170,000	13,997,800.00	1.21
35	300454		120,000	13,506,000.00	1.16
36	300687		400,000	11,800,000.00	1.02
37	003029		330,000	11,635,800.00	1.00
38	688232		200,000	11,412,000.00	0.98
39	688201		200,000	11,356,000.00	0.98
40	02013		1,900,000	11,303,438.58	0.97
41	00520		1,400,000	11,105,132.64	0.96
42	300379		500,000	10,215,000.00	0.88
43	688023		50,000	9,900,000.00	0.85
44	300451		1,200,000	9,492,000.00	0.82
45	002063		1,200,000	9,108,000.00	0.79
46	688536		30,000	8,262,300.00	0.71
47	688305		90,000	7,965,000.00	0.69
48	601882		300,000	7,860,000.00	0.68
49	688271		3,167	543,710.56	0.05
50	688041		10,489	410,644.35	0.04
51	688205		4,519	221,340.62	0.02
52	688381		5,037	191,305.26	0.02
53	688403		18,553	187,756.36	0.02
54	688525		4,614	70,455.78	0.01
55	301269		529	46,520.26	0.00
56	301095		529	45,753.21	0.00
57	301239		575	40,066.00	0.00

58	301175		6,370	38,283.70	0.00
59	301308		592	33,578.24	0.00
60	301165		961	30,377.21	0.00
61	301195		330	24,103.20	0.00
62	301356		516	22,358.28	0.00
63	301330		694	21,729.14	0.00
64	301152		433	20,195.12	0.00
65	301115		675	16,227.00	0.00
66	301171		900	15,948.00	0.00
67	301328		191	14,699.36	0.00
68	301121		290	14,433.30	0.00
69	301139		566	14,325.46	0.00
70	301339		913	14,233.67	0.00
71	301396		396	12,632.40	0.00
72	301338		257	12,590.43	0.00
73	301280		279	12,499.20	0.00
74	301366		268	12,084.12	0.00
75	301132		468	11,456.64	0.00
76	301361		517	10,836.32	0.00
77	301273		277	10,467.83	0.00
78	301265		819	9,336.60	0.00
79	301318		206	8,598.44	0.00
80	301227		284	8,375.16	0.00
81	301197		380	7,630.40	0.00
82	301161		346	7,518.58	0.00
83	301313		247	7,197.58	0.00
84	301285		565	7,119.00	0.00
85	301388		292	6,307.20	0.00
86	301300		211	6,197.07	0.00
87	301319		115	6,126.05	0.00
88	301270		210	5,957.70	0.00

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

				(%)
1	00700		125,956,334.89	7.32
2	300750		120,418,198.50	7.00
3	03690	-W	89,825,930.51	5.22
4	600026		81,583,030.00	4.74
5	00388		78,421,003.69	4.56
6	600256		77,380,421.54	4.50
7	000975		61,886,173.05	3.60

8	02331		60,258,907.63	3.50
9	00941		44,923,140.30	2.61
10	600941		12,795,279.00	0.74
11	600519		57,315,493.00	3.33
12	601988		55,800,000.00	3.24
13	002475		52,559,602.34	3.06
14	00883		52,446,735.17	3.05
15	600048		48,580,635.00	2.82
16	600809		46,080,731.80	2.68
17	00175		44,505,221.48	2.59
18	601939		43,939,004.00	2.55
19	02269		43,039,607.08	2.50
20	601398		42,426,002.00	2.47
21	600009		42,073,959.00	2.45
22	02313		41,810,803.32	2.43
23	601872		39,090,815.13	2.27
24	603032		38,444,385.00	2.23
25	601899		37,606,227.73	2.19
26	600497		36,752,331.00	2.14
27	01548		35,781,601.72	2.08
28	002782		34,643,518.70	2.01
29	300124		34,460,512.67	2.00

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8.4.2**2% 20**

				(%)
1	600809		180,052,434.78	10.47
2	600519		125,785,093.18	7.31
3	603369		123,355,932.38	7.17
4	000596		109,259,274.95	6.35
5	300750		103,948,030.46	6.04
6	603259		103,643,759.20	6.02
7	000858		98,340,587.00	5.72
8	600309		94,367,197.36	5.49
9	600256		92,957,612.40	5.40
10	600132		92,525,805.92	5.38
11	300015		87,514,913.43	5.09
12	02269		82,950,078.51	4.82
13	603345		82,871,702.00	4.82
14	600026		79,323,486.68	4.61
15	002475		73,723,405.83	4.29
16	300760		72,999,521.60	4.24
17	00700		65,629,558.63	3.81

18	000975		64,722,516.99	3.76
19	300595		63,457,172.01	3.69
20	09633		56,927,995.38	3.31
21	601988		56,486,047.40	3.28
22	603899		55,361,642.40	3.22
23	002027		47,411,991.19	2.76
24	601872		46,568,842.04	2.71
25	601939		43,922,807.00	2.55
26	601225		43,127,508.17	2.51
27	601398		42,810,000.00	2.49
28	600048		42,094,110.94	2.45
29	03690	-W	41,546,433.06	2.41
30	600009		36,591,349.00	2.13
31	600123		35,484,961.00	2.06
32	002466		35,467,479.00	2.06

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8.4.3

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	5,484,440,021.44
	5,682,841,915.16

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8.5

			%
1		-	-
2		-	-
3		61,203,457.54	5.28
		61,203,457.54	5.28
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		61,203,457.54	5.28

8.6

					%
1	200402	20 02	400,000	40,675,013.70	3.51

2	018008	1802	200,000	20,528,443.84	1.77
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8.12.3

1		567,756.06
2		-
3		-
4		-
5		2,802,757.89
6		-
7		-
8		-
9		3,370,513.95

8.12.4

8.12.5

8.12.6

§ 9

9.1

				%		%
A	37,817	16,976.17	429,503,318.50	66.90	212,484,351.85	33.10

C	4	140,812.20	562,128.77	99.80	1,120.01	0.20
E	206	10,878.44	0.00	0.00	2,240,958.68	100.00
	38,027	16,956.16	430,065,447.27	66.70	214,726,430.54	33.30

9.2

			%
	A	787,417.68	0.12
	C	442.91	0.08
	E	3,261.29	0.15
		791,121.88	0.12

9.3

	A	10-50
	C	0
	E	0
		10-50
	A	10-50
	C	0
	E	0
		10-50

§ 10

	A	C	E
10 20 2011	355,399,768.39	-	-
	584,003,590.18	-	8,417,146.17

	443,615,136.67	39,117,204.65	730,136.94
	385,631,056.50	38,553,955.87	6,906,324.43
	-	-	-
	641,987,670.35	563,248.78	2,240,958.68

C

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	2022 1 18

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11.6.3

			(%)		(%)	
	1	4,430,783,720.50	39.77	2,758,215.62	34.96	-
	1	1,838,055,363.36	16.50	1,160,368.46	14.71	-
	1	1,315,226,031.37	11.81	1,093,355.16	13.86	-
	1	737,971,308.38	6.62	687,271.71	8.71	-
	1	642,668,424.19	5.77	405,711.53	5.14	-
	2	634,439,018.13	5.70	425,541.04	5.39	-
	1	496,561,141.90	4.46	462,446.83	5.86	-
	1	478,680,350.72	4.30	397,926.48	5.04	-
	1	431,446,390.86	3.87	401,808.28	5.09	-
	1	133,846,769.97	1.20	97,883.12	1.24	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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11.6.4

		(%)		(%)		(%)
	25,094,445.50	48.27	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	16,800,788.90	32.32	-	-	-	-
	-	-	-	-	-	-
	10,092,470.00	19.41	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
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11.7

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 2 26
11			2022 2 26
12			2022 3 2
13			2022 3 3
14			2022 3 17
15	2021		2022 3 31
16	2021		2022 3 31
17	1 2022		2022 4 22
18	2022		2022 4 22
19			2022 4 25
20			2022 5 7

21			2022 5 11
22	C		2022 5 23
23			2022 5 23
24			2022 5 23
25			2022 5 23
26			2022 5 23
27	C		2022 5 23
28			2022 5 25
29			2022 5 26
30			2022 6 8
31			2022 6 13
32			2022 6 15
33			2022 6 15

34			2022 6 30
35	2	2022	2022 7 21
36	2022		2022 7 21
37			2022 8 4
38			2022 8 17
39			2022 8 17
40			2022 8 24
41		2022	2022 8 31
42	2022		2022 8 31
43			2022 9 2
44	APP		2022 9 28
45	3	2022	2022 10 26

46	2022		2022 10 26
47			2022 11 8
48	2022 1		2022 11 30
49			2022 12 1
50			2022 12 16
51			2022 12 21
52			2022 12 21
53			2022 12 22

§ 12

12.1

20%

		20%					
		20%					%
1	2022 11 18 2022 11 27 2022 12 14 2022 12 27	0.00	127, 130, 107.15	0.00	127, 130, 107.1 5	19.72	
2	2022 3 1 2022	84, 959, 20 5.55	0.00	84, 959, 20 5.55	0.00	0.00	

		3 8					
1							
2							
3							

12.2

§ 13

13.1

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