

2022

2022 12 31

2023 3 31

## § 1

1.1

2023 3 29

2022 1 1      2022 12 31

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	TMT	× 60%+	× 40%

## 2.3

		021-61009999	95559
		zhouyg@cxfund.com.cn	luzj@bankcomm.com
		4007005566	95559
		021-61009800	021-62701216
		68 9	188
		68	18
		9	
		200120	200336

## 2.4

		www.cxfund.com.cn
		68 9
		18

## 2.5

			222 30
	A	C	A 17 C 68 9

## § 3

## 3.1

3.1.1	2022		2021	2021 8 12 ( )-2021 12 31	2020
	A	C	A		A

				C			C
	-30,763,956.02	-155,030.52	37,877,020.64	-2,787.45	111,877,196.79	-	
	-44,833,254.72	-182,953.49	1,158,353.78	-11,059.37	112,024,494.95	-	
	-0.5141	-0.4654	0.0108	-0.1826	0.5023	-	
	-47.77%	-45.38%	0.77%	-13.02%	42.16%	-	
	-37.92%	-38.12%	-1.64%	-9.15%	59.48%	-	
3.1.2	2022		2021		2020		
	-12,657,858.41	-168,323.75	32,341,940.05	60,161.45	42,793,001.54	-	
	-0.1419	-0.1463	0.3816	0.3801	0.2564	-	
	76,517,338.68	982,068.23	117,089,025.76	218,456.13	234,614,619.40	-	
	0.858	0.854	1.382	1.380	1.405	-	
3.1.3	2022		2021		2020		
	-14.20%	-43.56%	38.20%	-9.15%	40.50%	-	

1

2

3

## 3.2

## 3.2.1

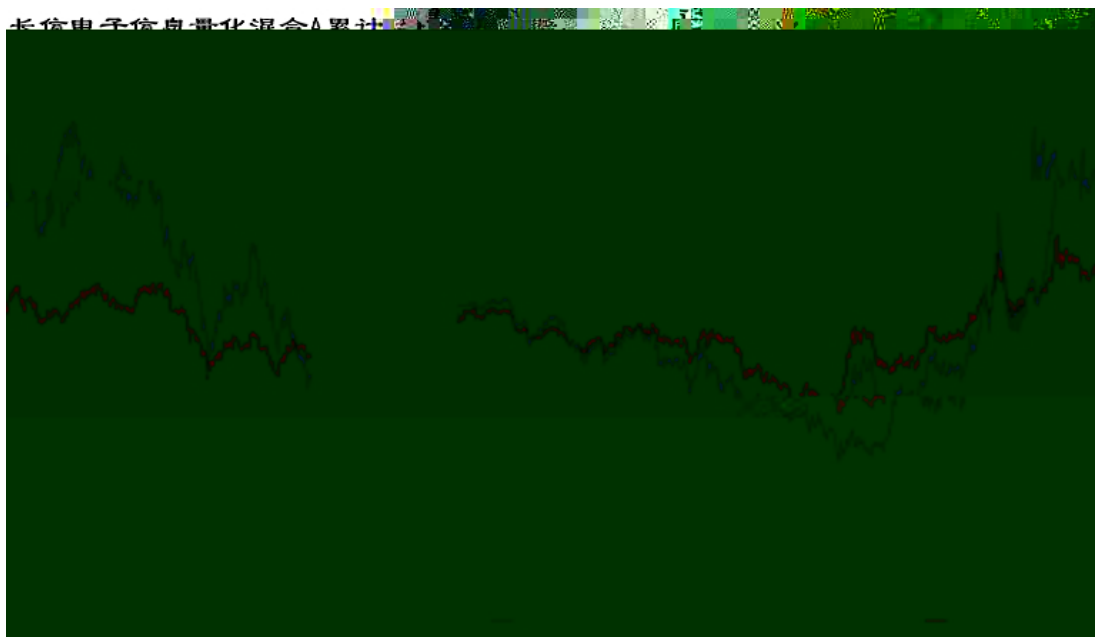
A

	-14.29%	1.84%	4.20%	0.89%	-18.49%	0.95%
	-23.67%	1.83%	-5.61%	0.86%	-18.06%	0.97%
	-37.92%	1.99%	-18.15%	0.99%	-19.77%	1.00%
	-2.61%	1.96%	-4.92%	1.00%	2.31%	0.96%
	2.88%	1.91%	2.79%	1.06%	0.09%	0.85%
	-14.20%	1.74%	-8.25%	0.98%	-5.95%	0.76%

C

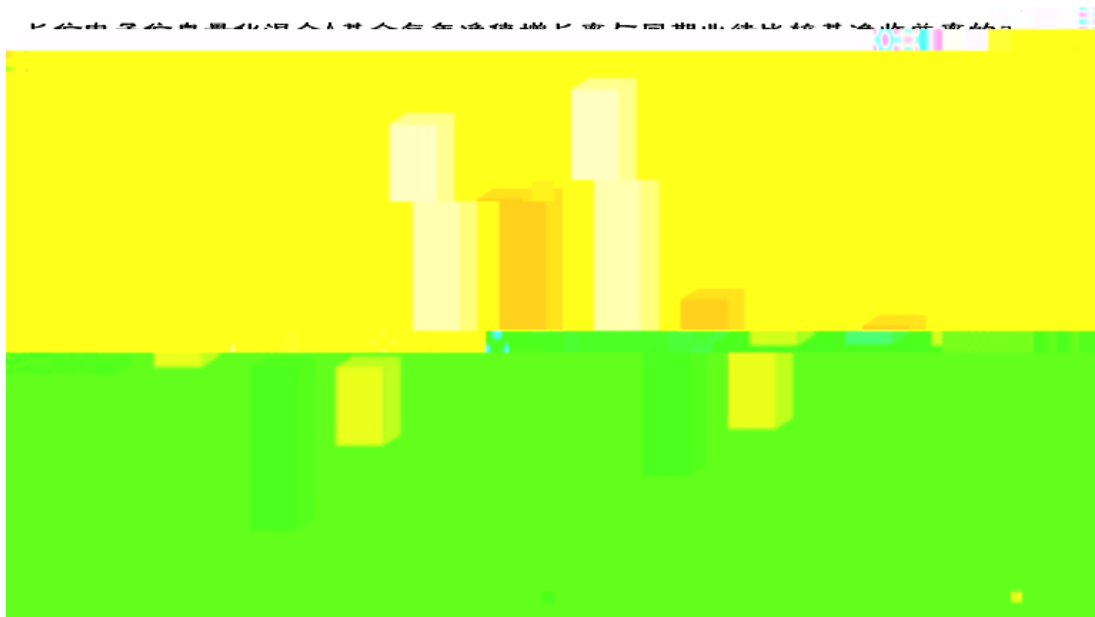
	-14.34%	1.83%	4.20%	0.89%	-18.54%	0.94%
	-23.82%	1.84%	-5.61%	0.86%	-18.21%	0.98%
	-38.12%	2.00%	-18.15%	0.99%	-19.97%	1.01%
	-43.56%	1.86%	-16.72%	0.92%	-26.84%	0.94%

3.2.2

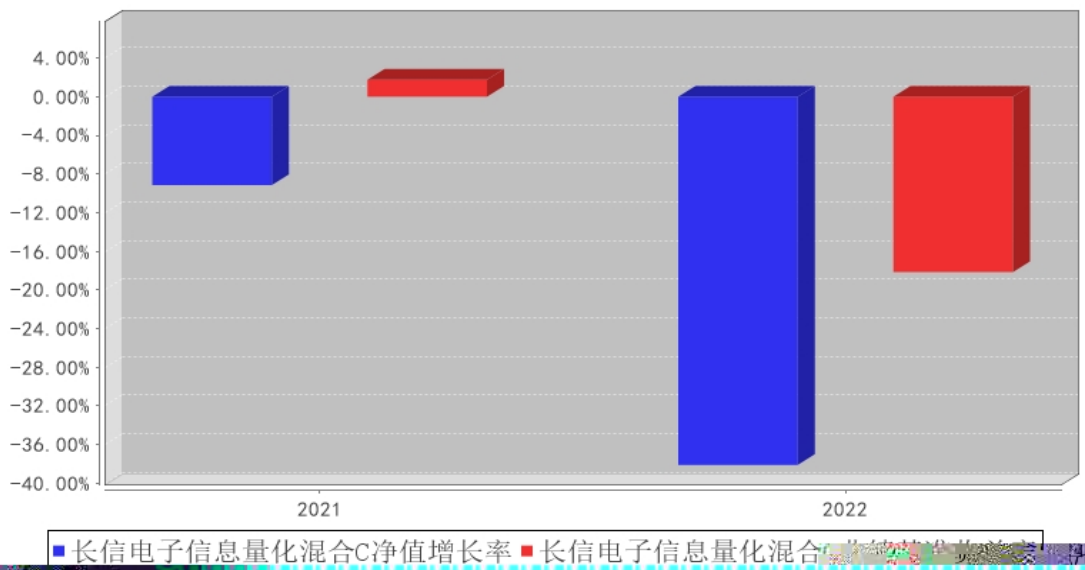


1		2021	8	12				
			A			C		
2			A		2016	7	27	2022 12 31
	C		2021	8	12			2022 12 31
3						6		

### 3.2.3



长信电子信息量化混合C基金每年净值增长率与同期业绩比较基准收益率的对比图



		C		2021	8	12	2022	12	
31	2021		C						
		A		2018	1	1	2022	12	31

### 3.3

§ 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

	LOF	2016 7 27	-	12	2010 7	LOF
					100	
					LOF LOF	



5 1

3

4

5

**4.3.2**

**4.3.3**

5%

**4.4**

**4.4.1**

2022

TMT

TMT 2022

**4.4.2**

2022 12 31 , A 0.858 ,  
 0.858 , A -37.92%  
 C 0.854 , 0.854 , C  
 -38.12%, -18.15%

**4.5**

2023

2023

alpha

**4.6**

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	( ) (23) P00826

6.2

	2022 12 31 2022 ( )
	2022 12 31 2022
	" "
	-
	-
	( " " ) 2022

	( )
	(1)
	(2)
	(3)
	(4)
	(5) ( )
	( )
	222 30

2023 3 28

## § 7

## 7.1

2022 12 31

		2022 12 31	2021 12 31
	7.4.7.1	8,024,547.11	3,371,288.78
		47,992.50	244,973.41
		33,318.01	41,929.87
	7.4.7.2	70,058,556.00	114,102,794.53
		70,058,556.00	109,101,794.53
		-	-
		-	5,001,000.00
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		224,111.66	71,029.26
		-	-
		207,596.72	115,232.31
		-	-
	7.4.7.8	-	115,605.25
		78,596,122.00	118,062,853.41
		2022 12 31	2021 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		522,241.08	-



		-	-
		-	-
		-	-
2.	" -"	-29,254,628.62	40,776,616.83
	7.4.7.14	-29,636,081.86	39,839,239.66
		-	-
	7.4.7.15	5,686.98	117,218.21
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	375,766.26	820,158.96
		-	-
		-	-
3.	" -"	-14,097,221.67	-36,726,938.78
4.	" -"	-	-
5.	" -"	134,805.89	809,973.58
	7.4.7.21	1,845,126.89	3,830,091.31
1	7.4.10.2.1	1,416,583.30	2,268,990.14
2	7.4.10.2.2	236,097.28	378,164.97
3	7.4.10.2.3	1,580.65	123.10
4		-	-
5		-	-
		-	-
6	7.4.7.22	-	-
7		-	0.69
8	7.4.7.23	190,865.66	1,182,812.41
" -"		-45,016,208.21	1,147,294.41
		-	-
" -"		-45,016,208.21	1,147,294.41
		-	-
		-45,016,208.21	1,147,294.41



	2021 1 1		2021 12 31	
	166,926,411.32	-	67,688,208.08	234,614,619.40
	-	-	-	-
	-	-	-	-
	-	-	-	-
	166,926,411.32	-	67,688,208.08	234,614,619.40
" - "	-82,021,030.93	-	-35,286,106.58	-117,307,137.51
	-	-	1,147,294.41	1,147,294.41
" - "	-82,021,030.93	-	-36,433,400.99	-118,454,431.92
1.	106,362,656.66	-	46,988,856.83	153,351,513.49
2.	-188,383,687.59	-	-83,422,257.82	-271,805,945.41
	-	-	-	-
" - "	-	-	-	-
	-	-	-	-
	84,905,380.39	-	32,402,101.50	117,307,481.89

7.1 7.4

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

7.4

7.4.1

( " " )

( " " )

( " " ) [2016]1196

891,999,358.96

( ) 2016 7 27

2021 8 10

C 2021 8 12

C ( " C" ) C

0.40% A (

" A" ) A

(

) (

) (

)

( )

0%-95% 80%

3%

5% (

) TMT

× 60%+ × 40%

7.4.2

—

( “

)

### 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

12

12

(

)

#### 7.4.4.5

(1)

(2)

(3)

#### 7.4.4.6

7.4.4.7

7.4.4.8

( )

( )

7.4.4.9 / ( )

(1)

(2)

( )

( )

( )

(3)

(4)

**7.4.4.10**

		1.50%	
		0.25%	
A	C		C
0.40%			

**7.4.4.11**

1) 12

3

2)

3)

4)

5)

**7.4.4.12**

7.4.4.13

(1)

(2)

(3)

7.4.4.14

(1)

( ) > ( [2017]6 )

<

(2)

)

[2017]13 )

(AMAC)

[2013]13 )

(

(

(

(3)

<

2015 1

>

( [2014]24 )

(

)

7.4.5

7.4.5.1

22 —

23 —

24 —

37 —

( " " )

2020

12 30

2022	1	1	2022	2021
				0.00
			3,371,288.78	244,973.41
41,929.87		115,605.25	115,232.31	
			-	
			-	
3,371,922.34		245,083.71	41,948.77	115,232.33
0.00				
		114,102,794.53		114,842.47
		114,217,637.00		
<b>7.4.5.2</b>				
<b>7.4.5.3</b>				
<b>7.4.6</b>				
			[2008]1	
	2008	9	18	
			[2012]85	
			2019	78
				[2015]101
				[2016]36
				[2016]46
				[2016]140

[2017]2

[2017]56

[2017]90

(1) ( )

2018 1 1

3%

(2)

(3)

1 ( 1 )

1 1 ( 1 ) 50%

1 20%

(4) A 0.10% ( )

(5)

## 7.4.7

## 7.4.7.1

	2022 12 31	2021 12 31
	8,024,547.11	3,371,288.78
	8,022,780.97	3,371,288.78
	1,766.14	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	-	-

		-	-
		-	-
		8,024,547.11	3,371,288.78

## 7.4.7.2

		2022 12 31			
		81,498,450.86	-	70,058,556.00	-11,439,894.86
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		81,498,450.86	-	70,058,556.00	-11,439,894.86
		2021 12 31			
		106,438,967.72	-	109,101,794.53	2,662,826.81
-		-	-	-	-
		5,006,500.00	-	5,001,000.00	-5,500.00
		-	-	-	-
		5,006,500.00	-	5,001,000.00	-5,500.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		111,445,467.72	-	114,102,794.53	2,657,326.81

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
	-	115,605.25
	-	-
	-	-
	-	115,605.25

## 7.4.7.9

	2022 12 31	2021 12 31
	-	-
	102.56	647.67
	-	-
	65,732.14	87,514.55
	65,732.14	87,514.55
	-	-
	-	-
	9,300.00	9,000.00
	30,000.00	50,000.00
	120,000.00	120,000.00
	225,134.70	267,162.22

## 7.4.7.10

A

	2022 1 1	2022 12 31

	84,747,085.71	84,747,085.71
	41,432,559.43	41,432,559.43
" -"	-37,004,448.05	-37,004,448.05
/	-	-
/	-	-
	-	-
" -"	-	-
	89,175,197.09	89,175,197.09

C

	2022 1 1			2022 12 31		
	158,294.68			158,294.68		
	2,275,644.32			2,275,644.32		
" -"	-1,283,547.02			-1,283,547.02		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	1,150,391.98			1,150,391.98		

( )

( )

## 7.4.7.11

## 7.4.7.12

A

	47,571,737.27	-15,229,797.22	32,341,940.05
	-30,763,956.02	-14,069,298.70	-44,833,254.72
	2,053,697.75	-2,220,241.49	-166,543.74
	15,825,940.87	-12,678,560.87	3,147,380.00
	-13,772,243.12	10,458,319.38	-3,313,923.74
	-	-	-
	18,861,479.00	-31,519,337.41	-12,657,858.41

C

	81,983.79	-21,822.34	60,161.45
	-155,030.52	-27,922.97	-182,953.49
	262,631.92	-308,163.63	-45,531.71

	603,200.14	-591,169.05	12,031.09
	-340,568.22	283,005.42	-57,562.80
	-	-	-
	189,585.19	-357,908.94	-168,323.75

## 7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
				42,273.48			73,851.77			
				-			-			
				-			-			
				3,161.02			4,283.96			
				528.58			1,153.23			
				45,963.08			79,288.96			

## 7.4.7.14

## 7.4.7.14.1

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				269,835,066.04				442,285,557.39
				298,708,152.92				402,446,317.73
				762,994.98				-
				-29,636,081.86				39,839,239.66

## 7.4.7.15

## 7.4.7.15.1

	2022	1	1	2022	12	2021	1	1	2021	12
				31				31		
---				15,336.98						-
---				-9,650.00					117,218.21	
---				-					-	
---				-					-	
				5,686.98					117,218.21	

## 7.4.7.15.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		10,253,500.00		541,335.09
		10,009,650.00		423,900.00
		253,500.00		216.88
		-		-
		-9,650.00		117,218.21

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 31	2021 1 1	2021 12 31
		375,766.26		820,158.96
		-		-
		-		-

	375,766.26	820,158.96
--	------------	------------

## 7.4.7.20

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
1.	-14,097,221.67	-36,726,938.78
	-14,102,721.67	-36,693,549.06
	5,500.00	-33,389.72
	-	-
	-	-
	-	-
	-	-
2.	-	-
	-	-
3.	-	-
	-	-
	-14,097,221.67	-36,726,938.78

## 7.4.7.21

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	132,098.21	724,179.22
	2,707.68	85,794.36
	134,805.89	809,973.58

30

30

3

75%

3

6

50%

6

25%

## 7.4.7.22

## 7.4.7.23

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	30,000.00	50,000.00
	120,000.00	120,000.00

	-	-
	37,200.00	36,000.00
	3,665.66	9,768.13
	-	967,044.28
	190,865.66	1,182,812.41

## 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		
					%					%		
	206,463,442.77			38.04			-			-		

## 7.4.10.1.2

	2022 1 1		2022 12 31		2021 1 1		2021 12 31	
				%				%
	5,003,150.00		100.00		-		-	

## 7.4.10.1.3

## 7.4.10.1.4

## 7.4.10.1.5

	2022 1 1		2022 12 31	
		%		%
	192,278.43	43.01	11,378.92	17.31
	2021 1 1		2021 12 31	
		%		%
	-	-	-	-

1

2

## 7.4.10.2

## 7.4.10.2.1

	2022 1 1		2022 12 31		2021 1 1		2021 12 31	
			1,416,583.30		2,268,990.14			
			633,583.48		995,592.40			

× 1.50%

=  $\times 1.50\% \div$

7.4.10.2.2

	2022	1	1	2022	2021	1	1	2021
		12	31			12	31	
				236,097.28				378,164.97

$\times 0.25\%$

=  $\times 0.25\% \div$

7.4.10.2.3

	2022			2022		
	1	1	12	12	31	31
	A			C		
	-			73.08		73.08
	-			73.08		73.08
	2021			2021		
	1	1	12	12	31	31
	A			C		
	-			29.49		29.49
	-			29.49		29.49

2021 8 12

A

C

$\times 0.40\%$

C

= C  $\times 0.40\% \div$

7.4.10.3

( )

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## 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	2022	1	1	2022	12	
	31			31			31				
	A					C					
27	2016	7			-					-	
					-					-	
/				125,699.73						-	
					-					-	
/					-					-	
				125,699.73						-	
				0.14%						-	
	2021	1	1	2021	12	2021	8	12	2021	12	31
	31			31			2021			31	
	A					C					
27	2016	7			-						-
					-						-
/					-						-

	-	-
/	-	-
	-	-
	-	-

## 7.4.10.5.2

## 7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	8,024,547.11	42,273.48	3,371,288.78	73,851.77

2022 12 31

" "

2021 12 31

## 7.4.10.7

## 7.4.10.8

## 7.4.11

7.4.12 2022 12 31

7.4.12.1 /

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## 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	-	-
	-	5,001,000.00
	-	5,001,000.00

**7. 4. 13. 2. 2****7. 4. 13. 2. 3****7. 4. 13. 2. 4****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		
	8,024,547.11	-	-	-	-	8,024,547.11
	47,992.50	-	-	-	-	47,992.50
	33,318.01	-	-	-	-	33,318.01
	-	-	-	-	70,058,556.00	70,058,556.00
	-	-	-	-	207,596.72	207,596.72
	-	-	-	-	224,111.66	224,111.66
	8,105,857.62	-	-	-	70,490,264.38	78,596,122.00
	-	-	-	-	232,308.86	232,308.86
	-	-	-	-	100,072.26	100,072.26
	-	-	-	-	16,678.75	16,678.75
	-	-	-	-	522,241.08	522,241.08
	-	-	-	-	279.44	279.44
	-	-	-	-	225,134.70	225,134.70
	-	-	-	-	1,096,715.09	1,096,715.09
	8,105,857.62	-	-	-	69,393,549.29	77,499,406.91
2021 12 31	6	6 -1	1-5	5		
	3,371,288.78	-	-	-	-	3,371,288.78
	244,973.41	-	-	-	-	244,973.41
	41,929.87	-	-	-	-	41,929.87

	5,001,000.00	-	-	-	109,101,794.53	114,102,794.53
	-	-	-	-	71,029.26	71,029.26
	-	-	-	-	115,232.31	115,232.31
	-	-	-	-	115,605.25	115,605.25
	8,659,192.06	-	-	-	109,403,661.35	118,062,853.41
	-	-	-	-	312,462.04	312,462.04
	-	-	-	-	150,570.65	150,570.65
	-	-	-	-	25,095.10	25,095.10
	-	-	-	-	81.51	81.51
	-	-	-	-	267,162.22	267,162.22
	-	-	-	-	755,371.52	755,371.52
	8,659,192.06	-	-	-	108,648,289.83	117,307,481.89

#### 7.4.13.4.1.2

		2022 12 31		2021 12 31
	27		-	-776.41
	27		-	776.41

#### 7.4.13.4.2

#### 7.4.13.4.3

VaR (Value at Risk)

12 31

## 7.4.13.4.3.1

	2022 12 31		2021 12 31	
		%		%
	70,058,556.00	90.40	109,101,794.53	93.00
	-	-	-	-
	-	-	5,001,000.00	4.26
	-	-	-	-
	-	-	-	-
	-	-	-	-
	70,058,556.00	90.40	114,102,794.53	97.27

## 7.4.13.4.3.2

95%			
	2022 12 31	2021 12 31	
		31	
VaR			
5.15%(2021 12 31 VaR 5.84%)		-3,990,789.68	-6,854,843.92

VaR

95%

2021

## 7.4.14

## 7.4.14.1

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## 7.4.14.2

## 7.4.14.2.1

	2022 12 31	2021 12 31
	70,058,556.00	107,000,557.80
	-	5,006,504.49
	-	2,095,732.24
	70,058,556.00	114,102,794.53

## 7.4.14.2.2

)	(
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## 7.4.14.2.3

## 7.4.14.2.3.1

	2022 1 1		2022 12 31	
	-	2,095,732.24	2,095,732.24	
	-	-	-	-
/	-	-	-	-
	-	-	-	-
	-	2,079,093.06	2,079,093.06	
	-	-16,639.18	-16,639.18	
	-	-16,639.18	-16,639.18	
	-	-	-	-

	-	-	-
	-	-	-
	2021 1 1 2021 12 31		
	-	4,098,070.45	4,098,070.45
	-	1,951,662.75	1,951,662.75
/	-	-	-
	-	-	-
	-	3,608,993.67	3,608,993.67
	-	-345,007.29	-345,007.29
	-	-345,007.29	-345,007.29
	-	-	-
	-	2,095,732.24	2,095,732.24
	-	144,069.49	144,069.49

## 7.4.14.2.3.2

			/	
	-		0.00%-0.00%	
			/	
	2,095,732.24		17.17% -274.17%	

7. 4. 14. 3

7. 4. 14. 4

7. 4. 15

## § 8

8. 1

			%
1		70,058,556.00	89.14
		70,058,556.00	89.14
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		8,072,539.61	10.27
8		465,026.39	0.59
9		78,596,122.00	100.00

8. 2

8. 2. 1

			%
A		-	-
B		-	-
C		62,817,552.00	81.06
D		-	-

E		-	-
F		-	-
G		-	-
H		-	-
I		7,241,004.00	9.34
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		70,058,556.00	90.40

### 8.2.2

### 8.3

					%
1	002180		84,000	4,358,760.00	5.62
2	300260		58,800	3,945,480.00	5.09
3	688668		58,800	3,880,800.00	5.01
4	002938		138,800	3,808,672.00	4.91
5	002371		16,800	3,785,040.00	4.88
6	002937		158,800	3,596,820.00	4.64
7	300570		228,800	3,308,448.00	4.27
8	603290		9,800	3,227,140.00	4.16
9	688385		44,300	3,092,583.00	3.99
10	688800		28,800	3,072,384.00	3.96
11	688037		18,800	2,942,200.00	3.80
12	300316		46,100	2,930,116.00	3.78
13	300666		38,800	2,684,960.00	3.46
14	002273		219,600	2,589,084.00	3.34
15	688589		58,800	1,988,616.00	2.57
16	688019		10,800	1,944,000.00	2.51
17	000810		138,800	1,934,872.00	2.50
18	300494		128,800	1,922,984.00	2.48
19	300532		128,800	1,865,024.00	2.41

20	300628		28,800	1,744,992.00	2.25
21	688268		21,800	1,618,650.00	2.09
22	601231		98,800	1,603,524.00	2.07
23	688618		18,800	1,502,120.00	1.94
24	300496		14,600	1,464,380.00	1.89
25	600522		88,800	1,434,120.00	1.85
26	300502		29,200	693,500.00	0.89
27	601869		21,200	691,756.00	0.89
28	002484		30,800	688,996.00	0.89
29	002446		68,800	657,728.00	0.85
30	688106		29,200	547,792.00	0.71
31	688596		15,700	533,015.00	0.69

## 8.4

### 8.4.1

2% 20

				(%)
1	688037		9,146,136.66	7.80
2	002938		8,865,962.00	7.56
3	688589		7,871,546.68	6.71
4	603290		7,188,106.54	6.13
5	603613		5,833,327.00	4.97
6	300666		5,825,056.00	4.97
7	300496		5,800,707.00	4.94
8	002180		5,764,485.00	4.91
9	600522		5,566,435.00	4.75
10	605358		5,553,051.00	4.73
11	688008		5,536,745.28	4.72
12	002897		5,422,408.00	4.62
13	002782		5,267,740.00	4.49
14	300628		5,218,893.00	4.45
15	300373		5,192,194.48	4.43
16	688668		5,189,490.31	4.42
17	300604		5,157,796.00	4.40
18	688012		5,066,915.31	4.32
19	300570		5,036,559.00	4.29
20	600563		5,007,239.00	4.27
21	688268		4,957,132.68	4.23
22	002484		4,895,232.00	4.17
23	688019		4,826,752.56	4.11
24	688800		4,809,449.69	4.10
25	603327		4,713,448.00	4.02
26	002119		4,651,819.00	3.97
27	002008		4,479,318.00	3.82

28	688123		4, 429, 605. 89	3. 78
29	300390		4, 371, 381. 00	3. 73
30	688388		4, 344, 727. 76	3. 70
31	688385		4, 311, 465. 39	3. 68
32	601231		4, 277, 807. 00	3. 65
33	300260		4, 126, 328. 00	3. 52
34	002396		4, 124, 020. 00	3. 52
35	300316		4, 119, 143. 00	3. 51
36	603688		4, 073, 606. 00	3. 47
37	000970		4, 068, 959. 00	3. 47
38	300130		3, 997, 968. 28	3. 41
39	002955		3, 970, 677. 00	3. 38
40	688058		3, 928, 633. 05	3. 35
41	002405		3, 829, 704. 00	3. 26
42	002881		3, 650, 115. 00	3. 11
43	002937		3, 572, 880. 00	3. 05
44	688078		3, 345, 367. 47	2. 85
45	002371		3, 242, 565. 00	2. 76
46	300647		3, 139, 105. 00	2. 68
47	688686		3, 094, 199. 16	2. 64
48	300532		2, 979, 074. 00	2. 54
49	300661		2, 972, 760. 00	2. 53
50	600460		2, 962, 028. 00	2. 53
51	000810		2, 910, 859. 00	2. 48
52	002273		2, 656, 989. 00	2. 26
53	600728		2, 614, 589. 00	2. 23

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**8.4.2****2% 20**

				(%)
1	603290		8, 820, 592. 00	7. 52
2	603688		7, 645, 732. 00	6. 52
3	603613		7, 119, 657. 35	6. 07
4	300661		6, 983, 630. 00	5. 95
5	300390		6, 806, 012. 00	5. 80
6	688037		5, 984, 066. 58	5. 10
7	600522		5, 388, 030. 00	4. 59
8	300373		5, 386, 041. 64	4. 59
9	300327		5, 287, 982. 22	4. 51
10	603986		5, 283, 949. 00	4. 50
11	603236		5, 277, 571. 59	4. 50
12	688589		5, 264, 324. 62	4. 49
13	600183		5, 217, 016. 40	4. 45

14	605111		5,164,857.55	4.40
15	688008		4,888,120.48	4.17
16	300496		4,840,163.00	4.13
17	603738		4,778,451.00	4.07
18	002049		4,708,217.00	4.01
19	605358		4,702,589.12	4.01
20	688123		4,686,479.12	4.00
21	002938		4,606,278.00	3.93
22	300613		4,534,343.00	3.87
23	300604		4,479,806.00	3.82
24	300130		4,436,985.24	3.78
25	002881		4,331,372.00	3.69
26	002405		4,302,343.00	3.67
27	002396		4,234,032.00	3.61
28	688012		4,159,019.42	3.55
29	600563		4,095,253.00	3.49
30	300059		4,088,635.00	3.49
31	002484		4,072,676.00	3.47
32	688200		3,958,944.56	3.37
33	002782		3,940,585.00	3.36
34	002897		3,928,743.88	3.35
35	603327		3,857,176.00	3.29
36	000063		3,833,925.00	3.27
37	000988		3,829,525.50	3.26
38	688058		3,700,949.41	3.15
39	688099		3,693,082.49	3.15
40	300647		3,669,961.00	3.13
41	688699		3,613,251.63	3.08
42	002955		3,455,684.00	2.95
43	000970		3,359,179.00	2.86
44	300666		3,304,617.00	2.82
45	002119		3,274,730.97	2.79
46	603893		2,921,842.00	2.49
47	002008		2,896,084.00	2.47
48	688388		2,875,486.29	2.45
49	300628		2,782,860.00	2.37
50	688686		2,734,692.02	2.33
51	688078		2,629,880.34	2.24
52	688508		2,525,228.44	2.15
53	002371		2,492,115.00	2.12
54	688368		2,479,654.87	2.11

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## 8.4.3

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	273,767,636.06
	269,835,066.04

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## 8.5

## 8.6

## 8.7

## 8.8

## 8.9

## 8.10

## 8.11

## 8.11.1

## 8.11.2

## 8.12

## 8.12.1

## 8.12.2

## 8.12.3

1		33,318.01
2		224,111.66
3		-
4		-
5		207,596.72
6		-
7		-
8		-
9		465,026.39

8.12.4

8.12.5

8.12.6

## § 9

9.1

				%		%
A	15,433	5,778.22	125,699.73	0.14	89,049,497.36	99.86
C	328	3,507.29	0.00	0.00	1,150,391.98	100.00
	15,761	5,730.96	125,699.73	0.14	90,199,889.34	99.86

9.2

			%
	A	272,163.86	0.31

	C	658.33	0.06
		272,822.19	0.30

## 9.3

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

## § 10

	A	C
2016 7 27	891,999,358.96	-
	84,747,085.71	158,294.68
	41,432,559.43	2,275,644.32
	37,004,448.05	1,283,547.02
	-	-
	89,175,197.09	1,150,391.98

## § 11

## 11.1

## 11.2

## 11.2.1

2022 2 21

## 11.2.2

11.3

11.4

11.5

30,000.00

6

11.6

11.6.1

1	
	2022 1 18

11.6.2

11.7

11.7.1

			(%)		(%)	
	1	208,859,852.06	38.48	173,624.56	38.84	-
	2	206,463,442.77	38.04	192,278.43	43.01	-
	1	44,672,984.07	8.23	37,136.95	8.31	-
	1	28,453,831.61	5.24	15,118.70	3.38	-
	1	26,181,828.70	4.82	13,910.98	3.11	-
	1	16,096,908.74	2.97	8,552.25	1.91	-
	1	12,028,890.26	2.22	6,391.09	1.43	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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1

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2

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a

b

c

d

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11.7.2

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

## 11.8

1			2022 1 13
2	2021 4		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	2022 1		2022 4 22
15	2022		2022 4 22
16			2022 4 25
17			2022 5 7
18			2022 5 11
19			2022 5 25
20			2022 5 26
21			2022 6 8

22			2022 6 13
23			2022 6 15
24			2022 6 15
25			2022 6 30
26	2022 1		2022 6 30
27	2022 2		2022 7 21
28	2022		2022 7 21
29			2022 8 4
30			2022 8 17
31			2022 8 17

32			2022 8 24
33	2022		2022 8 31
34	2022		2022 8 31
35			2022 9 2
36	APP		2022 9 28
37	2022 3		2022 10 26
38	2022		2022 10 26
39			2022 11 8
40			2022 12 16

## § 12

12.1

20%

20%

12.2

## § 13

### 13.1

1

2

3

4

5

6

### 13.2

### 13.3

<https://www.cxfund.com.cn>

2023 3 31