

300
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	.....	10
§ 4	.....	11
4.1	.....	11
4.2	.....	13
4.3	.....	13
4.4	.....	14
4.5	.....	15
4.6	.....	15
4.7	.....	16
4.8	.....	16
4.9	.....	16
§ 5	.....	16
5.1	.....	16
5.2	.....	16
5.3	.....	17
§ 6	.....	17
6.1	.....	17
6.2	.....	17
§ 7	.....	19
7.1	.....	19
7.2	.....	20
7.3	.....	22
7.4	.....	25
§ 8	.....	57

8.1	.....	57
8.2	.....	57
8.3	.....	59
8.4	.....	62
8.5	.....	64
8.6	.....	64
8.7	.....	65
8.8	.....	65
8.9	.....	65
8.10	.....	65
8.11	.....	65
8.12	.....	65
§ 9	.....	66
9.1	.....	66
9.2	.....	66
9.3	.....	66
§ 10	.....	67
§ 11	.....	67
11.1	.....	67
11.2	.....	67
11.3	.....	67
11.4	.....	67
11.5	.....	68
11.6	.....	68
11.7	.....	68
11.8	.....	69
§ 12	.....	73
12.1	20%	73
12.2	.....	73
§ 13	.....	73
13.1	.....	73
13.2	.....	73
13.3	.....	73

§ 2

2.1

	300	
	300	
	005137	
	2019 5 16	
	214,391,256.77	
	300 A	300 C
	005137	007448
	106,522,318.30	107,868,938.47

2.2

	7.75%	0.5%
	80%	80%
	300 *95%+	() *5%

2.3

	021-61009999	0755-83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555

	021-61009800	0755-83195201
	68 9	7088
	9	68 7088
	200120	518040

2.4

	www.cxfund.com.cn
	68 9
	7088

2.5

		588 42
		68 9

§ 3

3.1

3.1. 1	2022		2021		2020	
	A	C	A	C	A	C
	300	300	300	300	300	300
	-36,889,890.34	-64,191,103.03	11,172,742.08	57,387,533.16	15,591,576.62	53,623,618.66
	-30,204,268.47	-75,143,719.07	-2,790,992.40	956,356.87	29,403,361.18	97,118,644.12
	-0.2635	-0.4221	-0.0547	0.0043	0.5140	0.5187
	-22.64%	-36.24%	-3.30%	0.26%	39.90%	38.95%

	-20.64%	-20.97%	1.18%	0.77%	46.93%	46.35%
3.1. 2	2022		2021		2020	
	-1,286,320.51	-8,455,606.60	26,256,570.44	85,588,145.61	11,229,505.70	59,839,646.47
	-0.0121	-0.0784	0.3074	0.2413	0.2907	0.2305
	113,292,154.67	112,878,901.05	114,500,740.74	469,722,694.57	61,942,285.65	412,881,404.89
	1.0636	1.0464	1.3403	1.3241	1.6034	1.5904
3.1. 3	2022		2021		2020	
	36.34%	34.13%	71.80%	69.72%	69.80%	68.42%

2

3

3.2

3.2.1

300 A

	-2.81%	1.14%	1.69%	1.23%	-4.50%	-0.09%
	-14.60%	1.03%	-13.00%	1.05%	-1.60%	-0.02%
	-20.64%	1.22%	-20.58%	1.22%	-0.06%	0.00%
	17.97%	1.27%	-4.89%	1.24%	22.86%	0.03%
	36.34%	1.21%	4.09%	1.18%	32.25%	0.03%

300 C

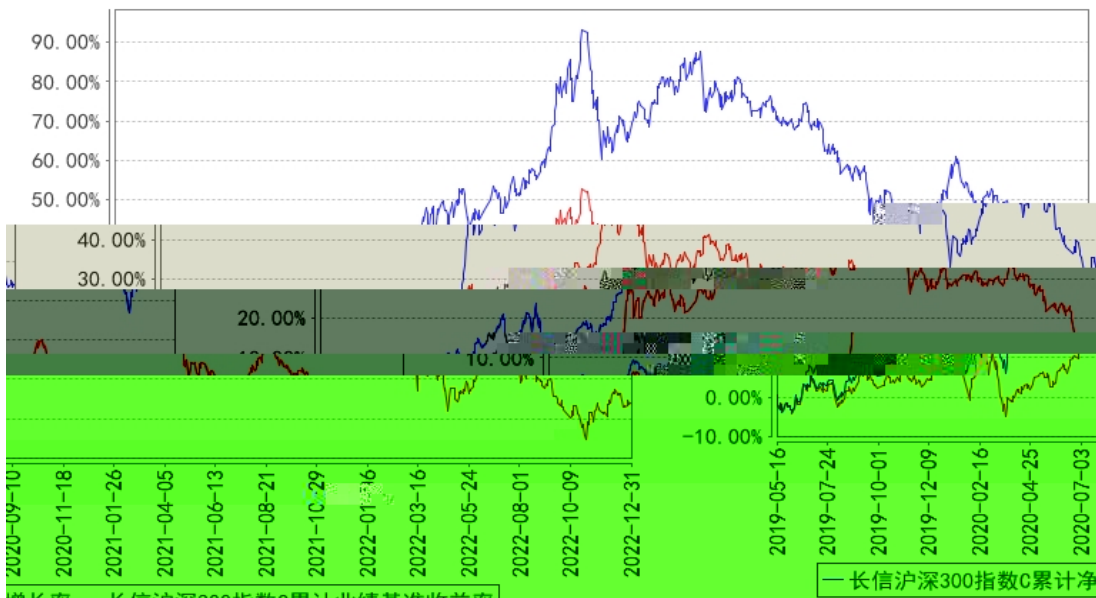
	-2.92%	1.14%	1.69%	1.23%	-4.61%	-0.09%
	-14.77%	1.03%	-13.00%	1.05%	-1.77%	-0.02%
	-20.97%	1.22%	-20.58%	1.22%	-0.39%	0.00%
	16.55%	1.27%	-4.89%	1.24%	21.44%	0.03%
	34.13%	1.21%	4.09%	1.18%	30.04%	0.03%

3.2.2

长信沪深300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



长信沪深300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

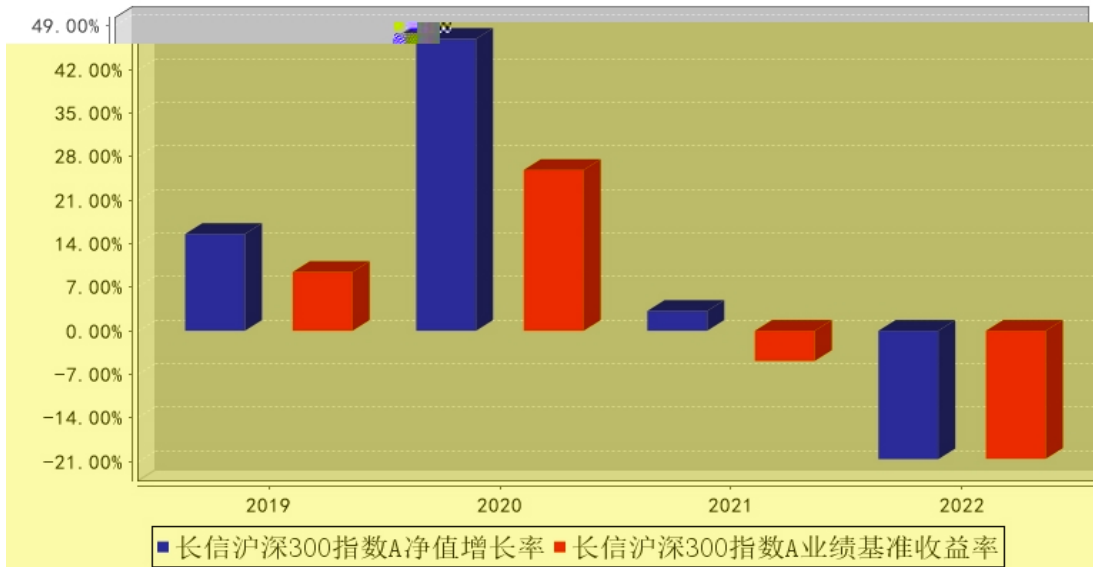


1 2019 5 16 2022 12 31

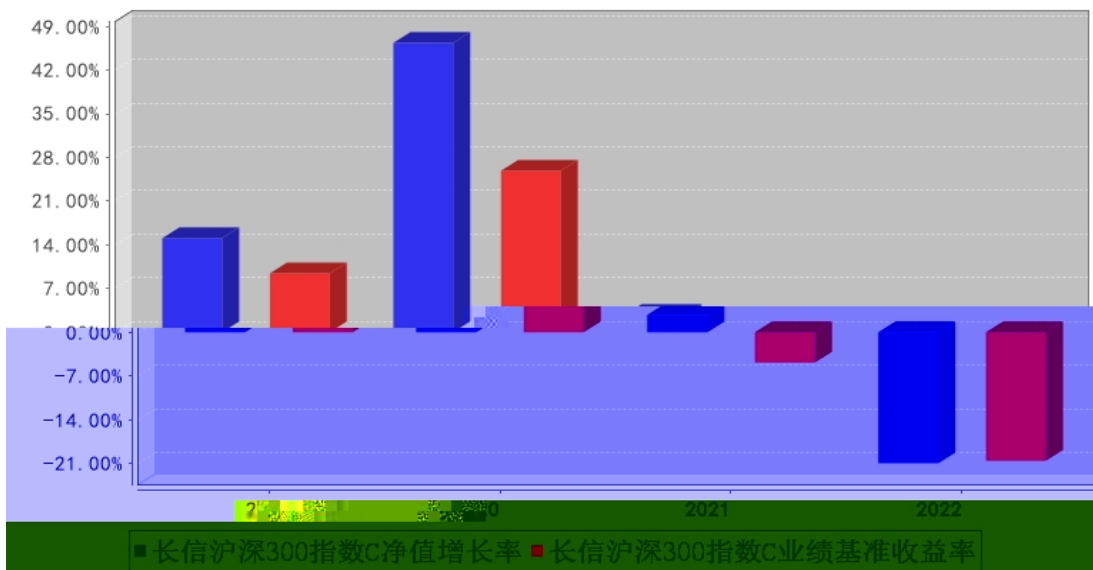
2 6

3.2.3

长信沪深300指数A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



长信沪深300指数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



2019 5 16 2019

3.3

300 A

	10				
2022	-	-	-	-	-
2021	2.806	12,328,674.55	6,900,398.91	19,229,073.46	-
2020	-	-	-	-	-
	2.806	12,328,674.55	6,900,398.91	19,229,073.46	-

300 C

	10				
2022	-	-	-	-	-
2021	2.772	83,647,355.60	12,007,743.60	95,655,099.20	-
2020	-	-	-	-	-
	2.772	83,647,355.60	12,007,743.60	95,655,099.20	-

§ 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

	500	2019	5	8	
		16	-		
				9	2016

5 1

3

4

5

4. 3. 2

4. 3. 3

5%

4. 4

4. 4. 1

2022

“ ”

10

11

Al pha

Al pha

4.4.2

	2022	12	31		300	A		1.0636	
1.3442					300	A	-20.64%		300 C
	1.0464				1.3236				300 C
-20.97%					-20.58%				

4.5

2022

2023

4.6

4.7

4.8

4.9

§ 5

5.1

:

5.2

5.3

§ 6

6.1

	(2023) 21112

6.2

	300
	()
	300
	2022 12 31 2022
	()
	(" ") (
	" ")
	300
	2022 12 31 2022
	" "
	300
	-
	-
	-
	300
	(" ")

	300 () 300 300
	() () () () 300 () () ()
	()
	202 11
	2023 3 27

§ 7

7.1

300

2022 12 31

		2022 12 31	2021 12 31
	7.4.7.1	13,408,787.66	26,353,925.36
		2,282,750.85	14,695,262.90
		-	75,327.65
	7.4.7.2	211,016,942.45	544,463,816.07
		211,016,942.45	544,463,816.07
		-	-
		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		142,647.02	4,628,323.04
		-	-
	7.4.7.8	-	11,006.09
		226,851,127.98	590,227,661.11
		2022 12 31	2021 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		145,770.15	4,128,975.65

		195,701.50	553,292.25
		29,355.23	82,993.81
		39,107.81	184,287.87
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	270,137.57	1,054,676.22
		680,072.26	6,004,225.80
	7.4.7.10	214,391,256.77	440,174,931.76
	7.4.7.11	-	-
	7.4.7.12	11,779,798.95	144,048,503.55
		226,171,055.72	584,223,435.31
		226,851,127.98	590,227,661.11

1 2022 12 31 300 A 1.0636 300
C 1.0464 214,391,256.77 300 A
106,522,318.30 300 C 107,868,938.47
2 XBRL 3 <
> 2021 " " "
" " " 2022 " " "
" 2021 " " " "
" " 2022 " " " "

7.2

300

2022 1 1 2022 12 31

		2022 1 1 2022 12 31	2021 1 1 2021 12 31
		-100,144,241.34	9,827,228.50
1.		152,223.96	172,004.92
	7.4.7.13	152,223.96	170,912.84
		-	1,092.08
		-	-
		-	-

		-	-
		-	-
2.	" -"	-96,098,830.26	79,946,094.88
	7.4.7.14	-103,451,839.39	74,545,391.86
		-	-
	7.4.7.15	361,541.48	802,622.07
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	6,991,467.65	4,598,080.95
		-	-
		-	-
3.	" -"	-4,266,994.17	-70,394,910.77
4.	" -"	-	-
5.	" -"	69,359.13	104,039.47
		5,203,746.20	11,661,864.03
1	7.4.10.2.1	3,457,726.63	4,466,304.38
2	7.4.10.2.2	518,658.98	669,945.65
3	7.4.10.2.3	849,003.22	1,449,740.21
4		-	-
5		-	-
		-	-
6	7.4.7.22	-	-
7		3.95	1.76
8	7.4.7.23	378,353.42	5,075,872.03
		-105,347,987.54	-1,834,635.53
		-	-
		-105,347,987.54	-1,834,635.53
		-	-
		-105,347,987.54	-1,834,635.53

XBRL 3 < >

" -"				
1.	155,196,005.59	-	33,892,301.08	189,088,306.67
2	-380,979,680.58	-	-60,813,018.14	-441,792,698.72
	-	-	-	-
" -"				
	-	-	-	-
	214,391,256.77	-	11,779,798.95	226,171,055.72
	2021 1 1 2021 12 31			
	298,237,409.96	-	176,586,280.58	474,823,690.54
	-	-	-	-
	-	-	-	-
	-	-	-	-

	298,237,409.96	-	176,586,280.58	474,823,690.54
" _"	141,937,521.80	-	-32,537,777.03	109,399,744.77
	-	-	-1,834,635.53	-1,834,635.53
" _"	141,937,521.80	-	84,181,031.16	226,118,552.96
1.	592,324,840.58	-	373,748,939.05	966,073,779.63
2	-450,387,318.78	-	-289,567,907.89	-739,955,226.67
" _"	-	-	-114,884,172.66	-114,884,172.66
	-	-	-	-

	440,174,931.76	-	144,048,503.55	584,223,435.31

7.1 7.4

7.4

7.4.1

300

" "

"

" [2017]1548

2018

4 19

220,607,762.64

300

2019 5 16

300

300

300

A

300

C

()

80%
80%
5%
3%
300 *95%+ *5%
7.4.2
2006 2 15
()
)
> (")
300 7.4.4
7.4.3
2022 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)

(3)

/

(2021 12 31)

2022 1 1

(1)

(2)

7.4.4.4

12

12

(1)

(2)

(3)

(2021 12 31)
2022 1 1

(1)

(2)

(3)

7.4.4.5

(1)

(2)

(3)

7.4.4.6

1)

2)

7.4.4.7

7.4.4.8

/(

)

7.4.4.9 / ()

()

()

(2021 12 31)
2022 1 1

7.4.4.10

7.4.4.11

(1)

3

(2)

A

C

(3)

(4)

(5)

7.4.4.12

(1)

(2)

(3)

7.4.4.13

(1)

(

)

[2017]13

(AMAC)

(2)

[2017]6

<

()>

() (" ")

(3)

[2017]13

2015 1

7.4.5

7.4.5.1

2017 22 ——
 23 —— 24
 37 —— (" ")
 2020 12 30
 2022 1 1 2022
 ([2022]14) 2022
 XBRL 3 < >
 2022

(a)

2022 1 1
 2021 2021 12 31
 2022 1 1

(i) 2022 1 1

26,353,925.36 14,695,262.90 75,327.65 11,006.09
 4,628,323.04

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
	-	11,006.09
	-	-
	-	-
	-	11,006.09

7.4.7.9

	2022 12 31	2021 12 31
	-	-
	137.57	9,016.42
	-	-
	-	825,659.80
	-	825,659.80
	-	-

	-	-
	50,000.00	50,000.00
	120,000.00	120,000.00
	100,000.00	50,000.00
	270,137.57	1,054,676.22

7.4.7.10

300 A

	2022 1 1			2022 12 31		
	85,427,302.78			85,427,302.78		
	78,280,561.19			78,280,561.19		
" -"	-57,185,545.67			-57,185,545.67		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	106,522,318.30			106,522,318.30		

300 C

	2022 1 1			2022 12 31		
	354,747,628.98			354,747,628.98		
	76,915,444.40			76,915,444.40		
" -"	-323,794,134.91			-323,794,134.91		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	107,868,938.47			107,868,938.47		

7.4.7.11

7.4.7.12

300 A

	26,256,570.44	2,816,867.52	29,073,437.96
	-36,889,890.34	6,685,621.87	-30,204,268.47
	9,346,999.39	-1,446,332.51	7,900,666.88

	17,332,281.78	642,610.56	17,974,892.34
	-7,985,282.39	-2,088,943.07	-10,074,225.46
	-	-	-
	-1,286,320.51	8,056,156.88	6,769,836.37

300 C

	85,588,145.61	29,386,919.98	114,975,065.59
	-64,191,103.03	-10,952,616.04	-75,143,719.07
	-29,852,649.18	-4,968,734.76	-34,821,383.94
	11,455,443.57	4,461,965.17	15,917,408.74
	-41,308,092.75	-9,430,699.93	-50,738,792.68
	-	-	-
	-8,455,606.60	13,465,569.18	5,009,962.58

7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
						31,252.50				123,078.44
						-				-
						-				-
						119,778.86				27,605.86
						1,192.60				20,228.54
						152,223.96				170,912.84

7.4.7.14

7.4.7.14.1

	2022	1	1	2022	12	2021	1	1	2021
							12	31	
						1,351,589,145.91			1,632,557,233.75
						1,452,401,585.93			1,558,011,841.89
						2,639,399.37			-
						-103,451,839.39			74,545,391.86

7.4.7.15

7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
---		1,103.61		-
---		360,437.87		802,622.07
---		-		-
---		-		-
		361,541.48		802,622.07

7.4.7.15.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		1,519,235.30		4,503,249.22
		1,157,600.00		3,655,200.00
		1,136.65		45,427.15
		60.78		-
		360,437.87		802,622.07

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						
				6,991,467.65			4,598,080.95			
				-			-			
				-			-			
				6,991,467.65			4,598,080.95			

7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12	31	31	12	12	31	31	12
1.				-4,266,994.17				-70,394,910.77
				-4,266,994.17				-69,999,481.67
				-				-395,429.10
				-				-
				-				-
				-				-
				-				-
2.				-				-
				-				-
3.				-				-
				-				-
				-4,266,994.17				-70,394,910.77

7.4.7.21

	2022 1 1 31	2022 12	2021 1 1 12 31	2021
		69,260.95		103,694.00
		98.18		345.47
		69,359.13		104,039.47

7

25%

7.4.7.22

7.4.7.23

	2022 1 1 31	2022 12	2021 1 1 12 31	2021 12 31
		50,000.00		50,000.00
		120,000.00		120,000.00
		-		-
		200,000.00		200,000.00
		8,353.42		17,115.74
		-		4,688,756.29
		378,353.42		5,075,872.03

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	
		%		%
	2,458,440,129.37	100.00	3,337,879,187.87	99.70

7.4.10.1.2

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	1,519,235.30	100.00	4,458,619.08		100.00	

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

	2022 1 1 2022 12 31			
		%		%
	1,041,817.43	100.00	-	-
	2021 1 1 2021 12 31			
		%		%
	2,725,145.19	99.77	819,355.21	99.24

7.4.10.2

7.4.10.2.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	3,457,726.63	4,466,304.38
	838,150.17	527,245.40

1.00%

H=E× /

H

E

7.4.10.2.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	518,658.98	669,945.65

0.15%

H=E× /

H

E

7.4.10.2.3

	2022 1 1			2022 12 31		
	300	A		300	C	
		-		432,019.20		432,019.20
		-		88,961.65		88,961.65
		-		116,318.96		116,318.96
		-		637,299.81		637,299.81
	2021 1 1			2021 12 31		
	300	A		300	C	
		-		1,075,895.50		1,075,895.50
		-		31,137.33		31,137.33
		-		478.85		478.85
		-		1,107,511.68		1,107,511.68

A

C

0.40% C

C

0.40%

$$H = E \times C$$

/

$$H = \frac{E \times C}{C}$$

$$E = \frac{H}{C}$$

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							
			300			A			300			C		
16	2019	5					-							-
							-							-
							52,162.71							56,812.64
							-							-
							-							-
							52,162.71							56,812.64
							0.02%							0.03%
			2021	1	1	2021	12	2021	1	1	2021	12		
			31				31							
			300			A			300			C		
16	2019	5					-							-
							-							-
							-							-
							-							-
							-							-
							-							-
							-							-

7.4.10.5.2

7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	13,408,787.66	31,252.50	26,353,925.36	123,078.44

7.4.10.7

7.4.10.8

			2,278,536.10	2021 12
31	12,248,486.99	"	"	

7.4.11

7.4.12 2022 12 31

7.4.12.1 /

7.4.12.1.1										
301095		2022 7 28	6		58.00	86.49	233	13,514.00	20,152.17	-
301115		2022 8 23	6		42.05	24.04	270	11,353.50	6,490.80	-
301121		2022 8 1	6		61.07	49.77	184	11,236.88	9,157.68	-
301132		2022 8 3	6		26.80	24.48	300	8,040.00	7,344.00	-
301139		2022 6	6		38.46	25.31	300	11,538.00	7,593.00	-

		30								
301152		2022 8 19	6		57.00	46.64	188	10,716.00	8,768.32	-
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	242	7,835.96	7,649.62	-
301171		2022 8 10	6		18.18	17.72	371	6,744.78	6,574.12	-
301175		2022 6 30	6		3.82	6.01	3,031	11,578.42	18,216.31	-
301195		2022 7 25	6		71.17	73.04	165	11,743.05	12,051.60	-
301197		2022 7 29	6		25.50	20.08	364	9,282.00	7,309.12	-
301227		2022 9 16	6		38.25	29.49	270	10,327.50	7,962.30	-
301239		2022 6 22	6		33.65	69.68	331	11,138.15	23,064.08	-
301265		2022 12 8	6		13.28	11.40	429	5,697.12	4,890.60	-
301269		2022 7 21	6		32.69	87.94	230	7,518.70	20,226.20	-
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	253	9,586.17	9,560.87	-
301280		2022 12	6		67.40	44.80	156	10,514.40	6,988.80	-

		19								
301285		2022 9 21	6		14.60	12.60	532	7,767.20	6,703.20	-
301300		2022 8 9	6		36.15	29.37	201	7,266.15	5,903.37	-
301308		2022 7 27	6		55.67	56.72	258	14,362.86	14,633.76	-
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	123	7,955.64	5,134.02	-
301319		2022 9 22	6		47.75	53.27	106	5,061.50	5,646.62	-
301328		2022 8 30	6		78.80	76.96	112	8,825.60	8,619.52	-
301330		2022 8 10	6		43.32	31.31	284	12,302.88	8,892.04	-
301338		2022 8 8	6		46.33	48.99	189	8,756.37	9,259.11	-
301339		2022 9 2	6		18.78	15.59	497	9,333.66	7,748.23	-
301356		2022 11 3	6		63.00	43.33	141	8,883.00	6,109.53	-
301361		2022 11 8	6		26.44	20.96	391	10,338.04	8,195.36	-
301366		2022 9 19	6		65.35	45.09	141	9,214.35	6,357.69	-
301388		2022 10 26	6		25.88	21.60	265	6,858.20	5,724.00	-

301396		2022 11 4	6		40.13	31.90	233	9,350.29	7,432.70	-
688130		2022 7 22	6		62.98	41.42	2,241	141,138.18	92,822.22	-
688172		2022 12 9	6		21.98	17.96	6,107	134,231.86	109,681.72	-
688322		2022 6 30	6		30.99	21.38	4,789	148,411.11	102,388.82	-
688372		2022 10 19	6		61.49	81.20	1,137	69,914.13	92,324.40	-
688373		2022 7 29	6		8.16	8.54	19,198	156,655.68	163,950.92	-
688432		2022 11 3	6		9.91	11.24	7,055	69,915.05	79,298.20	-

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

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7. 4. 13. 2

10%

10%

7. 4. 13. 2. 1

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		
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	13,408,787.66	-	-	-	-	-	13,408,787.66
	2,282,750.85	-	-	-	-	-	2,282,750.85
	-	-	-	-	-	211,016,942.45	211,016,942.45
	-	-	-	-	-	142,647.02	142,647.02
	15,691,538.51	-	-	-	-	211,159,589.47	226,851,127.98
	-	-	-	-	-	145,770.15	145,770.15
	-	-	-	-	-	195,701.50	195,701.50
	-	-	-	-	-	29,355.23	29,355.23
	-	-	-	-	-	39,107.81	39,107.81
	-	-	-	-	-	270,137.57	270,137.57
	-	-	-	-	-	680,072.26	680,072.26
	15,691,538.51	-	-	-	-	210,479,517.21	226,171,055.72
2021 12 31	6	6	-1	1-5	5		
	26,353,925.36	-	-	-	-	-	26,353,925.36
	14,695,262.90	-	-	-	-	-	14,695,262.90
	75,327.65	-	-	-	-	-	75,327.65
	-	-	-	-	-	544,463,816.07	544,463,816.07
	-	-	-	-	-	4,628,323.04	4,628,323.04
	-	-	-	-	-	11,006.09	11,006.09
	41,124,515.91	-	-	-	-	549,103,145.20	590,227,661.11
	-	-	-	-	-	4,128,975.65	4,128,975.65
	-	-	-	-	-	553,292.25	553,292.25
	-	-	-	-	-	82,993.81	82,993.81
	-	-	-	-	-	184,287.87	184,287.87
	-	-	-	-	-	1,054,676.22	1,054,676.22
	-	-	-	-	-	6,004,225.80	6,004,225.80
	41,124,515.91	-	-	-	-	543,098,919.40	584,223,435.31

7.4.13.4.1.2

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	
		%		%
	211,016,942.45	93.30	544,463,816.07	93.19
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	211,016,942.45	93.30	544,463,816.07	93.19

7.4.13.4.3.2

	95%			
	2022 12 31		2021 12 31	
VaR				
3.60%(2021 12 31 VaR 4.52%)	-8,150,844.92		-26,393,243.66	

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
	210,065,443.57	539,545,680.79
	-	667,553.16
	951,498.88	4,250,582.12
	211,016,942.45	544,463,816.07

7.4.14.2.2

<p>)</p>	<p>(</p>
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7.4.14.2.3

7.4.14.2.3.1

	2022 1 1	2022 12 31

	-	4,250,582.12	4,250,582.12
	-	1,032,992.29	1,032,992.29
/	-	-	-
	-	-	-
	-	3,418,207.67	3,418,207.67
	-	-913,867.86	-913,867.86
	-	-913,867.86	-913,867.86
	-	-	-
	-	951,498.88	951,498.88
	-	-81,493.41	-81,493.41

	2021 1 1 2021 12 31		
	-	4,040,131.77	4,040,131.77
	-	2,782,596.59	2,782,596.59
/	-	-	-
	-	-	-
	-	3,766,855.18	3,766,855.18
	-	1,194,708.94	1,194,708.94
	-	1,194,708.94	1,194,708.94
	-	-	-
	-	4,250,582.12	4,250,582.12
---	-	1,467,985.53	1,467,985.53

2022 12 31

2022

7.4.14.2.3.2

				/	
	951,498.88			17.17%-274.17%	
				/	
	4,250,582.12			18.91%-119.05%	

7.4.14.3

2022 12 31	(2021 12 31)
31)	

7.4.14.4

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7.4.15

§ 8

8.1

			%
1		211,016,942.45	93.02
		211,016,942.45	93.02
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-

6		-	-
		-	-
7		15,691,538.51	6.92
8		142,647.02	0.06
9		226,851,127.98	100.00

8.2

8.2.1

			(%)
A		8,394,074.00	3.71
B		1,321,417.00	0.58
C		121,570,191.25	53.75
D		1,059,426.00	0.47
E		5,739,242.40	2.54
F		23,400.00	0.01
G		8,900.00	0.00
H		-	-
I		6,546,420.00	2.89
J		41,828,691.53	18.49
K		6,103,973.00	2.70
L		-	-
M		7,511,940.00	3.32
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		200,107,675.18	88.48

8.2.2

			(%)
A		-	-
B		-	-
C		5,402,687.44	2.39
D		1,396.00	0.00
E		-	-
F		-	-
G		2,790,780.00	1.23
H		-	-
I		195,064.64	0.09
J		-	-
K		-	-
L		-	-
M		2,478,058.80	1.10
N		18,216.31	0.01
O		-	-
P		-	-
Q		23,064.08	0.01
R		-	-
S		-	-
		10,909,267.27	4.82

8.2.3

8.3

8.3.1

					%
1	000568		37,613	8,435,843.64	3.73
2	601012		188,000	7,944,880.00	3.51
3	603259		92,740	7,511,940.00	3.32
4	000651		222,300	7,184,736.00	3.18
5	002304		44,600	7,158,300.00	3.16
6	600519		4,100	7,080,700.00	3.13

7	600050		1,433,200	6,420,736.00	2.84
8	600031		405,800	6,411,640.00	2.83
9	300498		324,800	6,375,824.00	2.82
10	000725	A	1,876,900	6,343,922.00	2.80
11	600016		1,813,400	6,256,230.00	2.77
12	000002	A	335,300	6,102,460.00	2.70
13	601818		1,983,500	6,089,345.00	2.69
14	601318		129,286	6,076,442.00	2.69
15	000895		231,800	6,010,574.00	2.66
16	600438		155,000	5,979,900.00	2.64
17	601211		429,503	5,836,945.77	2.58
18	601390		1,031,400	5,734,584.00	2.54
19	600660		162,993	5,716,164.51	2.53
20	002466		71,100	5,616,189.00	2.48
21	000100	TCL	1,495,900	5,564,748.00	2.46
22	601998		1,099,800	5,477,004.00	2.42
23	600089		267,700	5,375,416.00	2.38
24	002938		192,000	5,268,480.00	2.33
25	600000		712,000	5,183,360.00	2.29
26	000877		596,100	5,078,772.00	2.25
27	600958		501,200	4,480,728.00	1.98
28	000858		22,700	4,101,663.00	1.81
29	002756		40,600	3,742,102.00	1.65
30	000625		302,050	3,718,235.50	1.64
31	688599		53,796	3,430,032.96	1.52
32	601766		587,900	3,004,169.00	1.33
33	002459		39,200	2,355,528.00	1.04
34	002714		41,400	2,018,250.00	0.89
35	688303		34,102	1,625,983.36	0.72
36	600741		83,200	1,441,856.00	0.64
37	601138		147,600	1,354,968.00	0.60
38	601857		263,100	1,307,607.00	0.58
39	300750		2,876	1,131,475.92	0.50
40	601601		41,538	1,018,511.76	0.45
41	600900		48,300	1,014,300.00	0.45
42	601628		19,200	712,704.00	0.32
43	002594		1,200	308,364.00	0.14
44	601336		9,700	291,776.00	0.13
45	300033		1,900	187,359.00	0.08
46	601319		34,600	180,612.00	0.08
47	600588		5,200	125,684.00	0.06
48	000596		300	80,070.00	0.04
49	601985		7,300	43,800.00	0.02

50	300014		413	36,302.70	0.02
51	000963		500	23,400.00	0.01
52	688169		84	20,811.00	0.01
53	601328		4,200	19,908.00	0.01
54	600809		60	17,099.40	0.01
55	601088		500	13,810.00	0.01
56	600030		500	9,955.00	0.00
57	688012		84	8,232.84	0.00
58	601919		800	8,232.00	0.00
59	688036		83	6,600.16	0.00
60	688187		98	5,347.86	0.00
61	300782		32	3,657.60	0.00
62	600346		200	3,106.00	0.00
63	600919		400	2,916.00	0.00
64	688981		70	2,879.80	0.00
65	601668		480	2,606.40	0.00
66	300059		100	1,940.00	0.00
67	600048		100	1,513.00	0.00
68	601288		500	1,455.00	0.00
69	600104		100	1,441.00	0.00
70	601669		200	1,416.00	0.00
71	600015		200	1,038.00	0.00
72	600011		100	761.00	0.00
73	601006		100	668.00	0.00
74	601618		200	636.00	0.00
75	600905		100	565.00	0.00
76	601658		100	462.00	0.00

8.3.2

					%
1	688298		36,400	2,806,804.00	1.24
2	600026		231,600	2,790,780.00	1.23
3	301047		24,800	2,471,568.00	1.09
4	300442		32,200	1,363,992.00	0.60
5	688063		1,048	330,801.20	0.15
6	688373		19,198	163,950.92	0.07
7	688172		6,107	109,681.72	0.05
8	688322		4,789	102,388.82	0.05
9	688130		2,241	92,822.22	0.04
10	688372		1,137	92,324.40	0.04
11	301152		1,874	90,033.52	0.04
12	688432		7,055	79,298.20	0.04
13	300390		700	39,116.00	0.02

14	300363		600	24,510.00	0.01
15	301239		331	23,064.08	0.01
16	301269		230	20,226.20	0.01
17	301095		233	20,152.17	0.01
18	301175		3,031	18,216.31	0.01
19	301308		258	14,633.76	0.01
20	301195		165	12,051.60	0.01
21	600141		400	11,600.00	0.01
22	688200		40	11,058.80	0.00
23	301273		253	9,560.87	0.00
24	301338		189	9,259.11	0.00
25	301121		184	9,157.68	0.00
26	301330		284	8,892.04	0.00
27	301328		112	8,619.52	0.00
28	002353		300	8,373.00	0.00
29	301361		391	8,195.36	0.00
30	301227		270	7,962.30	0.00
31	301339		497	7,748.23	0.00
32	301165		242	7,649.62	0.00
33	301139		300	7,593.00	0.00
34	301161		346	7,518.58	0.00
35	002240		200	7,498.00	0.00
36	301396		233	7,432.70	0.00
37	301132		300	7,344.00	0.00
38	301197		364	7,309.12	0.00
39	301313		247	7,197.58	0.00
40	301280		156	6,988.80	0.00
41	301285		532	6,703.20	0.00
42	301171		371	6,574.12	0.00
43	301115		270	6,490.80	0.00
44	301366		141	6,357.69	0.00
45	301356		141	6,109.53	0.00
46	301270		210	5,957.70	0.00
47	301300		201	5,903.37	0.00
48	301388		265	5,724.00	0.00
49	301319		106	5,646.62	0.00
50	301318		123	5,134.02	0.00
51	301265		429	4,890.60	0.00
52	300037		99	4,303.53	0.00
53	600854		400	1,816.00	0.00
54	002152		174	1,729.56	0.00
55	600863		400	1,396.00	0.00
56	688068		19	1,157.10	0.00

8.4

8.4.1

2% 20

				(%)
1	600050		29,890,129.00	5.12
2	601985		26,434,563.00	4.52
3	002466		22,317,405.00	3.82
4	600028		21,851,871.00	3.74
5	600031		21,511,627.00	3.68
6	601225		19,772,959.00	3.38
7	601328		18,632,140.00	3.19
8	603259		18,373,625.94	3.14
9	601998		18,348,362.00	3.14
10	600438		18,143,776.00	3.11
11	601211		17,617,416.00	3.02
12	002304		17,382,892.00	2.98
13	300059		16,983,908.40	2.91
14	002812		16,925,703.34	2.90
15	601881		16,223,992.00	2.78
16	002709		15,888,518.00	2.72
17	300450		15,802,923.00	2.70
18	601988		15,360,267.00	2.63
19	600011		15,167,799.00	2.60
20	688981		14,667,072.13	2.51
21	600519		14,587,208.00	2.50
22	300363		14,569,803.00	2.49
23	002460		14,442,498.54	2.47
24	000725	A	14,221,292.00	2.43
25	601899		13,895,799.00	2.38
26	000100	TCL	13,394,549.00	2.29
27	600089		13,294,800.69	2.28
28	601919		13,227,649.20	2.26
29	300750		12,884,884.84	2.21
30	600872		12,565,132.00	2.15
31	601288		12,045,468.00	2.06

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8.4.2

2% 20

				(%)
1	300059		32,891,413.64	5.63
2	601899		27,442,997.60	4.70
3	600887		26,856,094.00	4.60

4	600919		25,761,453.00	4.41
5	300750		25,159,704.80	4.31
6	600050		24,988,055.00	4.28
7	600519		23,929,973.60	4.10
8	601985		22,759,424.00	3.90
9	601919		22,221,694.56	3.80
10	002709		21,597,940.50	3.70
11	600028		21,256,683.00	3.64
12	601658		21,130,705.00	3.62
13	601328		21,116,947.00	3.61
14	601668		20,782,289.00	3.56
15	601988		20,225,092.00	3.46
16	600030		18,427,972.30	3.15
17	601225		18,258,578.00	3.13
18	601009		18,077,389.00	3.09
19	002812		18,070,332.00	3.09
20	002129	TCL	17,813,689.00	3.05
21	600809		17,290,090.56	2.96
22	002410		17,141,514.90	2.93
23	600011		16,849,357.00	2.88
24	000063		16,769,596.22	2.87
25	600690		16,727,904.00	2.86
26	300316		15,708,895.64	2.69
27	002049		15,364,296.00	2.63
28	300122		15,157,457.52	2.59
29	600926		14,923,348.28	2.55
30	002821		14,858,551.34	2.54
31	600031		14,821,891.07	2.54
32	601881		14,816,048.00	2.54
33	601211		14,557,132.00	2.49
34	600436		14,505,462.00	2.48
35	603260		13,994,503.11	2.40
36	000725	A	13,963,902.00	2.39
37	603986		13,942,601.38	2.39
38	600104		13,853,174.00	2.37
39	000001		13,389,246.00	2.29
40	600438		13,267,024.06	2.27
41	300347		13,196,306.00	2.26
42	601998		13,183,978.00	2.26
43	300363		13,171,332.73	2.25
44	601288		12,404,002.00	2.12
45	002466		12,401,640.00	2.12
46	688981		11,982,103.62	2.05

47	002460		11,878,547.00	2.03
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" "

8.4.3

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				1,123,221,706.48
				1,351,589,145.91

" " " "

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		-
2		-
3		-
4		-
5		142,647.02
6		-
7		-
8		-
9		142,647.02

8.12.4

8.12.5

8.12.5.1

8.12.5.2

8.12.6

§9

9.1

				%		%
300 A	5,631	18,917.12	37,978,354.12	35.65	68,543,964.18	64.35
300 C	10,265	10,508.42	39,832,919.83	36.93	68,036,018.64	63.07

	15,896	13,487.12	77,811,273.95	36.29	136,579,982.82	63.71
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9.2

				%
	300	A	351,687.93	0.33
	300	C	131,349.32	0.12
			483,037.25	0.23

9.3

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

§ 10

	300	A	300	C
2019 5 16	997,837.56		-	
	85,427,302.78		354,747,628.98	
	78,280,561.19		76,915,444.40	
	57,185,545.67		323,794,134.91	
	-		-	
	106,522,318.30		107,868,938.47	

§ 11

11.1

11.2**11.2.1**

2022 2 21

11.2.2

2022 7 15

11.3**11.4****11.5**

50,000.00

2

11.6**11.6.1**

1	
	2022 1 18

11.6.2

11.7

11.7.1

			(%)		(%)	
	2	2,458,440,129.37	100.00	1,041,817.43	100.00	-

1

2021

2

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

		(%)		(%)		(%)
	1,519,235.30	100.00	-	-	-	-

11.8

1			2022 1 13
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2	300 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	300	2021	2022 3 31

13	2021		2022 3 31
14	300 1	2022	2022 4 22
15		2022	2022 4 22
16			2022 4 25
17			2022 5 7
18			2022 5 11
19		300	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	300 2	2022	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	300	2022	2022 8 31
34		2022	2022 8 31
35			2022 9 2

36		APP	2022 9 28
37	300 3	2022	2022 10 26
38		2022	2022 10 26
39			2022 11 8
40	300 2022 1		2022 11 30
41			2022 12 16

§ 12

12.1

20%

		20%					
							%
	1	2022 1 1 2022 1 5 2022 2 14 2022 2 20	93,312, 597.20	0.00	93,312,59 7.20	0.00	0.00
1							
2							

3

12.2

§ 13

13.1

1

2

300

3

300

4

300

5

6

13.2

13.3

2023 3 31