

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	.....	14
4.4	.....	15
4.5	.....	15
4.6	.....	15
4.7	.....	16
4.8	.....	16
4.9	.....	16
§ 5	.....	16
5.1	.....	16
5.2	.....	17
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	.....	58

8.1	.....	58
8.2	.....	58
8.3	.....	59
8.4	.....	60
8.5	.....	62
8.6	.....	62
8.7	.....	62
8.8	.....	62
8.9	.....	62
8.10	.....	62
8.11	.....	63
8.12	.....	63
§ 9	.....	64
9.1	.....	64
9.2	.....	65
9.3	.....	65
§ 10	.....	65
§ 11	.....	66
11.1	.....	66
11.2	.....	66
11.3	.....	66
11.4	.....	66
11.5	.....	66
11.6	.....	66
11.7	.....	67
11.8	.....	68
§ 12	.....	71
12.1	20%	71
12.2	.....	72
§ 13	.....	72
13.1	.....	72
13.2	.....	72
13.3	.....	72

§ 2

2.1

	009606	
	2020 7 16	
	173,864,851.32	
	A	C
	009606	009607
	123,621,216.08	50,243,635.24

2.2

	*75%+ 300 *15%+ *10%

2.3

	021-61009999	0755-83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchi na.com
	4007005566	95555
	021-61009800	0755-83195201
	68 9	7088
	68	7088
	9	

	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 7 16 ()-2020 12 31	
	A	C	A	C	A	C
	-31,921,667.54	-15,312,477.76	63,472,445.93	19,628,869.07	21,868,255.45	9,410,349.53
	-53,317,370.84	-16,452,242.78	45,335,961.59	13,385,620.57	42,220,606.85	17,606,121.31
	-0.1734	-0.1400	0.0963	0.0890	0.0896	0.0825
	-15.63%	-12.76%	8.41%	7.82%	8.69%	8.00%
	-7.04%	-7.41%	9.24%	8.80%	8.94%	8.74%

3.1. 2	2022		2021		2020	
	4,726,046.41	1,408,038.17	88,109,293.34	23,645,330.73	21,492,646.99	7,663,197.14
	0.0382	0.0280	0.1801	0.1731	0.0467	0.0447
	136,761,088.62	55,038,865.39	582,237,090.88	161,600,981.37	501,698,060.53	186,296,393.36
	1.1063	1.0954	1.1901	1.1831	1.0894	1.0874
3.1. 3	2022		2021		2020	
	10.63%	9.54%	19.01%	18.31%	8.94%	8.74%

1

2

3

3.2

3.2.1

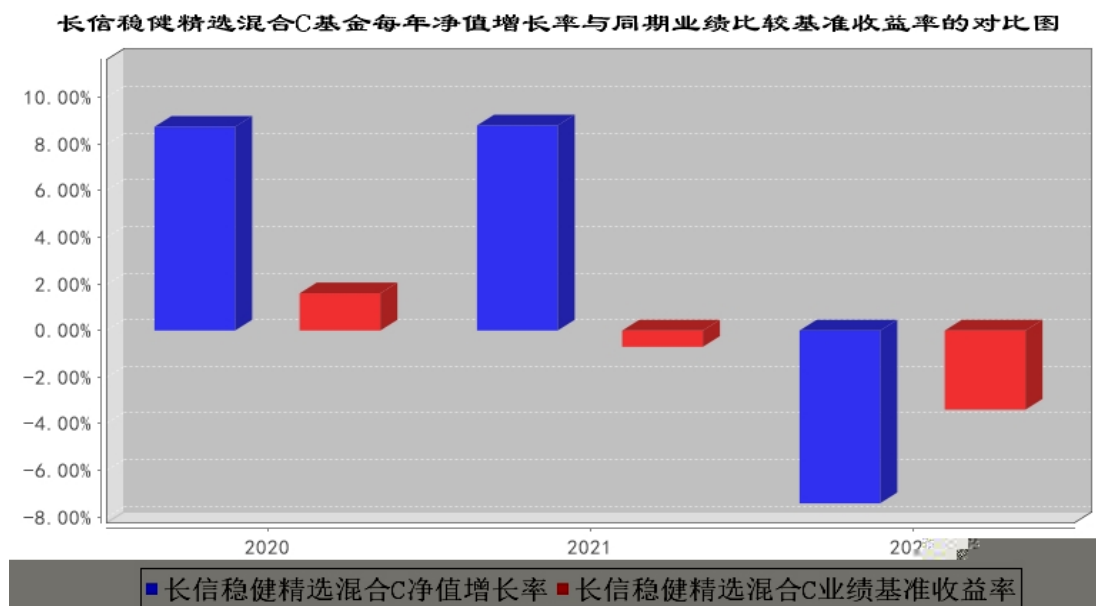
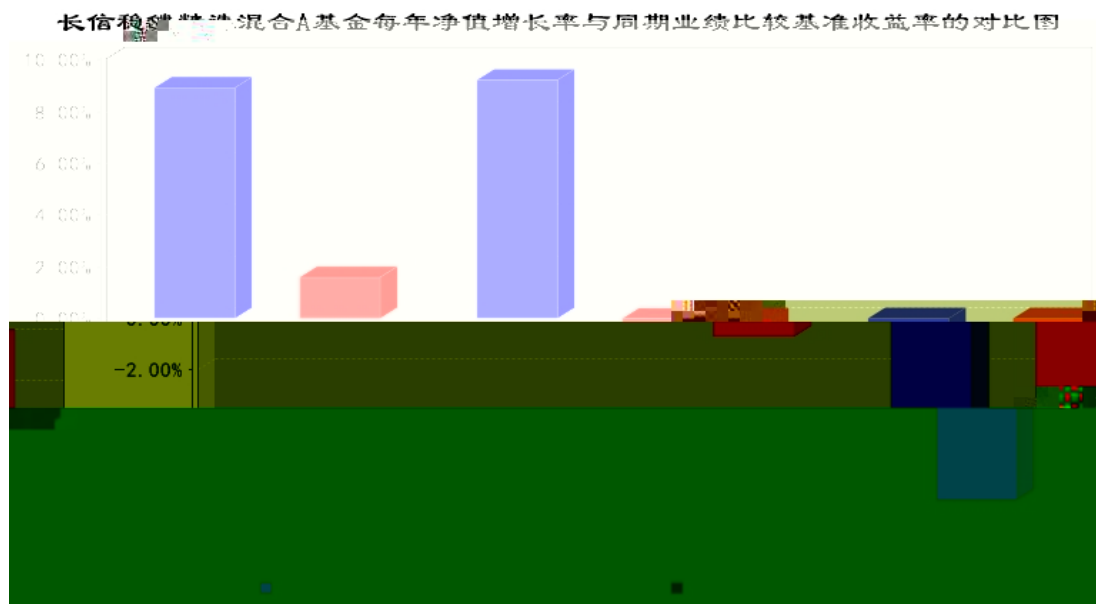
A

	3.96%	0.91%	1.27%	0.39%	2.69%	0.52%
	-3.17%	0.70%	-2.38%	0.32%	-0.79%	0.38%
	-7.04%	0.81%	-3.40%	0.36%	-3.64%	0.45%
	10.63%	0.66%	-2.53%	0.31%	13.16%	0.35%

C

	3.85%	0.91%	1.27%	0.39%	2.58%	0.52%
	-3.37%	0.70%	-2.38%	0.32%	-0.99%	0.38%
	-7.41%	0.81%	-3.40%	0.36%	-4.01%	0.45%
	9.54%	0.66%	-2.53%	0.31%	12.07%	0.35%

3.2.3



2020 7 16 2020

3.3

2020 7 16

§ 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

		2020 16	7 -	23	2018 7 50

	6				6
	(LOF)	2020 12 14	-	9	2016 5 (LOF)

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

2022

4.4.2

	2022	12	31		A		1.1063	
1.1063					A	-7.04%		C
	1.0954			1.0954				C
-7.41%				-3.40%				

4.5

2022

2023

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	(2023) 21085

6.2

	() 2022 12 31 2022 () () (" ") (" " ") 2022 12 31 2022
	" "
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	<p>(" ")</p> <p>()</p>
	<p>()</p> <p>()</p> <p>()</p> <p>()</p> <p>() ()</p>

		()
		202	11
	2023	3	27

§ 7

7.1

2022 12 31

		2022 12 31	2021 12 31
	7.4.7.1	1,405,124.94	34,696,328.70
		12,602,802.80	19,877,300.74
		47,904.31	109,117.74
	7.4.7.2	166,402,926.39	815,860,208.44
		60,846,105.45	222,809,749.27
		-	-
		105,556,820.94	593,050,459.17
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	6,998,242.47	20,000,000.00
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		5,827,701.69	1,561,026.54
		-	-
		25,381.97	53,810.15
		-	-
	7.4.7.8	-	9,255,734.18
		193,310,084.57	901,413,526.49
		2022 12 31	2021 12 31
		-	-

		-	-
	7.4.7.3	-	-
		-	117,069,519.39
		996,485.15	38,392,059.32
		101,540.70	1,192,820.65
		133,433.19	439,927.29
		33,358.29	109,981.82
		18,997.87	54,631.89
		-	-
		7,857.26	15,615.86
		-	-
		-	-
	7.4.7.9	218,458.10	300,898.02
		1,510,130.56	157,575,454.24
	7.4.7.10	173,864,851.32	625,824,270.24
	7.4.7.11	-	-
	7.4.7.12	17,935,102.69	118,013,802.01
		191,799,954.01	743,838,072.25
		193,310,084.57	901,413,526.49

1	2022	12	31	A	1.1063
C	1.0954			173,864,851.32	A
123,621,216.08				C	50,243,635.24
2				XBRL	3 <
>				2021	" " "
"	"	"		2022	" " "
"	2021			"	" " "
"	"		2022	"	" " "

7.2

2022 1 1 2022 12 31

		2022	1	1	2022	2021	1	1	2021
			12	31			12	31	
					-62,784,915.06				70,496,136.68
1.					211,909.04				15,694,707.90

	7.4.7.13	194,013.64	168,345.27
		-	15,225,159.86
		-	-
		17,895.40	301,202.77
		-	-
		-	-
2.	" -"	-40,643,107.48	78,689,333.03
	7.4.7.14	-59,393,539.37	71,399,826.96
		-	-
	7.4.7.15	17,026,127.79	4,277,480.72
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	1,724,304.10	3,012,025.35
		-	-
		-	-
3.	7.4.7.20	-22,535,468.32	-24,379,732.84
4.	" -"	-	-
5.	" -"	181,751.70	491,828.59
	7.4.7.21	6,984,698.56	11,774,554.52
1	7.4.10.2.1	3,821,468.73	5,691,177.41
2	7.4.10.2.2	955,367.26	1,422,794.35
3	7.4.10.2.3	520,880.18	687,622.53
4		-	-
5		1,424,258.68	2,361,553.98
		1,424,258.68	2,361,553.98
6	7.4.7.22	-	-
7		26,947.14	30,299.95
8	7.4.7.23	235,776.57	1,581,106.30
	" -"	-69,769,613.62	58,721,582.16
		-	-
" -"		-69,769,613.62	58,721,582.16

		-	-
		-69,769,613.62	58,721,582.16

XBRL 3 < >

2021

" " " "

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2022

" " " "

7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	625,824,270.24	-	118,013,802.01	743,838,072.25
	-	-	-	-
	-	-	-	-
	-	-	-	-
	625,824,270.24	-	118,013,802.01	743,838,072.25
" -"	-451,959,418.92	-	-100,078,699.32	-552,038,118.24
	-	-	-69,769,613.62	-69,769,613.62
	-451,959,418.92	-	-30,309,085.70	-482,268,504.62

" -"				
1.	114,064,698.64	-	17,028,883.90	131,093,582.54
2	-566,024,117.56	-	-47,337,969.60	-613,362,087.16
" -"	-	-	-	-
	-	-	-	-
	173,864,851.32	-	17,935,102.69	191,799,954.01
	2021 1 1 2021 12 31			
	631,869,998.61	-	56,124,455.28	687,994,453.89
	-	-	-	-

	-	-	-	-
	-	-	-	-
	631,869,998.61	-	56,124,455.28	687,994,453.89
" -"	-6,045,728.37	-	61,889,346.73	55,843,618.36
	-	-	58,721,582.16	58,721,582.16
" -"	-6,045,728.37	-	3,167,764.57	-2,877,963.80
1.	529,113,599.89	-	78,610,952.10	607,724,551.99
2	-535,159,328.26	-	-75,443,187.53	-610,602,515.79
	-	-	-	-
" -"				

	-	-	-	-
	625,824,270.24	-	118,013,802.01	743,838,072.25

7.1 7.4

7.4

7.4.1

" "

" " [2020]847

2020 7 1 2020 7

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2020 7 16

659,441,685.88

86,873.62

659,528,559.50

659,528,559.50

A

465,224,214.71

C

194,304,344.79

A

C

A

C

50% 40% 20%

5%

*75%+ 300 *15%+

*10%

7.4.2

2006 2 15

("

)

XBRL 3 <

> (" ")

7.4.4

7.4.3

2022 2022 12

31 2022

7.4.4

7.4.4.1

1 1 12 31

26 73

7.4.4.2

7.4.4.3

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(2021 12 31)
2022 1 1

(1)

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7.4.4.4

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(2021 12 31)
2022 1 1

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7.4.4.5

(1)

(2)

(3)

7.4.4.6

1)

2)

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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(2021 12 31)

2022 1 1

7.4.4.10

7.4.4.11

(1)

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A

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(3)

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(5)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

(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 “ ” “ ” “ ”
“ ” “ ” “ ” “ ”

(b)

7.4.5.2

7.4.5.3

7.4.6

[2002]128

[2008]1

[2012]85

[2014]81

[2015]101

[2016]36

[2016]46

[2016]70

[2016]127

[2016]140

[2017]2

[2017]56

[2017]90

(1)

3%

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20%

1 (1)

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7.4.7

7.4.7.1

	2022 12 31	2021 12 31
	1,405,124.94	34,696,328.70
	1,404,941.09	34,696,328.70
	183.85	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-

3	-	-
	-	-
	-	-
	-	-
	-	-
	1,405,124.94	34,696,328.70

7.4.7.2

		2022 12 31			
		73,646,086.58	-	60,846,105.45	-12,799,981.13
	-	-	-	-	-
		90,263,310.60	576,779.53	85,213,703.13	-5,626,387.00
		19,938,709.85	345,117.81	20,343,117.81	59,290.15
		110,202,020.45	921,897.34	105,556,820.94	-5,567,096.85
		-	-	-	-
		-	-	-	-
		-	-	-	-
		183,848,107.03	921,897.34	166,402,926.39	-18,367,077.98
		2021 12 31			
		226,231,105.48	-	222,809,749.27	-3,421,356.21
	-	-	-	-	-
		261,187,431.79	-	267,582,459.17	6,395,027.38
		324,273,280.83	-	325,468,000.00	1,194,719.17
		585,460,712.62	-	593,050,459.17	7,589,746.55
		-	-	-	-
		-	-	-	-
		-	-	-	-
		811,691,818.10	-	815,860,208.44	4,168,390.34

7.4.7.3

/

/

7.4.7.4

7.4.7.4.1

	2022		12		31	
	6,998,242.47					-
	-					-
	6,998,242.47					-
	2021		12		31	
	20,000,000.00					-
	-					-
	20,000,000.00					-

7.4.7.4.2

7.4.7.5

7.4.7.6

7.4.7.7

7.4.7.8

	2022		12		31		2021		12		31	
												9,255,734.18
												-
												-
												9,255,734.18

7.4.7.9

	2022		12		31		2021		12		31	
												-
												710.33
												-

	39,148.75	68,020.65
	37,845.40	61,133.86
	1,303.35	6,886.79
	-	43,167.04
	9,300.00	9,000.00
	50,000.00	60,000.00
	120,000.00	120,000.00
	218,458.10	300,898.02

7.4.7.10

A

	2022 1 1			2022 12 31		
	489,238,594.00			489,238,594.00		
	52,663,975.33			52,663,975.33		
" -"	-418,281,353.25			-418,281,353.25		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	123,621,216.08			123,621,216.08		

C

	2022 1 1			2022 12 31		
	136,585,676.24			136,585,676.24		
	61,400,723.31			61,400,723.31		
" -"	-147,742,764.31			-147,742,764.31		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	50,243,635.24			50,243,635.24		

7.4.7.11

7.4.7.12

A

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	88,109,293.34	4,889,203.54	92,998,496.88
	-31,921,667.54	-21,395,703.30	-53,317,370.84
	-51,461,579.39	24,920,325.89	-26,541,253.50
	9,477,187.53	-604,855.56	8,872,331.97
	-60,938,766.92	25,525,181.45	-35,413,585.47
	-	-	-
	4,726,046.41	8,413,826.13	13,139,872.54

C

	23,645,330.73	1,369,974.40	25,015,305.13
	-15,312,477.76	-1,139,765.02	-16,452,242.78
	-6,924,814.80	3,156,982.60	-3,767,832.20
	10,135,080.71	-1,978,528.78	8,156,551.93
	-17,059,895.51	5,135,511.38	-11,924,384.13
	-	-	-
	1,408,038.17	3,387,191.98	4,795,230.15

7.4.7.13

	2022	1	1	2022	12	31	2021	1	1	2021
								12	31	
						37,026.76				46,436.79
						-				-
						-				-
						152,882.00				108,368.84
						4,104.88				13,539.64
						194,013.64				168,345.27

7.4.7.14

7.4.7.14.1

	2022	1	1	2022	12	2021	1	1	2021
			31				12	31	
						365,077,439.31			455,301,917.48
						423,479,921.27			383,902,090.52
						991,057.41			-
						-59,393,539.37			71,399,826.96

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7.4.7.15

7.4.7.15.1

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
---		10,275,875.97		-
---		6,750,251.82		4,277,480.72
---		-		-
---		-		-
		17,026,127.79		4,277,480.72

7.4.7.15.2

	2022 1 1	2022 12 31	2021 1 1	2021 12 31
		780,376,555.02		768,492,644.91
		761,149,591.84		752,442,255.97
		12,467,036.29		11,772,908.22
		9,675.07		-
		6,750,251.82		4,277,480.72

7.4.7.15.3

7.4.7.15.4

7.4.7.16

7.4.7.17

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					
	1,724,304.10				3,012,025.35					
	-				-					
	-				-					
	1,724,304.10				3,012,025.35					

7.4.7.20

	2022	1	1	2022	2021	1	1	2021
	12	31	31	12	12	31	31	12
1.	-22,535,468.32			-24,379,732.84				
	-9,378,624.92			-31,236,639.23				
	-13,156,843.40			6,856,906.39				
	-			-				
	-			-				
	-			-				
	-			-				
2.	-			-				
	-			-				
3.	-			-				
	-			-				
	-22,535,468.32			-24,379,732.84				

7.4.7.21

	2022	1	1	2022	12	2021	1	1	2021
	31				12 31				
	181,335.28				491,795.51				

	416.42	33.08
	181,751.70	491,828.59

30

30

3

75%

3

6

50%

6

25%

7.4.7.22

7.4.7.23

	2022	1	1	2022	12	2021	1	1	2021	12	31
			31								
				50,000.00					60,000.00		
				120,000.00					120,000.00		
				-					-		
				37,200.00					45,000.00		
				28,576.57					42,708.43		
				-					1,313,397.87		
				235,776.57					1,581,106.30		

7.4.8

7.4.8.1

7.4.8.2

7.4.9

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7.4.10

7.4.10.1

7.4.10.1.1

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
		%		%
	354,359,574.19	56.47	580,547,953.13	69.22

7.4.10.1.2

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	290,463,449.79	73.20	166,269,961.57		54.69	

7.4.10.1.3

	2022 1 1 2022 12 31			2021 1 1 2021 12 31		
		%			%	
	6,661,034,000.00	79.83	3,135,000,000.00		45.99	

7.4.10.1.4

7.4.10.1.5

	2022 1 1 2022 12 31			
		%		%
	190,198.06	52.45	22,538.26	59.55
	2021 1 1 2021 12 31			
		%		%
	359,034.76	68.78	15,021.61	24.57

7.4.10.2

7.4.10.2.1

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	3,821,468.73	5,691,177.41
	951,687.46	1,538,097.83

× 0.80%

× 0.80%÷

7.4.10.2.2

	2022 1 1 2022 12 31	2021 1 1 2021 12 31
	955,367.26	1,422,794.35

× 0.20%

× 0.20%÷

7.4.10.2.3

	2022 1 1 2022 12 31					
	A		C			
		-	137,525.41		137,525.41	
	-	90,847.68		90,847.68		
	-	228,373.09		228,373.09		
	2021 1 1 2021 12 31					
	A		C			
		-	197,518.98		197,518.98	
	-	186,536.24		186,536.24		
	-	384,055.22		384,055.22		

A

C

0.40% C

× 0.40%

=

× 0.40%÷

7.4.10.3

()

2022 1 1 2022 12 31						
		-	-	-	-	-
2021 1 1 2021 12 31						
		-	-	-	205,485.00	163,759.70
				0.00		

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

7.4.10.5.2

A

	2022 12 31		2021 12 31	
		%		%
	-	-	9,999,000.00	1.60

C

	2022 12 31		2021 12 31	
		%		%
	-	-	24,388,372.49	3.90

7.4.10.6

	2022 1 1 2022 12 31		2021 1 1 2021 12 31	
	1,405,124.94	37,026.76	34,696,328.70	46,436.79

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 /

7. 4. 12. 1. 1										
301139		2022 6 30	6		38.46	25.31	560	21,537.60	14,173.60	-
301175		2022 6 30	6		3.82	6.01	5,574	21,292.68	33,499.74	-
301195		2022 7 25	6		71.17	73.04	290	20,639.30	21,181.60	-
301239		2022 6 22	6		33.65	69.68	575	19,348.75	40,066.00	-

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

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	2022 12 31	2021 12 31
A-1	-	-
A-1	-	-
	35,445,960.28	50,015,000.00
	35,445,960.28	50,015,000.00

7.4.13.2.2

7.4.13.2.3

7.4.13.2.4

	2022 12 31	2021 12 31
AAA	24,664,315.17	164,839,109.67
AAA	45,446,545.49	97,790,849.50
	-	280,405,500.00
	70,110,860.66	543,035,459.17

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		
	1,405,124.94	-	-	-	-	1,405,124.94
	12,602,802.80	-	-	-	-	12,602,802.80
	47,904.31	-	-	-	-	47,904.31
	37,014,037.48	58,009,046.78	10,533,736.68	-	60,846,105.45	166,402,926.39
	6,998,242.47	-	-	-	-	6,998,242.47
	-	-	-	-	25,381.97	25,381.97
	-	-	-	-	5,827,701.69	5,827,701.69
	58,068,112.00	58,009,046.78	10,533,736.68	-	66,699,189.11	193,310,084.57
	-	-	-	-	101,540.70	101,540.70
	-	-	-	-	133,433.19	133,433.19
	-	-	-	-	33,358.29	33,358.29

		-	-	-	-	996,485.15	996,485.15
		-	-	-	-	18,997.87	18,997.87
		-	-	-	-	7,857.26	7,857.26
		-	-	-	-	218,458.10	218,458.10
		-	-	-	-	1,510,130.56	1,510,130.56
		58,068,112.00	58,009,046.78	10,533,736.68	-	65,189,058.55	191,799,954.01
2021	12	6	6	1-5	5		
	31		-1				
		34,696,328.70	-	-	-	-	34,696,328.70
		19,877,300.74	-	-	-	-	19,877,300.74
		109,117.74	-	-	-	-	109,117.74
		85,987,922.58	29,845,000.00	280,558,179.59	196,659,357.00	222,809,749.27	815,860,208.44
		20,000,000.00	-	-	-	-	20,000,000.00
		-	-	-	-	1,561,026.54	1,561,026.54
		-	-	-	-	53,810.15	53,810.15
		-	-	-	-	9,255,734.18	9,255,734.18
		160,670,669.76	29,845,000.00	280,558,179.59	196,659,357.00	233,680,320.14	901,413,526.49
		117,069,519.39	-	-	-	-	117,069,519.39
		-	-	-	-	38,392,059.32	38,392,059.32
		-	-	-	-	1,192,820.65	1,192,820.65
		-	-	-	-	439,927.29	439,927.29
		-	-	-	-	109,981.82	109,981.82
		-	-	-	-	54,631.89	54,631.89
		-	-	-	-	15,615.86	15,615.86

	-	-	-	-	300,898.02	300,898.02
	117,069,519.39	-	-	-	40,505,934.85	157,575,454.24
	43,601,150.37	29,845,000.00	280,558,179.59	196,659,357.00	193,174,385.29	743,838,072.25

7.4.13.4.1.2

		2022 12 31		2021 12 31	
	27		-563,930.04		-5,784,878.74
	27		563,930.04		5,784,878.74

7.4.13.4.2

7.4.13.4.2.1

		2022 12 31			
	-	28,575,961.43		-	28,575,961.43
	-	28,575,961.43		-	28,575,961.43
	-			-	

	-	28,575,961.43	-	28,575,961.43
	2021 12 31			
	-	82,342,253.84	-	82,342,253.84
	-	82,342,253.84	-	82,342,253.84
	-	-	-	-
	-	82,342,253.84	-	82,342,253.84

7.4.13.4.2.2

		2022 12 31	2021 12 31
	5%	1,428,798.07	4,117,112.69
	5%	-1,428,798.07	-4,117,112.69

7.4.13.4.3

VaR(Value at Risk)

12 31

7.4.13.4.3.1

	2022 12 31		2021 12 31	
		%		%
	60,846,105.45	31.72	222,809,749.27	29.95
	-	-	-	-
	105,556,820.94	55.03	593,050,459.17	79.73
	-	-	-	-
	-	-	-	-
	-	-	-	-
	166,402,926.39	86.76	815,860,208.44	109.68

7.4.13.4.3.2

95%			
		2022 12 31	2021 12 31
VaR			
1.84%(2021 12 31 VaR		-3,520,617.51	-7,411,612.27
1.00%)			

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
	110,267,938.63	275,410,555.95
	56,026,066.82	536,858,229.35
	108,920.94	3,591,423.14
	166,402,926.39	815,860,208.44

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	
	-	3,591,423.14	3,591,423.14	
	-	82,818.33	82,818.33	
/	-	-	-	
	-	-	-	
	-	3,674,798.87	3,674,798.87	
	-	109,478.34	109,478.34	

	-	109,478.34	109,478.34
	-	-	-
	-	108,920.94	108,920.94
	-	26,102.61	26,102.61

	2021 1 1 2021 12 31		
	-	3,045,874.06	3,045,874.06
	-	3,090,872.97	3,090,872.97
/	-	-	-
	-	-	-
	-	2,475,719.86	2,475,719.86
	-	-69,604.03	-69,604.03
	-	-69,604.03	-69,604.03
	-	-	-
	-	3,591,423.14	3,591,423.14
---	-	500,550.17	500,550.17

2022 12 31

2022

7.4.14.2.3.2

			/	

	108,920.94			18.91%-48.25%	
				/	
	3,591,423.14			17.17%-274.17%	

7.4.14.3

2022	12	31	(2021	12
31)			

7.4.14.4

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7.4.15**§ 8****8.1**

			%
1		60,846,105.45	31.48
		60,846,105.45	31.48
2		-	-
3		105,556,820.94	54.60
		105,556,820.94	54.60
		-	-
4		-	-
5		-	-
6		6,998,242.47	3.62
		-	-
7		14,007,927.74	7.25
8		5,900,987.97	3.05
9		193,310,084.57	100.00

28,575,961.43

14.90%

8.2**8.2.1**

			%
A		-	-
B		-	-
C		21,659,766.08	11.29
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		1,350,167.20	0.70
J		6,340,978.00	3.31
K		-	-
L		1,922,667.00	1.00
M		-	-
N		956,499.74	0.50
O		-	-
P		-	-
Q		40,066.00	0.02
R		-	-
S		-	-
		32,270,144.02	16.82

8.2.2

		%
	-	-
	7,580,414.28	3.95
	4,435,389.26	2.31
	-	-
	3,614,527.73	1.88
	2,780,034.89	1.45
	-	-
	2,708,416.97	1.41
	3,688,936.67	1.92
	-	-
	3,768,241.63	1.96

	28,575,961.43	14.90
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8.3

					%
1	03690	-W	36,200	5,649,164.54	2.95
2	000776		262,200	4,061,478.00	2.12
3	300054		177,900	3,787,491.00	1.97
4	06098		217,000	3,768,241.63	1.96
5	00388		12,000	3,614,527.73	1.88
6	02269		52,000	2,780,034.89	1.45
7	00700		9,000	2,685,169.62	1.40
8	300059		117,500	2,279,500.00	1.19
9	00291		46,000	2,241,482.41	1.17
10	300750		5,600	2,203,152.00	1.15
11	300274		18,400	2,057,120.00	1.07
12	601888		8,900	1,922,667.00	1.00
13	600519		1,000	1,727,000.00	0.90
14	06969		147,000	1,591,485.56	0.83
15	300253		127,900	1,314,812.00	0.69
16	600893		30,000	1,268,400.00	0.66
17	600438		30,000	1,157,400.00	0.60
18	600031		70,000	1,106,000.00	0.58
19	02382		13,300	1,103,103.59	0.58
20	600309		11,500	1,065,475.00	0.56
21	601966		51,100	1,046,528.00	0.55
22	600703		59,500	1,021,020.00	0.53
23	00354		168,000	1,018,970.95	0.53
24	00175		100,000	1,018,327.80	0.53
25	00941		21,714	1,003,767.05	0.52
26	601012		23,508	993,448.08	0.52
27	603313		90,000	954,000.00	0.50
28	600323		50,000	923,000.00	0.48
29	01316		200,000	912,921.94	0.48
30	000768		30,000	763,500.00	0.40
31	600419		45,000	705,600.00	0.37
32	01458		120,000	602,421.29	0.31
33	01810	-W	60,000	586,342.43	0.31
34	002460		8,200	569,982.00	0.30
35	600522		35,000	565,250.00	0.29
36	603799		10,000	556,300.00	0.29
37	002810		5,000	112,100.00	0.06
38	301239		575	40,066.00	0.02
39	301175		5,574	33,499.74	0.02

40	301195		290	21,181.60	0.01
41	301139		560	14,173.60	0.01

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

				(%)
1	300054		14,320,431.00	1.93
2	00388		14,212,769.42	1.91
3	02382		13,434,033.70	1.81
4	06098		12,333,088.60	1.66
5	000776		11,896,214.00	1.60
6	03690	-W	11,651,112.68	1.57
7	601012		10,376,748.02	1.40
8	300253		9,283,891.00	1.25
9	300274		9,248,846.00	1.24
10	00700		7,848,991.96	1.06
11	300750		7,500,496.00	1.01
12	02269		7,477,688.27	1.01
13	06969		7,398,130.62	0.99
14	300059		7,307,330.00	0.98
15	00175		7,199,355.43	0.97
16	002821		7,179,127.00	0.97
17	601688		7,123,230.00	0.96
18	002304		6,951,581.00	0.93
19	600031		5,949,934.00	0.80
20	600703		5,837,524.47	0.78

" "

8.4.2**2% 20**

				(%)
1	300054		22,819,571.68	3.07
2	00388		18,895,288.61	2.54
3	00700		18,517,582.50	2.49
4	00941		13,956,945.82	1.88
5	03690	-W	13,035,717.04	1.75
6	02382		12,482,631.33	1.68
7	601012		10,197,679.00	1.37
8	00175		8,932,087.00	1.20
9	300253		8,585,087.83	1.15
10	002304		8,128,776.00	1.09
11	600887		7,796,633.00	1.05
12	01810	-W	7,316,037.33	0.98

13	600703		7,269,824.00	0.98
14	300274		7,132,134.00	0.96
15	00688		7,070,052.39	0.95
16	000776		6,135,340.00	0.82
17	601211		5,710,836.00	0.77
18	601688		5,513,800.00	0.74
19	300750		5,403,890.00	0.73
20	02269		5,280,584.49	0.71

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8.4.3

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	270,894,902.37
	365,077,439.31

" " " "

8.5

			%
1		15,102,842.47	7.87
2		-	-
3		-	-
		-	-
4		20,093,904.11	10.48
5		20,343,117.81	10.61
6		-	-
7		50,016,956.55	26.08
8		-	-
9		-	-
10		105,556,820.94	55.03

8.6

					%
1	019679	22 14	150,000	15,102,842.47	7.87
2	110085	22	90,000	10,726,769.59	5.59
3	042280026	22 CP001	100,000	10,381,602.74	5.41
4	175746	21 01	100,000	10,047,534.25	5.24
5	188984	21 G1	100,000	10,046,369.86	5.24

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		47,904.31
2		5,827,701.69
3		-
4		-
5		25,381.97
6		-
7		-
8		-
9		5,900,987.97

8.12.4

:

				%
1	110085	22	10,726,769.59	5.59
2	113013		3,483,354.48	1.82
3	113045		3,424,584.66	1.79
4	127012		3,359,991.78	1.75
5	123049		2,536,946.70	1.32
6	128135		2,336,000.00	1.22
7	110081		2,154,376.44	1.12
8	123133		1,880,454.81	0.98
9	113024		1,735,066.44	0.90
10	128131	2	1,598,463.70	0.83
11	110073		1,575,625.89	0.82
12	123078		1,302,467.12	0.68
13	127025		1,257,599.34	0.66
14	113636		1,158,108.22	0.60
15	128075		1,143,987.67	0.60
16	113634		1,103,810.41	0.58
17	123056		1,072,386.30	0.56
18	123124	2	1,050,476.73	0.55
19	113011		1,046,112.33	0.55
20	113519		981,436.09	0.51
21	128034		953,316.65	0.50
22	123022		746,880.82	0.39
23	113602	20	665,241.23	0.35
24	113052		642,448.76	0.33
25	113050		577,929.48	0.30
26	110060		564,468.49	0.29
27	113055		452,449.99	0.24

8.12.5

8.12.6

§9

9.1

				%		%
A	1,330	92,948.28	0.00	0.00	123,621,216.08	100.00
C	14,228	3,531.32	0.00	0.00	50,243,635.24	100.00
	15,558	11,175.27	0.00	0.00	173,864,851.32	100.00

9.2

			%
	A	957,399.70	0.77
	C	26,498.96	0.05
		983,898.66	0.57

9.3

	A	50~100
	C	0
		50~100
	A	50~100
	C	0
		50~100

§ 10

	A	C
2020 7 16	465,224,214.71	194,304,344.79
	489,238,594.00	136,585,676.24

	52,663,975.33	61,400,723.31
	418,281,353.25	147,742,764.31
	-	-
	123,621,216.08	50,243,635.24

§ 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	354,359,574.19	56.47	190,198.06	52.45	-
	1	237,491,078.56	37.85	149,928.48	41.34	-
	1	35,652,334.93	5.68	22,507.69	6.21	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.7.2

		(%)		(%)		(%)
	290,463,449 .79	73.20	6,661,034,00 0.00	79.83	-	-
	72,079,265. 73	18.16	-	-	-	-
	34,291,698. 60	8.64	1,682,700,00 0.00	20.17	-	-

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 2		2022 7 21
27	2022		2022 7 21
28			2022 8 4
29			2022 8 17
30			2022 8 17

31			2022 8 24
32	2022		2022 8 31
33	2022		2022 8 31
34			2022 9 2
35	APP		2022 9 28
36	2022 3		2022 10 26
37	2022		2022 10 26
38			2022 11 8
39	2022 1		2022 11 30
40			2022 12 16

§ 12

12.1

20%

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		20%					%
	1	2022 3 17 2022 5 23 2022 6 10 2022 6 29	84,487,15 7.82	42,375,5 33.75	126,862,6 91.57	0.00	0.00
1							
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12.2

§ 13

13.1

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2

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4

5

6

13.2

13.3

2023 3 31