

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	.....	7
3.3	.....	9
§ 4	.....	9
4.1	.....	9
4.2	.....	11
4.3	.....	12
4.4	.....	13
4.5	.....	13
4.6	.....	13
4.7	.....	14
4.8	.....	14
4.9	.....	15
§ 5	.....	15
5.1	.....	15
5.2	.....	15
5.3	.....	15
§ 6	.....	15
6.1	.....	15
6.2	.....	15
§ 7	.....	17
7.1	.....	17
7.2	.....	19
7.3	.....	20
7.4	.....	23
§ 8	.....	55

8.1	.....	55
8.2	.....	55
8.3	.....	56
8.4	.....	61
8.5	.....	63
8.6	.....	63
8.7	.....	63
8.8	.....	64
8.9	.....	64
8.10	.....	64
8.11	.....	64
8.12	.....	64
§ 9	.....	65
9.1	.....	65
9.2	.....	65
9.3	.....	65
§ 10	.....	66
§ 11	.....	66
11.1	.....	66
11.2	.....	66
11.3	.....	66
11.4	.....	66
11.5	.....	66
11.6	.....	67
11.7	.....	67
11.8	.....	69
§ 12	.....	73
12.1	20%	73
12.2	.....	73
§ 13	.....	73
13.1	.....	73
13.2	.....	74
13.3	.....	74

§ 2

2.1

	012493	
	2021 7 1	
	1,066,481,236.67	
	A	C
	012493	012494
	979,271,425.75	87,209,810.92

2.2

	*30%+ 800	*60%+
	*10%	

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
		68 9

§ 3

3.1

3.1.1	2022		2021 7 1 ()-2021 12 31	
	A	C	A	C
	-294,315,188.09	-26,797,979.15	-3,789,724.66	-1,048,197.18
	-191,615,140.85	-17,938,524.10	-70,828,398.15	-8,360,046.73
	-0.1790	-0.1907	-0.0643	-0.0682
	-23.37%	-25.05%	-6.66%	-7.07%
	-18.13%	-18.62%	-6.24%	-6.53%
3.1.2	2022		2021	
	-268,037,035.06	-24,409,609.88	-69,865,113.13	-6,703,199.92
	-0.2737	-0.2799	-0.0624	-0.0653
	751,704,461.29	66,340,717.21	1,049,092,692.45	95,988,136.58
	0.7676	0.7607	0.9376	0.9347
3.1.3	2022		2021	
	-23.24%	-23.93%	-6.24%	-6.53%

2

3

3.2

3.2.1

A

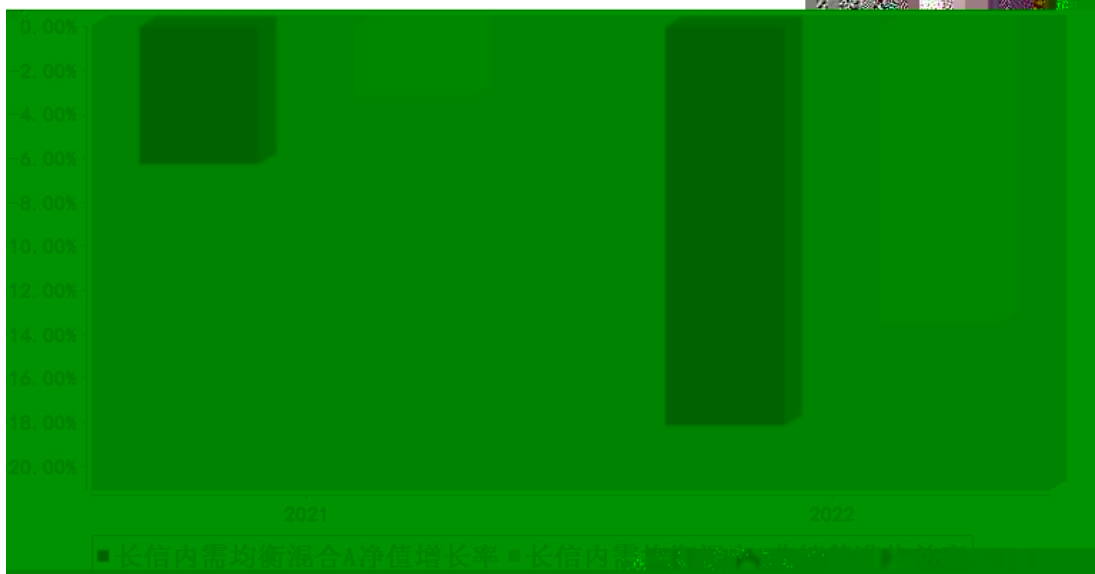
	5.29%	1.71%	2.45%	0.90%	2.84%	0.81%
	-10.82%	1.50%	-8.01%	0.78%	-2.81%	0.72%
	-18.13%	1.72%	-13.40%	0.91%	-4.73%	0.81%
	-23.24%	1.52%	-16.08%	0.83%	-7.16%	0.69%

C

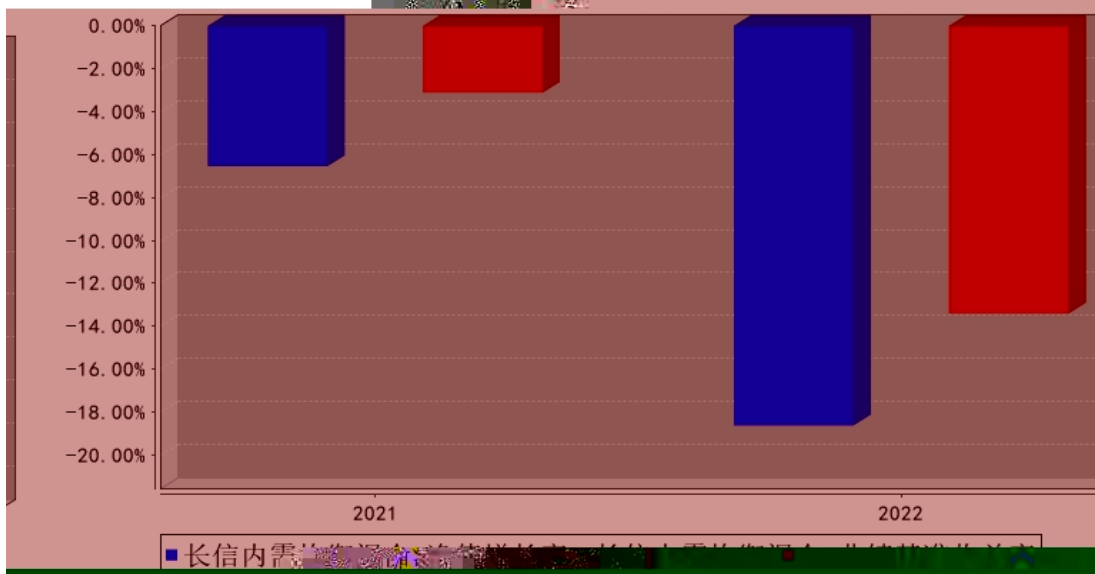
	5.14%	1.71%	2.45%	0.90%	2.69%	0.81%
	-11.09%	1.50%	-8.01%	0.78%	-3.08%	0.72%
	-18.62%	1.72%	-13.40%	0.91%	-5.22%	0.81%
	-23.93%	1.52%	-16.08%	0.83%	-7.85%	0.69%

3.2.3

长信内需均衡混合A基金每年净值增长率与同期业绩比较基准收益率的对比图



长信内需均衡混合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



2021 7 1 2021

3.3

2021 7 1

§ 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	-	9	2018 11
		2021 7 1	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

2022

4.4.2

2022 12 31 , A 0.7676 ,
0.7676 , A -18.13%; C
0.7607 , 0.7607 , C
-18.62%, -13.40%

4.5

2023

2023 2022
12
2023 2023

4.6

4.7

4.8

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	() (23) P00806

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	60,784,043.18	81,402,012.61
		2,060,766.45	-
		1,082,406.23	196,257.09
	7.4.7.2	757,111,882.74	1,065,905,042.74
		726,551,504.50	1,065,905,042.74
		-	-
		30,560,378.24	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-

	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-
		-	-
		-	-
		24,567.86	136,043.68
		-	-
	7.4.7.8	-	6,984.27
		821,063,666.46	1,147,646,340.39
		2022 12 31	2021 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		336.22	40.67
		185,871.12	339,689.30
		1,037,097.42	1,490,249.97
		172,849.58	248,375.01
		33,800.41	50,280.72
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	1,588,533.21	436,875.69
		3,018,487.96	2,565,511.36
	7.4.7.10	1,066,481,236.67	1,221,649,142.08
	7.4.7.11	-	-
	7.4.7.12	-248,436,058.17	-76,568,313.05
		818,045,178.50	1,145,080,829.03
		821,063,666.46	1,147,646,340.39

1 2022 12 31 A 0.7676

C 0.7607 1,066,481,236.67 A

979,271,425.75 C 87,209,810.92

2 2021 7 1 2021 7 1 2021

12 31

4.	" -"		-	-
5.	" -"	7.4.7.21	139,663.69	306,178.55
			16,304,854.58	12,451,114.75
1		7.4.10.2.1	13,410,771.94	8,888,736.36
2		7.4.10.2.2	2,235,128.65	1,481,456.10
3		7.4.10.2.3	431,453.99	355,188.50
4			-	-
5			-	-
			-	-
6		7.4.7.22	-	-
7			-	-
8		7.4.7.23	227,500.00	1,725,733.79
	" -"		-209,553,664.95	-79,188,444.88
			-	-
	" -"		-209,553,664.95	-79,188,444.88
			-	-
			-209,553,664.95	-79,188,444.88

1 2021 7 1 2021 7 1 2021

12 31

2 XBRL 3 <

> 2021 " " " "

" " 2022 " " "

"

7.3

2022 1 1 2022 12 31

	2022 1 1		2022 12 31	
	1,221,649,142.08	-	-76,568,313.05	1,145,080,829.03
	-	-	-	-

	-	-	-	-
	-	-	-	-
	1,221,649,142.08	-	-76,568,313.05	1,145,080,829.03
" _"	-155,167,905.41	-	-171,867,745.12	-327,035,650.53
	-	-	-209,553,664.95	-209,553,664.95
" _"	-155,167,905.41	-	37,685,919.83	-117,481,985.58
1.	114,725,431.88	-	-27,516,783.77	87,208,648.11
2.	-269,893,337.29	-	65,202,703.60	-204,690,633.69
" _"	-	-	-	-
	-	-	-	-
	1,066,481,236.67	-	-248,436,058.17	818,045,178.50
	2021 7 1		2021 12 31	
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,244,224,237.59	-	-	1,244,224,237.59

" _"	-22,575,095.51	-	-76,568,313.05	-99,143,408.56
	-	-	-79,188,444.88	-79,188,444.88
" _"	-22,575,095.51	-	2,620,131.83	-19,954,963.68
1.	79,870,243.16	-	-1,669,588.69	78,200,654.47
2.	-102,445,338.67	-	4,289,720.52	-98,155,618.15
" _"	-	-	-	-
	-	-	-	-
	1,221,649,142.08	-	-76,568,313.05	1,145,080,829.03

2021 7 1

2021 7 1

2021 12

31

7.1 7.4

7.4

7.4.1

(" ")

(" ") ("

") [2021]1521

C 1,244,224,237.59

() () (21) 00298

2021 7 1

A

()

()

()

()

()

()

()

60%-95%

50%

5% ()

× 30%+

800 × 60%+ () × 10%

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
0.60%			

7.4.4.11

1)

3

2)

A

C

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

81,402,012.61

196,257.09

6,984.27

-

-

81,408,908.58

196,345.39

0.00

1,065,905,042.74

0.00

1,065,905,042.74

7.4.5.2**7.4.5.3****7.4.6**

[2008]1

2008 9 18

[2012]85

2019 78

[2014]81

[2015]101

[2016]36

[2016]46

[2016]127

[2016]140

[2017]2

[2017]56

[2017]90

(1) ()

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

H H

(" ") H

H 20% H

20%

(4) A 0.10% ()

(5)

7.4.7

7.4.7.1

	2022 12 31	2021 12 31
	60,784,043.18	81,402,012.61
	60,779,972.57	81,402,012.61
	4,070.61	-
	-	-
	-	-
	-	-
	-	-
	-	-
1	-	-
1-3	-	-

3	-	-
	-	-
	-	-
	-	-
	-	-
	60,784,043.18	81,402,012.61

7.4.7.2

		2022 12 31			
		689,294,597.25	-	726,551,504.50	37,256,907.25
-		-	-	-	-
		29,999,932.50	608,373.74	30,560,378.24	-47,928.00
		-	-	-	-
		29,999,932.50	608,373.74	30,560,378.24	-47,928.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		719,294,529.75	608,373.74	757,111,882.74	37,208,979.25
		2021 12 31			
		1,140,255,565.78	-	1,065,905,042.74	-74,350,523.04
-		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		-	-	-	-
		1,140,255,565.78	-	1,065,905,042.74	-74,350,523.04

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
	-	6,984.27
	-	-
	-	-
	-	6,984.27

7.4.7.9

	2022 12 31	2021 12 31
	-	-
	5.76	276.02
	-	-
	1,389,227.45	288,599.67
	1,389,227.45	288,599.67
	-	-
	-	-
	9,300.00	9,000.00

	70,000.00	64,000.00
	120,000.00	75,000.00
	1,588,533.21	436,875.69

7.4.7.10

A

	2022 1 1			2022 12 31		
	1,118,957,805.58			1,118,957,805.58		
	91,583,961.50			91,583,961.50		
" -"	-231,270,341.33			-231,270,341.33		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	979,271,425.75			979,271,425.75		

C

	2022 1 1			2022 12 31		
	102,691,336.50			102,691,336.50		
	23,141,470.38			23,141,470.38		
" -"	-38,622,995.96			-38,622,995.96		
/	-			-		
/	-			-		
	-			-		
" -"	-			-		
	87,209,810.92			87,209,810.92		

()

()

7.4.7.11

7.4.7.12

A

	-4,071,278.02	-65,793,835.11	-69,865,113.13
	-294,315,188.09	102,700,047.24	-191,615,140.85
	30,349,431.05	3,563,858.47	33,913,289.52
	-15,623,134.23	-6,735,719.30	-22,358,853.53

	45,972,565.28	10,299,577.77	56,272,143.05
	-	-	-
	-268,037,035.06	40,470,070.60	-227,566,964.46

C

	-674,173.64	-6,029,026.28	-6,703,199.92
	-26,797,979.15	8,859,455.05	-17,938,524.10
	3,062,542.91	710,087.40	3,772,630.31
	-3,390,892.95	-1,767,037.29	-5,157,930.24
	6,453,435.86	2,477,124.69	8,930,560.55
	-	-	-
	-24,409,609.88	3,540,516.17	-20,869,093.71

7.4.7.13

	2022 1 1	2022 12 31	2021 7 1	2021 12 31
		125,304.41		390,052.81
		-		-
		-		-
		101,960.08		37,592.34
		9,430.69		3,496.58
		236,695.18		431,141.73

7.4.7.14

7.4.7.14.1

	2022 1 1	2022 12 31	2021 7 1	2021 12 31
		3,826,287,473.43		116,669,008.50
		4,126,572,511.80		113,167,514.54
		10,791,336.14		-
		-311,076,374.51		3,501,493.96

7.4.7.15

7.4.7.15.1

--	--	--

	2022 1 1 2022 12 31	2021 7 1 2021 12 31
---	929,941.64	-
---	-34,770.02	-800,420.00
---	-	-
---	-	-
	895,171.62	-800,420.00

7.4.7.15.2 ---

	2022 1 1 2022 12 31	2021 7 1 2021 12 31
	20,450,000.00	428,096,000.00
	20,034,540.00	416,917,620.00
	450,000.00	11,978,800.00
	230.02	-
	-34,770.02	-800,420.00

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	7	1	2021	12	31
				31					2021	12	31
				4,996,531.36					590,690.97		
				-					-		
				-					-		
				4,996,531.36					590,690.97		

7.4.7.20

	2022	1	1	2022	2021	7	1	2021	12	31
				12 31				2021	12	31
1.				111,559,502.29				-74,350,523.04		
				111,607,430.29				-74,350,523.04		
				-47,928.00				-		
				-				-		
				-				-		
				-				-		
				-				-		
2.				-				-		
				-				-		
3.				-				-		
				-				-		
				111,559,502.29				-74,350,523.04		

7.4.7.21

	2022	1	1	2022	12	2021	7	1
--	------	---	---	------	----	------	---	---

	31	2021 12 31
	139,206.85	302,114.46
	456.84	4,064.09
	139,663.69	306,178.55

30

30

3

75%

3

6

50%

6

25%

7.4.7.22

7.4.7.23

	2022 1 1 31	2022 12	2021 7 1 2021 12 31
	70,000.00		64,000.00
	120,000.00		75,000.00
	-		-
	37,200.00		15,000.00
	300.00		600.00
	-		1,571,133.79
	227,500.00		1,725,733.79

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 7 1 2021 12 31	
		%		%
	1,337,333,194.88	17.89	736,878,947.62	54.42

7.4.10.1.2

	2022 1 1 2022 12 31			2021 7 1 2021 12 31	
		%		%	
	29,999,932.50	100.00	-	-	

7.4.10.1.3

	2022 1 1 2022 12 31			2021 7 1 2021 12 31	
		%		%	
	-	-	2,120,000,000.00	100.00	

7.4.10.1.4

7.4.10.1.5

	2022 1 1 2022 12 31			
		%		%
	1,237,256.63	24.31	68,270.53	4.91
	2021 7 1 2021 12 31			
		%		%
	679,858.54	69.51	151,134.56	52.37

1

2

7.4.10.2

7.4.10.2.1

	2022 1 1 2022 12 31	2021 7 1 2021 12 31
	13,410,771.94	8,888,736.36
	5,978,378.80	4,204,595.85

× 1.50%

=

× 1.50%÷

7.4.10.2.2

	2022 1 1 2022 12 31	2021 7 1 2021 12 31

	2,235,128.65	1,481,456.10
--	--------------	--------------

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

7.4.10.2.3

	2022 1 1			2022 12 31		
	A			C		
		-		27,492.73		27,492.73
	-		45.39		45.39	
	-		27,538.12		27,538.12	
	2021 7 1			2021 12 31		
	A			C		
		-		18,289.32		18,289.32
	-		18,289.32		18,289.32	

A

C

 $\times 0.60\%$
 $C = C \times 0.60\%$

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	2022	1	1	2022
			31				12	31	
	A					C			
1	2021	7			-				-
					-				-
/				17,154,864.79					-
					-				-
/					-				-
				17,154,864.79					-
					1.61%				-
	2021	7	1	2021	12	31	2021	7	1
			2021		12	31		2021	12
	A					C			
1	2021	7			-				-
					-				-
/					-				-
					-				-
/					-				-
					-				-
					-				-

7.4.10.5.2

7.4.10.6

	2022 1 1		2022 12 31		2021 7 1		2021 12 31	
	60,784,043.18		125,304.41		81,402,012.61		390,052.81	

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										
301095		2022 7 28	6		58.00	86.49	740	42,920.00	64,002.60	-
301115		2022 8 23	6		42.05	24.04	685	28,804.25	16,467.40	-
301121		2022 8 1	6		61.07	49.77	290	17,710.30	14,433.30	-
301132		2022	6		26.80	24.48	468	12,542.40	11,456.64	-

		8 3								
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	871	28,202.98	27,532.31	-
301171		2022 8 10	6		18.18	17.72	985	17,907.30	17,454.20	-
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 22	6		33.65	69.68	575	19,348.75	40,066.00	-
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	824	26,936.56	72,462.56	-
301270		2022 8 19	6		25.68	28.37	210	5,392.80	5,957.70	-
301273		2022 10	6		37.89	37.79	277	10,495.53	10,467.83	-

		11								
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	819	45,593.73	46,453.68	-
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 8	6		46.33	48.99	257	11,906.81	12,590.43	-
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	485	30,555.00	21,015.05	-
301361		2022 11 8	6		26.44	20.96	517	13,669.48	10,836.32	-
301366		2022 9	6		65.35	45.09	268	17,513.80	12,084.12	-

		19								
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	15,445	556,020.00	604,671.75	-
688172		2022 12 9	6		21.98	17.96	22,499	494,528.02	404,082.04	-
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	4,345	477,428.60	745,949.60	-
688362		2022 11 9	6		18.54	19.18	7,779	144,222.66	149,201.22	-
688381		2022 8 15	6		41.68	37.98	6,897	287,466.96	261,948.06	-
688403		2022 8 10	6		8.88	10.12	18,553	164,750.64	187,756.36	-
688475		2022 12 20	6		28.77	24.65	16,626	478,330.02	409,830.90	-

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	-	-
	30,560,378.24	-
	30,560,378.24	-

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		
			60,784,043.18		-	-	-	-	60,784,043.18
			2,060,766.45		-	-	-	-	2,060,766.45
			1,082,406.23		-	-	-	-	1,082,406.23
			30,560,378.24		-	-	-	726,551,504.50	757,111,882.74
			-		-	-	-	24,567.86	24,567.86
			94,487,594.10		-	-	-	726,576,072.36	821,063,666.46
			-		-	-	-	185,871.12	185,871.12
			-		-	-	-	1,037,097.42	1,037,097.42
			-		-	-	-	172,849.58	172,849.58
			-		-	-	-	336.22	336.22
			-		-	-	-	33,800.41	33,800.41
			-		-	-	-	1,588,533.21	1,588,533.21
			-		-	-	-	3,018,487.96	3,018,487.96
			94,487,594.10		-	-	-	723,557,584.40	818,045,178.50
2021	12	31	6	6	-1	1-5	5		

	81,402,012.61	-	-	-	-	81,402,012.61
	196,257.09	-	-	-	-	196,257.09
	-	-	-	-	-1,065,905,042.74	1,065,905,042.74
	-	-	-	-	136,043.68	136,043.68
	-	-	-	-	6,984.27	6,984.27
	81,598,269.70	-	-	-	-1,066,048,070.69	1,147,646,340.39
	-	-	-	-	40.67	40.67
	-	-	-	-	339,689.30	339,689.30
	-	-	-	-	1,490,249.97	1,490,249.97
	-	-	-	-	248,375.01	248,375.01
	-	-	-	-	50,280.72	50,280.72
	-	-	-	-	436,875.69	436,875.69
	-	-	-	-	2,565,511.36	2,565,511.36
	81,598,269.70	-	-	-	-1,063,482,559.33	1,145,080,829.03

7.4.13.4.1.2

		2022	12	31	2021	12
					31	
	27			-2,937.46		-
	27			2,937.46		-

7.4.13.4.2

7.4.13.4.2.1

	2022	12	31

	-	105,091,076.12	-	105,091,076.12
	-	105,091,076.12	-	105,091,076.12
	-	-	-	-
	-	105,091,076.12	-	105,091,076.12
	2021 12 31			
	-	193,490,338.04	-	193,490,338.04
	-	193,490,338.04	-	193,490,338.04
	-	-	-	-
	-	193,490,338.04	-	193,490,338.04

7.4.13.4.2.2

		2022 12 31	2021 12 31
	5%	5,254,553.81	9,674,516.90
	5%	-5,254,553.81	-9,674,516.90

7.4.13.4.3

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
	722,936,336.48	1,063,039,947.81
	30,560,378.24	1,020,429.17
	3,615,168.02	1,844,665.76
	757,111,882.74	1,065,905,042.74

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	
	-	1,844,665.76	1,844,665.76	
	-	3,429,060.61	3,429,060.61	
/	-	-	-	
	-	-	-	

	-	1,602,305.70	1,602,305.70
	-	-56,252.65	-56,252.65
	-	-56,252.65	-56,252.65
	-	-	-
	-	3,615,168.02	3,615,168.02
	-	186,107.41	186,107.41

	2021 7 1		2021 12 31
	-	-	-
	-	1,659,449.08	1,659,449.08
/	-	-	-
	-	-	-
	-	-	-
	-	185,216.68	185,216.68
	-	185,216.68	185,216.68
	-	-	-
	-	1,844,665.76	1,844,665.76
	-	185,216.68	185,216.68

7.4.14.2.3.2

			/	
	3,615,168.02		18.91% -97.55%	

				/	
	1,844,665.76			34.36%	-274.17%

7.4.14.3

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7.4.14.4

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7.4.15

§ 8

8.1

			%
1		726,551,504.50	88.49
		726,551,504.50	88.49
2		-	-
3		30,560,378.24	3.72
		30,560,378.24	3.72
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		62,844,809.63	7.65
8		1,106,974.09	0.13
9		821,063,666.46	100.00

105,091,076.12

12.85%

8.2

8.2.1

			%
A		68,216,929.00	8.34
B		-	-
C		409,082,691.76	50.01
D		14,104.23	0.00
E		-	-
F		8,056,764.11	0.98
G		35,331,700.41	4.32
H		68,162,002.40	8.33
I		576,152.36	0.07
J		86,604.83	0.01
K		12,200,739.00	1.49
L		8,893.50	0.00
M		69,312.28	0.01
N		94,247.14	0.01
O		-	-
P		-	-
Q		19,555,926.64	2.39
R		4,360.72	0.00
S		-	-
		621,460,428.38	75.97

8.2.2

		%
	-	-
	99,373,210.18	12.15
	891,081.49	0.11
	-	-
	-	-
	4,826,784.45	0.59
	-	-
	-	-
	-	-
	-	-
	-	-
	105,091,076.12	12.85

8.3

				%
1	02331	774,500	46,871,998.42	5.73

2	600519		23,900	41,275,300.00	5.05
3	000568		182,049	40,829,949.72	4.99
4	000858		205,000	37,041,450.00	4.53
5	600258		1,392,715	34,539,332.00	4.22
6	600754		576,224	33,622,670.40	4.11
7	603345		194,900	31,550,412.00	3.86
8	300498		1,433,500	28,139,605.00	3.44
9	09922		1,480,000	27,564,525.66	3.37
10	600809		89,900	25,620,601.00	3.13
11	603477		971,600	23,697,324.00	2.90
12	002180		447,700	23,231,153.00	2.84
13	002840		1,188,800	20,078,832.00	2.45
14	600195		1,698,359	19,734,931.58	2.41
15	000516		1,593,900	19,509,336.00	2.38
16	603056		907,522	18,903,683.26	2.31
17	603308		821,840	17,505,192.00	2.14
18	02020		190,200	17,380,765.29	2.12
19	300957		116,300	17,356,612.00	2.12
20	600009		284,665	16,428,017.15	2.01
21	002714		336,000	16,380,000.00	2.00
22	300750		39,900	15,697,458.00	1.92
23	300760		49,400	15,608,918.00	1.91
24	002050		692,200	14,688,484.00	1.80
25	600702		91,200	14,517,216.00	1.77
26	600587		669,200	14,334,264.00	1.75
27	688326		95,604	14,273,677.20	1.74
28	605128		232,000	12,453,760.00	1.52
29	600223		1,152,100	12,200,739.00	1.49
30	002536		1,395,600	10,453,044.00	1.28
31	002101		376,500	8,158,755.00	1.00
32	600859		285,200	8,025,528.00	0.98
33	09987		19,150	7,509,586.90	0.92
34	605300		391,300	6,922,097.00	0.85
35	02273		107,000	4,826,784.45	0.59
36	01458		177,500	891,081.49	0.11
37	603363		63,200	814,648.00	0.10
38	688271		4,345	745,949.60	0.09
39	688041		15,445	604,671.75	0.07
40	688409		4,391	474,711.01	0.06
41	688475		16,626	409,830.90	0.05
42	688172		22,499	404,082.04	0.05
43	688392		2,745	397,228.95	0.05
44	688114		3,448	383,107.28	0.05

45	603198		4,900	307,622.00	0.04
46	301165		8,701	294,613.61	0.04
47	688432		20,044	265,382.56	0.03
48	688381		6,897	261,948.06	0.03
49	688205		4,519	221,340.62	0.03
50	301356		4,844	218,564.93	0.03
51	688489		1,995	202,153.35	0.02
52	688403		18,553	187,756.36	0.02
53	688362		7,779	149,201.22	0.02
54	301396		3,960	134,592.48	0.02
55	301280		2,783	132,065.20	0.02
56	301361		5,169	115,134.16	0.01
57	301265		8,181	99,226.62	0.01
58	601136		4,739	82,553.38	0.01
59	301195		1,000	74,152.20	0.01
60	688525		4,614	74,100.84	0.01
61	301269		824	72,462.56	0.01
62	301152		1,426	68,057.72	0.01
63	301388		2,920	67,802.40	0.01
64	301330		2,037	65,014.03	0.01
65	301095		740	64,002.60	0.01
66	301171		2,845	52,254.80	0.01
67	688480		2,302	50,920.24	0.01
68	301115		2,050	50,360.35	0.01
69	301328		610	48,470.76	0.01
70	301308		819	46,453.68	0.01
71	09869		3,500	46,333.91	0.01
72	301121		896	45,672.60	0.01
73	301339		2,727	44,291.65	0.01
74	301139		1,651	41,960.41	0.01
75	301366		872	40,411.72	0.00
76	301239		575	40,066.00	0.00
77	301338		768	38,630.99	0.00
78	301273		961	38,559.71	0.00
79	301175		6,370	38,283.70	0.00
80	001338		1,649	34,826.88	0.00
81	301132		1,372	34,436.32	0.00
82	301319		549	31,363.15	0.00
83	301227		940	28,547.16	0.00
84	301318		652	27,553.44	0.00
85	301161		1,060	24,297.58	0.00
86	301197		1,191	24,247.79	0.00
87	301313		764	24,087.97	0.00

88	301270		795	23,624.70	0.00
89	301285		1,743	22,621.48	0.00
90	301300		707	21,240.75	0.00
91	001269		146	14,489.04	0.00
92	603130		480	13,176.00	0.00
93	001256		474	12,390.36	0.00
94	001333		426	12,332.70	0.00
95	301207		269	11,992.02	0.00
96	301096		172	11,749.32	0.00
97	301177		181	11,399.38	0.00
98	301236		320	11,257.60	0.00
99	301101		171	10,776.42	0.00
100	301168		129	9,335.73	0.00
101	301263		282	9,165.00	0.00
102	301102		242	8,893.50	0.00
103	301217		685	8,487.15	0.00
104	603255		189	8,486.10	0.00
105	301097		149	8,415.52	0.00
106	301201		153	7,772.40	0.00
107	688373		869	7,699.34	0.00
108	301258		195	7,653.75	0.00
109	301219		102	7,030.86	0.00
110	301166		153	6,996.69	0.00
111	301100		299	6,625.84	0.00
112	301103		207	6,524.64	0.00
113	301193		197	6,522.67	0.00
114	688061		68	6,347.80	0.00
115	301108		180	6,076.80	0.00
116	300834		235	5,837.40	0.00
117	301196		171	5,742.18	0.00
118	688351		213	5,638.11	0.00
119	301181		157	5,614.32	0.00
120	301123		256	5,608.96	0.00
121	001331		185	5,444.55	0.00
122	301122		101	5,219.68	0.00
123	001258		488	5,104.48	0.00
124	001238		174	5,023.38	0.00
125	603235		172	5,008.64	0.00
126	301190		275	4,944.50	0.00
127	301237		161	4,754.33	0.00
128	301116		277	4,733.93	0.00
129	001230		175	4,513.25	0.00
130	001322		295	4,484.00	0.00

131	301138		185	4,397.45	0.00
132	001330		364	4,360.72	0.00
133	001336		174	4,299.54	0.00
134	001236		299	4,051.45	0.00
135	301130		137	3,955.19	0.00
136	688426		110	3,898.40	0.00
137	301110		102	3,861.72	0.00
138	301189		135	3,858.30	0.00
139	601089		249	3,817.17	0.00
140	001298		103	3,675.04	0.00
141	301182		194	3,651.08	0.00
142	688035		70	3,612.70	0.00
143	001299		176	3,555.20	0.00
144	301111		179	3,511.98	0.00
145	001231		155	3,509.20	0.00
146	301222		132	3,329.04	0.00
147	001222		134	3,321.86	0.00
148	688283		53	3,074.53	0.00
149	603151		135	2,840.40	0.00
150	301158		179	2,837.15	0.00
151	688372		29	2,761.96	0.00
152	688387		548	2,750.96	0.00
153	688073		33	2,710.95	0.00
154	301228		173	2,667.66	0.00
155	001268		109	2,584.39	0.00
156	001300		163	2,526.50	0.00
157	688252		137	2,297.49	0.00
158	001339		112	2,278.08	0.00
159	301199		102	2,030.82	0.00
160	688137		24	1,824.00	0.00
161	688332		35	1,792.70	0.00
162	688322		80	1,724.00	0.00
163	688130		31	1,318.43	0.00
164	688247		67	1,122.25	0.00
165	688282		23	1,049.95	0.00
166	688291		36	941.76	0.00
167	688292		52	798.20	0.00
168	688370		15	529.95	0.00
169	688273		6	195.60	0.00
170	688184		5	173.65	0.00
171	688416		3	114.03	0.00
172	688448		2	47.02	0.00

8.4

8.4.1

2% 20

				(%)
1	03690	-W	137,177,024.52	11.98
2	600809		101,383,733.30	8.85
3	002714		98,308,820.70	8.59
4	00700		92,218,513.16	8.05
5	000568		91,539,052.50	7.99
6	603363		86,325,399.28	7.54
7	02331		83,653,114.81	7.31
8	300498		83,299,868.89	7.27
9	600519		72,094,730.00	6.30
10	09922		68,851,166.16	6.01
11	600258		63,611,722.69	5.56
12	06098		63,107,888.37	5.51
13	601888		62,139,561.53	5.43
14	000895		59,366,401.00	5.18
15	603477		53,911,456.96	4.71
16	09869		53,258,382.17	4.65
17	301073		51,639,276.13	4.51
18	600975		48,959,689.00	4.28
19	002050		48,762,892.00	4.26
20	000858		47,789,412.00	4.17
21	601111		47,419,282.98	4.14
22	300957		45,939,173.00	4.01
23	00168		35,846,172.00	3.13
24	600600		9,039,835.00	0.79
25	603589		44,298,601.41	3.87
26	600009		43,321,304.87	3.78
27	600754		42,851,497.63	3.74
28	601689		40,095,702.00	3.50
29	300896		38,752,360.63	3.38
30	300750		34,849,087.00	3.04
31	600195		34,098,243.00	2.98
32	09992		33,699,500.75	2.94
33	600702		32,487,078.00	2.84
34	02020		30,928,623.55	2.70
35	603345		30,147,726.00	2.63
36	002738		26,803,665.00	2.34
37	002317		25,527,997.92	2.23
38	300760		23,393,690.00	2.04

39	002180		23, 289, 949. 00	2. 03
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8. 4. 2

2% 20

				(%)
1	03690	-W	156, 566, 567. 73	13. 67
2	00700		124, 920, 460. 90	10. 91
3	600809		120, 054, 669. 34	10. 48
4	603363		88, 383, 911. 69	7. 72
5	002714		80, 916, 060. 44	7. 07
6	600519		69, 805, 462. 00	6. 10
7	601888		68, 812, 461. 07	6. 01
8	301073		66, 328, 698. 55	5. 79
9	603517		59, 589, 072. 38	5. 20
10	300498		58, 736, 243. 56	5. 13
11	09922		58, 167, 207. 48	5. 08
12	000895		56, 572, 208. 92	4. 94
13	09869		55, 762, 421. 35	4. 87
14	000858		52, 939, 117. 44	4. 62
15	000568		51, 432, 120. 32	4. 49
16	300760		49, 461, 370. 00	4. 32
17	09992		49, 270, 482. 34	4. 30
18	601111		49, 034, 551. 84	4. 28
19	00291		48, 205, 397. 15	4. 21
20	02331		47, 510, 181. 88	4. 15
21	600975		47, 430, 250. 28	4. 14
22	002475		45, 879, 966. 70	4. 01
23	601689		45, 800, 791. 00	4. 00
24	603259		43, 570, 871. 16	3. 81
25	000596		43, 273, 672. 57	3. 78
26	600132		43, 167, 482. 50	3. 77
27	00168		34, 699, 279. 69	3. 03
28	600600		8, 105, 141. 00	0. 71
29	300015		42, 229, 677. 15	3. 69
30	002304		39, 185, 128. 26	3. 42
31	300896		39, 116, 968. 89	3. 42
32	002959		36, 776, 572. 00	3. 21
33	603345		36, 394, 859. 45	3. 18
34	600276		36, 200, 252. 20	3. 16
35	603899		35, 780, 484. 00	3. 12
36	603369		31, 942, 476. 00	2. 79
37	603477		31, 382, 125. 53	2. 74

38	002050		31,177,841.68	2.72
39	603589		30,922,216.90	2.70
40	01579		30,859,998.38	2.70
41	300957		29,893,486.61	2.61
42	002317		29,287,922.15	2.56
43	002738		28,736,207.00	2.51
44	600009		28,116,828.28	2.46
45	600258		25,130,622.17	2.19
46	300595		25,057,490.20	2.19
47	06098		24,895,956.96	2.17
48	02269		24,006,640.42	2.10
49	600702		22,995,697.72	2.01

" "

8.4.3

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	3,675,611,543.27
	3,826,287,473.43

" " " " "

8.5

			%
1		30,560,378.24	3.74
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		30,560,378.24	3.74

8.6

					%
1	019666	22 01	299,550	30,560,378.24	3.74

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		1,082,406.23
2		-
3		-
4		-
5		24,567.86
6		-
7		-
8		-
9		1,106,974.09

8.12.4

8.12.5

8.12.6

§9

9.1

				%		%
A	8,079	121,211.96	38,197,813.36	3.90	941,073,612.39	96.10
C	12,843	6,790.45	0.00	0.00	87,209,810.92	100.00
	20,922	50,974.15	38,197,813.36	3.58	1,028,283,423.31	96.42

9.2

			%
	A	3,171,747.96	0.32
	C	0.00	0.00
		3,171,747.96	0.30

9.3

	A	0
	C	0
		0
	A	>100
	C	0

		>100
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§ 10

	A	C
2021 7 1	1,103,085,835.71	141,138,401.88
	1,118,957,805.58	102,691,336.50
	91,583,961.50	23,141,470.38
	231,270,341.33	38,622,995.96
	-	-
	979,271,425.75	87,209,810.92

§ 11

11.1

11.2

11.2.1

2022 2 21

11.2.2

11.3

11.4

11.5

70,000.00

2

11.6

11.6.1

1	
	2022 1 18

11.6.2

11.7

11.7.1

			(%)		(%)	
	2	1,337,333,194.88	17.89	1,237,256.63	24.31	-
	1	1,177,116,591.78	15.75	470,846.62	9.25	-
	1	1,021,767,679.86	13.67	849,394.85	16.69	-
	2	729,395,175.78	9.76	606,354.66	11.92	-
	1	656,866,208.58	8.79	414,680.54	8.15	-
	1	572,450,695.30	7.66	304,146.29	5.98	-
	1	493,017,368.51	6.60	261,939.46	5.15	-
	1	427,589,998.51	5.72	193,246.81	3.80	-
	1	362,557,481.08	4.85	192,628.96	3.79	-
	1	281,237,633.34	3.76	233,794.78	4.59	-
	1	259,729,223.76	3.47	241,885.41	4.75	-
	1	155,878,348.25	2.09	82,817.92	1.63	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-

1

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a

b

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11.7.2

		(%)		(%)		(%)
	29,999,932. 50	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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	2022 1		2022 4 22
18	2022		2022 4 22
19			2022 4 25
20	2022 1		2022 4 28
21			2022 5 7
22			2022 5 11
23			2022 5 25
24			2022 5 26
25			2022 6 8

26			2022 6 13
27			2022 6 15
28			2022 6 15
29			2022 6 30
30	2022 2		2022 7 21
31	2022		2022 7 21
32			2022 8 4
33			2022 8 17
34			2022 8 17
35			2022 8 24

36	2022		2022 8 31
37	2022		2022 8 31
38			2022 9 2
39	APP		2022 9 28
40	2022 3		2022 10 26
41	2022		2022 10 26
42			2022 11 8
43			2022 12 16

§ 12

12.1

20%

20%

12.2

§ 13

13.1

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13.2

13.3

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

2023 3 31