
2021

2021 12 31

2022 3 31

§ 1

1.1

2022 3 28

2021 01 01 12 31

1. 2	
§ 1	2
1. 1	2
1. 2	3
§ 2	5
2. 1	5
2. 2	5
2. 3	6
2. 4	6
2. 5	6
§ 3	6
3. 1	6
3. 2	8
3. 3	10
§ 4	11
4. 1	11
4. 2	14
4. 3	14
4. 4	15
4. 5	16
4. 6	17
4. 7	17
4. 8	18
4. 9	18
§ 5	18
5. 1	18
5. 2	18
5. 3	19
§ 6	19
6. 1	19
6. 2	19
§ 7	21
7. 1	21
7. 2	22
7. 3	23
7. 4	25
§ 8	59

8.1	.....	59
8.2	.....	60
8.3	.....	61
8.4	.....	63
8.5	.....	64
8.6	.....	65
8.7	.....	65
8.8	.....	65
8.9	.....	65
8.10	.....	65
8.11	.....	65
8.12	.....	66
§ 9	.....	67
9.1	.....	67
9.2	.....	67
9.3	.....	68
9.4	.....	68
	.....	68
§ 10	.....	68
§ 11	.....	69
11.1	.....	69
11.2	.....	69
11.3	.....	69
11.4	.....	69
11.5	.....	69
11.6	.....	69
11.7	.....	69
11.8	.....	72
§ 12	.....	76
12.1	20%	76
12.2	.....	76
§ 13	.....	76
13.1	.....	76
13.2	.....	76
13.3	.....	76

§ 2

2.1

	009806	
	1	
	2020 8 28	
	2, 033, 391, 574. 77	
	A	C
	009806	009807
	1, 948, 197, 663. 04	85, 193, 911. 73

2.2

	300 × 8%+	× 2%+
	× 90%	
	A	

2.3

	021-33315895	0755-83199084
	service@dfham.com	yan_zhang@cmchi na.com
	4009200808	95555
	021-63326381	0755-83195201
	109 7 -11	7088
	108 7 -11	7088
	200010	518040

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	www.dfham.com
	108 7

2.5

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		17

§ 3

3.1

3.1.1	2021		2020 8 28 () - 2020 12 31	
	A	C	A	C
	31,930,200.58	5,944,081.43	7,745,022.86	1,919,250.00
	21,676,390.65	6,026,603.77	13,292,677.65	3,395,175.68
	0.0208	0.0602	0.0340	0.0326

	1. 99%	5. 70%	3. 38%	3. 24%
	5. 80%	5. 37%	3. 40%	3. 26%
3. 1. 2	2021		2020	
	20, 016, 171. 94	557, 168. 34	7, 745, 022. 86	1, 919, 250. 00
	0. 0103	0. 0065	0. 0198	0. 0184
	1, 995, 061, 545. 53	86, 925, 489. 57	404, 401, 363. 59	107, 618, 551. 16
	1. 0241	1. 0203	1. 0340	1. 0326
3. 1. 3	2021		2020	
	9. 40%	8. 81%	3. 40%	3. 26%

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3.2

3.2.1

A

	-0.18%	0.14%	0.59%	0.08%	-0.77%	0.06%
	0.60%	0.16%	0.49%	0.11%	0.11%	0.05%
	5.80%	0.17%	1.31%	0.12%	4.49%	0.05%
	9.40%	0.17%	2.61%	0.11%	6.79%	0.06%

C

	-0.29%	0.14%	0.59%	0.08%	-0.88%	0.06%
	0.39%	0.16%	0.49%	0.11%	-0.10%	0.05%
	5.37%	0.17%	1.31%	0.12%	4.06%	0.05%
	8.81%	0.17%	2.61%	0.11%	6.20%	0.06%

300

× 8%^t× 2%^t

× 90%

t

benchmarkt

$$\text{benchmark}_t = 8\% \left[\frac{300}{(t-1)^{300}} - 1 \right] + 2\% \left[\frac{300}{(t-1)^{300}} - 1 \right] + 90\% \left[\frac{300}{(t-1)^{300}} - 1 \right]$$

$$\text{benchmark}_T = \left[(1 + \text{benchmark}_t) \right]^{-1} \quad t=1, 2, 3, \dots, T$$

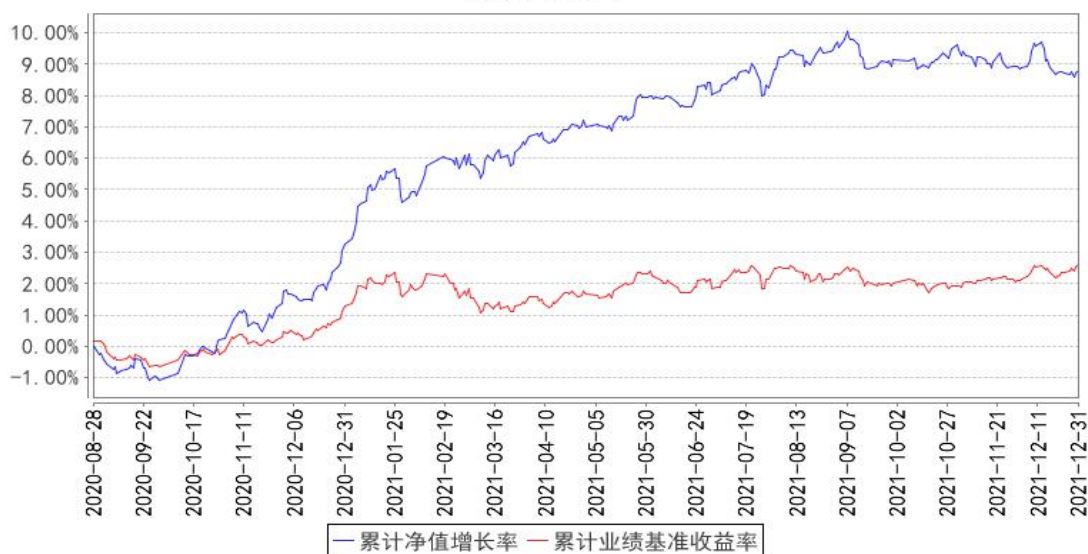
$$\text{benchmark}_T = \left[(1 + \text{benchmark}_t) \right]^{-1} \quad (1 + \text{benchmark}_t) \quad (1 + \text{benchmark}_t)$$

3.2.2

东方红招盈甄选一年持有混合A累计净值增长率与同期业绩比较基准收益率的历史走势对比图



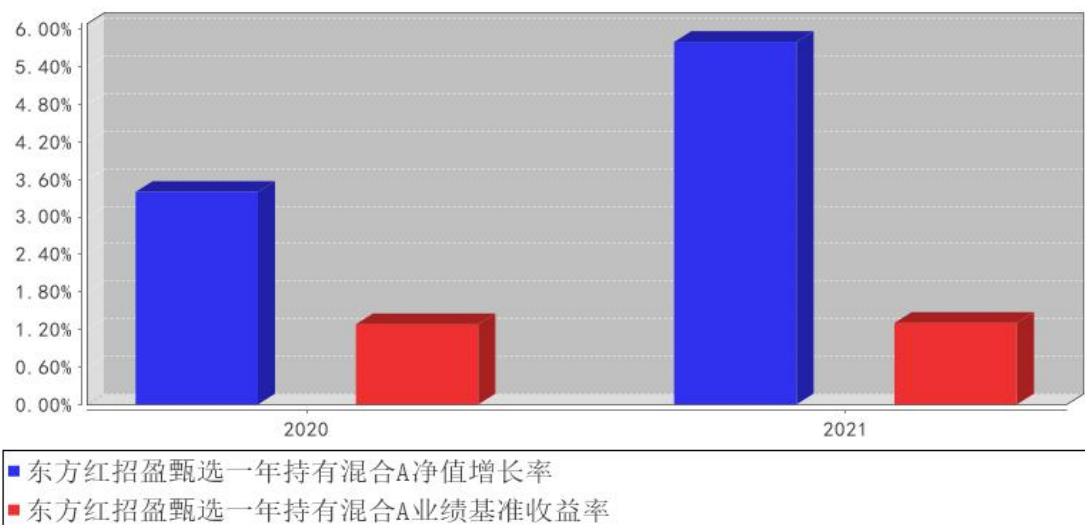
东方红招盈甄选一年持有混合C累计净值增长率与同期业绩比较基准收益率的历史走势对比图



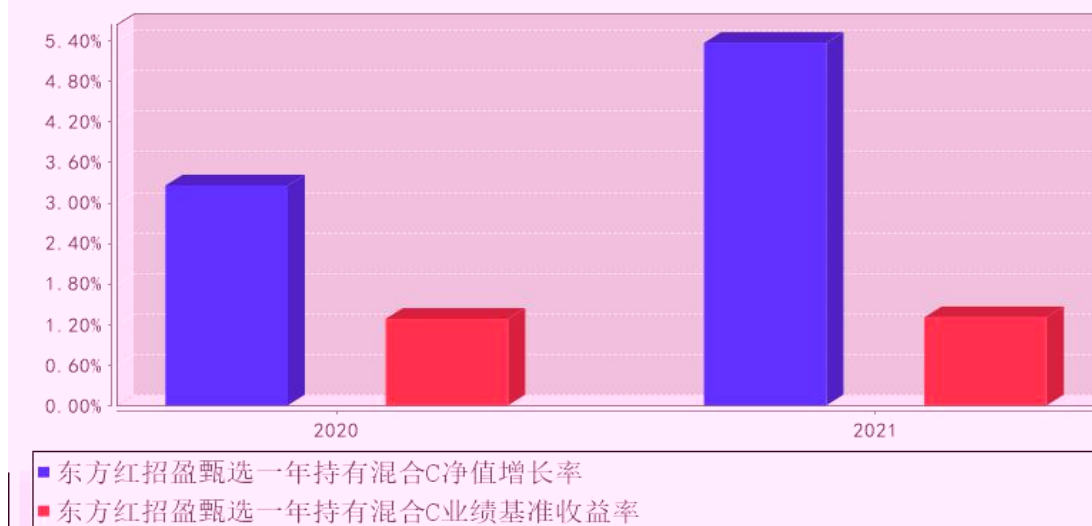
1 6 2020 8 28 2021 2 27

3.2.3

东方红招盈甄选一年持有混合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



东方红招盈甄选一年持有混合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



2020 8 28

3.3

A					
	10				
2021	0. 7000	76, 527, 659. 0 5	484, 707. 11	77, 012, 366. 1 6	-
2020	-	-	-	-	-
	0. 7000	76, 527, 659. 0 5	484, 707. 11	77, 012, 366. 1 6	-

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	10				
2021	0. 6800	7, 133, 930. 76	38, 670. 52	7, 172, 601. 28	-
2020	-	-	-	-	-
	0. 6800	7, 133, 930. 76	38, 670. 52	7, 172, 601. 28	-

§ 4

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4.1.2

		2020 8 28	-	10	2018 06 2020 01 2020 03 2020 08 2020 08 2021 12 39 2020 10 2021 05 18
		2020 9 17	-	17	2020 05 05 2020 06 2020 06 2020 09 2021 01 2021 07

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			1.31%

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§ 7

7.1

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		2021 12 31	2020 12 31
	7. 4. 7. 1	1, 584, 170. 20	3, 514, 463. 78
		8, 628, 384. 13	17, 028, 783. 10
		134, 641. 97	54, 439. 56
	7. 4. 7. 2	2, 057, 428, 846. 47	796, 460, 798. 99
		251, 826, 097. 47	63, 316, 981. 25
		-	-
		1, 805, 602, 749. 00	733, 143, 817. 74
		-	-
		-	-
	7. 4. 7. 3	-	-
	7. 4. 7. 4	-	-
		4, 586, 809. 18	-
	7. 4. 7. 5	29, 268, 957. 59	18, 343, 119. 95
		-	-
		-	-
		-	-
	7. 4. 7. 6	-	-
		2, 101, 631, 809. 54	835, 401, 605. 38
		2021 12 31	2020 12 31
		-	-
		-	-
	7. 4. 7. 3	-	-
		17, 900, 000. 00	320, 000, 000. 00
		0. 21	2, 553, 831. 70
		-	-
		1, 064, 745. 22	256, 640. 12
		266, 186. 30	64, 160. 06
		29, 888. 12	35, 966. 11

	7. 4. 7. 7	58, 619. 78	20, 359. 11
		123, 634. 81	79, 971. 80
		- 6, 300. 00	275, 761. 73
		-	-
		-	-
	7. 4. 7. 8	208, 000. 00	95, 000. 00
		19, 644, 774. 44	323, 381, 690. 63
	7. 4. 7. 9	2, 033, 391, 574. 77	495, 332, 061. 42
	7. 4. 7. 10	48, 595, 460. 33	16, 687, 853. 33
		2, 081, 987, 035. 10	512, 019, 914. 75
		2, 101, 631, 809. 54	835, 401, 605. 38

2021 12 31 , 2, 033, 391, 574. 77

A 1, 948, 197, 663. 04 1. 0241

C 85, 193, 911. 73 1. 0203 ;

7. 2

2021 1 1 2021 12 31

		2021 1 1 2021 12 31	2020 8 28 2020 12 31
		40, 202, 417. 06	20, 454, 703. 64
1.		46, 162, 875. 07	8, 411, 527. 62
	7. 4. 7. 11	250, 563. 88	89, 399. 65
		45, 212, 150. 44	8, 267, 396. 00
		146, 717. 65	-
		553, 443. 10	54, 731. 97
		-	-
		-	-
2.	" - "	4, 210, 760. 14	5, 019, 595. 55
	7. 4. 7. 12	20, 844, 847. 81	4, 969, 253. 24
	-	-	-
	7. 4. 7. 13	- 18, 373, 619. 09	20, 951. 41
	7. 4. 7. 13. 5	- 8, 770. 58	-
	7. 4. 7. 14	-	-

	7. 4. 7. 15	-	-
	7. 4. 7. 16	1, 748, 302. 00	29, 390. 90
3.	7. 4. 7. 17	- 10, 171, 287. 59	7, 023, 580. 47
4.	" - "	-	-
5.	7. 4. 7. 18	69. 44	-
		12, 499, 422. 64	3, 766, 850. 31
1	7. 4. 10. 2. 1	7, 132, 411. 14	1, 019, 261. 29
2	7. 4. 10. 2. 2	1, 783, 102. 80	254, 815. 38
3	7. 4. 10. 2. 3	422, 211. 74	142, 898. 96
4	7. 4. 7. 19	531, 937. 08	124, 330. 34
5		2, 227, 307. 82	2, 098, 506. 95
		2, 227, 307. 82	2, 098, 506. 95
6		129, 399. 38	26, 881. 16
7	7. 4. 7. 20	273, 052. 68	100, 156. 23
" - "		27, 702, 994. 42	16, 687, 853. 33
		-	-
" - "		27, 702, 994. 42	16, 687, 853. 33

7. 3

2021 1 1 2021 12 31

	2021 1 1	2021 12 31	
	495, 332, 061. 42	16, 687, 853. 33	512, 019, 914. 75
	-	27, 702, 994. 42	27, 702, 994. 42
" - "	1, 538, 059, 513. 35	88, 389, 580. 02	1, 626, 449, 093. 37
1.	1, 762, 650, 368. 18	98, 025, 735. 99	1, 860, 676, 104. 17

2	- 224, 590, 854. 83	- 9, 636, 155. 97	- 234, 227, 010. 80
" - "	-	- 84, 184, 967. 44	- 84, 184, 967. 44
	2, 033, 391, 574. 77	48, 595, 460. 33	2, 081, 987, 035. 10
	2020 8 28		2020 12 31
	495, 332, 061. 42	-	495, 332, 061. 42
	-	16, 687, 853. 33	16, 687, 853. 33
	-	-	-
" - "			
1.	-	-	-
2	-	-	-
	-	-	-
" - "			
	495, 332, 061. 42	16, 687, 853. 33	512, 019, 914. 75

7.1 7.4

7.4

7.4.1

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495, 113, 888. 55 ()
(2020) 0649
2020 8 28
495, 332, 061. 42 218, 172. 87

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7.4.4

7.4.4.1

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7. 4. 5. 2

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[2008] 1

[2012] 85

[2014] 81

[2015] 101

[2016] 36

[2016] 46

[2016] 70

[2016] 127

[2016] 140

[2017] 2

[2017] 56

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7.4.7

7.4.7.1

	2021 12 31	2020 12 31
	1, 584, 170. 20	3, 514, 463. 78
	-	-
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1-3	-	-
3	-	-
	-	-
	1, 584, 170. 20	3, 514, 463. 78

7. 4. 7. 2

		2021 12 31		
		243, 600, 417. 94	251, 826, 097. 47	8, 225, 679. 53
-		-	-	-
		1, 551, 313, 841. 12	1, 538, 407, 749. 00	- 12, 906, 092. 12
		265, 662, 294. 53	267, 195, 000. 00	1, 532, 705. 47
		1, 816, 976, 135. 65	1, 805, 602, 749. 00	- 11, 373, 386. 65
		-	-	-
		-	-	-
		-	-	-
		2, 060, 576, 553. 59	2, 057, 428, 846. 47	- 3, 147, 707. 12
		2020 12 31		
		56, 895, 969. 73	63, 316, 981. 25	6, 421, 011. 52
-		-	-	-
		664, 154, 918. 92	664, 520, 817. 74	365, 898. 82
		68, 386, 329. 87	68, 623, 000. 00	236, 670. 13
		732, 541, 248. 79	733, 143, 817. 74	602, 568. 95
		-	-	-
		-	-	-
		-	-	-
		789, 437, 218. 52	796, 460, 798. 99	7, 023, 580. 47

7. 4. 7. 3

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7. 4. 7. 4

7. 4. 7. 4. 1

7.4.7.4.2

7.4.7.5

	2021 12 31	2020 12 31
	1, 266. 71	524. 37
	-	-
	-	-
	4, 270. 75	8, 429. 19
	29, 263, 353. 20	18, 334, 139. 44
	-	-
	-	-
	0. 27	-
	-	-
	-	-
	66. 66	26. 95
	29, 268, 957. 59	18, 343, 119. 95

7.4.7.6

7.4.7.7

	2021 12 31	2020 12 31
	58, 144. 78	19, 984. 11
	475. 00	375. 00
	58, 619. 78	20, 359. 11

7.4.7.8

	2021 12 31	2020 12 31
	-	-
	-	-
	-	-
	208, 000. 00	95, 000. 00
	208, 000. 00	95, 000. 00

7.4.7.9

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	2021 1 1		2021 12 31	
		391,108,685.94		391,108,685.94
		1,737,020,768.80		1,737,020,768.80
" - "		-179,931,791.70		-179,931,791.70
- /		-		-
/		-		-
		-		-
" - "		-		-
		1,948,197,663.04		1,948,197,663.04

C

	2021 1 1		2021 12 31	
		104,223,375.48		104,223,375.48
		25,629,599.38		25,629,599.38
" - "		-44,659,063.13		-44,659,063.13
- /		-		-
/		-		-
		-		-
" - "		-		-
		85,193,911.73		85,193,911.73

7.4.7.10

A

	7,745,022.86	5,547,654.79	13,292,677.65
	31,930,200.58	-10,253,809.93	21,676,390.65
	57,353,314.66	31,553,865.69	88,907,180.35
	62,243,707.62	34,641,439.56	96,885,147.18
	-4,890,392.96	-3,087,573.87	-7,977,966.83
	-77,012,366.16	-	-77,012,366.16
	20,016,171.94	26,847,710.55	46,863,882.49

C

	1, 919, 250. 00	1, 475, 925. 68	3, 395, 175. 68
	5, 944, 081. 43	82, 522. 34	6, 026, 603. 77
	- 133, 561. 81	- 384, 038. 52	- 517, 600. 33
	805, 671. 10	334, 917. 71	1, 140, 588. 81
	- 939, 232. 91	- 718, 956. 23	- 1, 658, 189. 14
	- 7, 172, 601. 28	-	- 7, 172, 601. 28
	557, 168. 34	1, 174, 409. 50	1, 731, 577. 84

7. 4. 7. 11

	2021	1	1	2021	12	31	2020	8	28	2020	12	31
					64, 046. 10					35, 887. 77		
					-					-		
					-					-		
					185, 143. 45					53, 309. 72		
					1, 374. 33					202. 16		
					250, 563. 88					89, 399. 65		

7. 4. 7. 12

7. 4. 7. 12. 1

	2021	1	1	2021	12	31
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	20, 844, 847. 81	4, 969, 253. 24

7. 4. 7. 12. 2 ---

	2021 1 1	2021 12 31	2020 8 28 2020 12 31
		127, 049, 923. 18	22, 951, 069. 20
		106, 205, 075. 37	17, 981, 815. 96
		20, 844, 847. 81	4, 969, 253. 24

7. 4. 7. 12. 3 ---

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7. 4. 7. 13

7. 4. 7. 13. 1

	2021 1 1	2021 12 31	2020 8 28 2020 12 31
---		-18, 373, 619. 09	20, 951. 41
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		-18, 373, 619. 09	20, 951. 41

7. 4. 7. 13. 2 ---

	2021 1 1	2021 12 31	2020 8 28 2020 12 31
		1, 142, 287, 848. 93	67, 880, 483. 19

	1, 110, 640, 697. 19	64, 870, 949. 02
	50, 020, 770. 83	2, 988, 582. 76
	-18, 373, 619. 09	20, 951. 41

7. 4. 7. 13. 3

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7. 4. 7. 14. 4 ---

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7. 4. 7. 15

7. 4. 7. 15. 1 ---

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7. 4. 7. 15. 2 ---

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7. 4. 7. 16

	2021 1 1	2021 12 31	2020 8 28	2020 12 31
		1, 748, 302. 00		29, 390. 90
		-		-
		-		-
		1, 748, 302. 00		29, 390. 90

7. 4. 7. 17

	2021 1 1	2021 12 31	2020 8 28	2020 12 31
1.		- 10, 171, 287. 59		7, 023, 580. 47
		1, 804, 668. 01		6, 421, 011. 52
		- 11, 975, 955. 60		602, 568. 95
		-		-
		-		-
		-		-
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2.		-		-
		-		-
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		-		-

	-10,171,287.59	7,023,580.47
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7.4.7.18

	2021 1 1 31	2021 12	2020 8 28 2020 12 31
		69.44	-
		69.44	-

7.4.7.19

	2021 1 1 31	2021 12	2020 8 28 2020 12 31
		528,424.58	123,555.34
		3,512.50	775.00
		531,937.08	124,330.34

7.4.7.20

	2021 1 1 31	2021 12	2020 8 28 2020 12 31
		88,000.00	45,000.00
		120,000.00	50,000.00
		-	-
		28,302.68	5,156.23
		36,750.00	-
		273,052.68	100,156.23

7.4.8

7.4.8.1

7.4.8.2

2022 1 11	2021	2022 1 13
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7.4.9

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7. 4. 10. 1. 1

	2021 1 1		2021 12 31		2020 8 28	
					2020 12 31	
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		-		-	61, 248, 901. 13	65. 80

7. 4. 10. 1. 2

	2021 1 1		2021 12 31		2020 8 28	
					2020 12 31	
			%			%
	212, 972, 259. 55		9. 74		205, 870, 118. 72	27. 96

7. 4. 10. 1. 3

	2021 1 1		2021 12 31		2020 8 28	
					2020 12 31	
			%			%
		-		-	342, 000, 000. 00	3. 69

7. 4. 10. 1. 4

7. 4. 10. 1. 5

	2021 1 1 2021 12 31			
		%		%
-	-	-	-	-
	2020 8 28		2020 12 31	
		%		%
	43, 566. 59	66. 82	-	-

1.

2.

7. 4. 10. 2

7. 4. 10. 2. 1

	2021 1 1 2021 12 31	2020 8 28 2020 12 31
	7, 132, 411. 14	1, 019, 261. 29
	3, 007, 866. 79	486, 488. 26

0. 60%

H E× 0. 60%±

H

E

7. 4. 10. 2. 2

	2021	1	1	2021	12	2020	8	28	2020	12
			31					31		
				1,783,102.80					254,815.38	

0.15%

H E× 0.15%-

H

E

7.4.10.2.3

	2021			2021		
	1	1	31	12	31	
	A			C		
	-			2,186.49		2,186.49
	-			22,245.65		22,245.65
	-			216,219.93		216,219.93
	-			240,652.07		240,652.07
	2020			2020		
	8	28	31	12	31	
	A			C		
	-			786.69		786.69
	-			7,117.83		7,117.83
	-			76,191.14		76,191.14
	-			84,095.66		84,095.66

C

0.40%

H E× 0.40%-

H

E

7. 4. 10. 3 () ()

7. 4. 10. 4

7. 4. 10. 4. 1

7. 4. 10. 4. 2

7. 4. 10. 5

7. 4. 10. 5. 1

7. 4. 10. 5. 2

7. 4. 10. 6

	2021 1 1	2021 12 31	2020 8 28	2020 12 31
		1, 584, 170. 20	64, 046. 10	3, 514, 463. 78	35, 887. 77

7. 4. 10. 7

7. 4. 10. 8

				2021	12	31		
1,002.26		(2020	12	31	)	2021		
		1.48	(2020	8	28	2020		
12	31)						

7. 4. 11

A								
				10				
1	2021 8 6	-	2021 8 6	0.5000	38,212,6 78.08	-	38,212,6 78.08	-
2	2021 10 19	-	2021 10 19	0.2000	38,314,9 80.97	484,707.11	38,799,6 88.08	-
	-	-	-	0.7000	76,527,6 59.05	484,707.11	77,012,3 66.16	-
C								
				10				
1	2021 8 6	-	2021 8 6	0.5200	5,796,48 4.79	-	5,796,48 4.79	-
2	2021 10 19	-	2021 10 19	0.1600	1,337,44 5.97	38,670.52	1,376,11 6.49	-
	-	-	-	0.6800	7,133,93 0.76	38,670.52	7,172,60 1.28	-

7. 4. 12 (2021 12 31)

7. 4. 12. 1 /

7. 4. 12. 1. 1									

001234		2021 12 31	2022 1 11		16.53	16.53	333	5,504.49	5,504.49	-
300854		2021 9 8	2022 3 16		9.96	27.29	203	2,021.88	5,539.87	-
301063		2021 9 9	2022 3 24		17.40	36.11	153	2,662.20	5,524.83	-
301066		2021 9 13	2022 3 22		5.24	22.84	344	1,802.56	7,856.96	-
301072		2021 9 22	2022 3 29		7.46	33.41	181	1,350.26	6,047.21	-
301073		2021 9 22	2022 3 30		12.24	32.00	144	1,762.56	4,608.00	-
301078		2021 9 30	2022 4 14		5.77	12.14	756	4,362.12	9,177.84	-
301079		2021 10 11	2022 4 19		11.92	24.82	140	1,668.80	3,474.80	-
301082		2021 10 14	2022 4 27		15.48	21.53	915	14,164.20	19,699.95	-
301096		2021 12 13	2022 6 20		79.60	78.53	272	21,651.20	21,360.16	-
301100		2021 12 10	2022 6 17		27.81	31.14	599	16,658.19	18,652.86	-
301108		2021 11 25	2022 6 6		57.27	53.71	280	16,035.60	15,038.80	-

301111		2021 11 30	2022 6 7		10.48	36.68	379	3,971.92	13,901.72	-
301126		2021 11 30	2022 6 7		12.37	19.23	662	8,188.94	12,730.26	-
301133		2021 11 19	2022 5 26		14.33	26.95	286	4,098.38	7,707.70	-
301136		2021 12 31	2022 1 11		10.52	10.52	7,172	75,449.44	75,449.44	-
301138		2021 12 8	2022 6 15		26.17	44.86	285	7,458.45	12,785.10	-
301166		2021 12 21	2022 6 28		86.06	94.50	253	21,773.18	23,908.50	-
301168		2021 12 2	2022 6 10		39.08	52.13	329	12,857.32	17,150.77	-
301177		2021 12 8	2022 6 15		116.88	116.08	792	92,568.96	91,935.36	-
301179		2021 12 1	2022 6 8		43.99	50.77	295	12,977.05	14,977.15	-
301182		2021 12 16	2022 6 23		27.12	30.58	294	7,973.28	8,990.52	-
301189		2021 12 21	2022 6 28		66.18	56.62	435	28,788.30	24,629.70	-
301190		2021 12 17	2022 6 24		27.85	27.46	575	16,013.75	15,789.50	-

301193		2021 12 2	2022 6 9		30.73	29.14	297	9,126.81	8,654.58	-
301198		2021 11 25	2022 6 2		21.76	29.20	262	5,701.12	7,650.40	-
601728		2021 8 11	2022 2 21		4.53	4.27	394,011	1,784,869.83	1,682,426.97	-
688176		2021 12 29	2022 1 7		22.98	22.98	37,990	873,010.20	873,010.20	-
688248		2021 12 14	2022 6 22		12.24	18.90	11,763	143,979.12	222,320.70	-
688262		2021 12 28	2022 1 6		41.98	41.98	7,129	299,275.42	299,275.42	-
688511		2021 7 22	2022 2 7		28.09	54.52	1,490	41,854.10	81,234.80	-
688553		2021 10 14	2022 4 26		38.87	32.11	8,928	347,031.36	286,678.08	-
688707		2021 9 6	2022 3 14		11.75	47.16	8,130	95,527.50	383,410.80	-
688776		2021 8 24	2022 2 28		51.44	184.99	1,447	74,433.68	267,680.53	-
7. 4. 12. 1. 2										
113052		2021 12 29	2022 1 14		100.00	100.00	19,420	1,942,000.00	1,942,000.00	-
113052		2021	2022		100.00	100.00	11,260	1,126,000.00	1,126,000.00	-

		12 28	1 14							
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7. 4. 12. 2

7. 4. 12. 3

7. 4. 12. 3. 1

7. 4. 12. 3. 2

2021 12 31

17, 900, 000. 00

2022 1 4

7. 4. 12. 4

7. 4. 13

7. 4. 13. 1

7. 4. 13. 2

7. 4. 13. 2 1

	2021 12 31	2020 12 31
A-1	60,021,000.00	-
A-1	-	-

	75, 140, 666. 80	10, 017, 000. 00
	135, 161, 666. 80	10, 017, 000. 00

1

2

7. 4. 13. 2 2

7. 4. 13. 2 3

	2021 12 31	2020 12 31
A- 1	-	-
A- 1	-	-
	97, 445, 000. 00	-
	97, 445, 000. 00	-

7. 4. 13. 2 4

	2021 12 31	2020 12 31
AAA	1, 297, 994, 828. 30	468, 662, 312. 10
AAA	150, 441, 420. 00	225, 667, 505. 64
	124, 559, 833. 90	28, 797, 000. 00
	1, 572, 996, 082. 20	723, 126, 817. 74

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7. 4. 13. 2 5

7. 4. 13. 2 6

7. 4. 13. 3

2021 12 31 17,900,000.00
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7.4.13.3.1

15% 10% 10%
30%
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7.4.12

15% 2021 12 31
15%
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7 2021
52 77

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7. 4. 13. 4

7. 4. 13. 4. 1

7. 4. 13. 4. 1. 1

2021 12 31	1	1-3	3 -1	1-5	5		
	1, 584, 170. 2 0	-	-	-	-	-	1, 584, 170. 20
	8, 628, 384. 1 3	-	-	-	-	-	8, 628, 384. 13

	134,641.97	-	-	-	-	-	-	134,641.97
	14,469,872.80	86,371,533.90	411,307,807.60	1,220,139,167.40	73,314,367.30	251,826,097.47	2,057,428,846.47	
	-	-	-	-	-	29,268,957.59	29,268,957.59	
	-	-	-	-	-	4,586,809.18	4,586,809.18	
	24,817,069.10	86,371,533.90	411,307,807.60	1,220,139,167.40	73,314,367.30	285,681,864.24	2,101,631,809.54	
	-	-	-	-	-	1,064,745.22	1,064,745.22	
	-	-	-	-	-	266,186.30	266,186.30	
	-	-	-	-	-	0.21	0.21	
	17,900,000.00	-	-	-	-	-	17,900,000.00	
	-	-	-	-	-	29,888.12	29,888.12	
	-	-	-	-	-	58,619.78	58,619.78	
	-	-	-	-	-	-6,300.00	-6,300.00	
	-	-	-	-	-	123,634.81	123,634.81	
	-	-	-	-	-	208,000.00	208,000.00	
	17,900,000.00	-	-	-	-	1,744,774.44	19,644,774.44	
	6,917,069.10	86,371,533.90	411,307,807.60	1,220,139,167.40	73,314,367.30	283,937,089.80	2,081,987,035.10	
2020 12 31	1	1-3	3 -1	1-5	5			
	3,514,463.78	-	-	-	-	-	3,514,463.78	
	17,028,783.10	-	-	-	-	-	17,028,783.10	
	54,439.56	-	-	-	-	-	54,439.56	
	80,035,099.30	87,496,364.84	137,846,713.60	393,185,600.00	34,580,040.00	63,316,981.25	796,460,798.99	
	-	-	-	-	-	18,343,119.95	18,343,119.95	
	100,632,785	87,496,364	137,846,713	393,185,	34,580,04	81,660,10	835,401,60	

	. 74	4. 84	. 60	600. 00	0. 00	1. 20	5. 38
	-	-	-	-	-	256, 640. 12	256, 640. 12
	-	-	-	-	-	64, 160. 06	64, 160. 06
	-	-	-	-	-	2, 553, 831. 70	2, 553, 831. 70
	320, 000, 000. 00	-	-	-	-	-	320, 000, 000. 00
	-	-	-	-	-	35, 966. 11	35, 966. 11
	-	-	-	-	-	20, 359. 11	20, 359. 11
	-	-	-	-	-	275, 761. 73	275, 761. 73
	-	-	-	-	-	79, 971. 80	79, 971. 80
	-	-	-	-	-	95, 000. 00	95, 000. 00
	320, 000, 000. 00	-	-	-	-	3, 381, 690. 63	323, 381, 690. 63
	-219, 367, 214. 26	87, 496, 364. 84	137, 846, 713. 60	393, 185, 600. 00	34, 580, 040. 00	78, 278, 410. 57	512, 019, 914. 75

7. 4. 13. 4. 1. 2

			2021 12 31	2020 12 31
	1.	25	11, 512, 257. 77	4, 318, 169. 91
	2.	25	-11, 367, 138. 12	-4, 268, 172. 51

7. 4. 13. 4. 2

7. 4. 13. 4. 2 1

	2021 12 31			
	-	956, 500. 00	-	956, 500. 00
	-	956, 500. 00	-	956, 500. 00
	-	-	-	-
	-	956, 500. 00	-	956, 500. 00
	2020 12 31			
	-	-	-	-
	-	-	-	-
	-	-	-	-

7. 4. 13. 4. 2 2

		2021 12 31		2020 12
		31	31	31
	1	47, 825. 00		-

	5%		
	2		
	5%	-47,825.00	-

7.4.13.4.3

7.4.13.4.3.1

	2021 12 31		2020 12 31	
		%		%
	251,826,097.47	12.10	63,316,981.25	12.37
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	251,826,097.47	12.10	63,316,981.25	12.37

7.4.13.4.3.2

	300			
		2021 12 31		2020 12 31
				31
	1. 300			
	5%	12,337,876.74		3,043,960.48

	2. 300 5%	-12, 337, 876. 74	-3, 043, 960. 48
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CAPM

300

7. 4. 14

(1)

(a)

(b)

(i)

2021 12 31

278, 073, 080. 80

1, 776, 054, 221. 25

3, 301, 544. 42 (2020 12 31 :

68, 519, 409. 21

727, 941, 389. 78)

(ii)

(

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(iii)

3, 301, 544. 42 (2020 12

31)

2, 803, 332. 62 (2020 12 31)

498, 211. 80 (2020 3 16

2020 12 31)

2021 12 31 ()
3,301,544.42

(2020 12 31)

(c)

2021 12 31 (2020 12 31)
31)

(d)

(2) 22

23 24 37 -

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2020 12 30

2022 1 1

2021 12 31

2022 1 1

2021

(3)

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8.1

			%
1		251,826,097.47	11.98
		251,826,097.47	11.98
2		-	-
3		1,805,602,749.00	85.91
		1,805,602,749.00	85.91
		-	-

4		-	-
5		-	-
6		-	-
		-	-
7		10, 212, 554. 33	0. 49
8		33, 990, 408. 74	1. 62
9		2, 101, 631, 809. 54	100. 00

1

956, 500. 00

0. 05%

2

8.2**8.2.1**

			%
A		-	-
B		2, 082, 590. 00	0. 10
C		199, 199, 999. 33	9. 57
D		-	-
E		4, 713. 80	0. 00
F		137, 751. 96	0. 01
G		-	-
H		4, 608. 00	0. 00
I		1, 996, 679. 54	0. 10
J		47, 089, 067. 00	2. 26
K		-	-
L		-	-
M		319, 130. 30	0. 02
N		5, 539. 87	0. 00
O		-	-
P		-	-
Q		-	-
R		29, 517. 67	0. 00
S		-	-
		250, 869, 597. 47	12. 05

8.2.2

		%
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10	-	-
15	-	-
20	-	-
25	-	-
30	-	-
35	-	-
40	-	-
45	-	-
50	956, 500. 00	0. 05
55	-	-
60	-	-
-	-	-
	956, 500. 00	0. 05

8.3

					%
1	002475		269, 400	13, 254, 480. 00	0. 64
2	002311		177, 400	13, 003, 420. 00	0. 62
3	300059		308, 500	11, 448, 435. 00	0. 55
4	002415		211, 200	11, 049, 984. 00	0. 53
5	000333		147, 000	10, 850, 070. 00	0. 52
6	002304		63, 500	10, 460, 355. 00	0. 50
7	601012		118, 740	10, 235, 388. 00	0. 49
8	600926		735, 800	9, 432, 956. 00	0. 45
9	601166		468, 100	8, 912, 624. 00	0. 43
10	300122		67, 700	8, 435, 420. 00	0. 41
11	600887		197, 200	8, 175, 912. 00	0. 39
12	601615		299, 800	7, 824, 780. 00	0. 38
13	002049		34, 300	7, 717, 500. 00	0. 37
14	300750		12, 100	7, 114, 800. 00	0. 34
15	002245		253, 300	6, 968, 283. 00	0. 33
16	600745		53, 000	6, 852, 900. 00	0. 33
17	603501		21, 700	6, 743, 709. 00	0. 32
18	600519		3, 200	6, 560, 000. 00	0. 32
19	601100		80, 000	6, 544, 000. 00	0. 31
20	600031		270, 100	6, 158, 280. 00	0. 30
21	002459		64, 500	5, 979, 150. 00	0. 29
22	000001		360, 800	5, 945, 984. 00	0. 29
23	600309		56, 400	5, 696, 400. 00	0. 27

24	603228		153,000	5,283,090.00	0.25
25	600426		163,280	5,110,664.00	0.25
26	603986		25,300	4,449,005.00	0.21
27	603799		40,100	4,423,431.00	0.21
28	688798		19,702	4,255,632.00	0.20
29	601377		425,500	4,203,940.00	0.20
30	601658		811,700	4,139,670.00	0.20
31	600276		77,600	3,935,096.00	0.19
32	300850		18,240	3,256,022.40	0.16
33	600030		113,800	3,005,458.00	0.14
34	600019		387,500	2,774,500.00	0.13
35	689009		33,469	2,345,172.83	0.11
36	601899		214,700	2,082,590.00	0.10
37	601728		394,011	1,682,426.97	0.08
38	00941		25,000	956,500.00	0.05
39	600183		40,000	942,000.00	0.05
40	688176		37,990	873,010.20	0.04
41	688696		1,252	691,104.00	0.03
42	688707		8,130	383,410.80	0.02
43	688262		7,129	299,275.42	0.01
44	688553		8,928	286,678.08	0.01
45	688776		1,447	267,680.53	0.01
46	688248		11,763	222,320.70	0.01
47	301177		792	91,935.36	0.00
48	688511		1,490	81,234.80	0.00
49	301136		7,172	75,449.44	0.00
50	603230		1,141	29,517.67	0.00
51	301189		435	24,629.70	0.00
52	301166		253	23,908.50	0.00
53	301096		272	21,360.16	0.00
54	301082		915	19,699.95	0.00
55	301100		599	18,652.86	0.00
56	001296		310	18,376.80	0.00
57	301168		329	17,150.77	0.00
58	301190		575	15,789.50	0.00
59	301108		280	15,038.80	0.00
60	301179		295	14,977.15	0.00
61	301111		379	13,901.72	0.00
62	301138		285	12,785.10	0.00
63	301126		662	12,730.26	0.00
64	301078		756	9,177.84	0.00
65	301182		294	8,990.52	0.00

66	301193		297	8, 654. 58	0. 00
67	301066		344	7, 856. 96	0. 00
68	301133		286	7, 707. 70	0. 00
69	301198		262	7, 650. 40	0. 00
70	301072		181	6, 047. 21	0. 00
71	300854		203	5, 539. 87	0. 00
72	301063		153	5, 524. 83	0. 00
73	001234		333	5, 504. 49	0. 00
74	603176		1, 924	4, 713. 80	0. 00
75	301073		144	4, 608. 00	0. 00
76	301079		140	3, 474. 80	0. 00

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8. 4

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2% 20

				(%)
1	002415		12, 766, 434. 35	2. 49
2	002311		12, 229, 211. 97	2. 39
3	600926		11, 860, 035. 00	2. 32
4	300059		11, 827, 190. 72	2. 31
5	002304		11, 748, 582. 00	2. 29
6	601012		11, 728, 825. 00	2. 29
7	300122		11, 520, 478. 12	2. 25
8	002475		10, 922, 657. 65	2. 13
9	000333		10, 476, 777. 00	2. 05
10	300750		8, 991, 381. 00	1. 76
11	002245		8, 886, 730. 00	1. 74
12	688012		8, 649, 129. 51	1. 69
13	600887		7, 847, 283. 00	1. 53
14	601100		7, 677, 178. 90	1. 50
15	600031		7, 672, 495. 00	1. 50
16	002459		7, 613, 328. 00	1. 49
17	000001		7, 135, 380. 00	1. 39
18	601166		7, 057, 692. 00	1. 38
19	601615		6, 818, 420. 00	1. 33
20	002049		6, 735, 966. 00	1. 32

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8.4.2

2% 20

				(%)
1	688012		7,130,080.88	1.39
2	601088		6,531,454.00	1.28
3	002459		6,040,045.00	1.18
4	603218		4,459,626.00	0.87
5	600048		4,138,172.00	0.81
6	002460		4,092,513.00	0.80
7	300750		4,014,103.00	0.78
8	600031		3,726,907.00	0.73
9	002245		3,383,584.41	0.66
10	600741		3,221,055.58	0.63
11	601166		3,167,808.00	0.62
12	688235		3,048,780.21	0.60
13	600519		3,010,423.68	0.59
14	600887		2,700,986.00	0.53
15	600027		2,646,101.00	0.52
16	601012		2,513,151.00	0.49
17	600690		2,504,582.00	0.49
18	600346		2,473,065.00	0.48
19	601818		2,263,504.00	0.44
20	601186		2,239,920.00	0.44

" "

8.4.3

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	292,909,523.58
	127,049,923.18

" " " "

8.5

		%
1	129,447,500.70	6.22
2	-	-
3	515,275,000.00	24.75
	-	-
4	834,233,820.00	40.07
5	20,048,000.00	0.96
6	99,497,000.00	4.78

7		59,451,428.30	2.86
8		97,445,000.00	4.68
9		50,205,000.00	2.41
10		1,805,602,749.00	86.72

8.6

					%
1	188442	21 02	900,000	90,531,000.00	4.35
2	149479	21 03	700,000	71,400,000.00	3.43
3	019628	20 02	673,390	67,345,733.90	3.23
4	188432	21 08	600,000	60,750,000.00	2.92
5	112921	19 01	500,000	51,455,000.00	2.47

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8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

601166

2021 7 14

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8.12.2

8.12.3

1		134,641.97
2		4,586,809.18
3		-
4		29,268,957.59
5		-
6		-
7		-
8		-
9		33,990,408.74

8.12.4

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				%
1	132015	18 EB	17,894,667.40	0.86
2	110073		11,586,000.00	0.56
3	110079		8,717,800.00	0.42
4	113013		6,183,500.00	0.30
5	132009	17 EB	5,596,993.60	0.27

6	113050		3,749,560.80	0.18
7	132022	20 EB	2,090,000.00	0.10
8	113042		564,906.50	0.03

8.12.5

8.12.6

§ 9

9.1

				%		%
A	11,764	165,606.74	-	-	1,948,197,663.04	100.00
C	7,094	12,009.29	23,430.64	0.03	85,170,481.09	99.97
	18,858	107,826.47	23,430.64	0.00	2,033,368,144.13	100.00

/

9.2

			%
A		19,244.04	0.00
C		20,710.17	0.02

		39, 954. 21	0. 00
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9. 3

	A	0
	C	0
		0
	A	0
	C	0
		0

9. 4

§ 10

	A	C
2020 8 28	391, 108, 685. 94	104, 223, 375. 48
	391, 108, 685. 94	104, 223, 375. 48
	1, 737, 020, 768. 80	25, 629, 599. 38
	179, 931, 791. 70	44, 659, 063. 13
" - "	-	-
	1, 948, 197, 663. 04	85, 193, 911. 73

§ 11

11.1

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11.2

	2021	3	12		2021	8
20						
	2021	9	24			
	2021	10	27			

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11.7

11.7.1

	2	151, 843, 699. 42	38. 12%	108, 004. 01	38. 10%	-
	2	101, 415, 064.	25. 46%	72, 135. 50	25. 45%	-

		61				
	2	97, 697, 340. 0 4	24. 53%	69, 586. 74	24. 55%	-
	2	28, 799, 782. 3 3	7. 23%	20, 485. 01	7. 23%	-
	2	14, 677, 706. 2 5	3. 69%	10, 440. 24	3. 68%	-
	2	2, 897, 431. 00	0. 73%	2, 061. 06	0. 73%	-
	2	978, 434. 35	0. 25%	782. 74	0. 28%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	6	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	4	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
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5			2021 2 22
6			2021 3 13
7	2020 /		2021 3 31
8			2021 4 22

	2021 1 /		
9			2021 6 1
10			2021 6 2
11			2021 6 3
12			2021 6 21
13			2021 6 22
14			2021 7 6
15			2021 7 13
16			2021 7 14
17			2021 7 14
18			2021 7 16
19	2021 2 /		2021 7 21
20			2021 7 30

21			2021 8 2
22			2021 8 3
23			2021 8 4
24			2021 8 5
25			2021 8 12
26			2021 8 20
27			2021 8 21
28			2021 8 24
29			2021 8 25
30	1	2021	2021 8 25
31	(A)		2021 8 25
32	(C)		2021 8 25
33	2021	/	2021 8 31
34			2021 9 1

35			2021 9 25
36			2021 10 13
37			2021 10 14
38			2021 10 15
39			2021 10 22
40			2021 10 27
41	2021 3 /		2021 10 27
42			2021 10 29
43			2021 11 3
44			2021 11 19
45			2021 11 26
46			2021 11 29
47			2021 12 2

48			2021 12 10
49			2021 12 22
50			2021 12 24
51	2021	2022	2021 12 28

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