# 2022 2

2022 6 30

# §1

2022 7 20

2022 4 1 2022 6 30

# §2

| | | |
|---|---|---|
| | | |
| | 920011 | |
| | | |
| | 2020 4 30 | |
| | 325,028,120.76 | |
| | | |
| | | |
| | × 65%+ 800 × 25%+ × 5%+ ( ) × 5% | |
| | | |
| | | |
| | | |
| | A | C |
| | 920011 | 920921 |
| | 196,907,636.68 | 128,120,484.08 |

“ ” <

>

# § 3

## 3.1

| | 2022 4 1 -2022 6 30 | |
|---|---|---|
| | A | C |
| 1. | -4,865,624.49 | -3,275,979.58 |
| 2. | 10,463,098.45 | 6,528,402.20 |
| 3. | 0.0518 | 0.0499 |
| 4. | 260,273,511.06 | 167,913,525.69 |
| 5. | 1.3218 | 1.3106 |

## 3.2

### 3.2.1

A

| | | | | |
|---|---|---|---|---|
| | | | | |

| | | | | | | |
|---|---|---|---|---|---|---|
| | 4.09% | 1.01% | 1.60% | 0.43% | 2.49% | 0.58% |
| | -5.22% | 0.98% | -2.35% | 0.45% | | |

# § 4

## 4.1

| | | | | | |
|---|---|---|---|---|---|
| | | | | | 2008<br>2010<br>2010 —2015<br>2016 -2017<br>2017 -2018<br>2018 6<br>FOF |
| | | 2020 4 30 | - | 11.7 | QDII |

1. " " " "

2. " " " "

3.

4.

## 4.2

## 4.3

### 4.3.1

### 4.3.2

5%

## 4.4

“ ”

33

5 50BP 5

6 FOMC “ ” 75bp

1

A

A

2

A A

A

### 4.5

2022 6 30 A 1.3218 2.3678

C 1.3106 1.3106 A

4.19% C 4.09% 1.60%.

### 4.6

## § 5

### 5.1

| | | | % |
|---|---|---|---|
| 1 | | 309,385,093.58 | 70.27 |
| | | 309,385,093.58 | 70.27 |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |

| | | | |
|---|---|---|---|
| E | | 868,117.00 | 0.20 |
| F | | 8,042,080.40 | 1.88 |
| G | | 5,230,789.00 | 1.22 |
| H | | - | - |
| I | | - | - |
| J | | | |

### 5.10.1

### 5.10.2

| | | / | ( ) | | |
|---|---|---|---|---|---|
| - | - | - | - | - | - |
| | | | | | - |
| | | | | | -4,331.72 |
| | | | | | 3,850.00 |

### 5.10.3

### 5.11

### 5.11.1

### 5.11.2

### 5.11.3

| | | |
|---|---|---|
| 1 | | 4,567,959.81 |
| 2 | | 4,740,016.89 |
| 3 | | 1,100,799.12 |
| 4 | | - |
| 5 | | 19,921.79 |
| 6 | | - |
| 7 | | - |
| 8 | | 10,428,697.61 |

### 5.11.4

### 5.11.5

### 5.11.6

## § 6

| | A | C |
|---|---|---|
| | 206,016,564.87 | 133,536,701.90 |
| | 179,770.36 | 563,307.04 |
| : | 9,288,698.55 | 5,979,524.86 |
| “ - ” | - | - |
| | 196,907,636.68 | 128,120,484.08 |

## § 7

### 7.1

| | A | C |
|---|---|---|
| | 11,917,189.06 | |
| / | - | |
| / | - | |
| | 11,917,189.06 | |
| % | 6.05 | |

### 7.2

## § 8

### 8.1 20%

### 8.2

1.

2022-04-18)

## § 9

### 9.1

**9.2**

1 3 B 42

**9.3**

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**2022 7 20**