

2023

2023 6 30

2023 8 31

1.1

2023 8 29

2023 1 1 2023 6 30

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
4	.....	.....	.. 7
4.1	.....	.....	7
4.2	.....	.....	9
4.3	.....	.....	... 10
4.4	.....	.....	10
4.5	.....	.....	10
4.6	.....	.....	.. 11
4.7	.....	.....	... 11
4.8	.....	.....	11
5	.....	.....	. 11
5.1	.....	.....	..... 11
5.2	.....	.....	... 12
5.3	.....	.....	12
6	.....	.....	12
6.1	.....	.....	12
6.2	.....	.....	... 13
6.3	.....	.....	15
6.4	.....	.....	.. 17
7	.....	.....	33
7.1	.....	.....	33
7.2	.....	.....	34
7.3	.....	.....	34
7.4	.....	.....	35
7.5	.....	.....	36
7.6	.....	.....	37
7.7	.....	.....	37
7.8	.....	.....	37

7.9	.....	37
7.10	.....	37
7.11	.....	37
7.12	.....	37
8	.....	38
8.1	.....	38
8.2	.....	38
8.3	.....	38
9	.....	39
10	.....	39
10.1	.....	39
10.2	.....	39
10.3	.....	39
10.4	.....	39
10.5	.....	39
10.6	.....	39
10.7	.....

2.1

	519987
	519987
	2009 7 30
	18,700,499.68

2.2

	300 *70%+ *30%

2.3

	021-61009999	021-60637103
	zhouyg@cxfund.com.cn	wangxiaofei.zh@ccb.com
	4007005566	021-60637228
	021-61009800	021-60635778
		25

	68 9	
	9	68 1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9
	1 1

2.5

		17

3.1

3.1.1	(2023 1 1 -2023 6 30)
	-917,990.71
	-976,263.45
	-0.0479
	-4.23%
	-5.44%
3.1.2	(2023 6 30)
	1,131,987.62
	0.0605
	19,832,487.30
	1.061
3.1.3	(2023 6 30)
	97.13%

1

2

3

				44.55%	
31.21%		15.15%			4.55%
		4.54%			
2023	6	30		86	
				100	
		(LOF)			
			(LOF)		
				LOF	
					500
					FOF
				300	

FOF

87

FOF

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

1-2

2021

4.4.2

2023 6 30

1.061

1.904

-5.44%

0.20%

4.5

1

2

7

10 43

4.6

4.7

2023 1 20

10

0.520

4.8

2018 7 24

2023 3 27

2023 4 6

2023 6 30

5.1

5.2

5.3

6.1

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	2,831,030.07	2,183,065.11
		25,902.31	1,406.43
		2,780.09	2,221.84
	6.4.7.2	17,073,344.22	19,985,605.27
		15,859,913.10	18,740,949.57
		-	-
		1,213,431.12	1,244,655.70
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		1,760.03	1,599.04

		-	-
	6.4.7.8	-	-
		19,934,816.72	22,173,897.69
		2023 6 30	2022 12 31
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		31,463.99	-
		2,066.21	825.13
		24,521.04	28,280.12
		4,086.83	4,713.37
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	40,191.35	82,434.32
		102,329.42	116,252.94
	6.4.7.10	18,700,499.68	18,844,353.14
	6.4.7.11	-	-
	6.4.7.12	1,131,987.62	3,213,291.61
		19,832,487.30	22,057,644.75
		19,934,816.72	22,173,897.69
	2023 6 30	1.061	18,700,499.68

6.2

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		- 761,081.62	- 1,466,487.77
1.		7,247.87	3,170.16
	6.4.7.13	7,247.87	3,170.16
		-	-
		-	-

		-	-
		-	-
		-	-
2.		- 748,625.61	- 975,950.21
-	6.4.7.14	- 885,622.70	- 1,133,841.63
		-	-
	6.4.7.15	7,735.90	7,510.16
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	129,261.19	150,381.26

6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			
	18,844,353.14	-	3,213,291.61	22,057,644.75
	-	-	-	-
	-	-	-	-
	-	-	-	-
	18,844,353.14	-	3,213,291.61	22,057,644.75
-	- 143,853.46	-	- 2,081,303.99	- 2,225,157.45
	-	-	- 976,263.45	- 976,263.45
-	- 143,853.46	-	- 126,225.36	- 270,078.82
1.	28,005,406.79	-	3,366,122.16	31,371,528.95
2.	- 28,149,260.25	-	- 3,492,347.52	- 31,641,607.77
-	-	-	- 978,815.18	- 978,815.18
	-	-	-	-
	18,700,499.68	-	1,131,987.62	19,832,487.30
	2022 1 1 2022 6 30			

	18,648,535.29	-	12,074,493.42	30,723,028.71
	-	-	-	-
	-	-	-	-
	-	-	-	-
	18,648,535.29	-	12,074,493.42	30,723,028.71
-	730,180.93	-	-5,087,785.78	-4,357,604.85
	-	-	-1,715,254.17	-1,715,254.17
-	730,180.93	-	224,771.51	954,952.44
1.	2,416,309.28	-	723,765.89	3,140,075.17
2.	-1,686,128.35	-	-498,994.38	-2,185,122.73
	-	-	-3,597,303.12	-3,597,303.12
	-	-	-	-
	19,378,716.22	-	6,986,707.64	26,365,423.86

6.1 6.4

6.4

6.4.1

(,
)
()
() [2009]439
984,485,380.44
(2009) 3646
2009 7 30

60%95%
5%40% ()
5%
80%
300

2023 6 30

6.4.4

6.4.5

6.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]46

[2016]140

[2017]2

[2017]56

[2017]90

(1) ()

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

(4) A 0.10% ()

(5)

6.4.7

6.4.7.1

	2023 6 30
	2,831,030.07
	2,830,742.91
	287.16
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	2,831,030.07

6.4.7.2

		2023 6 30			
		14,758,409.08	-	15,859,913.10	1,101,504.02
		-	-	-	-
		1,197,011.00	13,671.12	1,213,431.12	2,749.00
		-	-	-	-
		1,197,011.00	13,671.12	1,213,431.12	2,749.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		15,955,420.08	13,671.12	17,073,344.22	1,104,253.02

6.4.7.3 /

6.4.7.3.1 /

6.4.7.4

6.4.7.4.1

6.4.7.4.2

6.4.7.5

6.4.7.5.1

6.4.7.6

6.4.7.6.1

6.4.7.7

6.4.7.7.1

6.4.7.8

6.4.7.9

	2023 6 30
	-
	-
	-
	25,314.96
	25,314.96
	-
	-
	14,876.39
	40,191.35

6.4.7.10

	2023 1 1		2023 6 30	
		18,844,353.14		18,844,353.14
		28,005,406.79		28,005,406.79
-		-28,149,260.25		-28,149,260.25
/		-		-
/		-		-
		-		-
-		-		-
		18,700,499.68		18,700,499.68

()

()

6.4.7.11

6.4.7.12

	8,283,242.56	-5,069,950.95	3,213,291.61
	-917,990.71	-58,272.74	-976,263.45
	-16,431.83	-109,793.53	-126,225.36
	10,754,014.63	-7,387,892.47	3,366,122.16
	-10,770,446.46	7,278,098.94	-3,492,347.52
	-978,815.18	-	-978,815.18
	6,370,004.84	-5,238,017.22	1,131,987.62

6.4.7.13

	2023 1 1		2023 6 30	
				7,096.33
				-
				-
				134.95
				16.59
				7,247.87

6.4.7.14

6.4.7.14.1

--	--

	2023 1 1	2023 6 30
		19,057,528.27
		19,892,682.28
		50,468.69
		-885,622.70

6.4.7.15**6.4.7.15.1**

	2023 1 1	2023 6 30
		9,077.90
		-1,342.00
		-
		-
		7,735.90

6.4.7.15.2

	2023 1 1	2023 6 30
		1,245,620.00
		1,221,342.00
		25,620.00
		-
		-1,342.00

6.4.7.15.3**6.4.7.15.4****6.4.7.16****6.4.7.16.1****6.4.7.17****6.4.7.17.1**

6.4.7.18

6.4.7.18.1

6.4.7.18.2

6.4.7.19

	2023 1 1	2023 6 30
		129,261.19
		-
		-
		129,261.19

6.4.7.20

	2023 1 1	2023 6 30
1.		- 58,272.74
		- 62,485.74
		4,213.00
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		- 58,272.74

6.4.7.21

	2023 1 1	2023 6 30
		38,493.05
		75.81
		38,568.86

25%

7

6.4.7.22**6.4.7.23**

	2023 1 1	2023 6 30
		14,876.39
		-
		-
		115.00
		14,991.39

6.4.8**6.4.8.1****6.4.8.2**

	2023 8 26	
	2023 8 28	1.5%
1.20%	0.25%	0.20%

6.4.9**6.4.9.1****6.4.9.2**

()	
()	

6.4.10**6.4.10.1****6.4.10.1.1**

6.4.10.1.2

6.4.10.1.3

6.4.10.1.4

6.4.10.1.5

6.4.10.2

6.4.10.2.1

	2023	1	1	2023	6
			30		

6.4.10.4

6.4.10.4.1

6.4.10.4.2

6.4.10.5

6.4.10.5.1

	2023 1 1 30	2023 6 30	2022 1 1 6 30	2022 6 30
2009 7 30		-		-
		59,238.30		59,238.30
/		0.00		0.00
		0.00		0.00
/		0.00		0.00
		59,238.30		59,238.30
		0.32%		0.31%

6.4.10.5.2

6.4.10.6

	2023 1 1	2023 6 30	2022 1 1	2022 6 30
	2,831,030.07	7,096.33	1,553,389.46	2,982.30

2023 6 30

2022 6 30

6.4.10.7

6.4.10.8

6.4.11

				10				
1	2023 1 20	-	2023 1 20	0.520	586,336.60	392,478.58	978,815.18	-
	-	-	-	0.520	586,336.60	392,478.58	978,815.18	-

6.4.12 2023 6 30

6.4.12.1 /

/

6.4.12.2

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6.4.12.4

6.4.13

6.4.13.1

6.4.13.2

10%

10%

6.4.13.2.1

	2023 6 30	2022 12 31
A 1	-	-
A 1	-	-
	1,213,431.12	1,244,655.70
	1,213,431.12	1,244,655.70

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

6.4.13.2.5

6.4.13.2.6

6.4.13.3

6.4.13.3.1

6.4.13.4

6.4.13.4.1

6.4.13.4.1.1

2023 6 30	6	6 - 1	1-5	5		
	2,831,030.07	-	-	-	-	2,831,030.07
	25,902.31	-	-	-	-	25,902.31
	2,780.09	-	-	-	-	2,780.09
	1,213,431.12	-	-	-	15,859,913.10	17,073,344.22
	-	-	-	-	1,760.03	1,760.03
	4,073,143.59	-	-	-	15,861,673.13	19,934,816.72
	-	-	-	-	2,066.21	2,066.21
	-	-	-	-	24,521.04	24,521.04
	-	-	-	-	4,086.83	4,086.83
	-	-	-	-	31,463.99	31,463.99
	-	-	-	-	40,191.35	40,191.35
	-	-	-	-	102,329.42	102,329.42
	4,073,143.59	-	-	-	15,759,343.71	19,832,487.30
2022 12 31	6	6 - 1	1-5	5		
	2,183,065.11	-	-	-	-	2,183,065.11
	1,406.43	-	-	-	-	1,406.43
	2,221.84	-	-	-	-	2,221.84
	1,244,655.70	-	-	-	18,740,949.57	19,985,605.27
	-	-	-	-	1,599.04	1,599.04
	3,431,349.08	-	-	-	18,742,548.61	22,173,897.69
	-	-	-	-	825.13	825.13
	-	-	-	-	28,280.12	28,280.12
	-	-	-	-	4,713.37	4,713.37
	-	-	-	-	82,434.32	82,434.32
	-	-	-	-	116,252.94	116,252.94
	3,431,349.08	-	-	-	18,626,295.67	22,057,644.75

6.4.13.4.1.2

		2023 6 30	2022 12 31
	27	-1,044.80	-119.64
	27	1,044.80	119.64

6.4.13.4.2**6.4.13.4.3**

VaR (Value at Risk)

6 30

6.4.13.4.3.1

	2023 6 30		2022 12 31	
		%		%
	15,859,913.10	79.97	18,740,949.57	84.96
	-	-	-	-
	1,213,431.12	6.12	1,244,655.70	5.64

	-	-	-	-
	-	-	-	-
	-	-	-	-
	17,073,344.22	86.09	19,985,605.27	90.61

6.4.13.4.3.2

	95%

2023 6 30

2022 12

31

	1,213,431.12	1,244,655.70
	-	-
	17,073,344.22	19,985,605.27

6.4.14.2.2

)	(
---	---

6.4.14.3

--

6.4.14.4

--

6.4.15**7.1**

			%
1		15,859,913.10	79.56
		15,859,913.10	79.56
2		-	-
3		1,213,431.12	6.09
		1,213,431.12	6.09
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,856,932.38	14.33
8		4,540.12	0.02
9		19,934,816.72	100.00



5	688050		4,103	842,468.99	4.25
6	603486		10,715	833,305.55	4.20
7	601021		13,900	798,833.00	4.03
8	600060		29,800	737,550.00	3.72
9	605300		33,500	728,290.00	3.67
10	603187		36,400	727,636.00	3.67
11	600763		6,900	668,334.00	3.37
12	603136		25,700	663,060.00	3.34
13	603043		20,900	590,634.00	2.98
14	603198		9,200	586,960.00	2.96
15	600419		35,300	572,566.00	2.89
16	600887		20,100	569,232.00	2.87
17	603708		44,600	559,284.00	2.82
18	603605		4,900	550,760.00	2.78
19	603801		13,200	<u>435,864.00</u>	

7.4.2

2% 20

				(%)
1	000651		1,160,068.00	5.26
2	600060		1,024,312.00	4.64
3	603392		990,372.48	4.49
4	603908		947,350.00	4.29
5	300759		875,800.00	3.97
6	300795		844,296.00	3.83
7	601888		826,924.00	3.75
8	688793		805,268.29	3.65
9	000729		781,060.00	3.54
10	300760		778,326.00	3.53
11	603866		761,095.60	3.45
12	603345		715,203.00	3.24
13	603008		686,990.00	3.11
14	300908		658,156.00	2.98
15	603899		657,738.00	2.98
16	600132		656,201.00	2.97
17	002304		639,217.00	2.90
18	600690		600,852.00	2.72
19	688696		574,344.75	2.60
20	600419		496,198.00	2.25
21	300824		469,440.50	2.13

7.4.3

:

	17,074,131.55
	19,057,528.27

7.5

			%
1		1,213,431.12	6.12
2		-	-

3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		1,213,431.12	6.12

7.6

						%
1	019688	22	23	12,000	1,213,431.12	6.12

7.7**7.8****7.9****7.10****7.11****7.11.1****7.11.2****7.12****7.12.1****7.12.2**

7.12.3

1		2,780.09
2		-
3		-
4		-
5		1,760.03
6		-
7		-
8		-
9		4,540.12

7.12.4

7.12.5

7.12.6

8.1

			%		%
2,223	8,412.28	59,238.30	0.32	18,641,261.38	99.68

8.2

		%
	60,295.03	0.32

8.3

	0
	0~10

2009 7 30	984,485,380.44
	18,844,353.14
	28,005,406.79
	28,149,260.25
	-
	18,700,499.68

10.1

10.2

10.2.1

10.2.2

10.3

10.4

10.5

10.6

10.6.1

10.6.2

10.7

10.7.1

			(%)		(%)	
	2	23,425,440.32	64.83	21,815.52	76.37	-
	1	12,706,219.50	35.17	6,750.93	23.63	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

-

3

4

2

10.7.2

		(%)		(%)		(%)
	1,197,0 11.00	100.00	-	-	-	-
	-	-	-	-	-	-

2			2023 1 19
3	2022 4		2023 1 20
4	2022		2023 1 20
5			2023 1 20
6	2023 1		2023 2 15
7			2023 3 13
8	2022		2023 3 31
9	2022		2023 3 31
10			2023 4 20
11	2023 1		2023 4 21
12	2023		2023 4 21
13			2023 5 25

--	--	--	--

11.1

20%

20%

11.2

12.1

1

2

3

4

5

6

12.2

12.3

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

2023 8 31