2023

2023 6 30

2023 8 31

§1

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 5
2.5 6

§3 6

3.1 6
3.2 6

§4 7

4.1 7
4.2 10
4.3 10
4.4 10
4.5 11
4.6 11
4.7 11
4.8 12

§5 12

5.1 12
5.2 12
5.3 12

§6 12

6.1 12
6.2 13
6.3 15
6.4 17

§7 36

7.1 36
7.2 36
7.3 37
7.4 39
7.5 41
7.6 41

7.7 42
7.8 42
7.9 42
7.10 42
7.11 42
7.12 42

§ 8 43

8.1 43
8.2 43
8.3 43

§ 9 43

§ 10 43

10.1 43
10.2 44
10.3 44
10.4 44
10.5 44
10.6 44
10.7 44
10.8 46

§ 11 47

11.1 20% 47
11.2 48

§ 12 48

12.1 48
12.2 48
12.3 48

§ 2

2.1

	CXLH
	519975
	519975

2015 2 4

	www.cxfund.com.cn
	68 9 18

2.5

		17

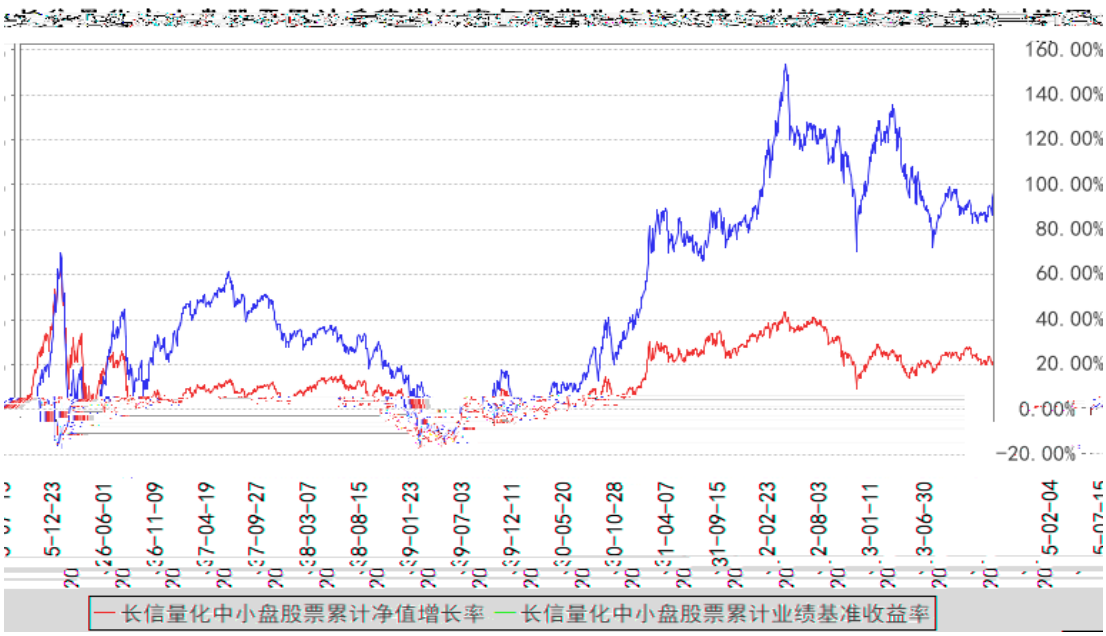
§ 3

3.1

3.1.1	(2023 1 1 -2023 6 30)
	-23,080,542.62
	57,414,095.79
	0.1176

	-12.10%	1.16%	-5.15%	0.72%	-6.95%	0.44%
	25.09%	1.38%	5.67%	0.91%	19.42%	0.47%
	96.50%	1.65%	21.35%	1.20%	75.15%	0.45%

3.2.2



1 2015 2 4 2023 6 30

2 6

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 6 30 86

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF FOF

30

50

1000

4.1.2

	LOF 50 1000	2015 3 14	-	13	2010 7 100 LOF LOF LOF 300 LOF

					50 1000

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

AI

“ ”

4.4.2

2023 6 30 1.431 1.831

10.16% 3.16%

4.5

AI 7 “

“ A

alpha

4.6

4.7

4.8

§ 5

5.1

5.2

5.3

	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		1,920,132.62	1,770,520.32
		-	-
		56,099.80	160,499.00
		-	-
	6.4.7.8	-	-
		669,972,338.27	688,463,465.32
		2023 6 30	**2022 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		1,816,973.26	1,849,514.84
		98,869.40	30,723.84
		787,005.61	920,900.74
		131,167.61	153,483.45
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	1,406,210.61	1,410,827.10
		4,240,226.49	4,365,449.97
	6.4.7.10	465,237,345.26	526,758,500.63
	6.4.7.11	-	-
	6.4.7.12	200,494,766.52	157,339,514.72
		665,732,111.78	684,098,015.35
		669,972,338.27	688,463,465.32

2023 6 30

		2023	1	1	2023	2022	1	1	2022		
			6	30			6	30			

8	6.4.7.23	115,976.32	104,764.86
“ - ”		57,414,095.79	3,033,809.86
		-	-

“ - ”

“ - ”				
	-	-	-	-
	465,237,345.26	-	200,494,766.52	665,732,111.78
	2022 1 1 2022 6 30			
	313,191,702.00	-	199,309,665.58	512,501,367.58
	-	-	-	-
	-	-	-	-
	-	-	-	-
	313,191,702.00	-	199,309,665.58	512,501,367.58
“ - ”	47,284,665.32	-	26,910,194.28	74,194,859.60
	-	-	3,033,809.86	3,033,809.86
“ - ”	47,284,665.32	-	23,876,384.42	71,161,049.74
1.	130,119,251.15	-	72,101,734.43	202,220,985.58
2.	-82,834,585.83	-	-48,225,350.01	-131,059,935.84
“ - ”	-	-	-	-
	-	-	-	

6.4.2

—

(“

”)

6.4.3

2023 6 30 2023 1 1

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
	1,905,846.28
	1,905,399.16
	447.12
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	1,905,846.28

6.4.7.2

	2023 6 30			
	613,065,485.25	-	624,242,639.84	11,177,154.59

-		-	-	-	-
		32,710,394.28	373,677.37	33,167,117.37	83,045.72
		-	-	-	-

	-
	1,302,595.35
	1,302,595.35
	-
	-
	9,300.00
	34,712.18
	59,507.37
	1,406,210.61

6.4.7.10

	2023 1 1 2023 6 30	
	526,758,500.63	526,758,500.63
	143,748,807.41	143,748,807.41
“ - ”	-205,269,962.78	-205,269,962.78
/	-	-
/	-	-
	-	-
“ - ”	-	-
	465,237,345.26	465,237,345.26

( ) ( )

6.4.7.11

6.4.7.12

	189,888,789.81	-32,549,275.09	157,339,514.72
	-23,080,542.62	80,494,638.41	57,414,095.79
	-17,671,444.66	3,412,600.67	-14,258,843.99
	47,026,346.85	14,659,198.21	61,685,545.06
	-64,697,791.51	-11,246,597.54	-75,944,389.05
	-	-	-
	149,136,802.53	51,357,963.99	200,494,766.52

6.4.7.13

	2023 1 1 2023 6 30
	45,533.70

	-
	-
	35,671.53
	5,708.19
	86,913.42

6.4.7.14

6.4.7.14.1 ——

	2023 1 1 2023 6 30
	2,129,268,238.23
	2,153,976,873.43
	5,133,540.53
	-29,842,175.73

6.4.7.15

6.4.7.15.1

	2023 1 1 2023 6 30
——	250,332.35
——	[redacted]
——	-

—— P 2BT-VMCID 109/Lang (en-S)>BDC Tq*n /P <MCID 1229 /P 2BT-S5.81 0.4

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
	11,931,428.04
	-
	-
	11,931,428.04

6.4.7.20

	2023 1 1 2023 6 30
1.	80,494,638.41
	80,337,235.80
	157,402.61
	-
	-
	-
	-
2.	-
	-
3.	-
	-

	80,494,638.41

6.4.7.21

	2023 1 1 2023 6 30
	499,850.78
	6,379.69
	506,230.47

30

30 3 75% 3

6 50% 6

25%

6.4.7.22

6.4.7.23

	2023 1 1 2023 6 30
	34,712.18
	59,507.37
	-
	18,600.00
	3,156.77
	115,976.32

6.4.8

6.4.8.1

6.4.8.2

2023 8 26

2023 8 28 1.50%

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

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
		%		%
	-	-	1,192,886,415.13	55.43

6.4.10.1.2

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
		%		%
	-	-	30,326,924.00	83.92

6.4.10.1.3

6.4.10.1.4

6.4.10.1.5

	2023 1 1 2023 6 30			
		%		%
-	-	-	-	-
	2022 1 1 2022 6 30			

		%		%
	1,087,564.05	68.09	244,747.72	40.66

1

2

6.4.10.2

6.4.10.2.1

	2023 1 1 30	2023 6	2022 1 1 6 30	2022
		5,003,499.69		3,512,037.18
		1,195,160.00		1,233,359.28

1.50%

= ×1.50%/

6.4.10.2.2

	2023 1 1 30	2023 6	2022 1 1 6 30	2022
		833,916.55		585,339.55

0.25%

= ×0.25%/

6.4.10.3 ( )

( )

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 2023 6 30	2022 1 1 2022 6 30
2015 2 4	-	-
	378,464.99	-
/	0.00	378,464.99
	0.00	0.00
/	0.00	0.00
	378,464.99	378,464.99
	0.08%	0.10%

6.4.10.5.2

6.4.10.6

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
	1,905,846.28	45,533.70	12,572,549.47	50,252.23

2023 6 30

“ ” 2022 6 30

6.4.10.7

6.4.10.8

6.4.11

6.4.12 2023 6 30

6.4.12.1 /

6.4.12.1.1

001286		2023 3 31	6		9.60	9.41	3,767	36,163.20	35,447.47	-
001287		2023 3 30	6		11.88	21.02	890	10,573.20	18,707.80	-
001360		2023 3 31	6		15.38	14.87	177	2,722.26	2,631.99	-
301170		2023 6 16	6		34.00	34.93	250	8,500.00	8,732.50	-
301203		2023 3 28	6		46.13	34.40	225	10,379.25	7,740.00	-
301210		2023 6 21	6		57.88	49.17	281	16,264.28	13,816.77	-

301225

301303		2023 2 13	6		26.80	22.32	1,005	26,934.00	22,431.60	-
301305		2023 5 15	6		25.25	19.69	753	19,013.25	14,826.57	-
301317		2023 1 12	6		20.67	26.17	694	14,344.98	18,161.98	-
301325		2023 5 4	6		76.80	107.95	360	27,648.00	38,862.00	-
301386		2023 3 21	6		29.99	23.79	378	11,336.22	8,992.62	-
301395		2023 6 21	1-6		26.68	26.68	5,196	138,629.28	138,629.28	-
601065		2023 3 31	6		10.36	11.84	665	6,889.40	7,873.60	-
603125		2023 3 30	6		25.98	24.53	160	4,156.80	3,924.80	-
603172		2023 4 28	6		14.58	16.13	122	1,778.76	1,967.86	-
688146		2023 4 13	6		36.15	38.13	589	21,292.35	22,458.57	-
688429		2023 6 20	6		19.20	25.53	346	6,643.20	8,833.38	-
688479		2023 5 4	6		33.99	29.49	332	11,284.68	9,790.68	-
688543		2023 6 14	6		43.67	53.05	410	17,904.70	21,750.50	-
688562		2023 5 15	6		12.68	22.31	726	9,205.68	16,197.06	-
688581		2023 5 12	6		125.80	118.03	163	20,505.40	19,238.89	-

688603		2023 6 30	1-6		55.00	55.00	1,391	76,505.00	76,505.00	-
688631		2023 6 19	6		25.28	29.87	336	8,494.08	10,036.32	-

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	-	-
	33,167,117.37	38,563,922.46
	33,167,117.37	38,563,922.46

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		
	1,905,846.28	-	-	-	-	1,905,846.28
	8,344,557.83	-	-	-	-	8,344,557.83
	335,944.53	-	-	-	-	335,944.53
	33,167,117.37	-	-	-	624,242,639.84	657,409,757.21

	-	-	-	-	98,869.40	98,869.40
	-	-	-	-	787,005.61	787,005.61
	-	-	-	-	131,167.61	131,167.61
	-	-	-	-	1,816,973.26	1,816,973.26
	-	-	-	-	1,406,210.61	1,406,210.61
	-	-	-	-	4,240,226.49	4,240,226.49
	43,753,466.01	-	-	-	621,978,645.77	665,732,111.78
2022 12 31	6	6 -1	1-5	5		
	5,670,293.52	-				

6.4.13.4.3

VaR(Value at Risk)

6 30

6.4.13.4.3.1

	2023 6 30		2022 12 31	
		%		%
	624,242,639.84	93.77	637,810,099.53	93.23
	-	-	-	-
	33,167,117.37	4.98	38,563,922.46	5.64
	-	-	-	-
	-	-	-	-
	-	-	-	-
	657,409,757.21	98.75	676,374,021.99	98.87

6.4.13.4.3.2

	95%		
			2022 12 31
	VaR 4.05%(2022 12 31 VaR 5.04%)	-26,976,844.23	-34,509,225.96

VaR

95%

2022

6.4.14

6.4.14.1

6.4.14.2

6.4.14.2.1

	2023 6 30	2022 12 31
	623,600,067.62	636,760,177.80
	33,455,055.35	38,563,922.46
	354,634.24	1,049,921.73
	657,409,757.21	676,374,021.99

6.4.14.2.2

(

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6.4.14.3

6.4.14.4

6.4.15

§ 7

7.1

			%
1		624,242,639.84	93.17
		624,242,639.84	93.17
2		-	-
3		33,167,117.37	4.95
		33,167,117.37	4.95
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		10,250,404.11	1.53
8		2,312,176.95	0.35
9		669,972,338.27	100.00

7.2

7.2.1

			%
A		9,252,440.00	1.39
B		-	-
C		505,878,653.62	75.99
D		8,658,743.47	1.30
E		16,783,784.00	2.52
F		9,289,199.80	1.40
G		-	-
H		-	-
I		20,595,872.38	3.09
J		-	-
K		-	-
L		-	-

M		-	-
N		18,780,378.57	2.82
O		-	-
P		7,474,592.00	1.12
Q		-	-
R		27,528,976.00	4.14
S		-	-
		624,242,639.84	93.77

7.2.2

7.3

					%
1	002139		888,800	11,598,840.00	1.74
2	300515		688,800	11,103,456.00	1.67
3	300389		538,800	10,975,356.00	1.65
4	300842		118,800	10,863,072.00	1.63
5	300532		518,872	10,668,008.32	1.60
6	300667		538,800	10,608,972.00	1.59
7	600066		718,800	10,595,112.00	1.59
8	688569		251,800	10,593,226.00	1.59
9	603878		1,244,320	10,514,504.00	1.58
10	000928		1,088,800	10,506,920.00	1.58
11	601163		658,500	10,450,395.00	1.57
12	601137		658,800	10,250,928.00	1.54

29	688526		398,863	9,488,950.77	1.43
30	688390		56,820	9,480,985.20	1.42
31	002737		388,800	9,463,392.00	1.42
32	002422		318,800	9,461,984.00	1.42
33	000589		1,688,800	9,457,280.00	1.42
34	002887		1,038,800	9,442,692.00	1.42
35	600549		493,800	9,397,014.00	1.41
36	601928		818,800	9,334,320.00	1.40
37	601827		1,258,800	9,315,120.00	1.40
38	600229		1,088,800	9,276,576.00	1.39
39	603071		558,800	9,270,492.00	1.39
40	002772		818,800	9,252,440.00	1.39
41	002600		1,338,800	9,251,108.00	1.39
42	002454		1,088,800	9,222,136.00	1.39
43	002603		358,800	9,217,572.00	1.38
44	002381		1,188,800	9,177,536.00	1.38
45	002215		1,188,800	8,927,888.00	1.34
46	601098		768,800	8,918,080.00	1.34
47	688600		358,893	8,896,957.47	1.34
48	600482		378,800	8,879,072.00	1.33
49	601567		688,800	8,699,544.00	1.31
50	600143		988,800	8,632,224.00	1.30
51	002267		1,088,800	8,623,296.00	1.30
52	600888		1,088,800	8,623,296.00	1.30

72	301395		5,196	138,629.28	0.02
73	688603		1,391	76,505.00	0.01
74	301261		1,973	72,803.70	0.01
75	301325		360	38,862.00	0.01
76	001286		3,767	35,447.47	0.01
77	301291		730	22,651.90	0.00
78	688146		589	22,458.57	0.00
79	301303		1,005	22,431.60	0.00
80	688543		410	21,750.50	0.00
81	688581		163	19,238.89	0.00
82	001287		890	18,707.80	0.00
83	301317		694	18,161.98	0.00
84	688562		726	16,197.06	0.00
85	301305		753	14,826.57	0.00
86	301210		281	13,816.77	0.00
87	301225		333	11,075.58	0.00
88	688631		336	10,036.32	0.00
89	688479		332	9,790.68	0.00
90	301386		378	8,992.62	0.00
91	688429		346	8,833.38	0.00
92	301170		250	8,732.50	0.00
93	301281		338	8,483.80	0.00
94	601065		665	7,873.60	0.00
95	301203		225	7,740.00	0.00
96	603125		160	3,924.80	0.00
97	001360		177	2,631.99	0.00
98	603172		122	1,967.86	0.00

7.4

7.4.1 2% 20

				(%)
1	600153		23,161,992.00	3.39
2	603283		22,128,459.92	3.23
3	605599		21,513,622.00	3.14
4	603688		20,990,157.45	3.07
5	603279		20,475,960.00	2.99
6	600873		20,100,508.00	2.94
7	688223		19,668,854.76	2.88
8	300438		19,501,782.00	2.85
9	002215		19,456,500.00	2.84
10	300638		19,097,579.50	2.79
11	000928		18,809,514.00	2.75
12	688499		18,351,709.98	2.68

13	601699		18,160,579.00	2.65
14	002478		17,453,246.00	2.55
15	300130		17,179,606.00	2.51
16	600710		16,800,420.00	2.46
17	002273		16,780,181.00	2.45
18	002116		16,554,865.00	2.42
19	600583		16,381,701.00	2.39
20	000048		16,228,313.00	2.37
21	605098		15,619,370.20	2.28
22	301039		15,221,841.00	2.23
23	000915		15,151,907.99	2.21
24	603507		14,442,748.00	2.11
25	688819		14,423,809.62	2.11
26	300532		14,369,104.96	2.10
27	002036		14,276,326.83	2.09
28	300358		14,267,190.00	2.09
29	600482		14,201,822.00	2.08
30	002624		14,174,372.00	2.07
31	603035		14,041,092.93	2.05
32	002917		13,930,462.20	2.04
33	002111		13,765,441.60	2.01

“ ”

7.4.2 2% 20

				(%)
1	601699		29,818,634.32	4.36
2	600873		26,374,032.00	3.86
3	002273		24,125,062.00	3.53
4	605599		23,541,098.00	3.44
5	600710		23,154,792.26	3.38
6	601231		23,074,785.90	3.37
7	002315		22,165,634.50	3.24
8	688556		21,575,920.11	3.15
9	600153		21,489,697.00	3.14
10	600284		21,137,963.00	3.09
11	603279		20,880,650.10	3.05
12	688223		20,691,878.68	3.02
13	002478		19,123,687.00	2.80
14	603529		18,930,822.60	2.77
15	002624		18,606,574.32	2.72
16	002116		18,120,156.69	2.65
17	002111		17,784,585.30	2.60
18	600665		17,673,467.00	2.58

19	301004		17,559,716.60	2.57
20	300438		17,523,276.16	2.56
21	603035		17,137,084.04	2.51
22	002533		16,914,361.24	2.47
23	603127		16,592,478.24	2.43
24	600583		16,408,203.00	2.40
25	688499		15,487,662.36	2.26
26	603507		14,860,055.00	2.17
27	603309		14,426,501.20	2.11
28	300358		14,265,120.05	2.09
29	000915		14,092,801.00	2.06
30	600481		13,906,036.62	2.03
31	688518		13,857,244.18	2.03
32	002180		13,775,606.00	2.01
33	300532		13,736,676.00	2.01

“ ”

7.4.3

:

	2,060,072,177.94
	2,129,268,238.23

“ ” “ ”

7.5

			%
1		33,167,117.37	4.98
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		33,167,117.37	4.98

7.6

					%
1	019688	22 23	328,000	33,167,117.37	4.98

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		335,944.53
2		1,920,132.62
3		-
4		-
5		56,099.80
6		-
7		-
8		-
9		2,312,176.95

7.12.4

7.12.5

7.12.6

§ 8

8.1

			%		%
46,771	9,947.13	286,450,987.29	61.57	178,786,357.97	38.43

8.2

		%
	579,111.54	0.12

8.3

	10~50
	10~50

§ 9

2015 2 4	869,346,402.40
	526,758,500.63
	143,748,807.41
	205,269,962.78
	-
	465,237,345.26

§ 10

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

			(%)		(%)	
	1	934,556,765.82	22.33	496,507.19	18.57	-
	1	930,825,120.21	22.24	494,563.30	18.50	-
	1	669,171,283.33	15.99	422,450.16	15.80	-
	1	451,197,448.47	10.78	420,203.81	15.71	-
	1	265,278,329.30	6.34	140,942.24	5.27	-
	1	265,013,326.41	6.33	220,308.10	8.24	-
	1	223,874,751.29	5.35	186,105.97	6.96	-
	2	187,271,146.25	4.47	155,677.62	5.82	-
	1	164,250,342.26	3.92	87,268.25	3.26	-
	1	93,925,210.35	2.24	49,909.22	1.87	-
	1	-	-	-	-	-

	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

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2007 48

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10.7.2

	6,589,860.00	13.53	-	-	-	-
	40,998,450.00	84.21	-	-	-	-
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	-	-	-	-	-	-
	1,100,000.00	2.26	-	-	-	-
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10.8

1	2022 4		2023 1 20
2	2022		2023 1 20
3			2023 3 13

4	2022		2023 3 31
5	2022		2023 3 31

3

11.2

§ 12

12.1

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2

3

4

5

6

12.2

12.3

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