1

1.1

2023 8 29

2023 1 1 2023 6 30

1.2

.....2

1.1 2
1.2 3

.....5

2.1 5
2.2 5
2.3 5
2.4 6
2.5 6

.....6

3.1 6
3.2 6

.....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

.....12

5.1 12
5.2 12
5.3 12

.....12

6.1 12
6.2 14
6.3 15
6.4 17

.....36

7.1 36
7.2 36
7.3 37
7.4 39
7.5 40
7.6 40

2

2.1

	005589
	005589
	2018 7 19
	240,798,820.35

2.2

	1 1 2 3 4 2
	*30%+ 300 *50%+ *20%

2.3

		021-61009999	010-63639180
		zhouyg@cxfund.com.cn	shiliping@cebbank.com
		4007005566	

	3.32%	0.82%	1.40%	0.69%	1.92%	0.13%
	-2.58%	0.81%	-3.72%	0.61%	1.14%	0.20%
	0.29%	0.80%	-0.72%	0.64%	1.01%	0.16%
	-11.76%	0.97%	-9.22%	0.78%	-2.54%	0.19%
	-1.43%	0.97%	-6.23%	0.83%	4.80%	0.14%
	46.16%	0.89%	2.96%	0.86%	43.20%	0.03%

3.2.2

1 2018 7 19 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

		2018 7 19	-	16	2007 7 FOF

	FOF				

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

300

2022 10 1-2

4.4.2

2023 6 30 0.8775

1.4375 0.29%

-0.72%

4.5

PPI

ROE

4.6

4.7

4.8

	6.4.7.1	20,864,415.92	25,735,932.31
		272,072.15	2,026,886.55
		79,833.52	302,922.66
	6.4.7.2	186,018,345.04	184,651,303.49
		186,018,345.04	184,651,303.49
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		4,609,016.18	385,880.33
		-	-
		-	-
		-	-
	6.4.7.8	-	-
		211,843,682.81	213,102,925.34
		2023 6 30	**2022 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		-	-
		4.10	1,783,348.10
		-	-
		257,602.12	268,848.46
		34,346.94	35,846.44
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	244,189.21	318,005.67
		536,142.37	2,406,048.67

	6.4.7.10	240,798,820.35	240,798,820.35
	6.4.7.11	-	-
	6.4.7.12	-29,491,279.91	-30,101,943.68
		211,307,540.44	210,696,876.67
		211,843,682.81	213,102,925.34

2023 6 30 0.8775

0.8775

5. -	6.4.7.21	-	-
		1,929,331.82	5,204,321.63
1	6.4.10.2.1	1,611,275.57	4,498,790.59
2	6.4.10.2.2	214,836.70	599,838.71
3		-	-
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-
7		-	0.12
8	6.4.7.23	103,219.55	105,692.21
-		610,663.77	-62,313,909.51
		-	-
-		610,663.77	-62,313,909.51
		-	-
[redacted]		610,663.77	-62,313,909.51

6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			
	240,798,820.35	-	-30,101,943.68	210,696,876.67
	-	-	-	-
	-	-	-	-
	-	-	-	-

[redacted]

-				
1.	-	-	-	-
2.	-	-	-	-
-	-	-	-	-
	-	-	-	-
	240,798,820.35	-	-29,491,279.91	211,307,540.44
	2022 1 1		2022 6 30	
	636,522,998.45	-	58,732,229.46	695,255,227.91
	-	-	-	-
	-	-	-	-
	-	-	-	-
	636,522,998.45	-	58,732,229.46	695,255,227.91
-	-	-	-62,313,909.51	-62,313,909.51
	-	-	-62,313,909.51	-62,313,909.51
-	-	-	-	-
1.	-	-	-	-
2.	-	-	-	-
-	-	-	-	-
	-	-	-	-
	636,522,998.45	-	-3,581,680.05	632,941,318.40

6.1 6.4

6.4

6.4.1

[2018]23

2018 7 19 200,934,838.36

*30%+ 300 *50%+

*20%

6.4.2

3 3

XBRL 3 < >

6.4.3

2023 6 30 2023 1 1

2023 6 30

6.4.4

6.4.5

6.4.6

6.4.6.1

2008 4 24

3 1

2008 9 19

[2005]103

6.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2008]1

6.4.6.5

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1

1 1 1 50%

1 25% 20%

[2015]101

2015 9 8

1

6.4.6.6

[2014]81

[2016]127

6.4.7

6.4.7.1

	2023 6 30

	20,864,415.92
	20,859,896.61
	4,519.31
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	20,864,415.92

6.4.7.2

	2023 6 30

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

	240,798,820.35	240,798,820.35

6.4.7.11

6.4.7.12

	-29,928,738.31	-173,205.37	-30,101,943.68
	5,257,678.49	-4,647,014.72	610,663.77
	-	-	-
	-	-	-

6.4.7.15.2

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

	-
2.	-
	-
3.	-
	-
	-4,647,014.72

6.4.7.21

6.4.7.22

6.4.7.23

	2023 1 1 2023 6 30
	34,712.18
	59,507.37
	-
	9,000.00
	103,219.55

6.4.8

6.4.8.1

6.4.8.2

2023 8 26

2023 8 28 1.50%

1.20%

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 30	2023 6	2022 1 1 6 30	2022

H

E

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

6.4.10.5.2

	2023 6 30		2022 12 31	
		%		%
	10,011,150.00	4.16	10,011,150.00	4.16

6.4.10.6

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
	20,864,415.92	100,852.83	136,331,249.53	433,415.93

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	318	3,777.84	6,684.36	-
001360		2023 3 31	6		15.38	14.87	127	1,953.26	1,888.49	-
301170		2023 6 16	6		34.00	34.93	141	4,794.00	4,925.13	-
301203		2023 3 28	6		46.13	34.40	157	7,242.41	5,400.80	-
301210		2023 6 21	6		57.88	49.17	126	7,292.88	6,195.42	-
301225		2023 6 8	6		35.66	33.26	209			

301317		2023 1 12	6		20.67	26.17	395	8,164.65	10,337.15	-
301325		2023 5 4	6		76.80	107.95	114	8,755.20	12,306.30	-
301395		2023 6 21	1-6		26.68	26.68	2,641	70,461.88	70,461.88	-
601065		2023 3 31	6		10.36	11.84	237	2,455.32	2,806.08	-
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	211	7,627.65	8,045.43	-
688429		2023 6 20	6		19.20	25.53	238	4,569.60	6,076.14	-
688479		2023 5 4	6		33.99	29.49	153	5,200.47	4,511.97	-
688543		2023 6 14	6		43.67	53.05	147	6,419.49	7,798.35	-
688562		2023 5 15	6		12.68	22.31	439	5,566.52		

6.4.13.2

10%

10%

6.4.13.2.1

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		
	20,864,415.92	-	-	-	-	20,864,415.92
	272,072.15	-	-	-	-	272,072.15
	79,833.52	-	-	-	-	79,833.52
	-	-	-	-	186,018,345.04	186,018,345.04
	-	-	-	-	4,609,016.18	4,609,016.18
	21,216,321.59	-	-	-	190,627,361.22	211,843,682.81
	-	-	-	-	257,602.12	257,602.12
	-	-	-	-	34,346.94	34,346.94
	-	-	-	-	4.10	4.10
	-	-	-	-	244,189.21	244,189.21
	-	-	-	-	536,142.37	536,142.37
	21,216,321.59	-	-	-	190,091,218.85	211,307,540.44
2022 12 31	6	6 -1	1-5	5		
	25,735,932.31	-	-	-	-	25,735,932.31
	2,026,886.55	-	-	-	-	2,026,886.55
	302,922.66	-	-	-	-	302,922.66
	-	-	-	-	184,651,303.49	184,651,303.49
	-	-	-	-	385,880.33	385,880.33
	28,065,741.52	-	-	-	185,037,183.82	213,102,925.34
	-	-	-	-	268,848.46	268,848.46
	-	-	-	-	35,846.44	35,846.44
	-	-	-	-	1,783,348.10	1,783,348.10
	-	-	-	-	318,005.67	318,005.67
	-	-	-	-	2,406,048.67	2,406,048.67
	28,065,741.52	-	-	-	182,631,135.15	210,696,876.67

6.4.13.4.1.2

6.4.13.4.2

6.4.13.4.2.1

	2023 6 30			
	-	18,722,935.53	-	18,722,935.53
	-	18,722,935.53	-	18,722,935.53
	-	-	-	-
	-	18,722,935.53	-	18,722,935.53
	2022 12 31			
	-	24,019,619.39	-	24,019,619.39
	-	24,019,619.39	-	24,019,619.39
	-	-	-	-
	-	24,019,619.39	-	24,019,619.39

6.4.13.4.2.2

		2023 6 30	2022 12 31
	5%	-936,146.78	-1,200,980.97
	5%	936,146.78	1,200,980.97

6.4.13.4.3

VaR (Value at Risk)

6 30

6.4.14

6.4.14.1

6.4.14.2

6.4.14.2.1

	2023 6 30	2022 12 31
	185,670,947.54	179,966,856.70
	178,411.08	4,436,796.00
	168,986.42	247,650.79
	186,018,345.04	184,651,303.49

6.4.14.2.2

6.4.14.3

6.4.14.4

6.4.15

7

7.1

		%

N		11,248.73	0.01
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		167,295,409.51	79.17

7.2.2

		%
	-	-
	4,390,802.52	2.08
	-	-
	-	-
	-	-
	6,841,783.09	3.24
	-	-
	-	-
	7,490,349.92	3.54
	-	-
	-	-
	18,722,935.53	8.86

7.3

					%
1	002050		292,000	8,835,920.00	4.18
2	600150		263,700	8,678,367.00	4.11
3	00700		24,500	7,490,349.92	3.54
4	300316		99,200	7,033,280.00	3.33
5	002475		206,800	6,710,660.00	3.18
6	603517		177,000	6,575,550.00	3.11
7	300037		117,339	6,088,720.71	2.88
8	600309		68,000	5,973,120.00	2.83
9	000807		461,900	5,879,987.00	2.78
10	603195		59,792	5,743,619.52	2.72
11	600276		119,800	5,738,420.00	2.72
12	300498		300,000	5,505,000.00	2.61
13	000066		354,100	4,897,203.00	2.32
14	688169		15,000	4,810,200.00	2.28
15	301310		69,200	4,766,496.00	2.26
16	002508		180,000	4,552,200.00	2.15
17	002389		203,900	4,528,619.00	2.14
18	603859		87,500	4,473,875.00	2.12

19	601966		199,949	4,442,866.78	2.10
20	002116		346,600	4,429,548.00	2.10
21	688121		117,549	4,396,332.60	2.08
22	03690	-W	38,940	4,390,802.52	2.08
23	688628		90,000	4,373,100.00	2.07
24	002063		500,000	4,340,000.00	2.05
25	002182		197,100	4,334,229.00	2.05
26	601658		864,700	4,228,383.00	2.00
27	002025		64,300	4,102,340.00	1.94
28	603345		27,600	4,051,680.00	1.92
29	600583		684,600	4,004,910.00	1.90
30	603565		370,000	3,996,000.00	1.89
31	000858		24,000	3,925,680.00	1.86
32	688665		41,463	3,861,034.56	1.83
33	02269		105,000	3,635,136.65	1.72
34	300604		73,200	3,476,268.00	1.65
35	01801		117,500	3,206,646.44	1.52
36	000567		204,015	2,615,472.30	1.24
37	688513		36,949	2,027,022.14	0.96
38	688099		23,920	2,016,934.40	0.95
39	688293		32,200	1,534,974.00	0.73
40	301395		2,641	70,461.88	0.03
41	688603		1,112	61,160.00	0.03
42	301261		1,268	46,789.20	0.02
43	001286		3,767	35,447.47	0.02
44	301325		114	12,306.30	0.01
45	301317		395	10,337.15	0.00
46	688562		439	9,794.09	0.00
47	688146		211	8,045.43	0.00
48	301303		355	7,923.60	0.00
49	688543		147	7,798.35	0.00
50	301291		249	7,726.47	0.00
51	301225		209	6,951.34	0.00
52	001287		318	6,684.36	0.00
53	688581		54	6,373.62	0.00
54	301210		126	6,195.42	0.00
55	688429		238	6,076.14	0.00
56	301305		297	5,847.93	0.00
57	301203		157	5,400.80	0.00
58	301281		200	5,020.00	0.00
59	688631		166	4,958.42	0.00
60	301170		141	4,925.13	0.00
61	688479		153	4,511.97	0.00

62	601065		237	2,806.08	0.00
63	603172		122	1,967.86	0.00
64	001360		127	1,888.49	0.00

7.4

7.4.1 2% 20

				(%)
1	600150		11,684,350.00	5.55
2	601668		7,743,130.00	3.68
3	002475		6,501,899.00	3.09
4	000807		6,231,933.00	2.96
5	603195		6,174,456.00	2.93
6	300498		6,015,582.00	2.86
7	300037		5,948,058.73	2.82
8	002050		5,568,784.00	2.64
9	600276		5,512,937.00	2.62
10	688169		4,775,814.33	2.27
11	688561		4,685,584.18	

7.4.2 2% 20

				(%)
1	300286		14,113,262.86	6.70
2	301179		10,531,254.91	5.00
3	002536		9,687,228.00	4.60
4	002262		8,930,034.00	4.24
5	603056		7,507,639.00	3.56
6	601668		7,263,659.00	3.45
7	300481			

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		79,833.52
2		4,609,016.18
3		-
4		-
5		-
6		-
7		-
8		-
9		4,688,849.70

7.12.4

7.12.5

7.12.6

8

8.1

			%		%
2,680	89,850.31	10,011,150.00	4.16	230,787,670.35	95.84

8.2

		%
	994,088.41	0.41

8.3

	50~100
	50~100

9

2018 7 19	200,934,838.36
	240,798,820.35
	-
	-
	-
	240,798,820.35

10

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

			(%)		(%)	
	1	211,317,068.39	42.92	133,406.00	44.34	-
	1	191,797,503.84	38.95	121,079.85	40.24	-
	1	46,257,759.19	9.39	29,203.32	9.71	-
	1	43,017,587.98	8.74	17,207.12	5.72	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1	2022 4		2023 1 20
2	2022		2023 1 20
3			2023 3 13
4			2023 3 31

	2022		
5	2022		2023 3 31
6			2023 4 20
7	2023 1		2023 4 21
8	2023		2023 4 21
9			2023 5 25

11

11.1 **20%**

20%

11.2

12

12.1

1

2

3

4

5

6

12.2

12.3

https://www.cxfund.com.cn