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 6
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 10
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 14
6.3 15
6.4 17

§7 35

7.1 35
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 45

§ 11 46

11.1 20% 46
11.2 46

§ 12 47

12.1 47
12.2 47
12.3 47

§2

2.1

	501002
	501002
	2019 2 26
	55,460,602.96

2.2

	300 × 75% × 25%
	A

2.3

		021-61009999	021-38031815
		zhouyg@cxfund.com.cn	

2.4

	www.cxfund.com.cn
	68 9 669 19

2.5

		17

§ 3

3.1

3.1.1	(2023 1 1 -2023 6 30)
	-4,191,967.70
	-1,006,173.28
	-0.0201
	-2.34%
	-1.65%
3.1.2	(2023 6 30)
	-11,358,729.00
	-0.2048
	44,101,873.96
	0.7952
3.1.3	(2023 6 30)
	15.08%

1

2

3

3.2

3.2.1

	-4.09%	1.48%	1.01%	0.65%	-5.10%	0.83%

	-9.03%	1.11%	-3.42%	0.62%	-5.61%	0.49%
	-1.65%	1.04%	0.19%	0.63%	-1.84%	0.41%
	-15.87%	1.30%	-9.81%	0.74%	-6.06%	0.56%
	-15.66%	1.45%	-2.09%	0.90%	-13.57%	0.55%
	15.08%	1.32%	8.50%	0.92%	6.58%	0.40%

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF FOF

30

50

1000

4.1.2

	6	2019 4 30	-	8	2017 5 6

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

2023 6 30 0.7952 0.7952

-1.65% 0.19%

4.5

4.8

2022 12 19 2023 6 30

§5

5.1

“ ”

“ ”

5.2

5.3

§6

6.1

2023 6 30

		2023 6 30	**2022 12 31**
	6.4.7.1	10,319,785.57	4,027,410.10
		85,656.07	239,500.95
		298,170.83	43,463.17
	6.4.7.2	36,894,180.02	36,194,902.10
		34,139,789.44	32,828,210.46
		-	-

		2,754,390.58	3,366,691.64
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-

6.2

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		-619,652.30	-7,488,156.34
1.		54,874.34	16,206.38
	6.4.7.13	54,874.34	16,206.38
		-	-
		-	-
		-	-
		-	-
		-	-
2. “ - ”		-3,861,038.30	-6,112,551.05
	6.4.7.14	-4,110,275.79	-6,282,660.20
		-	-
	6.4.7.15	27,337.14	49,875.49
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	221,900.35	120,233.66
		-	-
		-	-
3. “ - ”	6.4.7.20	3,185,794.42	-1,414,159.28
4. “ - ”		-	-
5. “ - ”	6.4.7.21	717.24	22,347.61
		386,520.98	427,642.25
1	6.4.10.2.1	319,671.93	333,121.58
2	6.4.10.2.2	21,311.47	22,208.10
3		-	-
4		-	-
5		5,866.00	17,633.17

		5,866.00	17,633.17
6	6.4.7.22	-	-
7		-	0.07
8	6.4.7.23	39,671.58	54,679.33
“-”		-1,006,173.28	-7,915,798.59
		-	-
“-”		-1,006,173.28	-7,915,798.59
		-	-
		-1,006,173.28	-7,915,798.59

6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30	

“ - ”	-	-	-	-
	-	-	-	-
	55,460,602.96	-	-11,358,729.00	44,101,873.96
	2022 1 1 2022 6 30			
	46,999,525.47	-	4,903,118.03	51,902,643.50
	-	-	-	-
	-	-	-	-
	-	-	-	-
	46,999,525.47	-	4,903,118.03	51,902,643.50
“ - ”	2,869,255.88	-	-7,637,938.56	-4,768,682.68
	-	-	-7,915,798.59	-7,915,798.59
“ - ”	2,869,255.88	-	277,860.03	3,147,115.91
1.	13,699,782.05	-	-2,139,212.80	11,560,569.25
2.	-10,830,526.17	-	2,417,072.83	-8,413,453.34
“ - ”	-	-	-	-

	-	-	-	-
	49,868,781.35	-	-2,734,820.53	47,133,960.82

6.1 6.4

6.4

6.4.1

(“ ”)

(LOF)(“ (LOF)”)

(LOF)

(LOF)

(“ ”) [2015]2703

2016 1 21

242,530,801.91 ( )

1600092 (LOF)

2019 1 2 2019 1 18

(LOF)

2019 1 21

(LOF)

(“ ”) 2019

2 26

( )

(

) (

)

( )

50%-95%

50% 3%

5%

( )

300

300 × 75% × 25%

6.4.2

—

(“

”)

6.4.3

2023 6 30 2023 2023 1

1 2023 6 30

6.4.4

6.4.5

6.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2014]81

[2015]101

[2016]36

[2016]46

[2016]127

[2016]140

[2017]2

[2017]56 [2017]90

(1) ( )

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1 20%

H H

(“ ”) H

H 20% H

20%

(4) A 0.10% ( )

(5)

6.4.7

6.4.7.1

	2023 6 30
	10,319,785.57
	10,316,607.55
	3,178.02
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	10,319,785.57

6.4.7.2

		2023 6 30			
		34,400,739.39	-	34,139,789.44	-260,949.95
-		-	-	-	-
		2,710,773.00	47,910.58	2,754,390.58	-4,293.00
		-	-	-	-
		2,710,773.00	47,910.58	2,754,390.58	-4,293.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		37,111,512.39	47,910.58	36,894,180.02	-265,242.95

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

	6,042,624.30	6,042,624.30
“ - ”	-409,156.59	-409,156.59
/	-	-
/	-	-
	-	-
“ - ”	-	-
	55,460,602.96	55,460,602.96

( ) ( )

6.4.7.11

6.4.7.12

	15,821,265.40	-25,363,587.79	-9,542,322.39
	-4,191,967.70	3,185,794.42	-1,006,173.28
	1,465,693.21	-2,275,926.54	-810,233.33
	1,585,319.73	-2,454,933.89	-869,614.16
	-119,626.52	179,007.35	59,380.83
	-	-	-

	-4,110,275.79

6.4.7.15

6.4.7.15.1

	2023 1 1 2023 6 30
——	34,092.51
——	-6,755.37
——	-
——	-
	27,337.14

6.4.7.15.2 ——

	2023 1 1 2023 6 30
	3,369,300.00
	3,306,755.37
	69,300.00
	-
	-6,755.37

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
	221,900.35
	-
	-
	221,900.35

6.4.7.20

	2023 1 1 2023 6 30
1.	3,185,794.42
	3,183,002.05
	2,792.37
	-
	-
	-
	-
2.	-
	-
3.	-
	-
	3,185,794.42

6.4.7.21

	2023 1 1 2023 6 30
	270.35
	446.89
	717.24

30

30 3

75% 3 6 50%

6 25%

6.4.7.22

6.4.7.23

	2023 1 1 2023 6 30
	14,876.39
	24,795.19
	-
	39,671.58

6.4.8

6.4.8.1

6.4.8.2

2023 8 26

2023 8 28 1.5%

1.2%

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

		%		%
	225,574,220.01	76.23	94,528,253.69	77.50

6.4.10.1.2

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
		%		%
	2,710,773.00	100.00	39,022.40	0.55

6.4.10.1.3

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
		%		%
	23,550,000.00	37.94	50,000,000.00	37.32

6.4.10.1.4

6.4.10.1.5

	2023 1 1 2023 6 30

	2023 6 30		2022 12 31	
		%		%
	5,836,695.82	10.52	-	-

6.4.10.6

6.4.10.7

6.4.10.8

6.4.11

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

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

	2023 6 30	2022 12 31
AAA	-	-
AAA	-	-
	2,754,390.58	-
	2,754,390.58	-

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		
	10,319,785.57	-	-	-	-	10,319,785.57
	85,656.07	-	-	-	-	85,656.07
	298,170.83	-	-	-	-	298,170.83
	2,754,390.58	-	-	-	34,139,789.44	36,894,180.02
	-	-	-	-	4.00	4.00
	13,458,003.05	-	-	-	34,139,793.44	47,597,796.49
	-	-	-	-	1,726.26	1,726.26
	-	-	-	-	52,607.67	52,607.67
	-	-	-	-	3,507.20	3,507.20
	-	-	-	-	3,265,456.44	3,265,456.44
	-	-	-	-	172,624.96	172,624.96
	-	-	-	-	3,495,922.53	3,495,922.53
	13,458,003.05	-	-	-	30,643,870.91	44,101,873.96
2022 12 31	6	6 -1	1-5	5		
	4,027,410.10	-	-	-	-	4,027,410.10
	239,500.95	-	-	-	-	239,500.95
	43,463.17	-	-	-	-	43,463.17
	3,366,691.64	-	-	-	32,828,210.46	36,194,902.10
	-	-	-	-	352.86	352.86
	7,677,065.86	-	-	-	32,828,563.32	40,505,629.18
	-	-	-	-	0.81	0.81
	-	-	-	-	61,127.63	61,127.63

	-	-	-	-	4,075.18	4,075.18
	-	-	-	-	0.09	0.09
	-	-	-	-	155,612.61	155,612.61
	-	-	-	-	220,816.32	220,816.32
	7,677,065.86	-	-	-	32,607,747.00	40,284,812.86

6.4.13.4.1.2

		2023 6 30	2022 12 31
	27	-2,329.97	-323.61
	27	2,329.97	323.61

6.4.13.4.2

6.4.13.4.2.1

	2023 6 30			
	-	4,877,606.20	-	4,877,606.20
	-	4,877,606.20	-	4,877,606.20
	-	-	-	-
	-	4,877,606.20	-	4,877,606.20

	2022 12 31			
	-	374,423.05	-	374,423.05
	-	374,423.05	-	374,423.05
	-	-	-	-
	-	374,423.05	-	374,423.05

6.4.13.4.2.2

2023 6 30

		%		%
	34,139,789.44	77.41	32,828,210.46	81.49
	-	-	-	-
	2,754,390.58	6.25	3,366,691.64	8.36
	-	-	-	-
	-	-	-	-
	-	-	-	-
	36,894,180.02	83.66	36,194,902.10	89.85

6.4.13.4.3.2

	95%		
		2023 6 30	2022 12 31
	VaR 3.75%(2022 12 31 VaR 4.72%)	-1,653,197.45	-1,900,094.16

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
	34,139,789.44	32,828,210.46
	2,754,390.58	3,366,691.64
	-	-
	36,894,180.02	36,194,902.10

6.4.14.2.2

(

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6.4.14.3

6.4.14.4

6.4.15

§ 7

7.1

			%
1		34,139,789.44	71.73
		34,139,789.44	71.73
2		-	-
3		2,754,390.58	5.79
		2,754,390.58	5.79
		-	-
4		-	-

5		-	-
6		-	-
		-	-
7		10,405,441.64	21.86
8		298,174.83	0.63
9		47,597,796.49	100.00

4,877,606.20

11.06%

7.2

7.2.1

			%
A		-	-
B		61,056.00	0.14
C		13,624,349.96	30.89
D		838,257.00	1.90
E		5,457,060.00	12.37
F		328,142.80	0.74
G		432,520.00	0.98
H		-	-
I		3,451,928.48	7.83
J		140,224.00	0.32
K		3,946,795.00	8.95
L		-	-
M		752,138.00	1.71
N		-	-
O		-	-
P		-	-
Q		-	-
R		229,712.00	0.52
S		-	-
		29,262,183.24	66.35

7.2.2

		%
	-	-
	575,066.58	1.30
	-	-

	-	-
	653,204.39	1.48
	293,673.77	0.67
	-	-
	613,116.70	1.39
	2,742,544.76	6.22
	-	-
	-	-
	4,877,606.20	11.06

7.3

					%
1	00700		7,300	2,231,818.55	5.06
2	600970		78,900	1,005,975.00	2.28
3	300054		38,800	959,524.00	2.18
4	601186		85,400	841,190.00	1.91
5	600027		125,300	838,257.00	1.90
6	601390		103,600	785,288.00	1.78
7	600587		18,800	664,204.00	1.51
8	601618		166,000	659,020.00	1.49
9	00388		2,400	653,204.39	1.48
10	601668		111,000	637,140.00	1.44
11	600329		13,800	619,482.00	1.40
12	02013		175,000	613,116.70	1.39
13	600129		9,900	588,951.00	1.34
14	03690	-W	5,100	575,066.58	1.30
15	688111		1,214	573,275.08	1.30
16	300617		14,600	571,590.00	1.30
17	000999		8,900	539,874.00	1.22
18	000938		16,800	535,080.00	1.21
19	603019		10,400	529,360.00	1.20
20	002230		7,400	502,904.00	1.14
21	300308		3,400	501,330.00	1.14
22	002555		13,400	467,392.00	1.06
23	600528		45,300	447,564.00	1.01
24	002865		2,900	442,337.00	1.00

31	000002	A	31,400	440,228.00	1.00
32	603051		9,400	440,202.00	1.00
33	001979		33,600	437,808.00	0.99
34	600048		33,500	436,505.00	0.99
35	600325		44,300	436,355.00	0.99
36	601865		11,300	435,163.00	0.99
37	002051		36,400	434,252.00	0.98
38	000736		30,200	433,370.00	0.98
39	600377		44,000	432,520.00	0.98
40	002459		10,300	429,510.00	0.97
41	601800		39,300	428,763.00	0.97
42	300732		42,200	419,890.00	0.95
43	605117		2,800	418,740.00	0.95
44	600085		7,100	408,676.00	0.93
45	688256		1,958	368,104.00	0.83
46	600933		15,600	363,324.00	0.82
47	600557		13,000	356,980.00	0.81
48	600572		49,100	336,335.00	0.76
49	000977		6,900	334,650.00	0.76
50	600629		47,600	332,248.00	0.75
51	002424		35,200	316,096.00	0.72
52	600750		14,200	311,406.00	0.71
53	000821		14,600	298,716.00	0.68
54	688981		5,898	297,966.96	0.68
55	002275		14,900	268,349.00	0.61
56	000028		5,580	243,343.80	0.55
57	601766		37,400	243,100.00	0.55
58	601900		11,200	229,712.00	0.52
59	603533		7,900	218,988.00	0.50
60	002517		13,900	218,786.00	0.50
61	603688		1,900	216,296.00	0.49
62	002558		12,000	215,160.00	0.49
63	300624		1,800	210,870.00	0.48
64	688410		4,014	210,735.00	0.48
65	00762		44,000	210,137.68	0.48
66	600839		41,600	210,080.00	0.48
67	600570		4,700	208,163.00	0.47
68	603439		12,000	204,720.00	0.46
69	603444		400	196,444.00	0.45
70	00013		11,500	195,515.08	0.44
71	00941		3,000	177,158.46	0.40
72	300033		800	140,224.00	0.32
73	600380		10,600	134,726.00	0.31

74	01024	-W	2,500	123,430.07	0.28
75	000989		8,400	116,256.00	0.26
76	002761		7,400	112,332.00	0.25

77

23	00020	-W	1,044,770.08	2.59
24	300484		998,994.00	2.48
25	600970		992,273.00	2.46
26	300054		968,563.00	2.40
27	01548		932,139.68	2.31
28	300525		896,912.00	2.23
29	600027		876,212.00	2.18
30	688266		858,568.60	2.13
31	601137		856,771.00	2.13
32	300260		854,892.00	2.12
33	601186		853,992.00	2.12
34	600329		843,044.00	2.09
35	00941		841,447.11	2.09
36	300803		837,665.00	2.08
37	300188		831,747.00	2.06
38	01801		830,325.46	2.06
39	301159		825,686.00	2.05

“ ”

7.4.2 2% 20

				(%)
1	300750		4,533,079.34	11.25
2	603986		2,099,764.00	5.21
3	00700		1,909,252.72	4.74
4	02013		1,875,928.57	4.66
5	03690	-W	1,849,622.01	4.59
6	09868	-W	1,838,614.88	4.56
7	00388		1,834,601.68	4.55
8	600570		1,782,248.00	4.42
9	002230		1,643,957.00	4.08
10	01024	-W	1,487,838.87	3.69
11	688981		1,434,390.75	3.56
12	002738		1,281,041.80	3.18
13	603050		1,277,677.80	3.17
14	300803		1,242,146.00	3.08
15	002371		1,215,005.00	3.02
16	002415		1,145,838.00	2.84
17	00762		1,091,950.83	2.71
18	300014		1,054,089.00	2.62
19	600481		1,049,766.00	2.61
20	00013		1,021,120.43	2.53
21	00020	-W	1,019,052.25	2.53

22	02273		1,003,484.40	2.49
23	300484		988,792.00	2.45
24	300260			

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		298,170.83
2		-
3		-
4		-
5		4.00
6		-
7		-
8		-
9		298,174.83

7.12.4

7.12.5

7.12.6

§ 8

8.1

			%		%
420	132,049.05	53,932,245.00	97.24	1,528,357.96	2.76

8.2

		%
	4,515.67	0.01

8.3

	0
	0

§ 9

2019 2 26	7,624,198.80
	49,827,135.25
	6,042,624.30
	409,156.59
	-
	55,460,602.96

§ 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

			(%)		(%)	
	2	225,574,220.01	76.23	165,611.46	76.30	-
	1	70,329,159.21	23.77	51,432.23	23.70	-

1

2

1998 29

2007 48

1

1

2

3

4

6			2023 4 20
7	2023 1		2023 4 21
8	2023		2023 4 21
9			2023 5 25

§ 11

11.1 **20%**

		20%					%
	1	2023 1 1 2023 6 30	20,441,850.44	0.00	0.00	20,441,850.44	36.86
	2	2023 1 1 2023 6 30	16,119,899.24	0.00	0.00	16,119,899.24	29.07
1 2 3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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