2023

2023 6 30

2023 8 31

§ 1

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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 6
2.4 6
2.5 6

§ 3 6

3.1 6
3.2 7

§ 4 8

4.1 8
4.2 10
4.3 10
4.4 11
4.5 11
4.6 11
4.7 12
4.8 12

§ 5 12

5.1 12
5.2 12
5.3 13

§ 6 13

6.1 13
6.2 14
6.3 15
6.4 17

§ 7 34

7.1 34
7.2 35
7.3 36
7.4 38
7.5 39
7.6 40
7.7 40
7.8 40

7.9 40
7.10 40
7.11 40
7.12 40

§ 8 41

8.1 41
8.2 41
8. 3 41

§ 9 41

§ 10 42

10.1 42
10.2 42
10.3 42
10.4 42
10.5 42
10.6 42
10.7 42
10.8 44

§ 11 45

11.1 20% 45
11.2 45

§ 12 45

12.1 45
12.2 46
12.3 46

§ 2

2.1

	519969
	519969
	2015 2 11
	46,523,513.02

2.2

	1 2 1 “ ” 2 3 3

	4
	800 × 50%+ × 50%

2.3

		021- 61009999	010- 66105799
		zhouyg@cxfund.com.cn	custody@icbc.com.cn
		4007005566	95588
		021- 61009800	010- 66105798
		68 9	55
		68 9	55
		200120	100140

2.4

	www.cxfund.com.cn
	68 9 55

2.5

		17

§ 3

3.1

3.1.1	(2023 1 1 - 2023 6 30)
	- 7,652,625.61

	-1,547,855.89
	-0.0370
	-3.18%

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF FOF

30

50

1000

4.1.2

		2022 8 15	-	15	MBA MOM 2022 6

1

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4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

4.4.2

2023 6 30 1.129 1.317

-3.34% 0.54%

4.5

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10 PE 4-5 PB 0.5 2 3

ROE

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4.6

5.3

2023

§ 6

6.1

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	1,985,925.42	1,478,894.91
		175,030.16	120,940.33
		14,218.42	21,530.00
	6.4.7.2	50,514,033.17	46,419,147.81
		47,783,813.14	43,358,519.04
		-	-
		2,730,220.03	3,060,628.77
		[redacted]	-
		-	-
		-	-

	▬	-	-
		-	-
	6.4.7.3	-	-

في

	6.4.7.14	-7,625,666.11	-3,752,901.64
		-	-
	6.4.7.15	18,570.09	1,550,652.44
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	210,603.50	166,972.23
		-	-
		-	-
3. “ - ”	6.4.7.20	6,104,769.72	-4,474,343.74
4. “ - ”		-	-
5. “ - ”	6.4.7.21	394.51	1,035.68
		263,871.20	430,721.67
1	6.4.10.2.1	144,960.47	230,366.38
2	6.4.10.2.2	60,400.15	95,986.02
3		-	-
4		-	-
5		-	-
		-	-
6	6.4.7.22	-	-

- 7 ⊤ k

	2023 1 1 2023 6 30

	-	-	-	-
	-	-	-	-
	115,318,817.60	-	55,997,059.89	171,315,877.49
“ - ”	-86,575,275.20	-	-43,855,483.63	-130,430,758.83
	-	-	-6,866,326.19	-6,866,326.19
“ - ”	-86,575,275.20	-	-36,989,157.44	-123,564,432.64
1.	345,261.20	-	130,335.68	475,596.88
2.	-86,920,536.40	-	-37,119,493.12	-124,040,029.52
“ - ”	-	-	-	-
	-	-	-	-
	28,743,542.40	-	12,141,576.26	40,885,118.66

6.1 6.4

6.4

6.4.1

(“ ”)

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697,321,010.82

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× 50%

6.4.2

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6.4.3

2023 6 30 2023 1 1

6.4.7

6.4.7.1

	2023 6 30
	1,985,925.42
	1,985,705.21
	220.21
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	1,985,925.42

6.4.7.2

		2023 6 30			
		46,502,980.63	-	47,783,813.14	1,280,832.51
-		-	-	-	-
		2,692,457.00	30,760.03	2,730,220.03	7,003.00
		-	-	-	-
		2,692,457.00	30,760.03	2,730,220.03	7,003.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		49,195,437.63	30,760.03	50,514,033.17	1,287,835.51

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
	-
	-
	-
	57,680.99
	57,160.99
	520.00
	-
	9,300.00
	14,876.39
	24,795.19
	106,652.57

6.4.7.10

	2023 1 1 2023 6 30	
	40,773,464.36	40,773,464.36
	6,273,269.91	6,273,269.91
“ - ”	-523,221.25	-523,221.25
/	-	-
/	-	-
	-	-
“ - ”	-	-
	46,523,513.02	46,523,513.02

( ) ( )

6.4.7.11

6.4.7.12

	19,288,483.04	-12,435,951.65	6,852,531.39
	-7,652,625.61	6,104,769.72	-1,547,855.89
	1,971,797.00	-1,252,452.21	719,344.79
	2,165,238.53	-1,366,686.12	798,552.41
	-193,441.53	114,233.91	-79,207.62
	-	-	-
	13,607,654.43	-7,583,634.14	6,024,020.29

6.4.7.13

	2023 1 1 2023 6 30
	6,132.31
	-
	-
	1,063.77
	147.52
	7,343.60

6.4.7.14

6.4.7.14.1 ——

	2023 1 1 2023 6 30
	78,522,908.93
	85,934,431.87
	214,143.17
	-7,625,666.11

6.4.7.15

6.4.7.15.1

	2023 1 1 2023 6 30
——	22,770.09
——	-4,200.00
——	-
——	-
	18,570.09

6.4.7.15.2 ——

	2023 1 1 2023 6 30
	3,063,000.00
	3,004,200.00
	63,000.00
	-
	-4,200.00

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
	210,603.50
	-
	-
	210,603.50

6.4.7.20

	2023 1 1 2023 6 30
1.	6,104,769.72
	6,093,266.72
	11,503.00
	-
	-
	-
	-
2.	-
	-
3.	-
	-
	6,104,769.72

6.4.7.21

	2023 1 1 2023 6 30
	394.51
	394.51

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
	-
	18,600.00
	239.00
	58,510.58

6.4.8

6.4.8.1

6.4.8.2

2023 8 26

2023 8 28 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 30	2023 6	2022 1 1 6 30	2022
		144,960.47		230,366.38
		8,706.40		9,173.95

× 0.60%

= × 0.60%÷

6.4.10.2.2

	2023 1 1 30	2023 6	2022 1 1 6 30	2022
		60,400.15		95,986.02

× 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 11	-	-
	11,284,173.96	-
/	0.00	-
	0.00	-
/	0.00	-
	11,284,173.96	-
	24.25%	-

6.4.10.5.2

	2023 6 30		2022 12 31	
		%		%
	4,419,982.32	9.50	-	-

		6 26			7 6					

6.4.12.3

6.4.12.3.1

6.4.12.3.2

6.4.12.4

6.4.13 % 0

10%

10%

6.4.13.2.1

	2023 6 30	2022 12 31
A-1	-	-
A-1	-	-
	2,730,220.03	3,060,628.77
	2,730,220.03	3,060,628.77

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		
	1,985,925.42	-	-	-	-	1,985,925.42
	175,030.16	-	-	-	-	175,030.16
	14,218.42	-	-	-	-	14,218.42
	2,730,220.03	-	-	-	47,783,813.14	50,514,033.17
	-	-	-	-	209.69	209.69
	4,905,394.03	-	-	-	47,784,022.83	52,689,416.86
	-	-	-	-	24,868.94	24,868.94
	-	-	-	-	10,362.04	10,362.04
	-	-	-	-	106,652.57	106,652.57
	-	-	-	-	141,883.55	141,883.55
	4,905,394.03	-	-	-	47,642,139.28	52,547,533.31
2022 12 31	6	6 -1	1-5	5		

	1,478,894.91	-	-	-	-	1,478,894.91
	120,940.33	-	-	-	-	120,940.33
	21,530.00	-	-	-	-	21,530.00
	3,060,628.77	-	-	-	43,358,519.04	46,419,147.81
	-	-	-	-	2,030.36	2,030.36
	4,681,994.01	-	-	-	43,360,549.40	48,042,543.41
	-	-	-	-	18,929.90	18,929.90
	-	-	-	-	25,090.32	25,090.32
	-	-	-	-	10,454.30	10,454.30
	-	-	-	-	104.44	104.44
	-	-	-	-	361,968.70	361,968.70
	-	-	-	-	416,547.66	416,547.66
	4,681,994.01	-	-	-	42,944,001.74	47,625,995.75

6.4.13.4.1.2

		2023 6 30	2022 12 31
	27	-2,350.80	-294.19
	27	2,350.80	294.19

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	
		%		%
	47,783,813.14	90.93	43,358,519.04	91.04
	-	-	-	-
	2,730,220.03	5.20	3,060,628.77	6.43
	-	-	-	-

6.4.14.2

6.4.14.2.1

	2023 6 30	2022 12 31
	46,526,843.14	43,358,519.04
	3,987,190.03	3,060,628.77
	-	-
	50,514,033.17	46,419,147.81

6.4.14.2.2

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6.4.14.3

6.4.14.4

6.4.15

§ 7

7.1

			%
1		47,783,813.14	90.69
		47,783,813.14	90.69
2		-	-
3		2,730,220.03	5.18

		2,730,220.03	5.18
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,160,955.58	4.10
8		14,428.11	0.03
9		52,689,416.86	100.00

7.2

[redacted]

			%
A		-	-
B		5,460.00	0.01
C		36,605,250.54	69.66
D		964,304.44	1.84
E		-	-
F	[redacted]	-	-
G		10,571.00	0.02
H		-	-
I		1,537,278.40	2.93
J		7,537,648.76	14.34
K		504,700.00	0.96
L		-	-
M		618,600.00	1.18
[redacted]		-	- [redacted]
O		-	[redacted]
P	[redacted]		

[redacted]

7.3

					%
1	002850		13,800	1,825,050.00	3.47
2	601998		250,000	1,495,000.00	2.85
3	688518		50,000	1,393,000.00	2.65
4	688006		41,989	1,279,404.83	2.43
5	300750		5,400	1,235,466.00	2.35
6	002050		40,000	1,210,400.00	2.30
7	002965		20,000	1,113,600.00	2.12
8	301269		9,000	1,105,560.00	2.10
9	000768		40,000	1,070,000.00	2.04
10	601288		300,700	1,061,471.00	2.02
11	601988		266,900	1,043,579.00	1.99
12	688559		22,007	1,034,549.07	1.97
13	601328		177,600	1,030,080.00	1.96
14	601169		209,900	971,837.00	1.85
15	601939		154,100	964,666.00	1.84
16	688012		6,000	938,700.00	1.79
17	301168		15,000	934,500.00	1.78
18	601818		297,700	913,939.00	1.74
19	600760		20,000	900,000.00	1.71
20	000561		70,000	809,900.00	1.54
21	603985		38,000	796,860.00	1.52
22	600522		50,000	795,500.00	1.51
23	300660		18,000	687,600.00	1.31
24	600150		20,000	658,200.00	1.25
25	002885		30,000	655,200.00	1.25
26	601137		40,000	622,400.00	1.18
27	300680		25,000	621,750.00	1.18
28	300928		15,000	618,600.00	1.18
29	300724		5,000	561,750.00	1.07
30	000066		40,000	553,200.00	1.05
31	688439		5,000	549,100.00	1.04
32	603197		10,000	542,500.00	1.03
33	300651		20,000	539,800.00	1.03
34	002284		60,000	538,200.00	1.02
35	300729		30,000	535,200.00	1.02
36	688556		10,000	531,400.00	1.01
37	002698		30,000	524,700.00	1.00
38	002572		29,922	521,241.24	0.99
39	688663		16,378	520,656.62	0.99

83	001333		319	8,016.47	0.02
84	603130		352	7,993.92	0.02
85	001256		415	7,636.00	0.01
86	002409		100	7,288.00	0.01
87	603151		438	7,156.92	0.01
88	603065		480	7,152.00	0.01
89	603291		428	6,509.88	0.01
90	000983		600	5,460.00	0.01
91	688185		50	4,075.00	0.01
92	001322		218	3,649.32	0.01

7.4

7.4.1 2% 20

				(%)
1	301269		2,191,696.00	4.60
2	600760		1,477,063.60	3.10
3	601998		1,343,447.00	2.82
4	688559		1,321,842.64	2.78
5	300073		1,146,845.00	2.41
6	002409		1,124,037.00	2.36
7	300724		1,098,465.00	2.31
8	600383		1,048,580.00	2.20
9	002965		1,032,047.68	2.17
10	603985		1,021,840.00	2.15
11	000768		1,016,100.00	2.13
12	002179		1,012,872.00	2.13
13	688012		991,651.00	2.08
14	688586		966,953.68	2.03
15	600926		958,186.00	2.01
16	601838		958,064.50	2.01
17	601137		936,287.00	1.97
18	601988		929,334.00	1.95
19	601939		929,205.00	1.95
20	601288		929,163.00	1.95

“ ”

7.4.2 2% 20

				(%)
1	300073		1,838,078.00	3.86
2	002409		1,363,985.00	2.86

3	300390		1,360,467.00	2.86
4	002371		1,336,834.00	2.81
5	002709		1,261,344.00	2.65
6	300035		1,237,338.00	2.60
7	300568		1,217,799.00	2.56
8	301269		1,213,988.00	2.55
9	603906		1,184,452.00	2.49
10	000625		1,147,750.00	2.41
11	688012		1,139,718.66	2.39
12	002475		1,113,557.00	2.34
13	603628		1,108,388.00	2.33
14	000596		1,102,500.00	2.31
15	300919		1,098,051.68	2.31
16	002517		1,072,607.00	2.25
17	600926		1,052,198.00	2.21
18	000568		991,228.00	2.08
19	002041		955,901.00	2.01
20	603799		928,072.00	1.95

“ ”

7.4.3

:

	84,266,459.25
	78,522,908.93

“ ” “ ”

7.5

			%
1		2,730,220.03	5.20
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		2,730,220.03	5.20

7.6

					%
1	019688	22 23	27,000	2,730,220.03	5.20

7.7

7.8

7.9

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7		-
8		-
9		14,428.11

7.12.4

7.12.5

7.12.6

§ 8

8.1

			%		%
720	64,615.99	40,122,589.10	86.24	6,400,923.92	13.76

8.2

		%
	432,490.58	0.93

8.3

	10~50

§ 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	90,873,938.83	55.85	84,630.91	68.92	-
	1	67,061,579.54	41.21	35,629.45	29.01	-
	2	4,787,414.38	2.94	2,543.25	2.07	-
	2	-	-	-	-	-

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

1

1 1

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	2,692,457.00	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

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

10	2023 1		2023 6 30

§ 11

11.1 **20%**

		20%					%
	1	2023 1 1 6 2023 30	24,418,432.82	0.00	0.00	24,418,432.82	52.49
	2	2023 1 1 6 2023 30	11,284,173.96	0.00	0.00	11,284,173.96	24.25
1 2 3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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2023 8 31