2023

2023 12 31

2024 3 29

1.1

2024 3 27

2023 1 1 2023 12 31

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 7
3.3 8

.....8

4.1 8
4.2 10
4.3 11
4.4 12
4.5 12
4.6 12
4.7 13
4.8 13
4.9 13

.....14

5.1 14
5.2 14
5.3 14

.....14

6.1 14
6.2 14

.....16

7.1 16
7.2 17
7.3 18
7.4 20

.....43

8.1 43
8.2 43
8.3 44
8.4 45
8.5 47
8.6 48
8.7 48
8.8 48
8.9 48
8.10 48
8.11 48
8.12 48
..... **49**
9.1 49
9.2 49
9.3 49
..... **49**
..... **50**
11.1 50
11.2 50
11.3 50
11.4 50
11.5 50
11.6 50
11.7 51
11.8 52
..... **55**
12.1

2

2.1

	519987
	519987
	2009 7 30
	17,783,015.48

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	
	68 9 37 38	1 1
	200120	100033

2.4

	www.cxfund.com.cn
	68 38 1 1

2.5

		222 30
		17

3.1

3.1.1	2023	2022	2021
	-2,661,392.51	-2,896,991.72	4,897,551.91
	-3,495,333.06	-5,405,615.43	-2,846,498.91
	-0.1803	-0.2824	-0.1422
	-17.03%	-23.27%	-8.01%
	-17.56%	-18.63%	-8.62%
3.1.2	2023	2022	2021
	-1,336,782.79	3,213,291.61	12,074,493.42
	-0.0752	0.1705	0.6475
	16,446,232.69	22,057,644.75	30,723,028.71
	0.925	1.171	1.647
3.1.3	2023	2022	2021
	71.86%	108.46%	156.20%

1

2

3

3.2

3.2.1

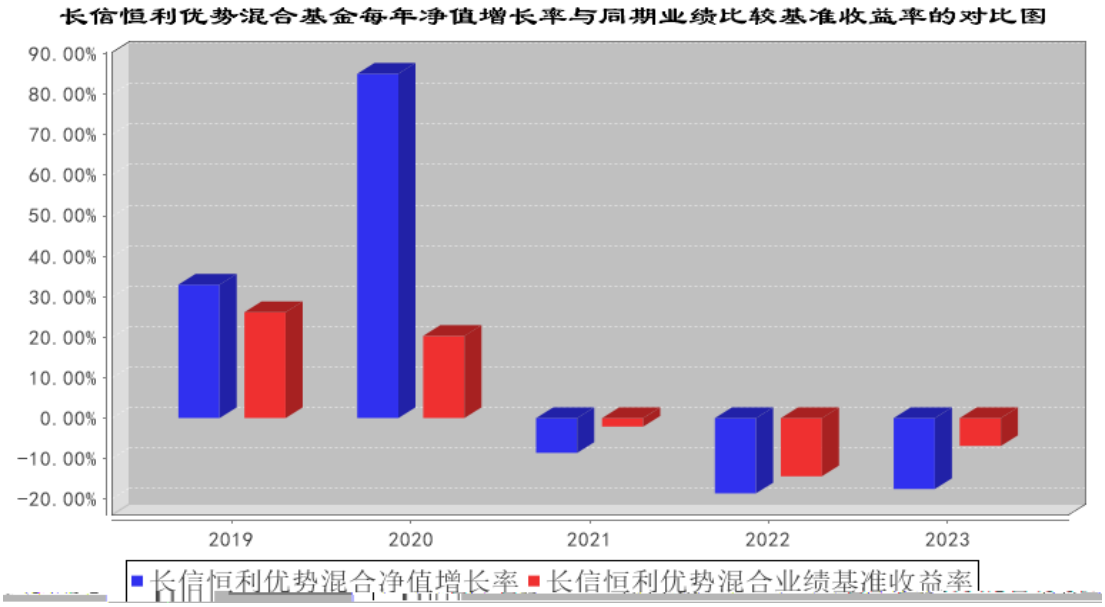
	-5.61%	0.76%	-4.70%	0.55%	-0.91%	0.21%
	-12.82%	0.77%	-7.09%	0.59%	-5.73%	0.18%
	-17.56%	0.86%	-6.90%	0.59%	-10.66%	0.27%
	-38.70%	1.26%	-22.02%	0.78%	-16.68%	0.48%
	50.91%	1.27%	18.34%	0.85%	32.57%	0.42%
	71.86%	1.45%	23.39%	0.99%	48.47%	0.46%

3.2.2

1 2009 7 30 2023 12 31

2 6

3.2.3



3.3

	10				
2023	0.520	586,336.60	392,478.58	978,815.18	-
2022	1.950	2,315,618.58	1,281,684.54	3,597,303.12	-
2021	2.370	3,200,555.93	1,669,096.30	4,869,652.23	-
	4.840	6,102,511.11	3,343,259.42	9,445,770.53	-

4.8

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 12 31 90

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF FOF

30

50

1000

90 60

120

AAA 7

4.1.2

		2019 8 8	-	10	2013 7 2015 5 2015 6 2017 4 2017 5

1

2

4.2

4.3

4.3.1

1

2

1

2

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5

4.3.2

4.3.3

5%

4.4

4.4.1

2023

1

4.7

4.8

2023 1 20

10 0.520

4.9

2018 7 24 2023 3 27 2023 4 6 2023 12 31

5.1

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	-
	( ) 2023
	( )
	(1) (2) (3) (4)

	(5) ( )
	( )
	222 30
	2024 3 27

7.1

2023 12 31

		2023 12 31	2022 12 31
	7.4.7.1	3,298,454.07	2,183,065.11
		33,038.52	1,406.43
		5,601.86	2,221.84
	7.4.7.2	13,564,198.15	19,985,605.27
		12,659,488.56	18,740,949.57
		-	-
		904,709.59	1,244,655.70
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
	7.4.7.5	-	-
		-	-
		-	-
		-	-
	7.4.7.6	-	-
	7.4.7.7	-	-

		-	-
		-	-
		534.89	1,599.04
		-	-
	7.4.7.8	-	-
		16,901,827.49	22,173,897.69
		2023 12 31	**2022 12 31**
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		389,870.98	-
		8,125.05	825.13
		16,915.41	28,280.12
		2,819.24	4,713.37
		-	-
		-	-
		-	-
		-	-
		-	-
	7.4.7.9	37,864.12	82,434.32
		455,594.80	116,252.94
	7.4.7.10	17,783,015.48	

		-	-
		-	-
2. -		-2,353,639.69	-2,420,240.49
	7.4.7.14	-2,541,299.68	-2,631,726.73
		-	-
	7.4.7.15	19,738.30	20,425.45
	7.4.7.16	-	-
	7.4.7.17	-	-
	7.4.7.18	-	-
	7.4.7.19	167,921.69	191,060.79
		-	-
3. -	7.4.7.20	-833,940.55	-2,508,623.71
4. -		-	-
5. -	7.4.7.21	38,954.32	4,231.87
		359,121.14	487,523.86
1	7.4.10.2.1	290,478.19	349,134.76
		-	-
2	7.4.10.2.2	48,412.95	58,189.10
3		-	-
4		-	-
5		-	-
		-	-
6	7.4.7.22	-	-
7		-	-
8	7.4.7.23	20,230.00	80,200.00
-		-3,495,333.06	-5,405,615.43
		-	-
-		-3,495,333.06	-5,405,615.43
		-	-
		-3,495,333.06	-5,405,615.43

7.3

2023 1 1 2023 12 31

	2023 1 1 2023 12 31			
	18,844,353.14	-	3,213,291.61	22,057,644.75
	18,844,353.14	-	3,213,291.61	22,057,644.75
-	-1,061,337.66	-	-4,550,074.40	-5,611,412.06
	-	-	-3,495,333.06	-3,495,333.06
-	-1,061,337.66	-	-75,926.16	-1,137,263.82
1.	28,365,578.86	-	3,364,417.33	31,729,996.19
2.	-29,426,916.52	-	-3,440,343.49	-32,867,260.01
-	-	-	-978,815.18	-978,815.18
	17,783,015.48	-	-1,336,782.79	16,446,232.69
	2022 1 1 2022 12 31			
	18,648,535.29	-	12,074,493.42	30,723,028.71
	18,648,535.29	-	12,074,493.42	30,723,028.71
-	195,817.85	-	-8,861,201.81	-8,665,383.96
	-	-	-5,405,615.43	-5,405,615.43
	195,817.85	-	141,716.74	337,534.59

-				
1.	3,472,413.83	-	901,741.96	4,374,155.79
2.	-3,276,595.98	-	-760,025.22	-4,036,621.20
-	-	-	-3,597,303.12	-3,597,303.12
	18,844,353.14	-	3,213,291.61	22,057,644.75

7.1 7.4

7.4

7.4.1

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( ) [2009]439

984,485,380.44

(2009) 3646

2009 7 30

60%-95%

5%-40% ( )

5%

80%

300

300 70%+ 30%

7.4.2

(

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7.4.3

2023 12 31 2023

7.4.4

7.4.4.1

1 1 12 31

7.4.4.2

7.4.4.3

(1)

(2)

7.4.4.4

12

12

(

)

7.4.4.5

(1)

(2)

(3)

7.4.4.6

7.4.4.7

7.4.4.8

( )

( )

7.4.4.9 /( )

(1)

(2)

( )

( )

( )

(3)

(4)

(5)

7.4.4.10

1.50%

2023 8 28

1.50% 1.20%

0.25%

2023 8 28

0.25% 0.20%

(

)

7.4.4.11

(1)

(2)

(2) (

) (

[2017]13) (AMAC) (

[2013]13)

(3) < > (

[2022]566)

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]46

[2016]140 [2017]2

[2017]56

[2017]90

[2023]39

(1) ( )

		2023 12 31			
		12,333,198.35	-	12,659,488.56	326,290.21
-		-	-	-	-
		895,905.00	6,509.59	904,709.59	2,295.00
		-	-	-	-
		895,905.00	6,509.59	904,709.59	2,295.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		13,229,103.35	6,509.59	13,564,198.15	328,585.21

		2022 12 31			
		17,576,959.81	-	18,740,949.57	1,163,989.76
-		-	-	-	-
		1,221,342.00	24,777.70	1,244,655.70	-1,464.00
		-	-	-	-
		1,221,342.00	24,777.70	1,244,655.70	-1,464.00
		-	-	-	-
		-	-	-	-
		-	-	-	-
		18,798,301.81	24,777.70	19,985,605.27	1,162,525.76

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

7.4.7.9

	2023 12 31	2022 12 31
	-	-
	14.86	2.87
	-	-
	17,849.26	2,431.45
	17,849.26	2,431.45
	-	-
	-	-
	20,000.00	30,000.00
	-	50,000.00
	37,864.12	82,434.32

7.4.7.10

	2023 1 1 2023 12 31	
	18,844,353.14	18,844,353.14
	28,365,578.86	28,365,578.86
-	-29,426,916.52	-29,426,916.52
/	-	-
/	-	-
	-	-
-	-	-
	17,783,015.48	17,783,015.48

( ) ( )

7.4.7.11

7.4.7.12

	8,283,242.56	-5,069,950.95	3,213,291.61
	8,283,242.56	-5,069,950.95	3,213,291.61
	-2,661,392.51	-833,940.55	-3,495,333.06
	-281,320.62	205,394.46	-75,926.16
	10,869,729.30	-7,505,311.97	3,364,417.33
	-11,151,049.92	7,710,706.43	-3,440,343.49
	-978,815.18	-	-978,815.18
	4,361,714.25	-5,698,497.04	-1,336,782.79

7.4.7.13

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	11,953.96	6,257.18
	-	-
	-	-
	398.67	217.68
	61.37	65.90
	12,414.00	6,540.76

7.4.7.14

7.4.7.14.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	42,792,650.60	22,475,143.20
	45,227,100.87	25,059,599.83
	106,849.41	47,270.10
	-2,541,299.68	-2,631,726.73

7.4.7.15

7.4.7.15.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	18,091.30	27,354.20

	-	-
	-	-
	19,738.30	20,425.45

7.4.7.15.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	2,465,660.00	1,693,968.37
	2,418,353.00	1,663,120.80
	45,660.00	37,774.87
	-	1.45
	1,647.00	-6,928.75

7.4.7.15.3

7.4.7.15.4

	12 31	31
	167,921.69	191,060.79
	-	-
	-	-
	167,921.69	191,060.79

7.4.7.20

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
1.	-833,940.55	-2,508,623.71
	-837,699.55	-2,513,783.71

	-	50,000.00
	-	-
	230.00	200.00
	20,230.00	80,200.00

7.4.8

7.4.8.1

7.4.8.2

2024 4 25

7.4.9

( )	
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( )	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	290,478.19	349,134.76
	121,736.04	144,133.35
	168,742.15	205,001.41

1

2023 8 28 1.50% 1.20%

2 /

7.4.10.2.2

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
	48,412.95	58,189.10

1

2023 8 28 0.25% 0.20%

2

/

7.4.10.3 ( )

( )

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

7.4.10.5.1

	2023 1 1 2023 12 31	2022 1 1 2022 12 31
2009 7 30	-	-
	59,238.30	59,238.30
/	-	-
	-	-
/	-	-
	59,238.30	59,238.30
	0.33%	0.31%

7.4.10.5.2

7.4.10.6

	2023 1 1 2023 12 31		2022 1 1 2022 12 31	
	3,298,454.07	11,953.96	2,183,065.11	6,257.18

2023 12 31

2022 12 31

7.4.10.7

7.4.10.8

7.4.11

			10				

7.4.13.2

10%

10%

7.4.13.2.1

7.4.13.2.3

7.4.13.2.4

7.4.13.2.5

7.4.13.2.6

7.4.13.3

7.4.13.3.1

7.4.13.4

7.4.13.4.1

		2023 12 31	2022 12 31
	27	-1,363.28	-119.64
	27	1,363.28	119.64

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2023 12 31		2022 12 31	
		%		%
	12,659,488.56	76.98	18,740,949.57	84.96
	-	-	-	-
	904,709.59	5.50	1,244,655.70	5.64
	-	-	-	-
	-	-	-	-
	-	-	-	-
	13,564,198.15	82.48	19,985,605.27	90.61

7.4.13.4.3.2

	95%		
		2023 12 31	2022 12 31
	VaR 2.88%(2022 12 31 VaR 4.12%)	-473,452.40	-909,305.40

VaR

95%

2022

7.4.14

7.4.14.1

7.4.14.2

7.4.14.2.1

	2023 12 31	2022 12 31
	12,659,488.56	18,740,949.57
	904,709.59	1,244,655.70
	-	-
	13,564,198.15	19,985,605.27

7.4.14.2.2

( )

7.4.14.3

7.4.14.4

7.4.15

8.1

			%
1		12,659,488.56	74.90
		12,659,488.56	74.90
2		-	-
3		904,709.59	5.35
		904,709.59	5.35
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,331,492.59	19.71
8		6,136.75	0.04
9		16,901,827.49	100.00

8.2

8.2.1

			%
A		-	-
B		-	-

C		10,093,160.56	61.37

17	600729		17,100	482,220.00	2.93
18	603369		9,700	472,875.00	2.88
19	002959		8,900	462,177.00	2.81
20	688331		4,979	308,996.74	1.88
21	603708		23,500	307,145.00	1.87
22	603198		4,100	271,789.00	1.65
23	300653		6,000	174,120.00	1.06
24	300482		5,500	165,935.00	1.01

8.4

8.4.1 2% 20

				(%)
1	603866		1,684,951.00	7.64
2	688108		1,544,572.99	7.00
3	300795		1,532,932.00	6.95
4	600132		1,398,267.00	6.34
5	000651		1,139,950.00	5.17
6	688696		971,447.52	4.40
7	603198		966,330.00	4.38
8	603043		954,371.64	4.33
9	000423		948,061.00	4.30
10	300832		907,928.00	4.12
11	000729		872,494.00	3.96
12	603136		854,857.00	3.88
13	688169		795,431.01	3.61
14	600779		778,519.00	3.53
15	603187		739,514.00	3.35
16	605300		689,692.00	3.13
17	603517		689,482.00	3.13
18	301061		680,835.00	3.09
19	603317		680,812.00	3.09
20	002304		671,459.00	3.04
21	300979		652,397.00	2.96
22	300908		633,620.00	2.87
23	603558		624,920.00	2.83
24	603170		623,922.00	2.83
25	600887		620,224.00	2.81
26	600809		619,894.00	2.81
27	301498		602,852.00	2.73
28	603801		594,009.00	2.69
29	603708		592,650.00	2.69
30	603605		592,550.00	2.69
31	300291		589,350.00	2.67

32	603369		586,316.00	2.66
33	688036		583,466.92	2.65
34	600559		583,389.00	2.64
35	688016		562,679.18	2.55
36	688331		532,011.47	2.41
37	300973		530,622.00	2.41
38	002821		528,121.00	2.39
39	688351		522,925.86	2.37
40	600754		517,681.00	2.35
41	603899		516,144.00	2.34
42	600060		515,739.00	2.34
43	301376		494,889.00	2.24
44	600729		490,628.00	2.22
45	601598		485,218.00	2.20
46	688513		458,845.70	2.08
47	603711		457,769.00	2.08

8.4.2 2% 20

				(%)
1	600060		2,147,213.00	9.73
2	688108		1,531,461.86	6.94
3	600132		1,473,546.00	6.68
4	603866		1,379,325.60	6.25
5	300795		1,177,896.00	5.34
6	000651		1,160,068.00	5.26
7	603392		990,372.48	4.49
8	002959		985,613.00	4.47
9	600419		967,073.00	4.38
10	603908		947,350.00	4.29
11	688696		920,419.13	4.17
12	600779		879,227.00	3.99
13	300759		875,800.00	3.97
14	000423		874,681.00	3.97
15	600763		856,351.00	3.88
16	601888		826,924.00	3.75
17	603043		823,894.00	3.74
18	688793		805,268.29	3.65
19	000729		781,060.00	3.54
20	300760		778,326.00	3.53
21	603136		747,084.00	3.39
22	605300		733,530.00	3.33
23	603345		715,203.00	3.24

24	603198		702,022.00	3.18
25	603008		686,990.00	3.11
26	688050		662,961.53	3.01
27	300908		658,156.00	2.98
28	603899		657,738.00	2.98
29	002304		639,217.00	2.90
30	603801		603,097.40	2.73
31	600690		600,852.00	2.72
32	603187		595,396.00	2.70
33	603517		594,999.00	2.70
34	301498		593,168.00	2.69
35	688351		585,270.56	2.65
36	603170		584,858.00	2.65
37	300291		576,296.00	2.61
38	002821		562,020.00	2.55
39	600887		546,075.00	2.48
40	600809		529,902.00	2.40
41	600559		522,381.00	2.37
42	603605		483,630.00	2.19
43	601598		470,770.00	2.13
44	300824		469,440.50	2.13
45	600754		467,844.00	2.12
46	688513		467,199.60	2.12
47	300973		442,144.00	2.00

8.4.3

:

	39,983,339.41
	42,792,650.60

8.5

			%
1		904,709.59	5.50
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-

7		-	-
8		-	-
9		-	-
10		904,709.59	5.50

8.6

					%
1	019709	23 16	9,000	904,709.59	5.50

8.7

8.8

8.9

8.10

8.11

8.11.1

8.11.2

8.12

8.12.1

8.12.2

8.12.3

1		5,601.86
2		-

3		-
4		-
5		534.89
6		-
7		-
8		-
9		6,136.75

8.12.4

8.12.5

8.12.6

9.1

			%		%
2,086	8,524.94	59,238.30	0.33	17,723,777.18	99.67

9.2

		%
	60,295.03	0.34

9.3

	0
	0~10

2009 7 30	984,485,380.44
	18,844,353.14
	28,365,578.86
	29,426,916.52

	-
	17,783,015.48

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

20,000.00

7

11.6

11.6.1

11.6.2

11.7

11.7.1

			(%)		(%)	
	2	46,142,982.24	55.74	43,099.88	65.92	-
	1	17,036,618.50	20.58	9,062.46	13.86	-
	1	11,186,991.27	13.51	6,106.68	9.34	-
	1	8,409,398.00	10.16	7,113.68	10.88	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

4

2

11.7.2

		(%)		(%)		(%)
	2,092,916.00	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

	4		
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
14	2023 2		2023-7-21
15	2023		2023-7-21

16			2023-8-11
17			2023-8-14

18

12.1 **20%**

20%

12.2

13.1

1

2

3

4

5

6

13.2

13.3