

2024 4

2024 12 31

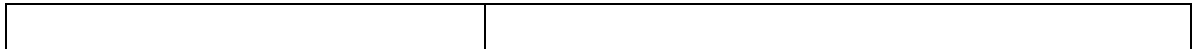
2025 1 22

§1

2025 1 20

2024 10 1 2024 12 31

§2



	2		
	3		
	4		
		*80%+ 500	*20%
		A	C
		004885	016820
		47,896,812.92	6,594.58

§3

3.1

	2024 10 1	-2024 12 31
	A	C
1.	517,555.42	1,808.60
2.	279,426.42	51.99
3.	0.0070	0.0011
4.	51,718,737.16	7,099.25
5.	1.0798	1.0765

1

2

3.2

3.2.1

		2020 12 31	-	11	2020 8

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

PMI 50%

smart beta

4.5

2024	12	31	A	1.0798	1.3748	
			A	0.62%	C	1.0765
		1.1215		C	0.58%	
		1.93%				

4.6

2024 10 8 2024 12 24

§5**5.1**

			%
1		5,948,534.00	11.45
		5,948,534.00	11.45
2		-	-
3		43,991,950.58	84.71
		43,991,950.58	84.71
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,969,120.02	3.79
8		24,066.93	0.05
9		51,933,671.53	100.00

5.2**5.2.1**

			%
A		-	-
B		217,680.00	0.42
C		2,848,897.00	5.51
D		643,425.00	1.24
E		211,000.00	0.41
F		135,394.00	0.26
G		305,435.00	0.59
H		-	-
I		230,763.00	0.45
J		1,076,590.00	2.08
K		-	-
L		42,180.00	0.08
M		88,100.00	0.17
N		104,040.00	0.20

0	-
P	-
Q	-
R	0.09
S	-
	11.50

5.2.2

5.3

5.3.1

	%
1	1.14
2	0.52
3	0.43
4	0.40
5	0.37
6	0.34
7	0.29
8	0.29
9	0.28
10	0.27

5.4

	%
1	31.08
2	-
3	32.50
	6.11
4	-
5	-
6	5.84
7	15.63
8	-
9	-
10	85.05

5.5

	%
1	6.71
2	6.12

		01			
3	240203	24 03	30,000	3,159,696.72	6.11
4	019753	24 17	30,000	3,139,371.78	6.07
5	2128039	²¹ 03	30,000	3,117,388.77	6.03

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.9.3

5.10

5.10.1

2024 12 17

2024 43

60

5. 10. 2

5. 10. 3

1		23, 337. 50
2		-
3		-
4		-
5		729. 43
6		-
7		-
8		24, 066. 93

5. 10. 4

				%
1	113052		1, 692, 846. 58	3. 27
2	113042		1, 164, 511. 31	2. 25
3	113056		766, 756. 03	1. 48
4	110059		544, 999. 32	1. 05
5	113037		444, 440. 55	0. 86
6	113065		432, 783. 15	0. 84
7	113021		287, 583. 81	0. 56
8	110079		219, 455. 00	0. 42
9	113050		194, 889. 04	0. 38
10	113062		188, 498. 55	0. 36
11	118006		173, 277. 00	0. 33
12	118028		163, 874. 08	0. 32
13	128121		161, 254. 19	0. 31
14	110062		160, 806. 11	0. 31
15	128141		156, 700. 93	0. 30
16	123128		141, 000. 82	0. 27
17	113658		130, 761. 97	0. 25
18	110082		123, 223. 70	0. 24

19	113632	21	122,597.95	0.24
20	113623	21	113,721.10	0.22
21	118024		112,701.23	0.22
22	123151		106,733.95	0.21
23	127068		100,301.23	0.19
24	127089		99,796.41	0.19
25	127045		89,970.37	0.17
26	113048		84,849.42	0.16
27	123154		58,821.14	0.11
28	127044		43,285.48	0.08

5.10.5

5.10.6

§6



		20%					
1	2024 10 1 2024 12 31	26,117,882.64	0.00	0.00	26,117,882.64	54.52	
2	2024 10 1 2024 10 7	13,990,299.41	0.00	13,990,299.41	0.00	0.00	
1							
2							
3							

8.2

§9

9.1

- 1
- 2
- 3
- 4
- 5
- 6

9.2

9.3

<https://www.cxfund.com.cn>

2025 1 22