

2023 1 FOF

2023 3 31

2023 4 21

§ 1

2023 4 20

2023 1 1 2023 3 31

§ 2

	FOF		
	012450		
	2022 1 14		
	300,970,030.31		
	50%*	+45%*	800
	+5%*		
	FOF		

	FOF A	FOF Y
	012450	017409
	300,280,350.25	689,680.06

§ 3

3.1

	2023 1 1	-2023 3 31
	FOF A	FOF Y
1.	-1,238,866.41	-2,132.17
2.	6,883,378.96	4,128.77
3.	0.0229	0.0080
4.	285,465,898.11	656,753.50
5.	0.9507	0.9523

1

2

3.2

3.2.1

FOF A

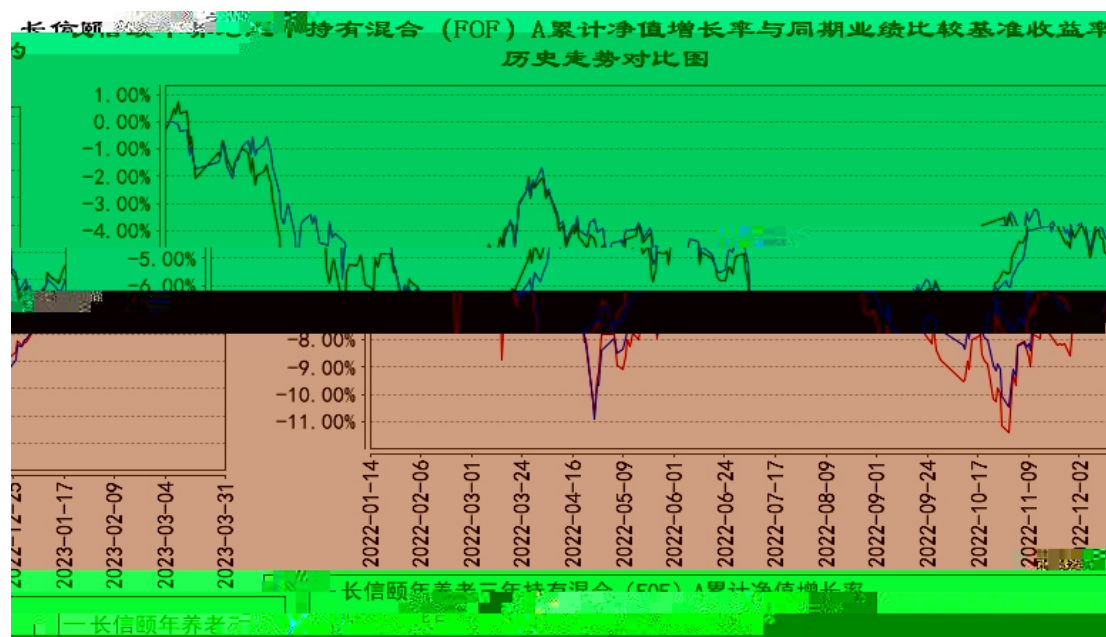
	2.48%	0.41%	3.07%	0.40%	-0.59%	0.01%
	2.96%	0.46%	4.72%	0.52%	-1.76%	-0.06%

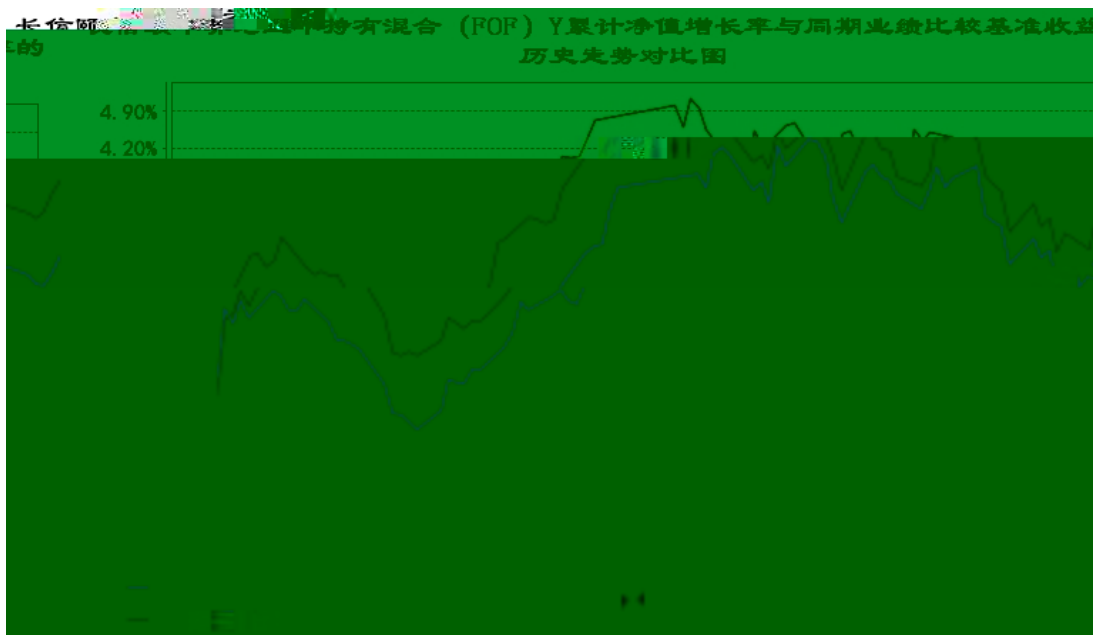
	-0.73%	0.50%	0.95%	0.56%	-1.68%	-0.06%
	-4.93%	0.51%	-4.45%	0.61%	-0.48%	-0.10%

FOF Y

	2.60%	0.41%	3.07%	0.40%	-0.47%	0.01%
	2.56%	0.41%	4.00%	0.42%	-1.44%	-0.01%

3.2.2





1	2022	11	21	FOF			
	A	Y	Y			2022	11 28
2				FOF A	2022	1 14	2023 3 31
				FOF Y	2022	11 28	2023 3 31
3							6

§ 4

4.1

	FOF	2022	1 14	-	17
	FOF				2017 3
	FOF				

					100
		FOF			
				FOF	
		FOF			FOF
	FOF				
					FOF
					FOF
					FOF
					FOF
					FOF
					FOF

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

A 7.38%

A 6.47% 300

4.63% 500 8.11%

ChatGPT

10 4bp

15bp

7.42%

8.81%

3.86% 2.53%

1.75% 1.45%

0.97%

4.5

2023 3 31 , FOF A 0.9507 ,

0.9507 , FOF A 2.48%

FOF Y 0.9523 , 0.9523 ,

FOF Y 2.60%,

3.07%

4.6

§ 5

5.1

			%
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1		19,929,151.04	6.95
		19,929,151.04	6.95
2		231,875,503.12	80.91
3		14,763,463.83	5.15
		14,763,463.83	5.15
		-	-
4		-	-
5		-	-
6		9,504,320.56	3.32
		-	-
7		10,407,377.47	3.63
8		88,127.97	0.03
9		286,567,943.99	100.00

5.2

5.2.1

			%
A		1,656,342.00	0.58
B		703,098.00	0.25
C		12,466,605.44	4.36
D		568,300.60	0.20
E		1,808,223.00	0.63
F		-	-
G		-	-
H		-	-
I		-	-
J		1,502,144.00	0.53
K		1,224,438.00	0.43
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		19,929,151.04	6.97

5.2.2

5.3

5.3.1

					%
1	601868		750,300	1,808,223.00	0.63
2	000998		99,900	1,656,342.00	0.58
3	688518		49,581	1,548,910.44	0.54
4	300122		18,800	1,540,284.00	0.54
5	600426		43,300	1,526,325.00	0.53
6	002839		335,300	1,502,144.00	0.53
7	600038		34,400	1,455,464.00	0.51
8	300114		25,300	1,264,241.00	0.44
9	001979		89,900	1,224,438.00	0.43
10	000768		47,500	1,222,175.00	0.43

5.4

				%
1			4,649,699.45	1.63
2			-	-
3			10,113,764.38	3.53
			10,113,764.38	3.53
4			-	-
5			-	-
6			-	-
7			-	-
8			-	-
9			-	-
10			14,763,463.83	5.16

5.5

					%
1	210202	21 02	100,000	10,113,764.38	3.53
2	019679	22 14	36,000	3,644,970.41	1.27
3	019688	22 23	10,000	1,004,729.04	0.35

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.10

5.10.1

5.10.2

5.10.3

5.11

5.11.1

5.11.2

5.11.3

1		81,451.25
2		-

3		-
4		-
5		92.00
6		6,584.72
7		-
8		88,127.97

5.11.4

5.11.5

5.11.6

S 6

6.1

						%	
1	519995			26,244,028.93	11,794,066.60	4.12	
2	159980	ETF	(ETF)	6,679,200.00	10,386,156.00	3.63	
3	000107	A		7,183,357.17	9,309,630.89	3.25	
4	518880	(ETF)	(ETF)	1,894,000.00	8,108,214.00	2.83	
5	007128	A		5,968,802.47	8,072,805.34	2.82	
6	000875	A		5,368,456.38	7,494,365.11	2.62	
7	007752	A		5,539,314.65	5,811,295.00	2.03	
8	007449	A		2,990,947.94	5,704,335.91	1.99	
9	513690			7,257,100.00	5,558,938.60	1.94	

		ETF	(ETF)				
10	002065	A		5,209,725.15	5,428,533.61	1.90	

6.2

	2023 1 1 2023	3 31
	18,892.37	-
	18,345.79	1,460.44
	32,050.18	6,037.55
	552,493.64	83,309.96
	108,371.35	14,388.90
	114,982.17	563.84

ETF

6.3

S7

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	FOF A	FOF Y
	300,277,054.81	256,591.51
	3,295.44	433,088.55
:	-	-
" -"	-	-
	300,280,350.25	689,680.06

§ 8

8.1

8.2

§ 9

9.1

20%

		20%					%
1	2023 1 1 2023 3 31	99,999,000.00	0.00	0.00	99,999,000.00		33.23
1							
2							
3							

9.2

§ 10

10.1

1

2

FOF

3

FOF

4

FOF

5

6

10.2

10.3

2023 4 21