

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	.....	5
2.5	.....	6
§ 3	.....	6
3.1	.....	6
3.2	.....	6
§ 4	.....	7
4.1	.....	7
4.2	.....	9
4.3	.....	10
4.4	.....	10
4.5	.....	10
4.6	.....	11
4.7	.....	11
4.8	.....	11
§ 5	.....	11
5.1	.....	11
5.2	.....	12
5.3	.....	12
§ 6	.....	12
6.1	.....	12
6.2	.....	13
6.3	.....	15
6.4	.....	17
§ 7	.....	33
7.1	.....	33
7.2	.....	34
7.3	.....	35
7.4	.....	35
7.5	.....	36
7.6	.....	37

7.7	.....	37
7.8	.....	37
7.9	.....	37
7.10	.....	37
7.11	.....	37
7.12	.....	37
§ 8	.....	38
8.1	.....	38
8.2	.....	38
8.3	.....	38
§ 9	.....	38
§ 10	.....	39
10.1	.....	39
10.2	.....	39
10.3	.....	39
10.4	.....	39
10.5	.....	39
10.6	.....	39
10.7	.....	39
10.8	.....	41
§ 11	.....	42
11.1	20%	42
11.2	.....	42
§ 12	.....	42
12.1	.....	42
12.2	.....	43
12.3	.....	43

	-1.90%	0.20%	2.06%	0.19%	-3.96%	0.01%
	16.31%					

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

8

43

FOF

FOF

30

50

1000

4.1.2

2022
12 8 - 10

2020 6

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2023

" "

TMT

4.4.2

2023 6 30

0.9898

1.1938

1.08%

2.70%

4.5

PPI

2023

4.6

4.7

4.8

§ 5

5.1

5.2

5.3

2023

§ 6

6.1

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	415,023.99	29,527,689.16
		1,827,283.61	12,974,186.06
		60,863.82	56,428.71
	6.4.7.2	56,454,857.56	169,848,453.19
		5,495,400.00	39,114,000.00
		-	-
		50,959,457.56	130,734,453.19
		-	-
		-	-
		-	-
	6.4.7.3	-	-
	6.4.7.4	-516.17	200,029,632.88
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		4,185,051.66	3,029,470.87
		-	-

		-	-
		-	-
	6.4.7.8	-	-
		62,942,564.47	415,465,860.87
		2023 6 30	2022 12 31
		-	-
		-	-
	6.4.7.3	-	-
		3,000,000.00	-
		1,763,199.71	18,211,173.15
		-	-
		57,019.82	406,340.70
		9,503.30	67,723.46
		38,013.23	270,893.81
		-	-
		3,138.88	25,469.75
		-	-
		-	-
	6.4.7.9	274,401.15	256,731.38
		5,145,276.09	19,238,332.25
	6.4.7.10	58,390,961.39	404,659,742.55
	6.4.7.11	-	-
	6.4.7.12	-593,673.01	-8,432,213.93
		57,797,288.38	396,227,528.62
			415,465,860.87

		235,031.56	123,031.42
		-	-
		-	-

2.

" - "

6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			

	191,998,992.16	-	2,630,290.33	194,629,282.49
	-	-	-	-
	-	-	-	-
	-	-	-	-
	191,998,992.16	-	2,630,290.33	194,629,282.49
" -"	212,660,750.39	-	1,030,144.00	213,690,894.39
	-	-	-1,446,515.38	-1,446,515.38
" -"	212,660,750.39	-	2,476,659.38	215,137,409.77
1.	291,646,405.84	-	3,470,672.89	295,117,078.73
2.	-78,985,655.45	-	-994,013.51	-79,979,668.96
" -"	-	-	-	-
	-	-	-	-
	404,659,742.55	-	3,660,434.33	408,320,176.88

6.1 6.4

6.4

6.4.1

(" ")

(" ")

(" ") [2017]510

200,137,634.81

() () (17) 00489

2017 11 17

(

) (

) ()

()

30%

5% ()

× 80%+ 500 × 20%

6.4.2

—

(")

")

6.4.3

2023 6 30

2023 1 1

2023 6 30

6.4.4

6.4.5

6.4.6

[2008]1

2008 9 18

[2012]85

2019 78

[2015]101

[2016]36

[2016]46

[2016]140

[2017]2

[2017]56

[2017]90

(1) ()

2018 1 1

3%

(2)

(3)

1 (1)

1 1 (1) 50%

1

20%

(4) A 0.10% ()

(5)

6.4.7

6.4.7.1

	2023 6 30
	415,023.99
	414,906.11
	117.88
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	415,023.99

6.4.7.2

		2023 6 30			
		5,465,982.00	-	5,495,400.00	29,418.00
	-	-	-	-	-
		30,044,979.66	636,944.99	30,651,344.99	-30,579.66
		20,000,559.01	193,112.57	20,308,112.57	114,440.99
		50,045,538.67	830,057.56	50,959,457.56	83,861.33
		-	-	-	-
		-	-	-	-
		-	-	-	-

	55,511,520.67	830,057.56	56,454,857.56	113,279.33
--	---------------	------------	---------------	------------

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

	2023 6 30	
	-516.17	-
	-	-
	-516.17	-

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
	-
	-
	-
	180,798.59
	180,268.55

	530.04
	-
	9,300.00
	24,795.19
	59,507.37
	274,401.15

6.4.7.10

	2023 1 1		2023 6 30	
	404,659,742.55		404,659,742.55	
	11,846.46		11,846.46	
" -"	-346,280,627.62		-346,280,627.62	
/	-		-	
/	-		-	
	-		-	
" -"	-		-	
	58,390,961.39		58,390,961.39	

()

()

6.4.7.11

6.4.7.12

	6,588,333.32	-15,020,547.25	-8,432,213.93
	-260,644.34	7,131,389.33	6,870,744.99
	-5,920,032.73	6,887,828.66	967,795.93
	239.58	-223.04	16.54
	-5,920,272.31	6,888,051.70	967,779.39
	-	-	-
	407,656.25	-1,001,329.26	-593,673.01

6.4.7.13

	2023 1 1		2023 6 30	
			72,334.02	
			-	
			-	
			36,290.08	

	570.52
	109,194.62

6.4.7.14

6.4.7.14.1 ---

	2023 1 1	2023 6 30
		160,893,128.08
		159,239,820.84
		363,591.86
		1,289,715.38

6.4.7.15

6.4.7.15.1

	2023 1 1	2023 6 30
---		460,352.33
---		-1,105,518.58
---		-
---		-
		-645,166.25

6.4.7.15.2 ---

	2023 1 1	2023 6 30
		179,228,647.75
		178,590,630.75
		1,736,064.39
		7,471.19
		-1,105,518.58

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
		17,517.50
		-
		-
		17,517.50

6. 4. 7. 20

	2023 1 1	2023 6 30
1.		7,131,389.33
		1,416,277.73
		5,715,111.60
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		7,131,389.33

6. 4. 7. 21

6. 4. 7. 22

6. 4. 7. 23

	2023 1 1	2023 6 30
		24,795.19
		59,507.37
		-
		17,940.00
		1,246.05
		103,488.61

6. 4. 8

6. 4. 8. 1

6. 4. 8. 2

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	2023	6	2022	1	1	2022
			30				6	30	
				632, 907. 04					2, 254, 509. 24
				316, 356. 64					359, 364. 82

× 1. 20%

=

× 1. 20%±

6. 4. 10. 2. 2

	2023	1	1	2023	6	2022	1	1	2022
			30				6	30	
				105, 484. 43					375, 751. 52

× 0. 20%

=

× 0. 20%±

6. 4. 10. 2. 3

	2023	1	1	2023	6	30
						12, 788. 16
						141. 68
						12, 929. 84
	2022	1	1	2022	6	30
						15, 018. 36

	566.41
	15,584.77

× 0.80%

= × 0.80%÷

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

6.4.10.5.2

6.4.10.6

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
	415,023.99	72,334.02	639,239.67	40,933.67

2023 6 30

" "

2022 6 30

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

2023 6 30

3, 000, 000. 00 2023 7 3

6. 4. 12. 4

6. 4. 13

6. 4. 13. 1

"

"

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2023 6 30	2022 12 31
A-1	-	10,424,427.40
A-1	-	-
	21,304,262.73	10,291,051.51
	21,304,262.73	20,715,478.91

6. 4. 13. 2. 2

6. 4. 13. 2. 3

6. 4. 13. 2. 4

	2023 6 30	2022 12 31

AAA	5,588,037.53	-
AAA	6,652,604.99	79,259,686.61
	17,414,552.31	30,759,287.67
	29,655,194.83	110,018,974.28

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		
	415,023.99	-	-	-	-	415,023.99
	1,827,283.61	-	-	-	-	1,827,283.61
	60,863.82	-	-	-	-	60,863.82
	34,270,790.34	16,119,662.84	569,004.38	-	5,495,400.00	56,454,857.56
	-516.17	-	-	-	-	-516.17
	-	-	-	-	4,185,051.66	4,185,051.66
	36,573,445.59	16,119,662.84	569,004.38	-	9,680,451.66	62,942,564.47
	-	-	-	-	57,019.82	57,019.82
	-	-	-	-	9,503.30	9,503.30
	-	-	-	-	1,763,199.71	1,763,199.71
	3,000,000.00	-	-	-	-	3,000,000.00
	-	-	-	-	38,013.23	38,013.23
	-	-	-	-	3,138.88	3,138.88

	-	-	-	-	406,340.70	406,340.70
	-	-	-	-	67,723.46	67,723.46
	-	-	-	-	-18,211,173.15	18,211,173.15
	-	-	-	-	270,893.81	270,893.81
	-	-	-	-	25,469.75	25,469.75
	-	-	-	-	256,731.38	256,731.38
	-	-	-	-	-19,238,332.25	19,238,332.25
	293,219,231.61	49,343,870.72	30,759,287.67		-22,905,138.62	396,227,528.62

6.4.13.4.1.2

			2023 6 30	2022 12 31
	27		-71,426.51	-1,323,383.56
	27		71,426.51	1,323,383.56

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	
		%		%
	5,495,400.00	9.51	39,114,000.00	9.87
	-	-	-	-
	50,959,457.56	88.17	130,734,453.19	32.99
	-	-	-	-
	-	-	-	-
	-	-	-	-
	56,454,857.56	97.68	169,848,453.19	42.87

6. 4. 13. 4. 3. 2

		95%	
		2023 6 30	2022 12 31
VaR	0.43%(2022 12 31 VaR 0.37%)	-247,853.31	-1,468,544.24

VaR

95%

2022

6. 4. 14

6. 4. 14. 1

--

		-	-
4		-	-
5		-	-
6		-516.17	-0.00
		-	-
7		2,242,307.60	3.56
8		4,245,915.48	6.75
9		62,942,564.47	100.00

7.2

7.2.1

			%
A		-	-
B		-	-
C		3,037,920.00	5.26
D		852,000.00	1.47
E		606,400.00	1.05
F		-	-
G		455,400.00	0.79
H		-	-
I		543,680.00	0.94
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		5,495,400.00	9.51

7.2.2

1	600030		15,592,430.00	3.94
2	000776		13,919,285.40	3.51
3	601456		7,323,078.00	1.85
4	600958		6,002,895.00	1.52
5	000938		5,796,700.00	1.46
6	300803		5,185,277.00	1.31
7	000858		5,153,099.00	1.30
8	002352		4,805,448.00	1.21
9	601668		3,842,800.00	0.97
10	600419		3,214,470.00	0.81
11	300760		3,163,423.00	0.80
12	601601		3,126,855.00	0.79
13	601318		3,117,658.00	0.79
14	002463		3,042,854.00	0.77
15	000002	A	2,976,400.00	0.75
16	600893		2,701,200.00	0.68
17	600459		2,512,755.00	0.63
18	600487		2,359,260.00	0.60
19	002966		2,348,326.30	0.59
20	688083		2,210,000.00	0.56

" "

7.4.3

:

	124,204,943.11
	160,893,128.08

" " " "

7.5

		%
1	12,188,023.57	21.09
2	-	-
3	6,222,678.90	10.77
	6,222,678.90	10.77
4	10,214,301.37	17.67
5	15,237,107.11	26.36
6	5,071,005.46	8.77
7	2,026,341.15	3.51
8	-	-
9	-	-
10	50,959,457.56	88.17

7.6

					%
1	018008	1802	60,000	6,222,678.90	10.77
2	019663	21 15	60,000	6,120,867.95	10.59
3	019688	22 23	60,000	6,067,155.62	10.50
4	175216	20 03	50,000	5,201,836.99	9.00
5	042380177	23 CP002	50,000	5,105,275.96	8.83

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		60,863.82
2		4,185,051.66

3		-
4		-
5		-
6		-
7		-
8		

2017 11 17	200,137,634.81
	404,659,742.55
	11,846.46
	346,280,627.62
	-
	58,390,961.39

§ 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

			(%)		(%)	
	1	111,349,868.11	39.07	59,161.52	32.82	-
	2	72,108,567.98	25.30	67,154.92	37.25	-
	2	63,750,467.61	22.37	33,871.92	18.79	-
	2	37,794,290.80	13.26	20,080.19	11.14	-
	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

						(%)

		(%)		(%)		
	74,504,083.34	41.11	1,597,870,000.00	100.00	-	-
	40,353,722.96	22.27	-	-	-	-
	55,179,311.59	30.45	-	-	-	-
	11,186,773.17	6.17	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1			2023 1 4
2			2023 1 6
3			2023 1 12
4	2022 4		2023 1 20
5	2022		2023 1 20
6			2023 3 7
7			2023 3 9
8			2023 3 13

9	2022		2023 3 31
10	2022		2023 3 31
11			2023 4 20
12	2023 1		2023 4 21
13	2023		2023 4 21
14			2023 5 25

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

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

2023 8 31