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 11
4.6 11
4.7 11
4.8 11

§5 12

5.1 12
5.2 12
5.3 12

§6 12

6.1 12
6.2 14
6.3 15
6.4 17

§7 34

7.1 34
7.2 34
7.3 34
7.4 34
7.5 35
7.6 35

7.7 35
7.8 35
7.9 35
7.10 36
7.11 36
§ 8 39
8.1 39
8.2 39
8.3 39
8.4 39
§ 9 39
§ 10 40
10.1 40
10.2 40
10.3 3 % Ǝ Ǐ

§2

2.1

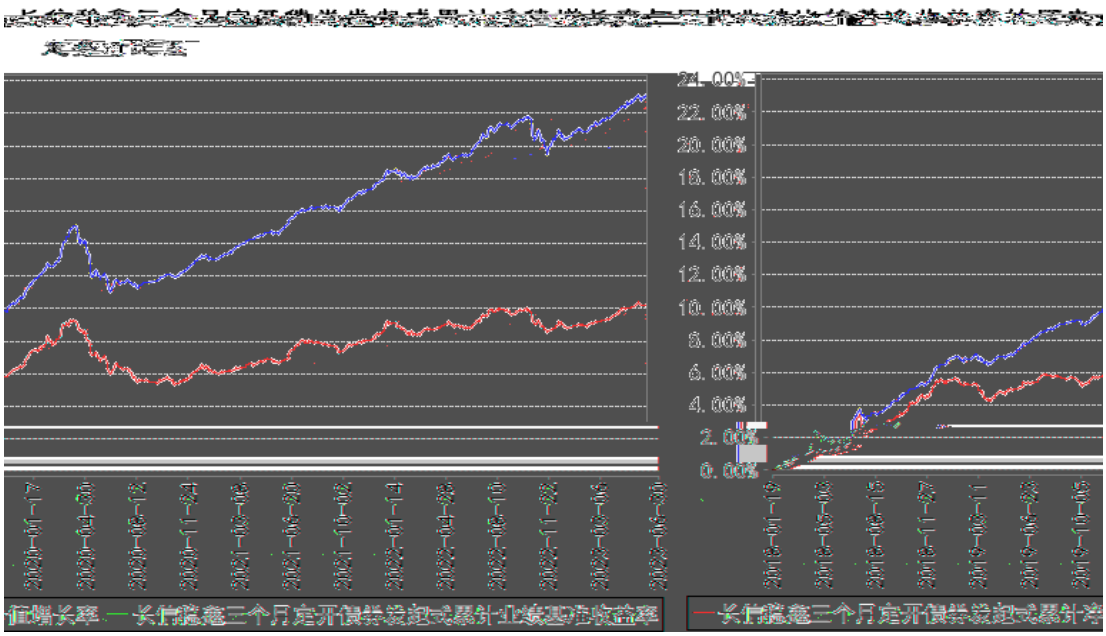
	005575
	005575
	2018　1　19
	982,872,675.40

2.2

2.3

	23.18%	0.06%	10.28%	0.06%	12.90%	0.00%

3.2.2



1 2018 1 19 2023 6 30

2 6

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 6 30 86

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

FOF

6

30

FOF FOF

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2023

1-3Y 10-15bp 5Y

5bp 1-5Y 30bp 10Y

20bp 30Y 20bp

5YAA+ 40bp AA+ AAA 3Y

3Y 1-5Y 30bp

1-2 “ ”

3

MLF 25bp

6

10bp MLF LPR

20bp

4.4.2

2023 6 30 1.0132

1.2136 2.09%

1.22%

4.5

4.6

4.7

2023 3 24 2023 5

24 10 0.082 0.052

4.8

§5

5.1

—

5.2

-

5.3

§6

6.1

2023 6 30

		2023 6 30	2022 12 31
	6.4.7.1	264,824.30	983,086.85
		-	-
		1,638.88	-
	6.4.7.2	1,248,115,348.08	1,312,147,373.10
		-	-
		-	-
		1,248,115,348.08	1,312,147,373.10
		-	-
		-	-

		-	-
	6.4.7.3	-	-
	6.4.7.4	-	-
	6.4.7.5	-	-
		-	-
		-	-
		-	-
	6.4.7.6	-	-
	6.4.7.7	-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.8	-	-
		1,248,381,811.26	1,313,130,459.95
		2023 6 30	**2022 12 31**
		-	-
		-	-
	6.4.7.3	-	-
		252,071,997.89	324,065,485.69
		-	-
		-	-
		245,012.66	253,526.43
		81,670.90	84,508.81
		-	-
		-	-
		-	-
		-	-
		-	-
	6.4.7.9	126,010.94	217,186.12
		252,524,692.39	324,620,707.05
	6.4.7.10	982,872,675.40	982,872,667.32
	6.4.7.11	-	-
	6.4.7.12	12,984,443.47	5,637,085.58
		995,857,118.87	988,509,752.90
		1,248,381,811.26	1,313,130,459.95

2023 6 30 1.0132 982,872,675.40

6.2

2023 1 1 2023 6 30

		2023 1 1 2023 6 30	2022 1 1 2022 6 30
		24,381,321.54	18,745,450.11
1.		3,008.29	32,818.55
	6.4.7.13	3,008.29	13,690.14
		-	-
		-	-
		-	19,128.41
		-	-
		-	-
2. “ - ”		17,193,856.99	22,529,267.89
	6.4.7.14	-	-
		-	-
	6.4.7.15	17,193,856.99	22,529,267.89
	6.4.7.16	-	-
	6.4.7.17	-	-
	6.4.7.18	-	-
	6.4.7.19	-	-
		-	-
		-	-
3. “ - ”	6.4.7.20	7,184,456.26	-3,816,636.33
4. “ - ”		-	-
5. “ - ”	6.4.7.21	-	-
		3,863,468.64	3,979,552.69
1	6.4.10.2.1	1,474,290.50	1,506,591.21
2	6.4.10.2.2	491,430.14	502,197.05
3		-	-
4		-	-
5		1,794,845.44	1,862,904.28

		1,794,845.44	1,862,904.28
6	6.4.7.22	-	-
7		-	-
8	6.4.7.23	102,902.56	107,860.15
“-”		20,517,852.90	14,765,897.42
		-	-
“-”		20,517,852.90	14,765,897.42
		-	-
		20,517,852.90	14,765,897.42

6.3

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			
	982,872,667.32	-	5,637,085.58	988,509,752.90
	-	-	-	-
	-	-	-	-
	-	-	-	-
	982,872,667.32	-	5,637,085.58	988,509,752.90
“-”	8.08	-	7,347,357.89	7,347,365.97
	-	-	20,517,852.90	20,517,852.90
“-”	8.08	-	0.08	8.16
1.	10.06	-	0.10	10.16
2.	-1.98	-	-0.02	-2.00

“ - ”	-	-	-13,170,495.09	-13,170,495.09
	-	-	-	-
	982,872,675.40	-	12,984,443.47	995,857,118.87
	2022 1 1 2022 6 30			
	982,873,644.41	-	24,242,626.90	1,007,116,271.31
	-	-	-	-
	-	-	-	-
	-	-	-	-
	982,873,644.41	-	24,242,626.90	1,007,116,271.31
“ - ”	-983.98	-	-4,891,595.09	-4,892,579.07
	-	-	14,765,897.42	14,765,897.42
“ - ”	-983.98	-	-39.26	-1,023.24
1.	0.04	-	-	0.04
2.	-984.02	-	-39.26	-1,023.28
	-	-	-19,657,453.25	-19,657,453.25

“ - ”				
	-	-	-	-
	982,872,660.43	-	19,351,031.81	1,002,223,692.24

6.1 6.4

6.4

6.4.1

(“ ”)

“ ” [2017]2429

2018 1 19 310,000,000.00

80%

10 10

5%

6.4.2

——

“ ”

3 3

XBRL 3 < >

6.4.3

2023 6 30

2023 1 1 2023 6 30

6.4.4

6.4.5

6.4.6

6.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

3% 2018 1 1

[2017]90

6.4.6.2

2011

6.4.6.3

[2004]78

2004 1 1

[2008]1

6.4.6.4

[2008]132

2008 10 9

6.4.7

6.4.7.1

	2023 6 30
	264,824.30
	264,615.36
	208.94
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	264,824.30

6.4.7.2

		2023 6 30			
		-	-	-	-
-		-	-	-	-
		20,844,050.00	476,682.00	21,398,812.00	78,080.00
		1,208,222,096.85	15,385,536.08	1,226,716,536.08	3,108,903.15
		1,229,066,146.85	15,862,218.08	1,248,115,348.08	

	982,872,667.32	982,872,667.32
	10.06	10.06
“ - ”	-1.98	-1.98
/	-	-
/	-	-
	-	-
“ - ”	-	-
	982,872,675.40	982,872,675.40

( ) ( )

6.4.7.11

6.4.7.12

	4,824,542.48	812,543.10	5,637,085.58
	13,333,396.64	7,184,456.26	20,517,852.90
	0.01	0.07	0.08
	0.02	0.08	0.10
	-0.01	-0.01	-0.02
	-13,170,495.09	-	-13,170,495.09
	4,987,444.04	7,996,999.43	12,984,443.47

6.4.7.13

	2023 1 1 2023 6 30
	2,934.52
	-
	-
	61.14
	12.63
	3,008.29

6.4.7.14

6.4.7.14.1 ——

6.4.7.15

6.4.7.15.1

	2023 1 1 2023 6 30
——	17,649,831.13
——	-455,974.14
——	-
——	-
	17,193,856.99

6.4.7.15.2 ——

	2023 1 1 2023 6 30
	1,456,985,731.68

6.4.7.20

	2023 1 1 2023 6 30
1.	7,184,456.26
	-
	7,184,456.26
	-
	-
	-
	-
2.	-
	-
3.	-
	-
	7,184,456.26

6.4.7.21

6.4.7.22

6.4.7.23

	2023 1 1 2023 6 30
	24,795.19

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

	30	6 30
	491,430.14	502,197.05

0.10%

H=E × /

H

E

6.4.10.3 ( )

2023 1 1 2023 6 30						
-	-	-	-	-	-	-
2022 1 1 2022 6 30						
	-	-	-	-	301,055,000.00	18,808.29

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

	2023 6 30	2022 12 31

		%		%
	982,872,461.34	99.99	982,872,461.34	99.99

6.4.10.6

	2023 1 1 2023 6 30		2022 1 1 2022 6 30	
	264,824.30	2,934.52	1,614,432.77	4,763.38

2023 6 30

“ ” 2022 6 30

6.4.10.7

6.4.10.8

6.4.11

				10				
1	2023 3 24	-	2023 3 24	0.082	8,059,556.17	0.08	8,059,556.25	-
2	2023 5 24	-	2023 5 24	0.052	5,110,938.76	0.08	5,110,938.84	-
	-	-	-	0.134	13,170,494.93	0.16	13,170,495.09	-

6.4.12.3

6.4.12.3.1

2023 6 30

252,071,997.89

092218001	22	01	2023	7	3	100.91	298,000	30,070,730.96
092218005	22	05	2023	7	3			

6.4.13.2

10%

10%

6.4.13.2.1

6.4.13.2.2

6.4.13.2.3

6.4.13.2.4

	2023 6 30	2022 12 31
AAA	596,010,388.40	607,085,614.24
AAA	-	-
	652,104,959.68	705,061,758.86
	1,248,115,348.08	1,312,147,373.10

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

	100,703,505.43	81,523,135.95	900,885,774.45	165,002,932.25	-	1,248,115,348.08
	100,969,968.61	81,523,135.95	900,885,774.45	165,002,932.25	-	1,248,381,811.26
	-	-	-	-	245,012.66	245,012.66
	-	-	-	-	81,670.90	81,670.90
	252,071,997.89	-	-	-	-	252,071,997.89
	-	-	-	-	126,010.94	126,010.94
	252,071,997.89	-	-	-	452,694.50	252,524,692.39
	-151,102,029.28	81,523,135.95	900,885,774.45	165,002,932.25	-452,694.50	995,857,118.87
2022 12 31	6	6 -1	1-5	5		
	983,086.85	-	-	-	-	983,086.85
	151,470,100.45	-	1,160,677,272.65	-	-	1,312,147,373.10
	152,453,187.30	-	1,160,677,272.65	-	-	1,313,130,459.95
	-	-	-	-	253,526.43	253,526.43
	-	-	-	-	84,508.81	84,508.81
	324,065,485.69	-	-	-	-	324,065,485.69

	-	-	-	-	217,186.12	217,186.12
	324,065,485.69	-	-	-	555,221.36	324,620,707.05
	-171,612,298.39	-	1,160,677,272.65	-	-555,221.36	988,509,752.90

6.4.13.4.1.2

		2023 6 30	2022 12 31
	27	-7,375,410.62	-8,848,318.10
	27	7,375,410.62	8,848,318.10

6.4.13.4.2

6.4.13.4.3

6.4.13.4.3.1

	2023 6 30		2022 12 31	
		%		%
	-	-	-	-
	-	-	-	-
	1,248,115,348.08	125.33	1,312,147,373.10	132.74

	-	-	-	-
	-	-	-	-
	-	-	-	-
	1,248,115,348.08	125.33	1,312,147,373.10	132.74

6.4.13.4.3.2

6.4.14

6.4.14.1

6.4.14.2

6.4.14.2.1

	2023 6 30	2022 12 31
	-	-
	1,248,115,348.08	1,312,147,373.10
	-	-
	1,248,115,348.08	1,312,147,373.10

6.4.14.2.2

6.4.14.3

6.4.14.4

6.4.15

§ 7

7.1

			%
1		-	-
		-	-
2		-	-
3		1,248,115,348.08	99.98
		1,248,115,348.08	99.98
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		264,824.30	0.02
8		1,638.88	0.00
9		1,248,381,811.26	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

			%
1		-	-
2		-	-
3		1,104,409,233.94	110.90
		562,008,821.98	56.43
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		143,706,114.14	14.43
10		1,248,115,348.08	125.33

7.6

					%
1	200203	20 03	1,200,000	123,590,498.63	12.41
2	210213	21 13	1,000,000	100,703,505.43	10.11
3	092303003	23 01	900,000	90,096,137.70	9.05
4	2271532	22 11	600,000	61,641,008.22	6.19
5	2128025	21 01	500,000	52,223,767.12	5.24

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2022 9 9

2022 44

“ ”

260

2022 9

30 2022 51

200

2023 2

16 2023 10

“ ”

19891.5626 7341.5626

12550

2022 9 9

2022 41

150

2022 9 28

2022 50

7.11.2

7.11.3

1		1,638.88
2		-
3		-
4		-
5		-
6		-
7		-
8		-
9		1,638.88

7.11.4

7.11.5

7.11.6

§ 8

8.1

			%		%
214	4,592,862.97	982,872,675.40	100.00	0.00	0.00

8.2

		%
	0.00	0.00

8.3

	0
	0

8.4

		(%)		(%)	
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-
	0.00	0.00	0.00	0.00	-

§ 9

2018 1 19	310,000,000.00
	982,872,667.32
	10.06
	1.98

	-
	982,872,675.40

§ 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	-	-	-	-	-
	1	-	-	-	-	-

1

2

1998 29

2007 48

1

1

2

3

4

2

10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	-	-	-	-	-	-

10.8

1	2022 4		2023 1 20
2	2022		2023 1 20
3			2023 2 27
4			2023 3 13

5			2023 3 22
6	2022		2023 3 31
7	2022		2023 3 31
8			2023 4 20
9	2023 1		2023 4 21
10	2023		2023 4 21
11			2023 5 22
12			2023 5 25
13			2023 6 6

§ 11

11.1 **20%**

		20%					%

	1	2023 1 1 2023 6 30	982,872,461.34	0.00	0.00	982,872,461.34	99.99
1 2 3							

11.2

§ 12

12.1

1

2

3

4

5

6

12.2

12.3

https://www.cxfund.com.cn

2023 8 31