

30

2023

2023 6 30

2023 8 31

§ 1

1.1

" "

2023 8 29

—

1.2

§ 1 2

1.1

7.7	.....	37
7.8	.....	37
7.9	.....	37
7.10	.....	37
7.11	.....	38
§ 8	.....	39
8.1	.....	39
8.2	.....	39
8.3	.....	40
§ 9	.....	40
§ 10	.....	40
10.1	.....	40
10.2	.....	40
10.3	.....	40
10.4	.....	40
10.5	.....	41
10.6	.....	41
10.7	.....	41
10.8	.....	42
§ 11	.....	43
11.1	20%	43
11.2	.....	43
§ 12	.....	44
12.1	.....	44
12.2	.....	44
12.3	.....	44

§ 2

2.1

	30
	30

016812

	200120	518040

2.4

	www.cxfund.com.cn
	68 9
	7088

2.5

		68
		9

§ 3

3.1

3.1.1	(2023 1 1 -2023 6 30)	
	30 A	30 C
	3,773,594.58	15,457,242.25
	5,365,145.87	23,915,604.83
	0.0206	0.0212
	2.00%	2.07%
	3.00%	2.91%
3.1.2	(2023 6 30)	
	12,168,691.23	41,406,959.66
	0.0220	0.0207
	570,642,116.04	2,060,213,962.79
	1.0315	1.0302
3.1.3	(2023 6 30)	
	3.15%	3.02%

1

2

3

3.2

3.2.1

30

A

	0.19%	0.01%	0.16%	0.01%	0.03%	0.00%
	0.95%	0.01%	0.62%	0.01%	0.33%	0.00%
	3.00%	0.02%	1.20%	0.01%	1.80%	0.01%
	3.15%	0.03%	1.42%	0.01%	1.73%	0.02%

30

C

	0.18%	0.01%	0.16%	0.01%	0.02%	0.00%
	0.90%	0.01%	0.62%	0.01%	0.28%	0.00%
	2.91%	0.02%	1.20%	0.01%	1.71%	0.01%
	3.02%	0.03%	1.42%	0.01%	1.60%	0.02%

§ 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

712@704z41018

4.4

4.4.1

2023

6

20BP 1Y AAA

24BP

4.4.2

	2023	6	30		30		A		1.0315
		1.0315				30		A	3.00%
	30			C		1.0302			1.0302
		30			C			2.91%	1.20%

4.5

2023

4.6

4.7

4.8

§ 5

5.1

5.2

5.3

§ 6

6.1

30

2023 6 30

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		2023 6 30	2022 12 31

		190,732,463.57	962,825.68
	6.4.7.10	2,553,000,583.13	243,241,550.73
	6.4.7.11	-	-
	6.4.7.12	77,855,495.70	275,963.78
		2,630,856,078.83	243,517,514.51
		2,821,588,542.40	244,480,340.19

1 2023 6 30 30 A 1.0315
 30 C 1.0302 2,553,000,583.13
 30 A 553,213,739.11 30 C

1,999,786,844.02

2 2022 10 27

6.2

30

2023 1 1 2023 6 30

		2023 1 1	2023 6 30
			33,790,208.97
1.			65,778.84
	6.4.7.13		5,732.76
			-
			-
			60,046.08
			-
			-
2.	" -"		23,674,516.26
	6.4.7.14		-
			-
	6.4.7.15		23,674,516.26
	6.4.7.16		-
	6.4.7.17		-
	6.4.7.18		-
	6.4.7.19		-
			-
			-
3.	" -"	6.4.7.20	10,049,913.87

4.	" -"		-
5.	" -"	6. 4. 7. 21	-
			4, 509, 458. 27
1		6. 4. 10. 2. 1	1, 386, 281. 02
2		6. 4. 10. 2. 2	346, 570. 25
3		6. 4. 10. 2. 3	1, 125, 778. 78
4			-
5			1, 446, 070. 62
			1, 446, 070. 62
6		6. 4. 7. 22	-
7			78, 011. 11
8		6. 4. 7. 23	126, 746. 49
	" -"		29, 280, 750. 70
			-
	" -"		29, 280, 750. 70
			-
			29, 280, 750. 70

2022 10 27

6.3

30

2023 1 1 2023 6 30

	2023 1 1 2023 6 30			
	243, 241, 550. 73	-	275, 963. 78	243, 517, 514. 51
	-	-	-	-
	-	-	-	-
	-	-	-	-
	243, 241, 550. 73	-	275, 963. 78	243, 517, 514. 51
" -"	2, 309, 759, 032. 40	-	77, 579, 531. 92	2, 387, 338, 564. 32

(" ") [2022]2101

369,559,534.55

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2022 10 27

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A

C

A C

A

C

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*80%+

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6.4.2

2006 2 15

(" "

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3 <

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30

6.4.3

2023 6 30

2023 1 1

2023 6 30

6.4.4

6.4.5

6.4.6

[2002]128

[2008]1

[2016]36

[2016]46

[2016]70

[2016]140

[2017]2

[2017]56

[2017]90

(1)

3%

(2)

(3)

20%

20%

(4)

6.4.7

6.4.7.1

	2023 6 30
	4,786,745.71
	4,786,317.01
	428.70
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	4,786,745.71

6.4.7.2

	2023 6 30			
	-	-	-	-
-	-	-	-	-
	79,996,358.63	1,479,853.14	81,659,853.14	183,641.37

		2,668,615,715.66	38,429,752.02	2,715,693,752.02	8,648,284.34
		2,748,612,074.29	39,909,605.16	2,797,353,605.16	8,831,925.71
		-	-	-	-
		-	-	-	-
		-	-	-	-
		2,748,612,074.29	39,909,605.16	2,797,353,605.16	8,831,925.71

6.4.7.3 /

6.4.7.3.1 /

/

6.4.7.4

6.4.7.4.1

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
	-
	-
	-

	36,501.73
	-
	36,501.73
	-
	9,300.00
	49,835.79
	59,507.37
	155,144.89

6.4.7.10

	30		A	
	2023	1 1	2023	6 30
	29,542,192.82		29,542,192.82	
	773,715,733.12		773,715,733.12	
" -"	-250,044,186.83		-250,044,186.83	
/			-	-
/			-	-
			-	-
" -"			-	-
	553,213,739.11			

	144,542.43	-101,664.14	42,878.29
	3,773,594.58	1,591,551.29	5,365,145.87
	8,250,554.22	3,769,798.55	12,020,352.77
	12,885,459.31	5,960,330.56	18,845,789.87
	-4,634,905.09	-2,190,532.01	-6,825,437.10
	-	-	-
	12,168,691.23	5,259,685.70	17,428,376.93

30

C

	968,402.52	-735,317.03	233,085.49
	15,457,242.25	8,458,362.58	23,915,604.83
	24,981,314.89	11,297,113.56	36,278,428.45
	48,054,543.78	22,835,874.97	70,890,418.75
	-23,073,228.89	-11,538,761.41	-34,611,990.30
	-	-	-
	41,406,959.66	19,020,159.11	60,427,118.77

6.4.7.13

	2023 1 1	2023 6 30
		4,720.80
		-
		-
		948.33
		63.63
		5,732.76

6.4.7.14

6.4.7.14.1

6.4.7.15

6.4.7.15.1

	2023 1 1	2023 6 30
---		23,356,668.10
---		317,848.16

---	-
---	-
	23,674,516.26

6.4.7.15.2 ---

	2023 1 1	2023 6 30
		1,168,584,063.88
		1,154,047,196.68
		14,190,694.04
		28,325.00
		317,848.16

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

6.4.7.20

--	--

	2023 1 1	2023 6 30
1.		10,049,913.87
		-
		10,049,913.87
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		10,049,913.87

6.4.7.21

6.4.7.22

6.4.7.23

	2023 1 1	2023 6 30
		19,835.79
		59,507.37
		-
		18,450.00
		28,953.33
		126,746.49

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

H

E

6. 4. 10. 2. 2

	2023	1	1	2023	6	30
	346, 570. 25					

1 2022 10 27

2 0. 05%

H=E× /

H

E

6. 4. 10. 2. 3

	2023	1	1	2023	6	30
	30		30			
	A		C			
		-		148. 52		148. 52
		-		411, 357. 63		411, 357. 63
		-		59, 648. 04		59. 648. 04
		-		471, 154. 19		471, 154. 19

1 2022 10 27

2 A C

0. 20%

H=E× /

H

E

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	
	4,786,745.71			4,720.80

1 2022 10 27

2

2023 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

2023 6 30

173, 710, 278. 36

6. 4. 13. 2

10%

10%

6. 4. 13. 2. 1

	2023 6 30	2022 12 31
A-1	41,135,715.07	

6. 4. 13. 2. 4

	2023 6 30	2022 12 31
AAA	431,315,828.46	73,001,707.67
AAA	393,012,252.69	61,334,796.72
	389,714,203.00	57,925,219.17
	1,214,042,284.15	192,261,723.56

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		
	4,786,745.71	-	-	-	-	4,786,745.71
	3,908.19	-	-	-	-	3,908.19
	2,039,775,761.99	449,934,959.04	307,642,884.13	-	-	-2,797,353,605.16
	-	-	-	-	-19,444,283.34	19,444,283.34
	2,044,566,415.89	449,934,959.04	307,642,884.13	-	-19,444,283.34	2,821,588,542.40
	-	-	-	-	-15,677,882.85	15,677,882.85
	-	-	-	-	465,525.48	465,525.48
	-	-	-	-	116,381.38	116,381.38
	173,710,278.36	-	-	-	-	173,710,278.36
	-	-	-	-	368,088.49	368,088.49
	-	-	-	-	239,162.12	239,162.12
	-	-	-	-	155,144.89	155,144.89
	173,710,278.36	-	-	-	-17,022,185.21	190,732,463.57

	1,870,856,137.53	449,934,959.04	307,642,884.13	-	2,422,098.13	2,630,856,078.83
2022 12 31	6	6 -1	1-5	5		
	761,230.97	-	-	-	-	761,230.97
	1,464,139.29	-	-	-	-	1,464,139.29
	3,388.85	-	-	-	-	3,388.85
	80,510,392.05	60,188,070.14	91,543,453.15	-	-	232,241,915.34
	10,001,656.54	-	-	-	-	10,001,656.54
	-	-	-	-	8,009.20	8,009.20
	92,740,807.70	60,188,070.14	91,543,453.15	-	8,009.20	244,480,340.19
	-	-	-	-	768,476.65	768,476.65
	-	-	-	-	47,229.71	47,229.71
	-	-	-	-	11,807.42	11,807.42
	-	-	-	-	42,139.37	42,139.37
	-	-	-	-	24,294.78	24,294.78
	-	-	-	-	68,877.75	68,877.75
	-	-	-	-	962,825.68	962,825.68
	92,740,807.70	60,188,070.14	91,543,453.15	-	-954,816.48	243,517,514.51

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6. 4. 13. 4. 1. 2

		2023 6 30	2022 12 31
	27	-3,061,129.54	-625,682.60
	27	3,061,129.54	625,682.60

6. 4. 4324. 2

	-	-	-	-
	2,797,353,605.16	106.33	232,241,915.34	95.37

6.4.13.4.3.2

6.4.14

6.4.14.1

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6.4.14.2

6.4.14.2.1

	2023 6 30	2022 12 31
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7.4.3

7.5

			%
1		-	-
2		-	-
3		308,779,130.41	11.74
		287,897,295.89	10.94
4		91,927,318.89	3.49
5		1,295,717,624.95	49.25
6		904,776,993.75	34.39
7		-	-
8		196,152,537.16	7.46
9		-	-
10		2,797,353,605.16	106.33

7.6

					%
1	012380889	²³ SCP002	1,500,000	151,132,704.92	5.74
2	180322	18 22	1,000,000	103,921,835.62	3.95
3	102001593	²⁰ MTN001A	1,000,000	103,448,350.68	3.93
4	112303056	²³ CD056	1,000,000	98,215,122.95	3.73
5	112303100	²³ CD100	1,000,000	97,937,414.21	3.72

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

2022 9

30

2022 52

7.11.4

7.11.5

7.11.6

§ 8

8.1

				%		%
30	8,591	64,394.57	0.00	0.00	553,213,739.11	100.00
A						
30	28,740	69,582.01	0.00	0.00	1,999,786,844.02	100.00
C						
	37,331	68,388.22	0.00			

8.3

	30	A	0
	30	C	0
			0
	30	A	0
	30	C	0
			0

§ 9

		30	30
		A	C
27	2022 10	35,302,645.22	334,256,889.33
		29,542,192.82	213,699,357.91
		773,715,733.12	3,127,717,087.14
		250,044,186.83	1,341,629,601.03
		-	-
		553,213,739.11	1,999,786,844.02

§ 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	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-

1

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2

1998 29

2007 48

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10.7.2

		(%)		(%)		(%)
	-	-	-	-	-	-
	126,972,014 .25	100.00	-	-	-	-
	-	-	-	-	-	-

10.8

1	30 2022 4		2023 1 20
2	2022		2023 1 20
3	30		2023 1 31
4	30		2023 3 8
5			2023 3 13

6 30

9	30		2023 4 11
10	30		2023 4 13
11			2023 4 20
12	30 2023 1		2023 4 21
13	2023		2023 4 21
14	30		2023 4 27
15	30		2023 5 5
16			2023 5 25
17	30 2023 1		2023 6 30

§ 11

11.1

20%

20%

11.2

§ 12

12.1

1

2 30

3 30

4 30

5

6

12.2

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2023 8 31