§1

2023 10 23

2023 7 1 2023 9 30

§2

	CXLH
	519975
	519975
	2015 2 4
	528,306,763.49
	700 × 75% × 25%

§3

3.1

	2023 7 1 -2023 9 30
1.	-34,640,155.13
2.	-53,201,474.54
3.	-0.1035
4.	700,610,937.69
5.	1.326

1

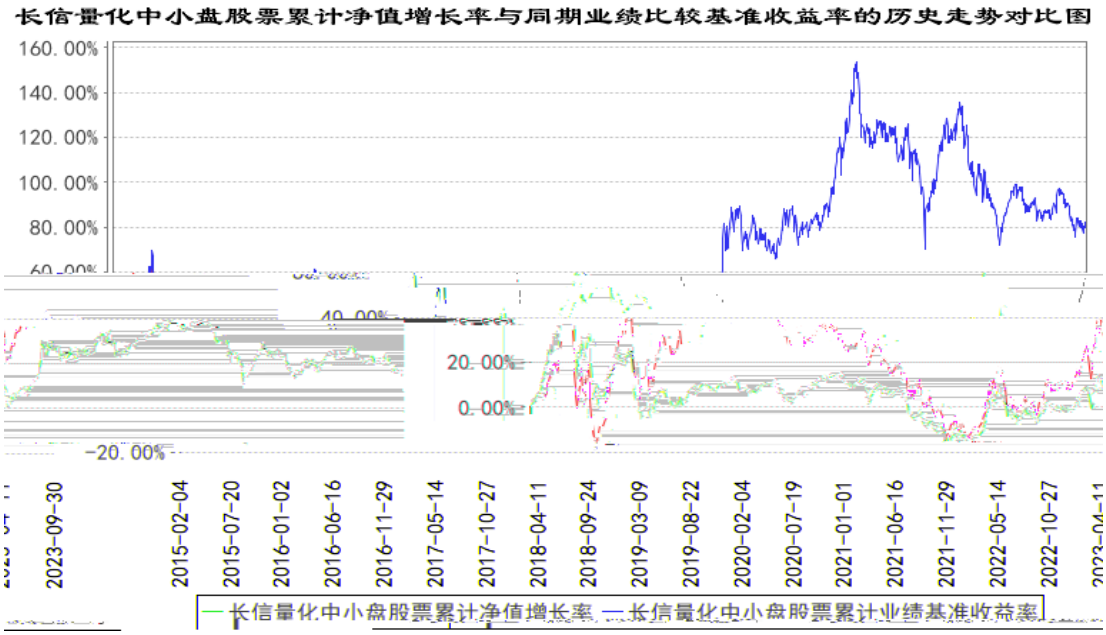
2

3.2

3.2.1

	-7.34%	0.85%	-4.14%	0.65%	-3.20%	0.20%
	-3.70%	0.84%	-7.18%	0.65%	3.48%	0.19%
	-8.49%	0.99%	0.83%	0.68%	-9.32%	0.31%
	4.66%	1.30%	-4.27%	0.84%	8.93%	0.46%
	83.40%	1.43%	26.19%	1.00%	57.21%	0.43%
	82.08%	1.63%	16.33%	1.19%	65.75%	0.44%

3.2.2



1 2015 2 4 2023 9 30

2 6

§4

4.1

		2015 3 14	-	13	2010 7 100 LOF LOF LOF

	50 1000				300 LOF 50 1000

1

2

4.2

5%

4.4

GDP PMI

“ ”

“ ”

TMT

PMI

alpha

4.5

2023 9 30 1.326 1.726

-7.34% -4.14%

4.6

§5

5.1

			%
1		661,555,824.76	92.00
		661,555,824.76	92.00

2		-	-
3		36,351,388.66	5.06
		36,351,388.66	5.06
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,462,860.37	0.48
8		17,673,971.32	2.46
9		719,044,045.11	100.00

5.2

5.2.1

			%
A		-	-
B		9,827,680.00	1.40
C		537,273,642.38	76.69
D		33,563.97	0.00
E		-	-
F		12,900,475.10	1.84
G		-	-
H		-	-
I		41,363,493.10	5.90
J		-	-
K		10,000,562.00	1.43
L		-	-
M		-	-
N		25,227.21	0.00
O		-	-
P		10,056,496.00	1.44
Q		-	-
R		40,074,685.00	5.72
S		-	-
		661,555,824.76	94.43

5.2.2

5.3

5.3.1

					%
1	601717		888,800	11,625,504.00	1.66
2	300866		118,300	11,091,808.00	1.58
3	300532		588,872	11,059,016.16	1.58
4	002737		438,800	10,965,612.00	1.57
5	002955		410,800	10,923,172.00	1.56
6	600655		1,454,000	10,817,760.00	1.54
7	600066		815,500	10,789,065.00	1.54
8	688658		587,000	10,695,140.00	1.53
9	000513		287,800	10,631,332.00	1.52
10	002558		808,800	10,465,872.00	1.49

5.4

			%
1		36,351,388.66	5.19
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		-	-
8		-	-
9		-	-
10		36,351,388.66	5.19

5.5

					%
1	019688	22 23	358,000	36,351,388.66	5.19

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		260,607.22
2		17,389,078.75
3		-
4		-
5		24,285.35

6		-
7		-
8		17,673,971.32

5.11.4

5.11.5

5.11.6

§6

	465,237,345.26
	75,034,855.23
	11,965,437.00
“ - ”	-
	528,306,763.49

§7

7.1

	378,464.99
/	-
/	-
	378,464.99
%	0.07

7.2

§8

8.1 20%

		20%					%
	1	2023 7 25 2023 9 30	59,346,587.54	71,941,726.62	0.00	131,288,314.16	24.85
	2	2023 7 1 2023 9 30	130,035,361.45	-	-	130,035,361.45	24.61
1 2 3							

8.2

§9

9.1

1

2

3

4

5

6

9.2

9.3

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2023 10 25