1.1

2024 3 27

2023 7 4 2023 12 31

1.2

.... 2

1.1 2
1.2 3

.... 5

2.1 5
2.2 5
2.3 5
2.4 6
2.5 6

.... 6

3.1 6
3.2 7
3.3 9

.... 10

4.1 10
4.2 12
4.3 12
4. 4 13
4.5 13
4.6 14
4.7 14
4.8 15
4.9 15

.... 15

5.1 15
5.2 15
5.3 15

.... 15

6.1 15
6.2 15

.... 17

7.1 17
7.2 19
7.3 20
7.4 21

.... 46

8.1 46
8.2 46
8.3 47
8.4 49
8.5 50
8.6 51
8.7 51
8.8 51
8.9 51
8.10 51
8.11 51
8.12 51

.... 52

9.1 52
9.2 53
9.3 53

.... 53

.... 53

11.1 53
11.2 54
11.3 54
11.4 54
11.5 54
11.6 54
11.7 54
11.8 55

.... 57

12.1 57

.... 58

13.1 58
13.2 58
13.3 58

2

2.1

	018071	
	2023 7 4	
	387,774,090.97	
	A	C
	018071	018072
	230,813,676.02	156,960,414.95

2.2

	800 *60%+ - *30%+ *10%

2.3

		021-61009999	400-61-95555
		zhouyg@cxfund.com.cn	zhangshan_1027@cmbchina.co
		4007005566	400-61-95555
		021-61009800	0755-83195201
		68 9	7088
		68 9 37 38	7088
		200120	518040

2.4

	www.cxfund.com.cn
	68 38 7088

2.5

		588 42
		68 9 37 38

3.1

3.1.1	2023 7 4 ( ) - 2023 12 31	
	A	C
	-17,956,717.78	-11,867,366.08
	-19,809,911.55	-12,603,152.74
	-0.0773	-0.0792
	-7.98%	-8.20%
	-6.59%	-6.96%
3.1.2	2023	
	-15,482,968.33	-11,101,372.26
	-0.0671	-0.0707
	215,599,741.01	146,037,999.22
	0.9341	0.9304
3.1.3	2023	
	-6.59%	-6.96%

1 2023 7 4

2

3

4

3.2

3.2.1

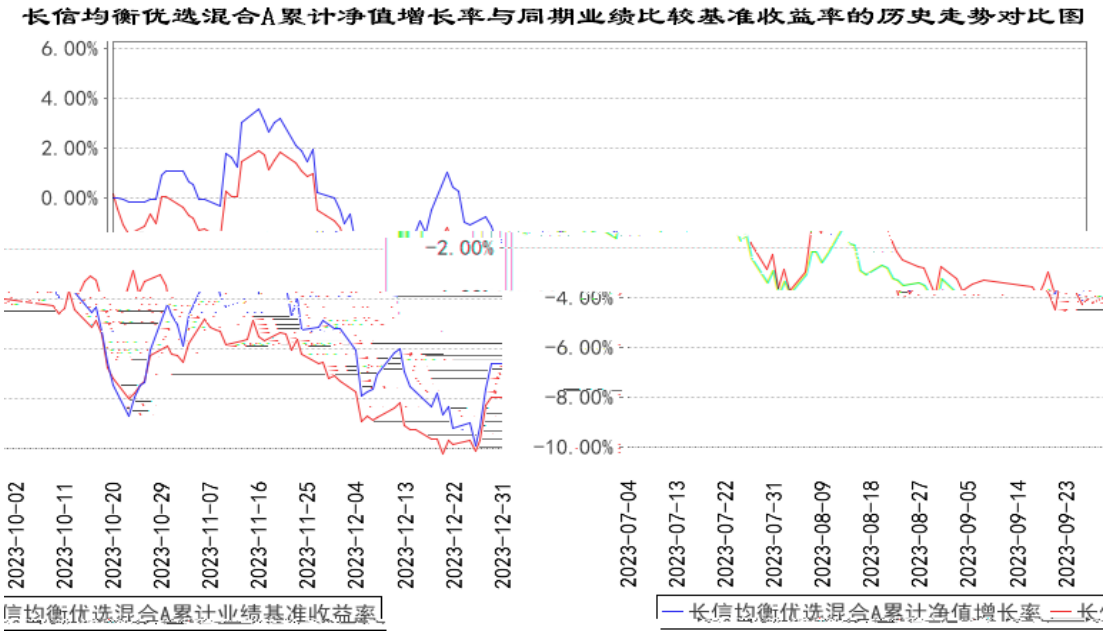
A

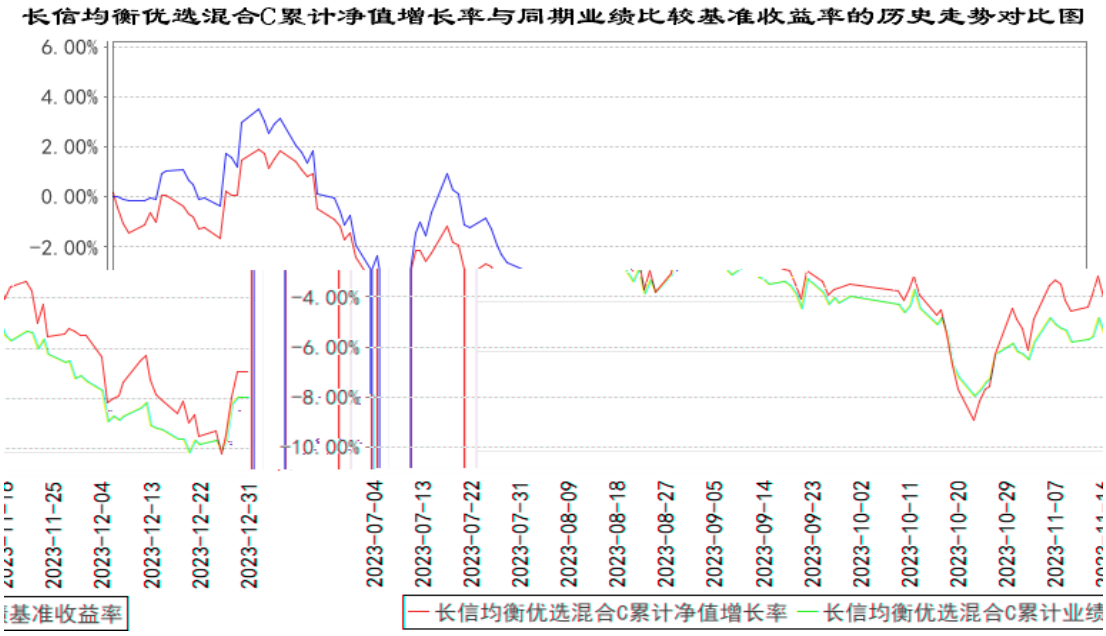
	-3.38%	0.84%	-4.11%	0.56%	0.73%	0.28%
	-6.59%	0.78%	-7.94%	0.59%	1.35%	0.19%

C

	-3.59%	0.84%	-4.11%	0.56%	0.52%	0.28%
	-6.96%	0.78%	-7.94%	0.59%	0.98%	0.19%

3.2.2





1 2023 7 4

2023 7 4 2023 12 31

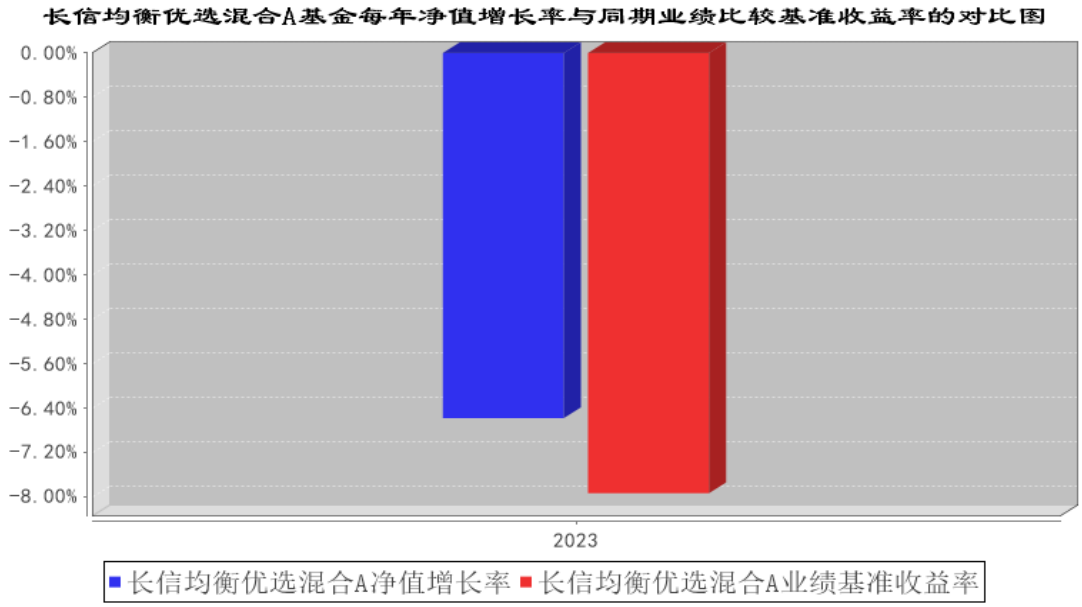
2 6

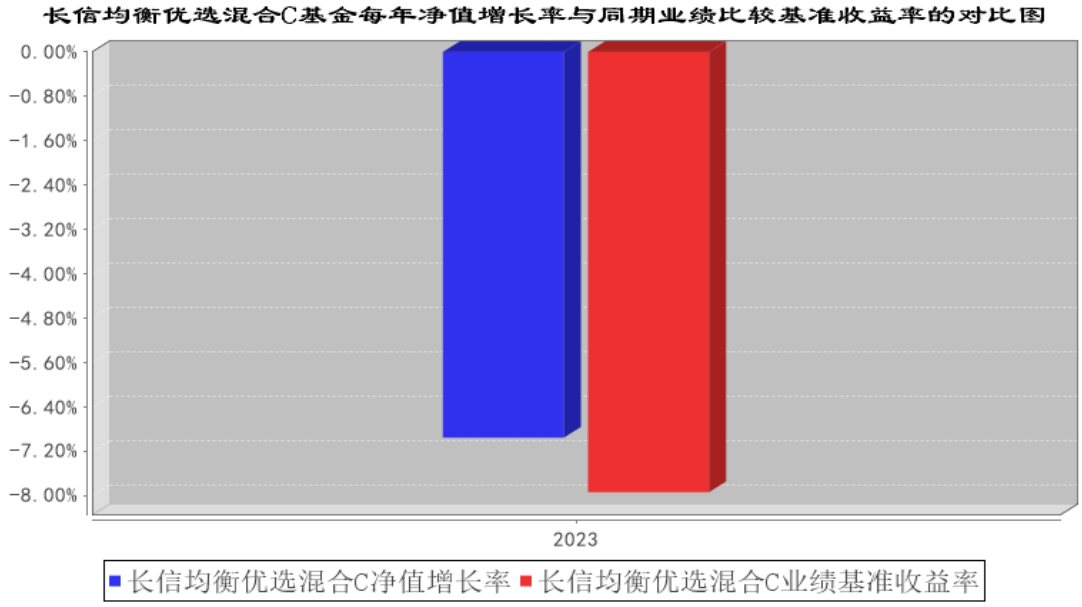
60%95%

50%

5%

3.2.3





2023 7 4 2023

3.3

2023 7 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2023 12 31 90

100

(LOF)

(LOF)

LOF

500

FOF

300

FOF

87

6

30

FOF FOF

30

50

1000

90 60

120

AAA 7

4.1.2

		2023 7 4	-	13	2014

4.3.2

4.3.3

5%

4.4

4.4.1

2023 A -3.7% 300

-11.38% -17.98% -19.41% 2023

4.4.2

2023 12 31 , A 0.9341 ,

0.9341 , A -6.59%; C

0.9304 , 0.9304 , C -6.96%,

-7.94%

4.5

2024

1

2

3

4.6

4.7

4.8

4.9

5.1

5.2

5.3

6.1

	(2024) 24190

6.2

	( ) 2023 12 31 2023 7 4 (

	) 2023 12 31 ( ) ( ) ( ) 2023 12 31 2023 7 4 ( ) 2023 12 31
	-
	-
	-

	( ) ( ) ( ) ( ) ( )
	( )
	202 11
	2024 3 26

7.1

2023 12 31

		2023 12 31
	7.4.7.1	45,931,259.49
		843,816.58
		194,370.91
	7.4.7.2	316,053,306.43
		310,921,767.80
		-
		5,131,538.63
		-

		-
		-
	7.4.7.3	-
	7.4.7.4	-
	7.4.7.5	-
		-
		-
		-
	7.4.7.6	-
	7.4.7.7	-
		-
		-
		364,960.61
		-
	7.4.7.8	-
		363,387,714.02
		2023 12 31
		-
		-
	7.4.7.3	-
		-
		4.38
		560,160.58
		370,676.06
		61,779.32
		99,564.06
		-
		17.71
		-
		-
	7.4.7.9	657,771.68
		1,749,973.79
	7.4.7.10	387,774,090.97
	7.4.7.12	-26,136,350.74
		361,637,740.23
		363,387,714.02

1 2023 12 31 A 0.9341

C 0.9304 387,774,090.97 A

230,813,676.02 C 156,960,414.95

-		-32,413,064.29
		-
-		-32,413,064.29
		-
		-32,413,064.29

2023 7 4 2023 12 31 2023 7 4

7.3

2023 7 4 2023 12 31

	2023 7 4		2023 12 31	
	-	-	-	-
	308,641,877.44	-	-	308,641,877.44
-	79,132,213.53	-	-26,136,350.74	52,995,862.79
	-	-	-32,413,064.29	-32,413,064.29
-	79,132,213.53	-	6,276,713.55	85,408,927.08
1.	181,956,377.48	-	1,402,946.64	183,359,324.12
2.	-102,824,163.95	-	4,873,766.91	-97,950,397.04
-	-	-	-	-
	387,774,090.97	-	-26,136,350.74	361,637,740.23

2023 7 4 2023 12 31 2023 7 4

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(2)

(3)

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7.4.4.4

(1)

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) (2)

7.4.4.8

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7.4.4.9 /( )

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7.4.4.10

7.4.4.11

(1)

3

(2) A C

(3)

(4)

(5)

7.4.4.12

7.4.4.13

(1)

(2)

(3)

7.4.4.14

(1) (

) [2017]13

(AMAC)

(2)

[2017]6

< ( )>

( ) ( )

(3)

[2017]13

[2022]566 <

>

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2002]128

[2008]1 [2012]85

[2014]81

[2015]101

[2016]36

[2016]46

[2016]70

7.4.7

7.4.7.1

	2023 12 31
	45,931,259.49
	45,926,424.13
	4,835.36
	-
	-
	-
	-
	-
1	-
1-3	-
3	-
	-
	-
	-
	-
	45,931,259.49

7.4.7.2

		2023 12 31			
		313,278,651.65	-	310,921,767.80	-2,356,883.85
-		-	-	-	-
		5,360,496.58	3,138.63	5,131,538.63	-232,096.58
		-	-	-	-
		5,360,496.58	3,138.63	5,131,538.63	-232,096.58
		-	-	-	-
		-	-	-	-
		-	-	-	-
		318,639,148.23	3,138.63	316,053,306.43	-2,588,980.43

7.4.7.3 /

7.4.7.3.1 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

7.4.7.5.1

7.4.7.6

7.4.7.6.1

7.4.7.7

7.4.7.7.1

7.4.7.8

7.4.7.9

	2023 12 31
	-
	623.55
	-
	527,648.13
	527,648.13
	-
	-
	4,500.00
	50,000.00
	75,000.00
	657,771.68

7.4.7.10

A

	2023 7 4 2023 12 31

	3,055,136.91	79,384.55	3,134,521.46
	-	-	-
	-15,482,968.33	269,033.32	-15,213,935.01

C

	-	-	-
	-	-	-
	-11,867,366.08	-735,786.66	-12,603,152.74
	765,993.82	914,743.19	1,680,737.01
	-453,667.89	395,159.45	-58,508.44
	1,219,661.71	519,583.74	1,739,245.45
	-	-	-
	-11,101,372.26	178,956.53	-10,922,415.73

7.4.7.13

	2023 7 4 2023 12 31
	160,936.36
	-
	-
	23,770.97
	919.53
	185,626.86

7.4.7.14

7.4.7.14.1

	2023 7 4 2023 12 31
	721,961,955.61
	747,493,118.96
	2,202,190.77
	-27,733,354.12

7.4.7.15

7.4.7.15.1

	2023 7 4 2023 12 31

	2,298.29
	-214.14
	-
	-
	2,084.15

7.4.7.15.2

	2023 7 4 2023 12 31
	-
	-
	-
	214.14
	-214.14

7.4.7.15.3

7.4.7.15.4

7.4.7.16

7.4.7.16.1

7.4.7.17

7.4.7.17.1

7.4.7.18

7.4.7.18.1

7.4.7.98

	1,269,429.30
	-
	-
	1,269,429.30

7.4.7.20

	2023 7 4	2023 12 31
1.		-2,588,980.43
		-2,356,883.85
		-232,096.58
		-
		-
		-
		-
2.		-
		-
3.		-
		-
		-2,588,980.43

7.4.7.21

	2023 7 4	2023 12 31
		190,257.14
		740.92
		190,998.06

30

30 3 75% 3

6 50% 6

25%

7.4.7.22

7.4.7.23

	2023 7 4 2023 12 31
	50,000.00
	75,000.00
	-
	7,500.00
	1,869.92
	134,369.92

7.4.8

7.4.8.1

7.4.8.2

7.4.9

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( )	
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)	
)	
( )	
( )	

7.4.10

7.4.10.1

7.4.10.1.1

	2023 7 4 2023 12 31

		%
	1,732,974,920.48	97.21

2023 7 4

7.4.10.1.2

	2023 7 4	2023 12 31
		%
	5,361,268.09	100.00

2023 7 4

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

	2023 7 4		2023 12 31	
		%		%
	1,375,021.12	97.82	497,073.14	94.21

1 2023 7 4

2

7.4.10.2

7.4.10.2.1

	2023 7 4	2023 12 31
		2,565,008.70
		1,176,823.54
		1,388,185.16

1 2023 7 4

2

2023 8 28 1.50% 1.20%

3

/

7.4.10.2.2

	2023 7 4 2023 12 31
	427,501.46

1 2023 7 4

2

2023 8 28 0.25% 0.20%

3

/

7.4.10.2.3

	2023 7 4 2023 12 31		
	A	C	
	-	360,397.50	360,397.50
	-	30,785.00	30,785.00
	-	391,182.50	391,182.50

1 2023 7 4

2 A C

0.80% C 0.80%

= 0.80%

7.4.10.3 ( )

( )

7.4.12 2023 12 31

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

7.4.13.2

7.4.13.3.1

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2023 12 31	6	6 -1	1-5	5		
	45,931,259.49	-	-	-	-	45,931,259.49
	843,816.58	-	-	-	-	843,816.58
	194,370.91	-	-	-	-	194,370.91
	-	5,131,538.63	-	-	310,921,767.80	316,053,306.43
	-	-	-	-	364,960.61	364,960.61
	46,969,446.98	5,131,538.63	-	-	311,286,728.41	363,387,714.02
	-	-	-	-	560,160.58	560,160.58

	-	-	-	-	370,676.06	370,676.06
	-	-	-	-	61,779.32	61,779.32

7.4.13.4.2.2

		2023 12 31
	5%	-1,000,013.77
	5%	1,000,013.77

7.4.13.4.3

VaR(Value at Risk)

12 31

7.4.13.4.3.1

	2023 12 31	
		%
	310,921,767.80	85.98
	-	-
	5,131,538.63	1.42
	-	-
	-	-
	-	-
	316,053,306.43	87.40

7.4.13.4.3.2

	95%	
		2023 12 31
	VaR 3.32%	-12,000,464.99

VaR

95%

7.4.14

7.4.14.1

7.4.14.2

7.4.14.2.1

	2023 12 31
	316,053,306.43
	-
	-
	316,053,306.43

7.4.14.2.2

7.4.14.3

2023 12 31

7.4.14.4

7.4.15

8.1

			%
1		310,921,767.80	85.56
		310,921,767.80	85.56
2		-	-
3		5,131,538.63	1.41
		5,131,538.63	1.41
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		46,775,076.07	12.87
8		559,331.52	0.15
9		363,387,714.02	100.00
		20,000,275.40	5.53%

8.2

8.2.1

			%
A		-	-
B		4,984,000.00	1.38
C		252,940,952.40	69.94
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		23,064,600.00	6.38
J		8,476,740.00	2.34
K		-	-
L		-	-
M		1,455,200.00	0.40

N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		290,921,492.40	80.45

8.2.2

		%
	-	-
	-	-
	-	-
	-	-
	9,714,678.40	2.69
	3,633,942.20	1.00
	-	-
	-	-
	6,651,654.80	1.84
	-	-
	-	-
	20,000,275.40	5.53

8.3

					%
1	600519		7,000	12,082,000.00	3.34
2	00388		40,000	9,714,678.40	2.69
3	002648		600,000	8,850,000.00	2.45
4	000333		160,000	8,740,800.00	2.42
5	600183		400,000	7,324,000.00	2.03
6	688518		350,000	7,168,000.00	1.98
7	603225		500,000	7,100,000.00	1.96
8	000858		50,000	7,015,500.00	1.94
9	00700		25,000	6,651,654.80	1.84
10	002463		299,920	6,634,230.40	1.83
11	300115		500,000	6,625,000.00	1. 83
12	600030		300,000	6,111,000.00	1.69
13	601233		400,000	6,052,000.00	1.67
14	002475		171,200	5,897,840.00	1.63
15	000933		350,000	5,880,000.00	1.63
16	300652		200,000	5,530,000.00	1.53
17	600426		200,000	5,518,000.00	1.53
18	002138		200,000	5,402,000.00	1.49

19	000568		30,000	5,382,600.00	1.49
20	688279		40,000	5,044,800.00	1.39
21	601899		400,000	4,984,000.00	1.38
22	000630		1,500,000	4,920,000.00	1.36
23	300130		200,000	4,840,000.00	1.34
24	600276		106,000	4,794,380.00	1.33
25	600237		601,300	4,654,062.00	1.29
26	603986		50,000	4,619,500.00	1.28
27	688513		70,000	4,464,600.00	1.23
28	688665		60,000	4,425,600.00	1.22
29	601728		800,000	4,328,000.00	1.20
30	688249		250,000	4,312,500.00	1.19
31	603501		40,000	4,268,400.00	1.18
32	301291		150,000	4,254,000.00	1.18
33	688383		40,000	4,191,600.00	1.16
34	001283		80,000	4,152,000.00	1.15
35	300634		200,000	4,094,000.00	1.13
36	603538		200,000	3,824,000.00	1.06
37	300604		100,000	3,799,000.00	1.05
38	300037		80,000	3,784,000.00	1.05
39	300373		100,000	3,670,000.00	1.01
40	000807		300,000	3,666,000.00	1.01
41	300760		12,500	3,632,500.00	1.00
42	002756		69,300	3,618,153.00	1.00
43	002738		94,700	3,533,257.00	0.98
44	688233		100,000	3,529,000.00	0.98
45	600809		15,000	3,460,950.00	0.96
46	300308		30,000	3,387,300.00	0.94
47	002555		180,000	3,385,800.00	0.94
48	688668		60,000	3,319,200.00	0.92
49	300682		200,000	3,278,000.00	0.91
50	002106		300,000	3,192,000.00	0.88
51	600456		100,000	3,139,000.00	0.87
52	600750		150,000	3,132,000.00	0.87
53	601137		200,000	3,106,000.00	0.86
54	300627		100,000	3,102,000.00	0.86
55	002436		200,000	2,946,000.00	0.81
56	600150		100,000	2,944,000.00	0.81
57	688262		100,000	2,934,000.00	0.81
58	301261		56,000	2,890,720.00	0.80
59	601126		200,000	2,832,000.00	0.78
60	002389		150,000	2,790,000.00	0.77
61	000403		100,000	2,724,000.00	0.75

62	002273		200,000	2,708,000.00	0.75
63	600309		35,000	2,688,700.00	0.74
64	002271		133,800	2,568,960.00	0.71
65	300059		168,500	2,365,740.00	0.65
66	300529		100,000	2,223,000.00	0.61
67	01801		50,000	1,937,045.25	0.54
68	09995		50,000	1,696,896.95	0.47
69	300750		10,000	1,632,600.00	0.45
70	603259		20,000	1,455,200.00	0.40

8.4

8.4.1 2% 20

				(%)
1	00700		26,756,884.70	7.40
2	00388		25,489,015.85	7.05
3	000858		19,169,052.00	5.30
4	002271		16,952,488.00	4.69
5	600048		16,781,155.00	4.64
6	603986		15,937,441.00	4.41
7	600519		14,592,072.00	4.03
8	688012		14,532,340.67	4.02
9	600702		13,664,624.00	3.78
10	000568		13,323,391.00	3.68
11	601628		12,598,683.00	3.48
12	002555		12,586,572.00	3.48
13	601881		12,252,449.57	3.39
14	600030		11,949,154.00	3.30
15	688249		11,703,530.60	3.24
16	300059		10,741,235.00	2.97
17	603232		10,567,507.00	2.92
18	600837		9,567,861.00	2.65
19	000651		9,449,983.00	2.61
20	600009		9,433,621.00	2.61
21	03690	-W	9,142,826.69	2.53
22	01109		9,137,368.73	2.53
23	000333		9,117,428.00	2.52
24	002648		9,108,811.00	2.52
25	600115		8,565,984.00	2.37
26	00688		8,460,798.97	2.34
27	000630		7,970,596.00	2.20
28	000933		7,761,262.20	2.15
29	688518		7,615,323.00	2.11

30	000301		7,515,549.00	2.08
31	300308		7,328,127.00	2.03

8.4.2 2% 20

				(%)
1	00700		18,468,096.45	5.11
2	688012		16,179,513.89	4.47
3	600048		15,201,080.00	4.20
4	00388		13,590,858.64	3.76
5	600702		13,031,402.00	3.60
6	601628		12,366,861.00	3.42
7	601881		12,227,846.00	3.38
8	002271		12,109,139.00	3.35
9	603986		11,468,950.00	3.17
10	000858		11,423,662.00	3.16
11	01109		9,654,401.83	2.67
12	600837		9,474,624.00	2.62
13	603232		9,427,324.60	2.61
14	03690	-W	9,204,750.46	2.55
15	00688		8,931,963.28	2.47
16	600009		8,712,478.47	2.41
17	000651		8,453,550.00	2.34
18	002555		8,222,546.00	2. 27
19	300059		8,215,307.68	2.27
20	600115		8,088,488.00	2.24
21	601456		7,925,141.00	2.19

8.4.3

:

	1,060,771,770.61
	721,961,955.61

8.5

			%
1		-	-
2		-	-

3		-	-
		-	-
4		-	-
5		-	-
6		-	-
7		5,131,538.63	1.42
8		-	-
9		-	-
10		5,131,538.63	1.42

8.6

					%
1	111015		40,000	5,131,538.63	1.42

8.7

8.8

8.9

8.10

8.11

8.11.1

8.11.2

8.12

8.12.1

8.12.2

2023

194,370.91
-
-
-
364,960.61
-
-
-
559,331.52

%		%
10.06	207,603,096.16	89.94
18.92	127,264,765.33	81.08

9.2

			%
	A	0.00	0.00
	C	0.00	0.00
		0.00	0.00

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

	A	C
2023 7 4	187,605,817.30	121,036,060.14
	114,113,537.23	67,842,840.25
	70,905,678.51	31,918,485.44
	-	-
	230,813,676.02	156,960,414.95

2023 7 4 2023 7 4 2023 12 31

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

50,000.00

1

11.6

11.6.1

11.6.2

11.7

11.7.1

			(%)		(%)	
	2	1,732,974,920.48	97.21	1,375,021.12	97.82	-
	1	49,758,805.74	2.79	30,574.99	2.18	-
	1	-	-	-	-	-

1

1 2

1

2

1998 29

2007 48

1

1

2

3

4

2

11.7.2

		(%)		(%)		(%)
	5,361,268.09	100.00	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.8

1	2022		2023-1-20
2			2023-3-13
3	2022		2023-3-31

4			2023-4-20
5	2023		2023-4-21
6			2023-5-25
7			2023-5-29
8			2023-5-29
9			2023-5-29
10			2023-5-29
11			2023-5-29
12			2023-7-5
13			2023-7-6
14	2023		2023-7-21

15

17			2023-8-26
18			2023-8-28
19			2023-8-28
20			2023-8-28
21			2023-8-28
22			2023-8-29
23	2023		2023-8-31
24			2023-9-26
25	2023 3		2023-10-25
26	2023		2023-10-25
27	2023 1		2023-11-30

12.1 **20%**

20%

12.2

13.1

1

2

3

4

5 BT /F2 10.56 Tf 1 0 0 1 102.96131831 BT G31> BDC q 0.000008871 0 5992 r02.98 7A1D4re W*7B5