

2018 1

2018 3 31

2018 4 20

§3

3.1

| | 2018 1 1 | 2018 3 31 |
|----|----------|----------------|
| 1. | | 1,991,114.47 |
| 2. | | 3,587,823.43 |
| 3. | | 0.0065 |
| 4. | | 250,219,199.01 |
| 5. | | 0.9742 |

1

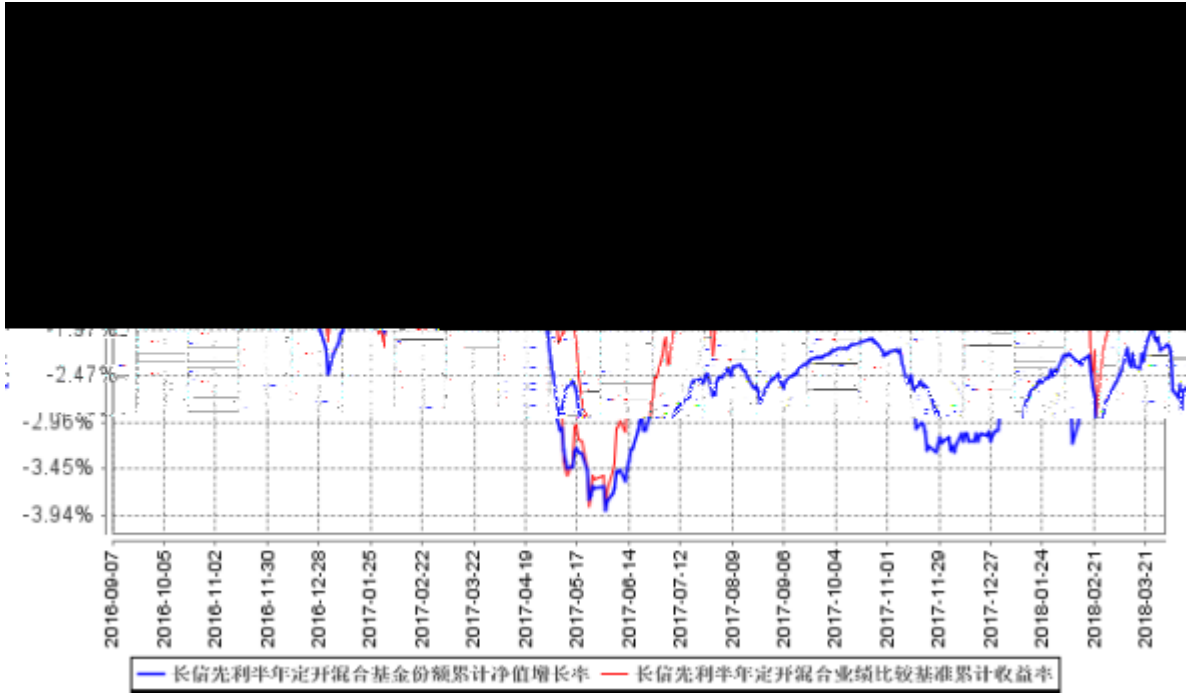
2

3.2

3.2.1

| | | | | | | |
|--|-------|-------|-------|-------|--------|--------|
| | | | | | | |
| | 0.48% | 0.14% | 1.28% | 0.30% | -0.80% | -0.16% |

3.2.2



1 2016 9 7 2018 3 31

2 6

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4.1

| | | | | | |
|--|-----|----------|---|---|--------|
| | | | | | |
| | LOF | 2016 9 7 | - | 8 | 2010 7 |

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|--|-----|--------------|---|---|-----|
| | LOF | | | | LOF |
| | | 2017 5 24 | - | 8 | |

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4.3.1

4.3.2

5%

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4.4.1

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3
3.28% 500 -2.18% -3.35% 8.43% -4.81% 300 -

2018

3

25BP

3%

2.8%

4.4.2 2018

2018

CPI

CPI PPI

2018

4.5

| | | |
|-----------|--------|--------|
| 2018 3 31 | 0.9742 | 0.9742 |
| 0.48% | 1.28% | |

4.6

§5

5.1

| | | | % |
|---|--|----------------|--------|
| 1 | | 34,091,136.65 | 13.58 |
| | | 34,091,136.65 | 13.58 |
| 2 | | - | - |
| 3 | | 78,012,970.00 | 31.07 |
| | | 78,012,970.00 | 31.07 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | 82,256,563.38 | 32.76 |
| | | - | - |
| 7 | | 48,183,701.12 | 19.19 |
| 8 | | 8,509,348.45 | 3.39 |
| 9 | | 251,053,719.60 | 100.00 |

5.2

5.2.1

| | | | (%) |
|---|--|---------------|------|
| A | | - | - |
| B | | 501,412.00 | 0.20 |
| C | | 16,857,890.70 | 6.74 |
| D | | 1,036,019.20 | 0.41 |
| E | | 1,093,176.00 | 0.44 |
| F | | 1,013,675.00 | 0.41 |
| G | | 486,864.00 | 0.19 |

| | | | |
|---|--|---------------|-------|
| H | | - | - |
| I | | 841,032.00 | 0.34 |
| J | | 9,864,262.00 | 3.94 |
| K | | 1,006,678.00 | 0.40 |
| L | | 982,772.75 | 0.39 |
| M | | - | - |
| N | | - | - |
| O | | - | - |
| P | | - | - |
| Q | | - | - |
| R | | 407,355.00 | 0.16 |
| S | | - | - |
| | | 34,091,136.65 | 13.62 |

5.2.2

5.3

| | | | | | |
|----|--------|--|---------|--------------|------|
| | | | | | |
| 1 | 601318 | | 40,300 | 2,631,993.00 | 1.05 |
| 2 | 601166 | | 80,200 | 1,338,538.00 | 0.53 |
| 3 | 601288 | | 296,400 | 1,158,924.00 | 0.46 |
| 4 | 600030 | | 49,600 | 921,568.00 | 0.37 |
| 5 | 000333 | | 15,900 | 867,027.00 | 0.35 |
| 6 | 600309 | | 23,100 | 811,272.00 | 0.32 |
| 7 | 000513 | | 10,800 | 784,080.00 | 0.31 |
| 8 | 600519 | | 1,100 | 751,982.00 | 0.30 |
| 9 | 002601 | | 39,900 | 734,958.00 | 0.29 |
| 10 | 000651 | | 14,700 | 689,430.00 | 0.28 |

5.4

| | | | |
|---|--|---------------|------|
| | | | |
| 1 | | 100,020.00 | 0.04 |
| 2 | | - | - |
| 3 | | 14,998,000.00 | 5.99 |
| | | 14,998,000.00 | 5.99 |
| 4 | | 14,043,950.00 | 5.61 |

| | | | |
|----|--|---------------|-------|
| 5 | | - | - |
| 6 | | - | - |
| 7 | | - | - |
| 8 | | 48,871,000.00 | 19.53 |
| 9 | | - | - |
| 10 | | 78,012,970.00 | 31.18 |

5.5

| 1 | 111786581 | 17 | CD206 | 300,000 | 29,325,000.00 | 11.72 |
|---|-----------|----|-------|---------|---------------|-------|
| 2 | 111721178 | 17 | CD178 | 200,000 | 19,546,000.00 | 7.81 |
| 3 | 170209 | 17 | 09 | 100,000 | 9,932,000.00 | 3.97 |
| 4 | 127282 | 15 | | 100,000 | 9,722,000.00 | 3.89 |
| 5 | 140209 | 14 | 09 | 50,000 | 5,066,000.00 | 2.02 |

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.10

5.10.1

| | | |
|---|--|--------------|
| 7 | | - |
| 8 | | - |
| 9 | | 8,509,348.45 |

5.11.4**5.11.5**

| | | | () | % | |
|---|--------|--|------------|------|--|
| 1 | 600309 | | 811,272.00 | 0.32 | |
| 2 | 002601 | | 734,958.00 | 0.29 | |

5.11.6**§6**

| | |
|------|----------------|
| | 584,635,515.63 |
| | 2,528.93 |
| : | 327,789,026.54 |
| "_ " | - |
| | 256,849,018.02 |

§7**7.1****7.2**

§8

8.1

20%

20%

8.2

§9

9.1

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9.2

9.3

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

2018 4 20