

(LOF)

2020 1

2020 3 31

2020 4 22

§1

2020 4 20

2020 1 1 2020 3 31

§2

	(LOF)	
	163005	
	2016 2 5	
	271,473,852.81	
	LOF A	LOF C
	-	
	163007	163005
	12,691,945.47	258,781,907.34

2013 2 4

3

2016 2 4

A

B

LOF

### §3

### 3.1

	2020 1 1	2020 3 31
	LOF A	LOF C
1	182,831.96	8,235,011.51
2	-473,605.79	1,174,872.43
3	-0.0740	0.0045
4	11,869,617.18	244,266,924.58
5	0.9352	0.9439

1

2

### 3.2

#### 3.2.1

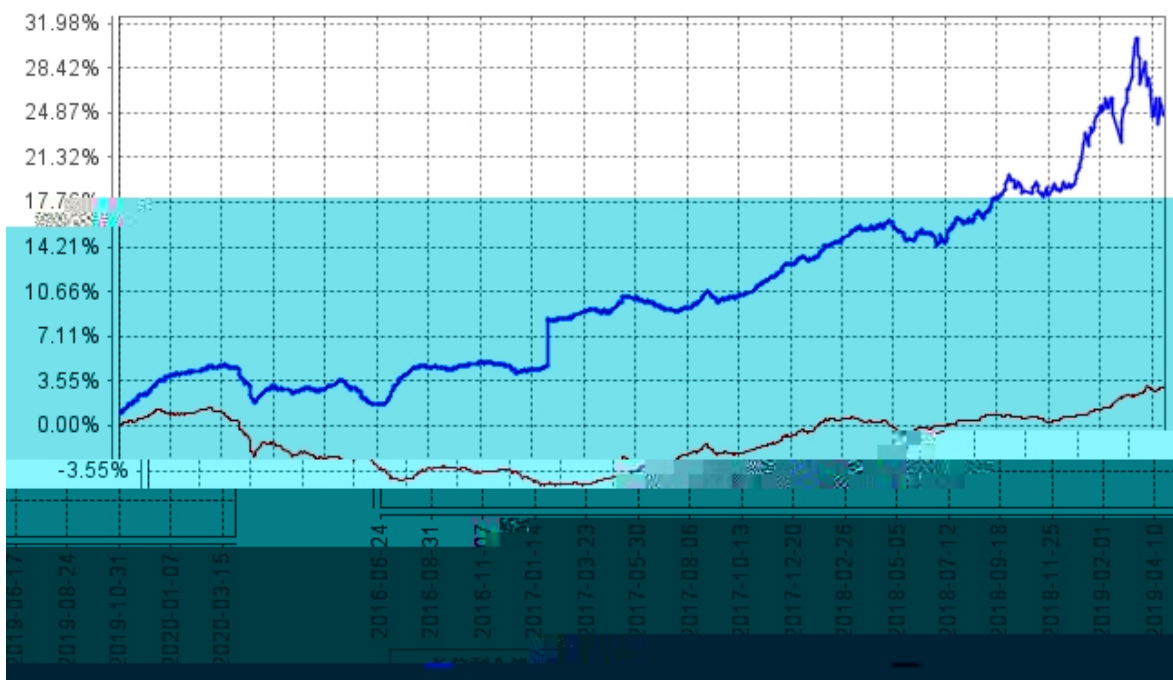
LOF A

	0.58%	0.64%	1.85%	0.10%	-1.27%	0.54%

LOF C

	0.50%	0.64%	1.85%	0.10%	-1.35%	0.54%

3.2.2



1 2016 6 24 LOF  
 C A  
 2 2016 2 5 LOF A 2016 6 24  
 2020 3 31 LOF C 2016 2 5 2020  
 3 31

3 6 2013  
2 4 2016 2 5

**§4**

**4.1**

	LOF	2018 4	6	-	8
					2013
					LOF

1

2

**4.2**

### 4.3

#### 4.3.1

#### 4.3.2

5%

### 4.4

#### 4.4.1

2020				GDP				
6.8%	3			1.1%	1-2	12.4%	3	
				1-3				
10			53BP	2.6%				
			5	5	AAA	AA+	AA	AA-
11BP	2BP	-2BP	8BP	AA-				1/4

4.4.2 2020

AAA

4.5

LOF A 0.9352 1.1952  
0.58% LOF C  
0.9439 1.1539 0.50%  
1.85%

4.6

§5

5.1

			%
1		11,031,513.14	4.03
		11,031,513.14	4.03
2		-	-
3		241,927,582.96	88.31
		241,927,582.96	88.31
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		7,127,579.84	2.60
8		13,866,698.20	5.06
9		273,953,374.14	100.00

**5.2****5.2.1**

			(%)
A		-	-
B		-	-
C		5,080,655.14	1.98
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		5,950,858.00	2.32
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		11,031,513.14	4.31

**5.2.2****5.3**

1	002439		160,834	5,950,858.00	2.32
2	603019		116,342	5,080,655.14	1.98

**5.4**

1		-	-

2		-	-
3		12,628,455.00	4.93
		12,628,455.00	4.93
4		65,116,297.20	25.42
5		-	-
6		40,103,000.00	15.66
7		124,079,830.76	48.44
8		-	-
9		-	-
10		241,927,582.96	94.45

## 5.5

1	1680350	16	200,000	15,608,000.00	6.09
2	1680290	16	200,000	15,272,000.00	5.96
3	1680022	16	200,000	11,704,000.00	4.57
4	101801450	18 MTN001	100,000	10,326,000.00	4.03
5	190304	19 04	100,000	10,015,000.00	3.91

## 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		22,457.27
2		11,292,915.54
3		-
4		2,547,613.36
5		3,712.03
6		-
7		-
8		-
9		13,866,698.20

**5.11.4**

			( )	
1	113537		7,260,936.00	2.83
2	110051		5,900,518.10	2.30
3	127013		4,423,812.96	1.73
4	113025		4,062,960.00	1.59
5	110042		3,959,922.60	1.55
6	113534		3,709,114.60	1.45
7	128075		2,877,693.30	1.12
8	128057		2,820,272.00	1.10

9	128017		2,633,876.00	1.03
10	113021		1,302,000.00	0.51
11	127012		1,298,160.00	0.51
12	128065		1,262,797.02	0.49
13	123017		218,394.60	0.09
14	113019		93,922.50	0.04

**5.11.5****5.11.6****§6**

	LOF A	LOF C
	196,834.85	258,004,281.58
	14,173,790.87	2,442,978.35
:	1,678,680.25	1,665,352.59
"_"	-	-
	12,691,945.47	258,781,907.34

**§7****7.1****7.2**

**§8**

**8.1**

**20%**

		20%					
	1	2020 1 1 2020 3 31	249,321,175.12	0.00	0.00	249,321,175.12	91.84%
	-	-	-	-	-	-	-
1							
2							
3							

**8.2**

**§9**

**9.1**

- 1
- 2 LOF
- 3 LOF
- 4 LOF

5

6

## 9.2

## 9.3

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

2020 4 22