

2020 1

2020 3 31

2020 4 22

**§1**

2020 4 20

2020 1 1 2020 3 31

**§2**

**2.1**

	QDI I
	004998
	004998
	2017 12 11
	777,012,753.32
	(Barclay Global Aggregate Index)*70%+ *30%

	-
	-
	Brown Brothers Harriman & Co.

1	004999		
2		1.1414	763,525,341.79
	0.1611	13,487,411.53	

### §3

#### 3.1

	2020	1	1	2020	3	31
1.						-1,784,895.78
2.						-1,640,103.62
3.						-0.0204
4.						886,888,448.94
5.						1.1414

1

2

#### 3.2

##### 3.2.1

	-1.40%	0.30%	1.43%	0.44%	-2.83%	-0.14%

### 3.2.2



1 2017 12 11 2020 3 31

2 6

## §4

### 4.1

	100	2017 12 11	-	14	2017 3

					100
	100	2020 1 2	-	5	2016 4  100

1

2

**4.2**

**4.3**

**4.4**

**4.4.1**

**4.4.2**

5%

**4.5**

**4.5.1**

1	16	260	1
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3

2.58%

5.6%

10

1.92%

0.67%

**4.5.2**

2020	3	31
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1.1414

1.1414

6

12



## 5.2

## 5.3

## 5.4

## 5.5

AAA+ AAA-	4,961,766.00	0.56
AA+ AA-	-	-
A+ A-	-	-
BBB+ BBB-	-	-
BB+ BB-	94,812,640.75	10.69
B+ B-	66,899,441.35	7.54
CCC+ CCC	-	-
	69,267,118.64	7.81

## 5.6

				( )	
1	XS1934311355	ROADKG 7 3/4 04/18/21	50,000	34,932,377.04	3.94
2	XS2107618881	RI SSUN 8 3/4 01/28/21	42,500	27,057,146.69	3.05
3	XS2010988074	JINKE 8 3/8 06/20/21	30,000	20,168,303.96	2.27
4	XS2115155033	CENCHI 6 7/8 02/10/21	29,000	19,494,383.42	2.20
5	XS1882430298	ZHPRHK 12 1/2 01/02/21	22,000	15,274,852.11	1.72

ISIN

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**5.7**

**5.8**

**5.9**

**5.10**

**5.10.1**

**5.10.2**

**5.10.3**

1		159.72
2		-
3		-
4		5,846,793.17
5		1,184,239.37
6		-
7		-
8		-
9		7,031,192.26

**5.10.4**

**5.10.5**

**5.10.6**

**§6**

		27,703,378.51
		762,592,705.02
:		13,283,330.21
	"_"	-
		777,012,753.32

**§7**

**7.1**

**7.2**

**§8**

**8.1**

**20%**

		20%						
	1	2020 2 25	0.00	61,322,647.24	0.00	61,322,647.24	7.89%	



### 9.3

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

2020 4 22