

**2018 3**

**2018 9 30**

§1

2018 10 24

2018 7 1 9 30

§2

2.1

	ETF	
	005803	
	2018 4 19	
	22,499,450.94	
	ETF	
	ETF	ETF
	0.35%	4%
		×95%+
	×5%	

	ETF	
	ETF A	ETF C
	005803	005804
	17,003,195.10	5,496,255.84

2.1.1

	512780
	2018 4 19
	2018 5 24

2.1.2

	80% 90%


§

3.1

	(2018 7 1 -2018 9 30 )	
	ETF A	ETF C
1.	-493,576.45	-161,859.71
2.	-936,124.87	-313,538.54
3.	-0.0551	-0.0568
4.	13,521,363.24	4,366,124.72
5.	0.7952	0.7944

1

2

3.2

3.2.1

1 ETF A

	-6.46%	1.17%	-7.07%	1.21%	0.61%	-0.04%

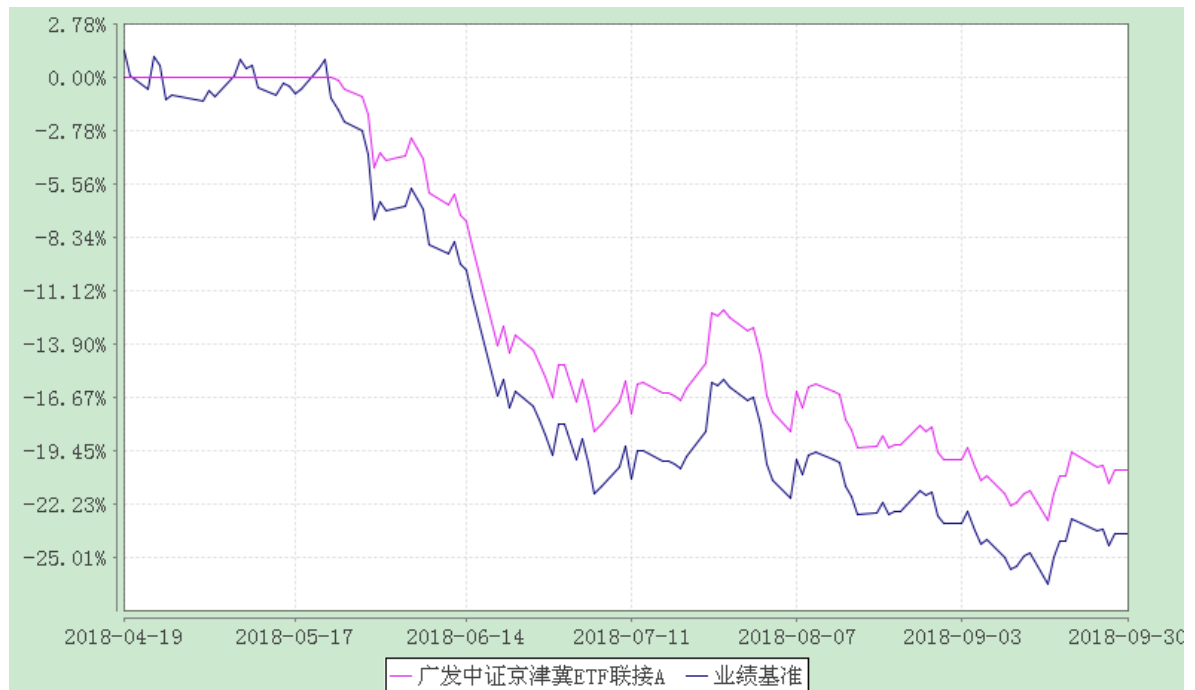
2 ETF C

	-6.50%	1.17%	-7.07%	1.21%	0.57%	-0.04%

3.2.2

(2018 4 19 2018 9 30 )

1 ETF A



2 ETF C



1    2018 4 19

2

3

§4

4.1

		2018-04-19	-	10	ETF
ETF					2017 4 20
					2017 4 20

	ETF					2017 4
	ETF				20	
	ETF				2017 4 20	
						2018 2
					1	
						2018
					4 19	
						2018 4 19

2.

**4.2**

**4.3**

4.3.1

4.3.2

5%

1

ETF

ETF

2

2018

GDP 6.5%

CPI 2% PPI 4%

A

A

A

-6.46% C

-6.50%



-7.07%

§

## 5.1

		( )	(%)
1		362,901.00	2.02
		362,901.00	2.02
2		16,503,342.96	91.95
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,000,668.93	5.58
8		82,010.27	0.46
9		17,948,923.16	100.00

## 5.2

							%
1						16,503,342.96	92.26

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5.3

5.3.1

A		-	-
B		-	-
C		75,295.00	0.42
D		35,876.00	0.20
E		-	-
F		19,836.00	0.11
G		83,382.00	0.47
H		-	-
I		-	-
J		9,772.00	0.05
K		109,616.00	0.61
L		5,716.00	0.03
M		-	-
N		23,408.00	0.13
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		362,901.00	2.03

5.4

			( )	( )	( )
1	601992		7,200	26,712.00	0.15

2	600340		1,000	25,330.00	0.14
3	600246		6,400	24,896.00	0.14
4	600376		3,400	24,446.00	0.14
5	600008		6,400	24,256.00	0.14
6	603603		1,600	23,408.00	0.13
7	600266		2,800	23,128.00	0.13
8	601000		9,200	23,092.00	0.13
9	600787		3,000	20,790.00	0.12
10	601633		2,600	20,462.00	0.11

**5.5**

**5.6**

**5.7**

**5.8**

**5.9**

**5.10**

1

2

**5.11**

1

2

**5.12**

5.12.1

5.12.2

5.12.3

		( )
1		6,054.22
2		67,780.26
3		-
4		192.43
5		7,983.36
6		-
7		-
8		-
9		82,010.27

5.12.4

5.12.5

§6

	ETF A	ETF C
	16,995,659.30	5,607,964.87
	503,376.69	1,227,256.75
	495,840.89	1,338,965.78

	-	-
	17,003,195.10	5,496,255.84

§7

7.1

	10,000,200.02
/	-
/	-
	10,000,200.02
%	44.45

7.2

§8

	10,000,20 0.02	44.45%	10,000,20 0.02	44.45%	
	-	-	-	-	-
	10.00	0.00%	-	-	-
	-	-	-	-	-
	-	-	-	-	-
	10,000,21 0.02	44.45%	10,000,20 0.02	44.45%	

§9

9.1

20%

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	1	20180701-201809 30	10,000, 200.02	-	-	10,000,200.0 2	44.45%
20%							
5000							

**§10**

**10.1**

**10.2**

1

31-33

**10.3**

1.

8:30-11:30 13:30-17:00

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2.

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