

Table with 3 columns: Item, Amount, Unit. Financial summary table for the first period.

Table with 3 columns: Item, Amount, Unit. Financial summary table for the second period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the first period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the second period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the third period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the fourth period.

投资策略
根据资产配置保险原则,本基金根据市场组合、组合安全、即基金净资产超越基准价值曲线的数值的正负大小动态调整资产与收益资产的比例,通过对保本资产的投资实现保本预期保本策略,通过收益资产的投资寻求超额增值收益。
本基金保本资产和收益资产的资产配置可分为以下四步:

曲线及其预期变化。市场收益率曲线与均衡收益率曲线的差异是估算各期限利率的个券及组合预期回报的基础。基于均衡收益率曲线,计算不同资产类型、不同期限债券品种的预期回报,并对预期回报进行排序,得到投资组合评级。在此基础上,卖出市场收益率低于均衡收益率的债券,买入市场收益率高于均衡收益率的债券。

风险控制
本基金在追求超额收益的同时,始终将风险控制放在首位。本基金的风险控制主要体现在以下几个方面:
1. 资产配置风险控制: 本基金通过资产配置,分散投资风险,降低组合波动率。
2. 行业配置风险控制: 本基金通过行业配置,分散投资风险,降低组合波动率。

本基金的投资组合中,债券资产占比较高,因此债券资产的风险控制尤为重要。本基金通过以下措施控制债券资产的风险:
1. 信用评级风险控制: 本基金投资于信用评级较高的债券,降低信用风险。
2. 流动性风险控制: 本基金投资于流动性较好的债券,降低流动性风险。

Table with 3 columns: Code, Name, Value. Portfolio composition table for the first period.

Table with 3 columns: Code, Name, Value. Portfolio composition table for the second period.

基金管理人
基金管理人: 基金管理公司
基金托管人: 托管银行
基金销售机构: 销售网点
基金注册登记机构: 登记机构

Table with 3 columns: Code, Name, Value. Portfolio composition table for the third period.

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Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the fourth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the fifth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the sixth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the seventh period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the eighth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the ninth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the tenth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the eleventh period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the twelfth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the thirteenth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the fourteenth period.

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Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the thirteenth period.

Table with 3 columns: Item, Amount, Unit. Detailed financial statement for the fourteenth period.