

LOF
2017

2017 12 31

2018 3 31

§ 1

1.1

2018 3 29

2017 1 1 2017 12 31

1.2

§1	2
1.1	2
1.2	3
§2	5
2.1	5
2.2	5
2.3	5
2.4	6
2.5	6
§3	7
3.1	7
3.2	7
3.3	9
§4	10
4.1	10
4.2	12
4.3	12
4.4	13
4.5	14
4.6	14
4.7	15
4.8	15
4.9	16
§5	17
5.1	17
5.2	17
5.3	17
§6	18
6.1	18
6.2	18
§7	20
7.1	20
7.2	21
7.3	22
7.4	23
§8	46
8.1	46
8.2	46
8.3	47
8.4	48
8.5	50
8.6	50
8.7	50
8.8	50

8.9	50
8.10	50
8.11	50
8.12	51
§9	52
9.1	52
9.2	52
9.3	52
9.4	52
§10	53
§11	54
11.1	54
11.2	54
11.3	54
11.4	54
11.5	54
11.6	54
11.7	54
11.8	54
11.9	55
§12	59
12.1	59
12.2	59
§13	60
13.1	60
13.2	60
13.3	60

§2

2.1

	LOF
	LOF
	501002
	501002
	2016 1 21
	3,290,884.47
	2016 2 1

2.2

	4%	0.35%
	95%×	5%×

2.3

	021-61009999	021-38676252
	zhouyg@cxfund.com.cn	wangj222@gtjas.com
	4007005566	95521
	021-61009800	021-38677819
	68 9	618
	9	32

	200120	200120

2.4

	www.cxfund.com.cn	
	68	68 9 32

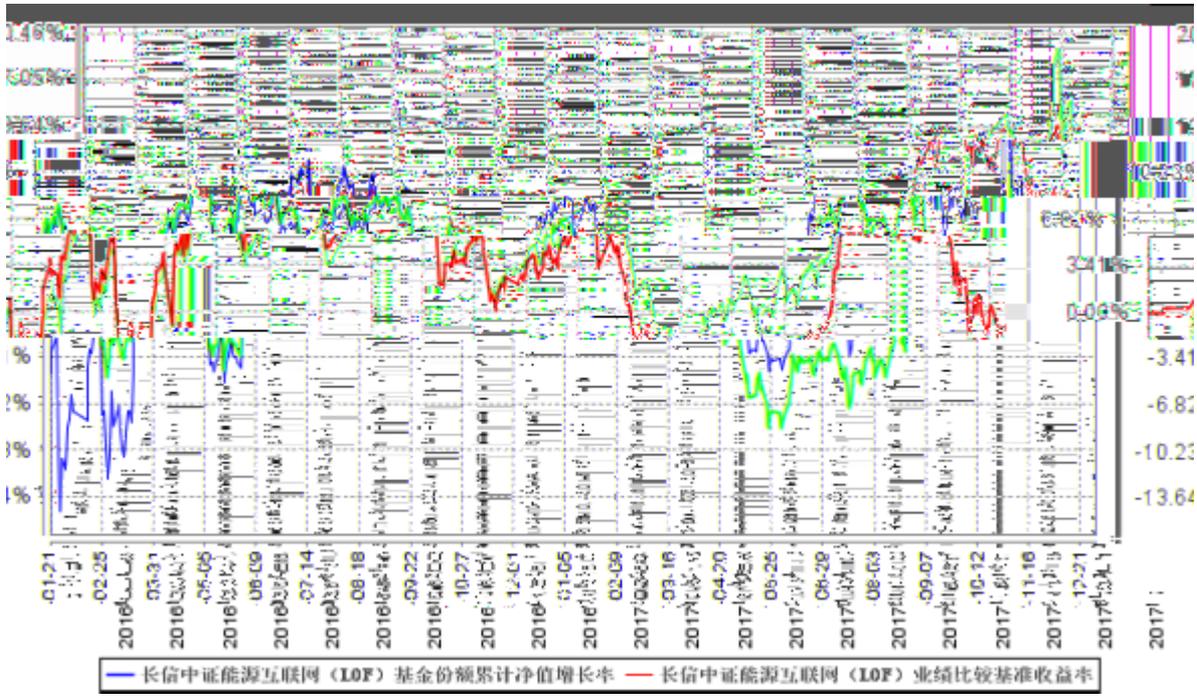
2.5

		222 30
		17

§3

3.1

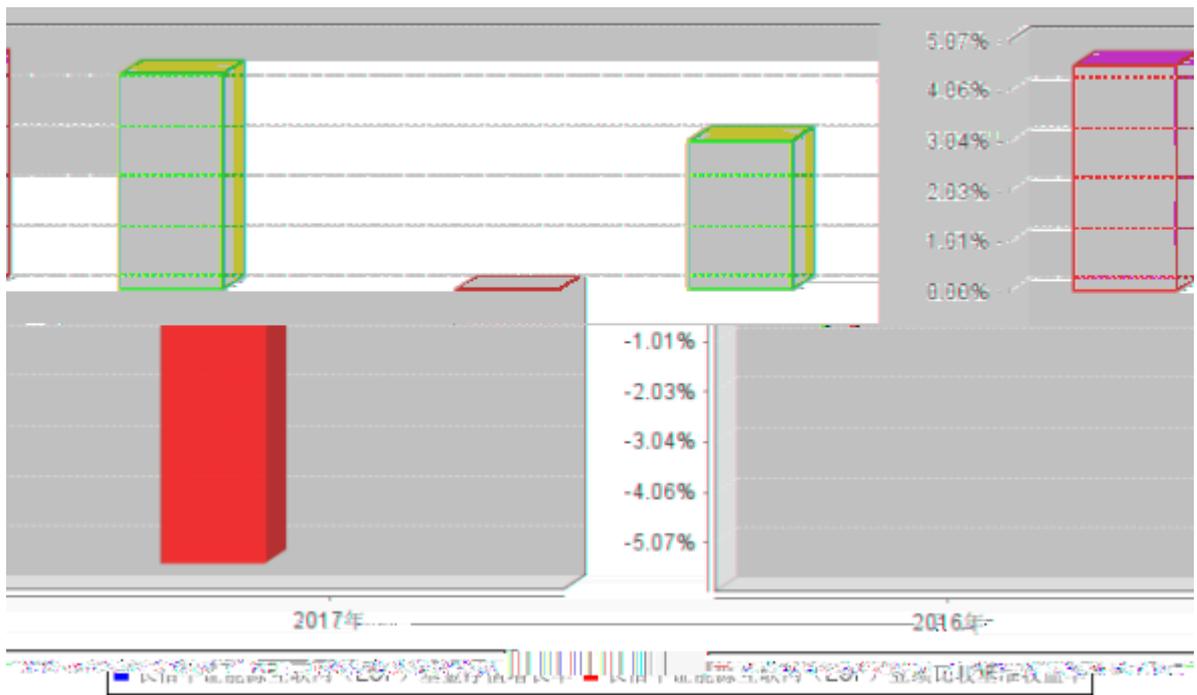
3.1.1 g	2017	2016 1 21 ()-2016 12 31
	82,322.66	1,024,389.03
	-335,761.28	1,596,586.37
	-0.0729	0.0547
	-7.23%	5.34%
	-5.54%	4.60%
3.1.2		



1 2016 1 21 2017 12 31

2 6

3.2.3



2016 1 21 2016

3.3

2016 1 21

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2017 12 31

58

100

(LOF)

(LOF)

LOF

LOF

500

LOF

4.1.2

	LOF	2016 1 21	-	7	6 2015 FOF LOF LOF LOF

1

/

2

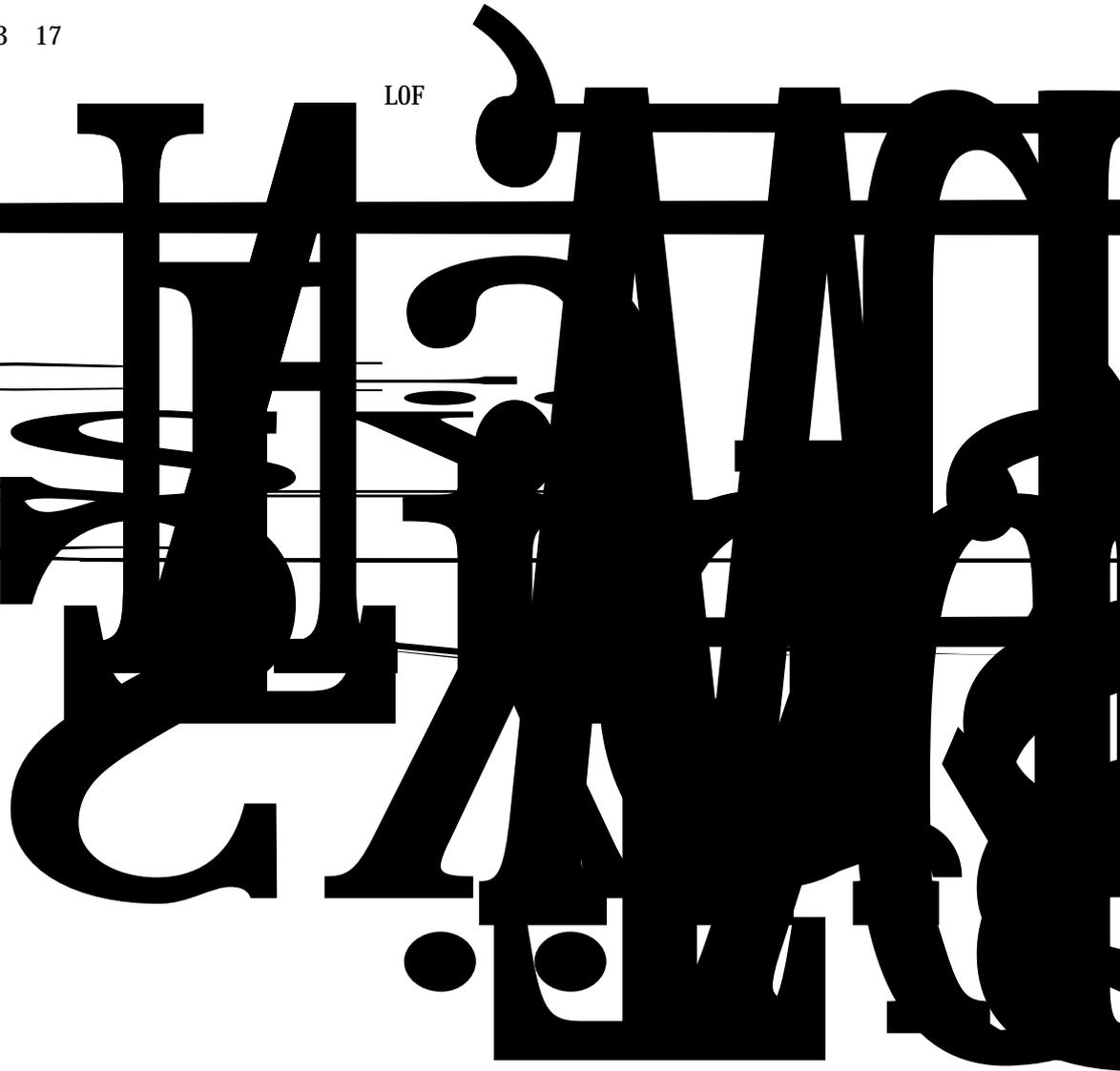
3 2018 2 6

4 2018 3 17

LOF

4.2

4.3



4.3.2

4.3.3

5%

4.4

4.4.1

2017	A		50	300
		25.1%	21.8%	
		500	1000	
		-0.20%	-17.4%	2017

-5.54%

4.4.2

2017 12 31

0.988

0.988

-5.54%

3.04%

4.5

2018

2018

CPI

2018 CPI

PPI

CPI

2018

GDP

GDP

4.6

2017

4.7

“ ”

1/2

4.8

1

6

3

2

3

4

5

4.9

2016 2 4 2016 5 6

\$5

5.1

“ ”

LOF “ ”

5.2

5.3

“

”

(LOF)	
(1)	
(2)	
(3)	
(4)	(LOF)
(5)	(LOF) ()

§7

7.1

LOF

2017 12 31

		2017 12 31	2016 12 31
	7.4.7.1	504,389.72	340,820.29
		-	4,658.64
		2,715.04	16,634.48
	7.4.7.2	2,938,831.82	6,671,624.01
		2,938,831.82	6,671,624.01
		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	-
	7.4.7.5	246.37	310.48
		-	-
		2,278.99	99.88

		198,126.75	594,714.82
	7.4.7.9	3,290,884.47	6,204,855.38
	7.4.7.10	-40,549.28	284,184.42
		3,250,335.19	6,489,039.80
		3,448,461.94	7,083,754.62
1	2017 12 31	0.988	3,290,884.47
2	2017 1 1	2017 12 31	2016 1 21

7.2

LOF

2017 1 1 2017 12 31

		2017 1 1 12 31	2017 12 31	2016 1 21 () 2016 12 31
			104,402.38	2,288,265.40
1.			7,481.95	267,239.14
	7.4.7.11		7,262.51	217,723.53
			-	-
			-	-
			219.44	49,515.61
			-	-
2.	“ ”		508,246.55	1,145,111.82
	7.4.7.12		467,749.86	966,000.48

	2017 1 1 2017 12 31		
	6,204,855.38	284,184.42	6,489,039.80
	-	-335,761.28	-335,761.28
“_”	-2,913,970.91	11,027.58	-2,902,943.33
1.	2,639,370.91	143,817.49	2,783,188.40
2.	-5,553,341.82	-132,789.91	-5,686,131.73
“_”	-	-	-
	3,290,884.47	-40,549.28	3,250,335.19

7.4.4

7.4.4.1

1 1 12 31 2016 1
21 () 2016 12 31

7.4.4.2

7.4.4.3

1)

2)

7.4.4.4

7.4.4.7

7.4.4.8

()

()

7.4.4.9 / ()

-

-

()

-

7.4.4.10



()> ([2017]6)

2 ()
) ()
[2017]13) (AMAC) ()
[2013]13)

7.4.5

7.4.5.1

7.4.5.2

([2017]13)
() ([2017]6) 2017 12
20
2017 12 20 0.25%

7.4.5.3

7.4.6

[2004]78
[2005]103 [2008]1
2008 9 18
[2012]85
[2014]48
[2015]101
[2016]36
[2016]140

[2017]56

[2017]90

- 1) ()
2018 1 1
3%
- 2)
- 3)
- 1) 1 1 (1)
50% 1
20%
- 4) 20%
- 5) A 0.10% ()

7.4.7

7.4.7.1

	2017 12 31	2016 12 31
	504,389.72	340,820.29
	-	-
1-3	-	-
	-	-
	504,389.72	340,820.29

7.4.7.2

	2017 12 31		
	2,784,718.42	2,938,831.82	154,113.40

7.4.7.6

	2017 12 31	2016 12 31
	-	-
	-	49,606.84
	-	49,606.84

7.4.7.7

	2017 12 31	2016 12 31
	1,118.21	1,971.52
	-	-
	1,118.21	1,971.52

7.4.7.8

	2017 12 31	2016 12 31
	-	-
	-	819.49
-	50,000.00	50,000.00
	20,000.00	20,000.00
-	50,000.00	100,000.00
-	25,000.00	100,000.00
-	50,000.00	100,000.00
	195,000.00	370,819.49

7.4.7.9

	2017 1 1	2017 12 31
		6,204,855.38
	2,639,370.91	2,639,370.91
("-")	-5,553,341.82	-5,553,341.82
- /	-	-
/	-	-
	-	-
("-")	-	-
	3,290,884.47	

7.4.7.10

	633,344.30	-349,159.88	284,184.42
	82,322.66	-418,083.94	-335,761.28
	-215,344.43	226,372.01	11,027.58
	371,872.99	-228,055.50	143,817.49
	-587,217.42	454,427.51	-132,789.91
	-	-	-
	500,322.53	-540,871.81	-40,549.28

7.4.7.11

	2017 1 1 31	2017 12 31	2016 1 21 2016 12 31 ()
		7,142.02	213,102.81
		-	-
		-	-
		26.55	4,318.27
		93.94	302.45
		7,262.51	217,723.53
	93.84		0.10

7.4.7.12

7.4.7.12.1

—

	2017 1 1 31	2017 12 31	2016 1 21) 2016 12 31 ()
		5,302,904.33	21,900,358.13
		4,835,154.47	20,934,357.65
		467,749.86	966,000.48

7.4.7.13

7.4.7.13.1

—

7.4.7.13.4

—

7.4.7.13.5

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1

—

7.4.7.15.2

□ □

7.4.7.16

	2017 1 1	2017 12 31	2016 1 21 () 2016 12 31
		40,496.69	179,111.34
		-	-
		40,496.69	179,111.34

7.4.7.17

	2017 1 1	2017 12 31	2016 1 21 () 2016 12 31
1.		-418,083.94	572,197.34
—		-418,083.94	572,197.34
—		-	-
—		-	-
—		-	-
—		-	-
2.		-	-
—			

7.4.7.18

	2017 1 1	2017 12 31	2016 1 21 () 2016 12 31
		6,757.82	303,717.10
		6,757.82	303,717.10

25%

7.4.7.19

	2017 1 1	2017 12 31	2016 1 21 () 2016 12 31
		11,530.49	66,921.41
		-	-
		11,530.49	66,921.41

7.4.7.20

	2017 1 1	2017 12 31	2016 1 21 () 2016 12 31
		20,000.00	20,000.00
		125,000.00	300,000.00
-		198,844.45	97,789.71
-		50,762.39	5,508.46
		-	400.00
		394,606.84	423,698.17

1

2

0.02%

= × 0.02%÷

5

7.4.8

7.4.8.1

7.4.8.2

2016 12 21 2017 6 30
 ([2016]140)
 ([2017]56) 2018 1 1
 3%

7.4.9

“ ”	
() (“ ”)	
() (“ ”)	

()

()

2017 2 8

7.4.10

7.4.10.1

7.4.10.1.1

	2017 1 1 2017 12 31		2016 1 21 () 2016 12 31	
		6,823,350.55	100.00%	48,934,142.45

7.4.10.1.2

7.4.10.1.3

	2017 1 1 2017 12 31		2016 1 21 () 2016 12 31	
	400,000.00	100.00%	528,200,000.00	100.00%

7.4.10.1.4

7.4.10.1.5

	2017 1 1 2017 12 31			
	5,626.62	100.00%	1,118.21	100.00%
	2016 1 21 () 2016 12 31			
	40,678.63	100.00%	1,971.52	100.00%

7.4.10.2

7.4.10.2.1

	2017 1 1 2017 12 31		2016 1 21 () 2016 12 31	
		27,966.88		165,254.30
		1,804.90		3,171.81

H E × 0.6% ÷

H

E

7.4.10.2.2

	2017 1 1 2017 12 31	2016 1 21 () 2016 12 31
	6,059.45	35,805.15

0.13%

H E × 0.13% ÷

H

E

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

	2017 1 1 2017 12 31	2016 1 21 () 2016 12 31
1 21 2016	-	9,999,450.00
	-	-
/	-	-
	-	-
/	-	9,999,450.00
	-	-
	-	-

7.4.10.4.2

7.4.10.5

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2017 12 31

7.4.12.1 /

/

7.4.12.2

600525		2017 12 25		15.79	2018 10	1	17.30	10,140	127,524.69	160,110.60	-

7.4.12.3

7.4.12.3.1

7.4.12.3.2

7.4.13

7.4.13.1

“

”

7.4.13.2

10%

10%

7.4.13.2.1

7.4.13.2.2

7.4.13.3

7.4.13.3.1

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2017 12 31	6	6 -1	1-5	5		
	504,389.72	-	-	-	-	504,389.72
	2,715.04	-	-	-	-	2,715.04
	-	-	-	-		

VaR(Value at Risk)

2017 12 31

7.4.13.4.1.1

	2017 12 31		2016 12 31	
		%		%
-	2,938,831.82	90.42	6,671,624.01	102.81
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	-	-	-	-
	2,938,831.82	90.42	6,671,624.01	102.81

7.4.13.4.1.2

95%			
		2017 12	2016 12
		31	31
VaR 3.14%	2016 12		
31 VaR 3.61%)		-102,089.62	-234,254.34

VaR

95%

2016

7.4.14

7.4.14.1

(1)

(a)

(b)

(i)

	2017 12 31		
2,778,721.22		160,110.60	(2016 12 31
6,131,231.68		540,392.33)

(ii)

()

(iii)

(2)

§8

8.1

			%
1		2,938,831.82	85.22
		2,938,831.82	85.22
2			
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		504,389.72	14.63
8		5,240.40	0.15
9		3,448,461.94	100.00

8.2

8.2.1

A		-	-
B		-	-
C		2,676,126.04	82.33
D		74,488.98	2.29
E		-	-
F		-	-
G		-	-
H		-	-
I		188,216.80	5.79
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-

26	300198		4,340	28,947.80	0.89
27	600590		2,675	28,622.50	0.88
28	002322		1,447	27,174.66	0.84
29	600405		3,953	25,773.56	0.79
30	002364		2,249	23,974.34	0.74
31	600517		3,500	22,645.00	0.70
32	002516		4,179	21,814.38	0.67
33	002169		3,586	18,826.50	0.58
34	300427		1,200	17,532.00	0.54
35	002339		1,897	17,167.85	0.53
36	600310		2,700	13,959.00	0.43
37	300332		1,731	11,389.98	0.35
38	002684		397	6,923.68	0.21

8.3.2

8.4

8.4.1

2% 20

1	002074		162,439.83	2.50
2	300014		135,429.00	2.09
3	600522		134,306.00	2.07
4	600089		128,601.39	1.98
5	601012		122,684.00	1.89
6	002594		107,729.00	1.66
7	600703		82,592.00	1.27
8	002202		75,218.00	1.16
9	300477		72,609.00	1.12
10	600517		66,499.00	1.02
11	300427		59,087.00	0.91
12	300274		53,080.00	0.82
13	600406		48,403.00	0.75
14	600525		41,762.00	0.64

15	000400		38,429.00	0.59
16	002665		30,370.00	0.47
17	300207		15,833.00	0.24
18	600995		15,236.00	0.23
19	300068		14,096.00	0.22
20	600405		14,038.00	0.22

“ ”

8.4.2**2% 20**

1	600525		601,190.00	9.26
2	600406		314,936.00	4.85
3	601012		312,659.00	4.82
4	600703		306,950.00	4.73
5	600522		274,880.00	4.24
6	600089		269,220.00	4.15
7	002202		257,151.00	3.96
8	002594		218,861.78	3.37
9	002665		199,632.00	3.08
10	603100		130,896.00	2.02
11	600995		130,351.00	2.01
12	300001		119,345.40	1.84
13	000400		112,753.00	1.74
14	600312		110,904.00	1.71
15	300376		109,173.88	1.68
16	300207		108,908.00	1.68
17	002063		98,028.01	1.51
18	000682		93,033.54	1.43
19	300274		91,755.00	1.41
20	002028		82,520.00	1.27

“ ”

	1, 520, 446. 22
	5, 302, 904. 33

“ ” “ ”

8.5

8.6

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

8.12.2

8.12.3

1		2,715.04
2		-
3		-
4		246.37
5		2,278.99
6		-
7		-
8		-
9		5,240.40

8.12.4

8.12.5

8.12.5.1

1	600525		160,110.60	%	4.93

8.12.5.2

8.12.6

§9

9.1

()					
497	6,621.50	200.00	0.01%	3,290,684.47	99.99%

9.2

1		200,000.00	9.03%
2		195,817.00	8.85%
3		122,538.00	5.54%
4		91,319.00	4.12%
5		90,200.00	4.07%
6		86,961.00	3.93%
7		63,700.00	2.88%
8		63,400.00	2.86%
9		60,500.00	2.73%
10		59,400.00	2.68%

9.3

	109.09	0.00%

9.4

	0
	0

§10

2016年1月21日	242,530,801.91
	6,204,855.38
	2,639,370.91
:	5,553,341.82
"_"	-
	3,290,884.47

§11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

11.6

2

1

11.7

11.8

11.8.1

	2	6,823,350.55	100.00%	5,626.62	100.00%	-
	1	-	-	-	-	-

11.8.2

	-	-	400,000.00	100.00%	-	-
	-	-	-	-	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.9

1			2017 1 12
2			2017 1 13
3			2017 1 14
4			2017 1 17
5			2017 1 17

6	LOF 2016 4		2017 1 21
7			2017 2 8
8			2017 2 23
9	LOF 1 2017		2017 3 6
10			2017 3 10
11			2017 3 22
12			2017 3 22
13	LOF 2016		2017 3 27
14			2017 3 30
15			2017 4 1
16	LOF 2017 1		2017 4 22
17			2017 4 22
18	()		2017 5 4
19			2017 5 12
20			2017 5 24
21			2017 5 26
22			2017 6 30
23			2017 7 1
24			2017 7 5
25			2017 7 8

26	LOF 2017 2		2017 7 19
27			2017 7 28
28			2017 8 14
29			2017 8 15
30			2017 8 18
31	LOF 2017		2017 8 24
32	LOF 2017 2		2017 9 2
33			2017 9 5
34			2017 9 8
35			2017 10 13
36	LOF 2017 3		2017 10 27
37			2017 11 11
38			2017 11 17
39			2017 12 18
40			2017 12 19
41			2017 12 28
42			2017 12 28
43			2017 12 28
44			2017 12 29
45			2017 12 30

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§12

12.1

20%

		20%					
	-	-	-	-	-	-	-
	1	2017 1 1 2017 9 5	1,689,871.00	0.00	1,689,871.00	0.00	0.00%
1							
2							
3							

12.2

§13

13.1

1

2

LOF

3

LOF

4

LOF

5

6

13.2

13.3

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2018 3 31