

2017 1

2017 3 31

2017 4 22

1

2017 4 19

2017 1 1 2017 3 31

2

| | |
|--|----------------------|
| | |
| | |
| | 519989 |
| | 519989 |
| | |
| | 2008 12 29 |
| | 2, 253, 895, 685. 81 |
| | |
| | |
| | 20% |
| | 90%+ 800 |
| | |
| | |
| | |

3

3.1

| | 2017 1 1 | 2017 3 31 |
|----|----------|------------------|
| 1. | | -40,484,374.95 |
| 2. | | 2,135,611.62 |
| 3. | | 0.0009 |
| 4. | | 3,127,478,524.51 |
| 5. | | 1.388 |

1

2

3.2

3.2.1

| | | | | | | |
|--|-------|-------|-------|-------|-------|-------|
| | | | | | | |
| | 0.14% | 0.20% | 0.08% | 0.09% | 0.06% | 0.11% |

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

| | | | | | | | | | |
|------|---|-----|------|---|------|------|------|--|------|
| 2017 | | | | | | | | | |
| | | | 3 | 1 | 10 | | 2016 | | 21BP |
| 27BP | 1 | 10 | 2016 | | 37BP | 38BP | | | |
| | | | | | 1-2 | | | | |
| | | | | | | | | | 3 |
| | | SLF | MLF | | | | | | |
| | | | | | | | MPA | | |

3

2016 3.8%
3 2016 2.8%

4. 4. 2 2017

2017

PPI

CPI

6

4.5

2017 3 31 1.388 1.881
0.14% 0.08%

4.6

5**5.1**

| | | | % |
|---|--|------------------|-------|
| 1 | | 497,974,561.43 | 13.65 |
| | | 497,974,561.43 | 13.65 |
| 2 | | - | - |
| 3 | | 2,943,112,378.65 | 80.65 |
| | | 2,943,112,378.65 | |

| | | | |
|---|--|----------------|-------|
| P | | - | - |
| Q | | - | - |
| R | | - | - |
| S | | - | - |
| | | 497,974,561.43 | 15.92 |

5.2.2**5.3**

| | | | | | |
|----|--------|--|-----------|---------------|------|
| | | | | | |
| 1 | 300367 | | 3,178,230 | 66,234,313.20 | 2.12 |
| 2 | 002242 | | 2,002,894 | 36,833,220.66 | 1.18 |
| 3 | 300007 | | 1,898,179 | 35,875,583.10 | 1.15 |
| 4 | 002410 | | 2,168,511 | 32,332,499.01 | 1.03 |
| 5 | 603589 | | 909,828 | 31,771,193.76 | 1.02 |
| 6 | 002230 | | 796,996 | 27,974,559.60 | 0.89 |
| 7 | 600728 | | 3,199,974 | 27,935,773.02 | 0.89 |
| 8 | 002405 | | 1,282,483 | 25,765,083.47 | 0.82 |
| 9 | 600169 | | 5,280,700 | 23,340,694.00 | 0.75 |
| 10 | 000063 | | 1,296,300 | 21,985,248.00 | 0.70 |

5.4

| | | | |
|----|--|------------------|-------|
| | | | |
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 1,500,631,000.00 | 47.98 |
| | | 1,500,631,000.00 | 47.98 |
| 4 | | 1,432,582,378.65 | 45.81 |
| 5 | | - | - |
| 6 | | 9,899,000.00 | 0.32 |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |
| 10 | | 2,943,112,378.65 | 94.10 |

5.5

| | | | | | |
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| | | | | | |
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| | | | | | | |
|---|--------|----|----|-----------|----------------|-------|
| 1 | 140208 | 14 | 08 | 4,000,000 | 400,120,000.00 | 12.79 |
| 2 | 100303 | 10 | 03 | 2,600,000 | 260,234,000.00 | 8.32 |
| 3 | 150312 | 15 | 12 | 2,000,000 | 199,640,000.00 | 6.38 |
| 4 | 160414 | 16 | 14 | 1,000,000 | 99,940,000.00 | 3.20 |
| 5 | 140216 | 14 | 16 | 900,000 | 90,297,000.00 | 2.89 |

5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.9.3****5.10****5.10.1****5.10.2****5.10.3**

| | | |
|---|--|---------------|
| | | |
| 1 | | 626,251.57 |
| 2 | | 48,086,618.20 |
| 3 | | - |
| 4 | | 95,650,796.86 |

| | | |
|---|--|----------------|
| 5 | | 95,212.55 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 144,458,879.18 |

5.10.4**5.10.5**

| | | | () | % | |
|---|--------|--|---------------|------|--|
| 1 | 300367 | | 66,234,313.20 | 2.12 | |

5.10.6

6

| | |
|-----|----------------------|
| | 2, 537, 876, 810. 89 |
| | 547, 883, 283. 03 |
| : | 831, 864, 408. 11 |
| "_" | - |
| | 2, 253, 895, 685. 81 |

7

7.1

7.2

8

8.1

20%

20%

8.2

9

9.1

1

2

3

4

5

6

9.2

9.3

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

2017 4 22