

2017 LOF  
1

2017 3 31

2017 4 22

1

2017 4 20

2017 1 1      2017 3 31

2

|  |              |
|--|--------------|
|  | LOF          |
|  |              |
|  | 501002       |
|  |              |
|  | 2016 1 21    |
|  | 5,178,179.68 |
|  | 4% 0.35%     |
|  |              |
|  |              |
|  |              |
|  |              |
|  |              |

|  |  |
|--|--|
|  |  |
|--|--|

3

3.1

|    | 2017 1 1 | 2017 3 31    |
|----|----------|--------------|
| 1. |          | 34,947.27    |
| 2. |          | -50,571.39   |
| 3. |          | -0.0087      |
| 4. |          | 5,357,702.05 |
| 5. |          | 1.035        |

1

2

3.2

3.2.1

|  |        |       |       |       |        |       |
|--|--------|-------|-------|-------|--------|-------|
|  |        |       |       |       |        |       |
|  | -1.05% | 0.72% | 1.26% | 0.68% | -2.31% | 0.04% |





**4.2**

**4.3**

**4.3.1**

**4.3.2**

5%

**4.4**

**4.4.1**

|        |       |      |        |       |      |       |       |
|--------|-------|------|--------|-------|------|-------|-------|
|        | 2017  | 1    |        | 3.83% | 300  | 4.41% | 500   |
|        | 2.20% |      | -2.79% |       |      |       |       |
| 6.62%  |       | 2016 | 4      |       |      |       |       |
|        | 2017  | 3    | 31     | 1.035 | 2016 | 12    | 31    |
|        |       |      |        |       |      |       | 1.046 |
| -1.05% |       |      |        |       |      |       |       |



**4.4.2 2017**

2017 2

2016

2015

## 5

## 5.1

|   |  |              | %      |
|---|--|--------------|--------|
| 1 |  | 4,978,116.55 | 89.14  |
|   |  | 4,978,116.55 | 89.14  |
| 2 |  | -            | -      |
| 3 |  | -            | -      |
|   |  | -            | -      |
|   |  | -            | -      |
| 4 |  | -            | -      |
| 5 |  | -            | -      |
| 6 |  | 200,000.00   | 3.58   |
|   |  | -            | -      |
| 7 |  | 335,303.36   | 6.00   |
| 8 |  | 70,887.14    | 1.27   |
| 9 |  | 5,584,307.05 | 100.00 |

## 5.2

## 5.2.1

## 5.2.1.1

|   |  |              | (%)   |
|---|--|--------------|-------|
| A |  | -            | -     |
| B |  | -            | -     |
| C |  | 4,284,139.38 | 79.96 |
| D |  | 209,962.82   | 3.92  |

|   |  |              |       |
|---|--|--------------|-------|
| E |  | -            | -     |
| F |  | 39,550.67    | 0.74  |
| G |  | -            | -     |
| H |  | -            | -     |
| I |  | 444,463.68   | 8.30  |
| J |  | -            | -     |
| K |  | -            | -     |
| L |  | -            | -     |
| M |  | -            | -     |
| N |  | -            | -     |
| O |  | -            | -     |
| P |  | -            | -     |
| Q |  | -            | -     |
| R |  | -            | -     |
| S |  | -            | -     |
|   |  | 4,978,116.55 | 92.92 |

**5.2.2****5.2.3****5.3****5.3.1**

|   |        |  |        |            |      |
|---|--------|--|--------|------------|------|
|   |        |  |        |            |      |
| 1 | 600525 |  | 29,040 | 439,375.20 | 8.20 |
| 2 | 600406 |  | 23,061 | 364,363.80 | 6.80 |
| 3 | 600089 |  | 21,388 | 239,331.72 | 4.47 |

|    |        |  |        |            |      |
|----|--------|--|--------|------------|------|
| 4  | 600703 |  | 14,527 | 232,286.73 | 4.34 |
| 5  | 002202 |  | 14,434 | 231,810.04 | 4.33 |
| 6  | 002594 |  | 4,642  | 222,908.84 | 4.16 |
| 7  | 600522 |  | 17,098 | 201,585.42 | 3.76 |
| 8  | 601012 |  | 11,239 | 177,800.98 | 3.32 |
| 9  | 002665 |  | 21,780 | 177,507.00 | 3.31 |
| 10 | 300376 |  | 2,664  | 155,790.72 | 2.91 |

**5.3.2****5.4****5.5****5.6****5.7****5.8****5.9****5.9.1****5.9.2**

**5.10**

**5.10.1**

**5.10.2**

**5.10.3**

**5.11**

**5.11.1**

**5.11.2**

**5.11.3**

| 1 |  | 13,141.80 |
|---|--|-----------|
| 2 |  | 138.61    |
| 3 |  | -         |
| 4 |  | 273.41    |
| 5 |  | 7,632.42  |
| 6 |  | -         |
| 7 |  | 49,700.90 |
| 8 |  | -         |
| 9 |  | 70,887.14 |

**5.11.4**

**5.11.5**

**5.11.5.1**

|  |  |  |  |  |  |
|--|--|--|--|--|--|
|  |  |  |  |  |  |
|--|--|--|--|--|--|

---

|   |        |  | ( )        | %    |  |
|---|--------|--|------------|------|--|
| 1 | 600406 |  | 364,363.80 | 6.80 |  |

**5.11.5.2****5.11.6**



## 7

### 7.1

### 7.2



8

8.1

20%

|   |   |                          |              |      |      |              |        |
|---|---|--------------------------|--------------|------|------|--------------|--------|
|   |   |                          |              |      |      |              |        |
|   |   | 20%                      |              |      |      |              |        |
|   | - | -                        | -            | -    | -    | -            | -      |
|   | 1 | 2017 1 1<br>2017 3<br>31 | 1,689,871.00 | 0.00 | 0.00 | 1,689,871.00 | 32.63% |
| 1 |   |                          |              |      |      |              |        |
| 2 |   |                          |              |      |      |              |        |
| 3 |   |                          |              |      |      |              |        |

8.2

## 9

### 9.1

1

2

LOF

3

LOF

4

LOF

5

6

### 9.2

### 9.3

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

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