

(LOF)

2017 2

2017 6 30

2017 7 19

1

2017 7 17

2017 4 1 2017 6 30

2

	(LOF)	
	163005	
	2016 2 5	
	1,581,044,710.52	
	LOF A	LOF C
	-	
	163007	163005

	277,369,043.97	1,303,675,666.55
--	----------------	------------------

2013 2 4

3

2016 2 4

A

B

LOF

3

3.1

	2017 4 1	2017 6 30
	LOF A	LOF C
1	2,266,134.72	10,666,963.21
2	1,037,345.17	4,936,525.26
3	0.0039	0.0038
4	215,715,224.10	1,071,175,958.44
5	0.7777	0.8217

1

2

3.2

3.2.1

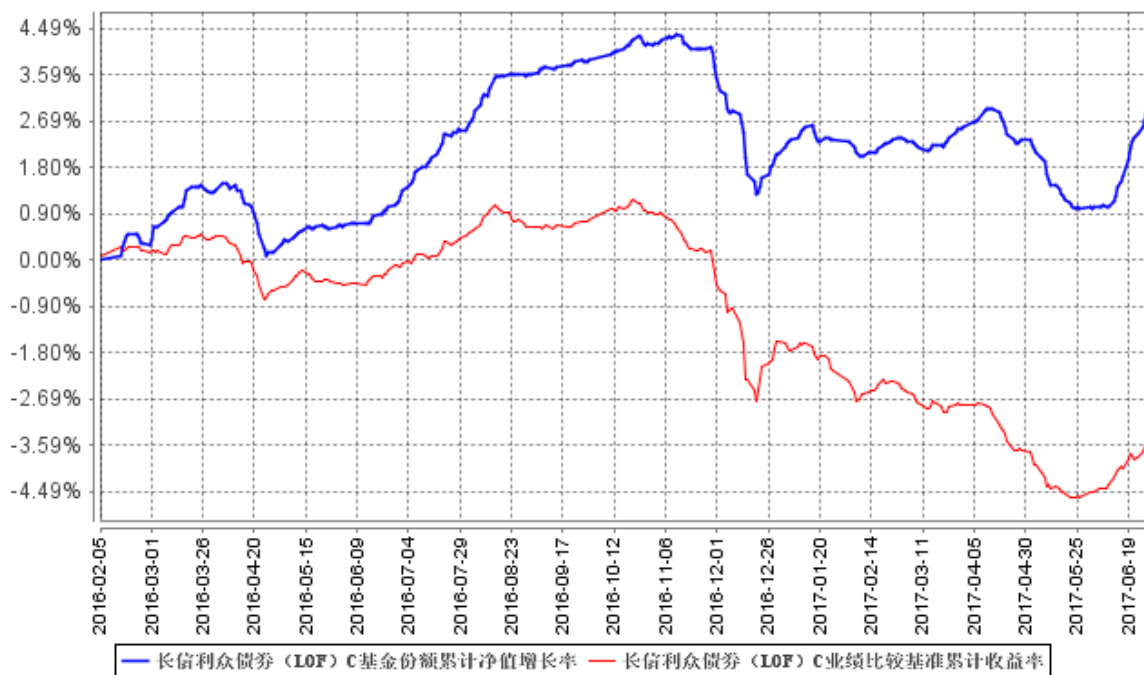
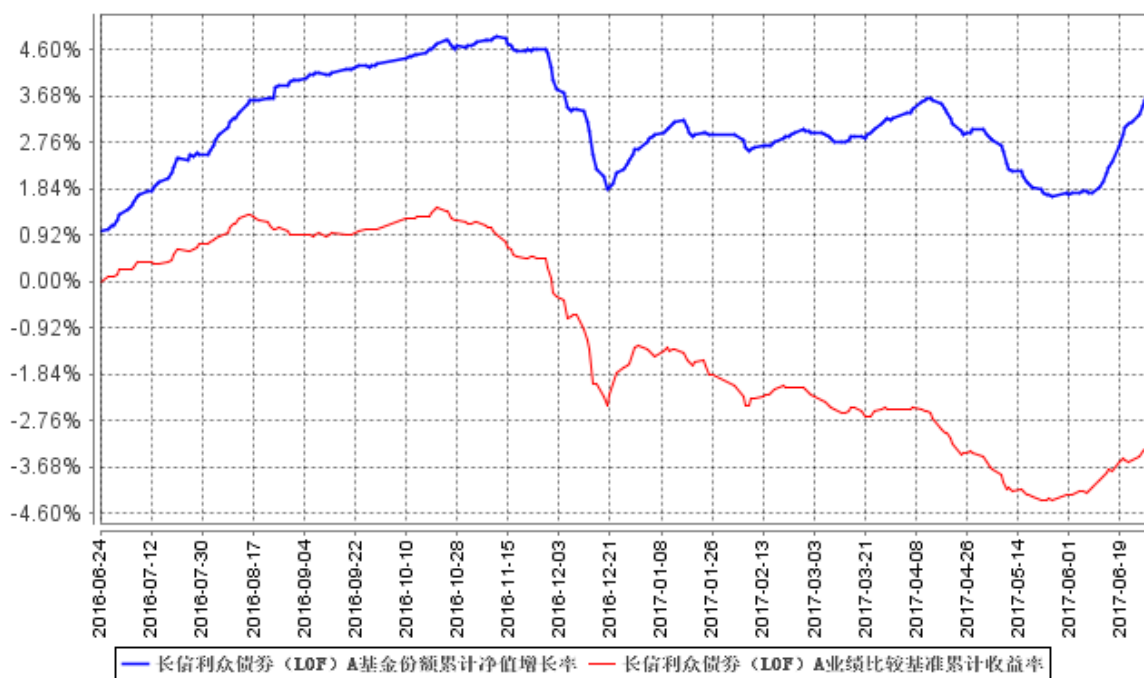
LOF A

	0.56%	0.10%	-0.88%	0.08%	1.44%	0.02%

LOF C

	0.46%	0.10%	-0.88%	0.08%	1.34%	0.02%

3.2.2



1 2016 6 24 LOF
 C A
 2 2016 2 5 LOF A 2016 6
 24 2017 6 30 LOF C 2016 2 5
 2017 6 30

3

6

2013 2 4

--	--	--	--	--	--

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2017

6

1

10

2017 3

60BP 29BP 1 10

2017

3

31BP 14BP

4 5 6

4 5

3

6 12

20BP

4 6 MLF

6 10 20BP

4-5 6

6

4. 4. 2 2017

2017

5

4.5

	LOF A	0.7777	1.0377
	0.56%		LOF C
0.8217	1.0317		0.46%
-0.88%			

4.6

5

5.1

			%
1		-	-
		-	-
2		-	-
3		1,611,377,116.62	97.38
		1,611,377,116.62	97.38
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		6,305,997.47	0.38
8		37,047,725.04	2.24
9		1,654,730,839.13	100.00

5.2

5.2.1

5.2.2

5.3

5.4

1		-	-
2		-	-
3		158,517,000.00	12.32
		158,517,000.00	12.32
4		1,334,841,561.82	103.73

5		40,107,000.00	3.12
6		77,789,000.00	6.04
7		122,554.80	0.01
8		-	-
9		-	-
10		1,611,377,116.62	125.21

5.5

1	170210	17 10	1,000,000	98,750,000.00	7.67
2	1580025	15	500,000	51,195,000.00	3.98
3	1380388	13	600,000	50,832,000.00	3.95
4	170401	17 01	500,000	49,810,000.00	3.87
5	1580329	15	500,000	48,450,000.00	3.76

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		21,515.69
2		-
3		-
4		36,313,656.17
5		712,553.18
6		-
7		-
8		-
9		37,047,725.04

5.11.4

			()	
1	113008		122,554.80	0.01

5.11.5**5.11.6****6**

	LOF A	LOF C
	308,713,857.90	1,333,751,245.59
	65,290,087.73	10,544,258.67
:	96,634,901.66	40,619,837.71

" - "	-	-
	277,369,043.97	1,303,675,666.55

7

7.1

	7,088,523.19
/	0.00
/	0.00
	7,088,523.19
%	0.54

1

2

C

7.2

8

8.1

20%

		20%					
1	2017 4 1 2017 6 30		1,219,512,195.12	0.00	0.00	1,219,512,195.12	77.13%
-	-		-	-	-	-	-

1
2
3

8.2

9

9.1

1

2

3

LOF

4

5

6

9.2

9.3

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

2017 7 19