LOF

2017 2

LOF

2015 11 25 2015 2703

2016 1 21

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2017 7 21

2017 6 30

	68 9		
	68 9		
	200120		
	[2003]63		
	2003 5 9		
	021-61009999		
	021-61009800		
		7350	44.55%
		5149.5	31.21%
		2500.5	15.15%
		751	4.55%
		749	4.54%
		16500	100%

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			/
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LOF

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021-38676666

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2017 7 21 21

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68 9	
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021-61009916	021-61009917
400-700-5566	www.cxfund.com.cn
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0755-22166118	0755-25841098
95511-3	bank.pingan.com
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027-65799999	027-85481900
95579 4008-888-999	www.95579.com
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115 20	
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0755-23838751	0755-25831754
95358	www.firstcapital.com.cn
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0512-62938521	0512-65588021
400 860 1555	www.dwzq.com.cn

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021-22169999	021-22169134
95525	www.ebscn.com
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157 7 8	
157 7 10	
0591-87383623	0591-87383610
96326 0591	www.hfzq.com.cn
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010-84183389	010-84183311-3389
400-818-8118	www.guodu.com
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028-86690057 028-86690058	028-86690126
95310	www.gjzq.com.cn
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0791-86283080	0791-86288690
4008-222-111	www.gsstock.com
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168 29	
95521	021-38670666
4008888666	www.gtja.com
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959 B1	
0551-5161666	0551-5161600
96518 400-80-96518	www.hazq.com

021-33389888	021-33388224
95523 4008895523	www.swhysc.com
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027-87618882	027-87618863
028-86711410	www.tfzq.com
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010-60838888	010-60833739
95558	www.citics.com
25	
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0755-83734659	0755-82960582
95329	www.zszq.com.cn
26	
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010-63081000	010-63080978
95321	www.cindasc.com
27	

021-52822063	021-52975270
400-046-6788	www.66zichan.com
37	
1217 16 B	
1217 6	
021-80133597	021-80133413
4008081016	www.fundhaiyin.com
38	
765 602-115	
1 4	
021-80365020	021-63332523
4006433389	www.vstonewealth.com
39	
5475 1033	
91 61 10 12	
86-021-50583533	86-021-50583633
400-921-7755	http://a.leadfund.com.cn/
40	
6 105 -3491	
1 12 B1201-1203	
020-89629012	020-89629011
020-89629066	www.yingmi.cn
41	
11 11 1108	
11 11 1108	
010-56282140	010-62680827
400-619-9059	www.hcjijin.com
42	
687 1 2 268	
33 B 8	
010-88066632	010-88066552

4008175666	www.amcfortune.com
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http://www.sse.com.cn	

	17	256 1405	1 2 8
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			( )
	010-59378856	021-51150298	021-22122888
	010-59378907	021-51150398	021-62881889

LOF

0.35%

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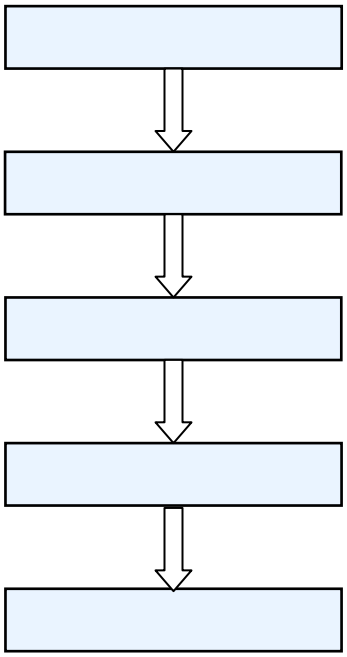

1

0.35%

$$S_e = \sqrt{\frac{\sum_{t=1}^{T}(e_t - \bar{e})^2}{T-1}}$$

e_t $e_t = R_{P_t} - R_{I_t}$ R_{P_t}

R_{I_t} T

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5% 95%

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(

)

2017 6 30

			%
1		4,745,505.30	91.26
		4,745,505.30	91.26
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		402,056.23	7.73
8		52,225.15	1.00
9		5,199,786.68	100.00

1

1

			(%)
A		-	-
B		-	-
C		4,094,386.07	81.48
D		171,880.10	3.42
E		-	-
F		-	-
G		-	-
H		-	-
I		479,239.13	9.54
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-

Q		-	-
R		-	-
S		-	-
		4,745,505.30	94.44

2

2

1

1	600525		30,040	408,243.60	8.12
2	600406		23,061	407,026.65	8.10
3	600703		14,927	294,061.90	5.85
4	600089		25,655	265,016.15	5.27
5	002594		4,742	236,862.90	4.71
6	002202		14,834	229,481.98	4.57
7	600522		17,598	212,055.90	4.22
8	601012		11,639	199,026.90	3.96
9	002665		22,580	162,576.00	3.24
10	000400		7,656	137,501.76	2.74

2

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2

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3

1		2,106.66
2		-
3		-
4		174.48
5		199.76
6		-
7		49,744.25
8		-
9		52,225.15

4

5

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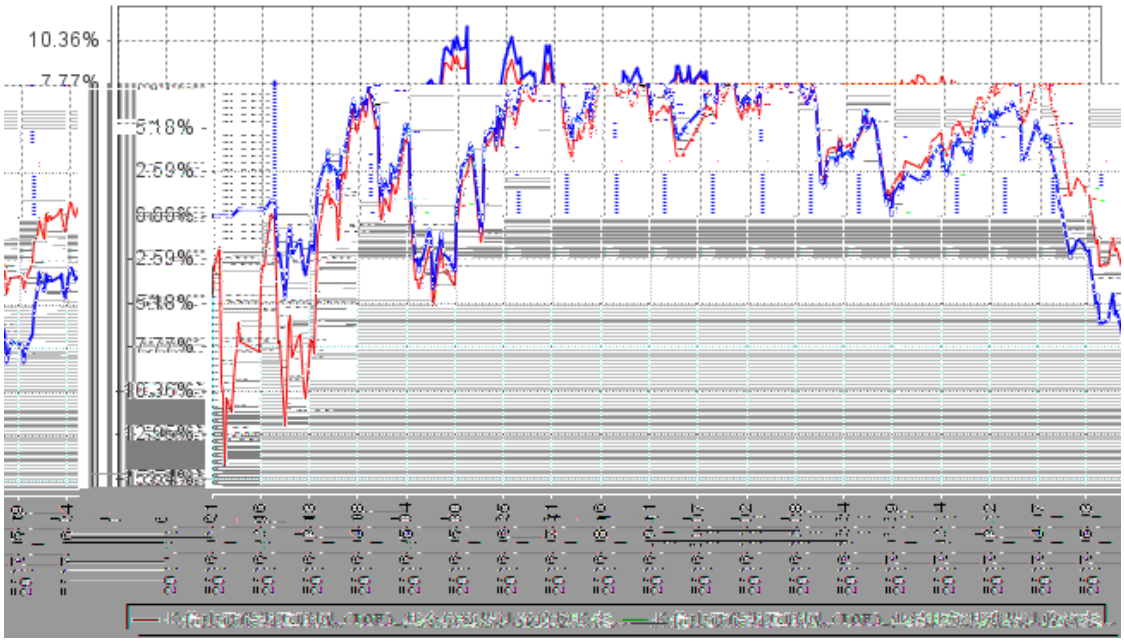
6

2017 2

2016 1 21 2016 12 31	4.60%	1.19%	4.38%	1.72%	0.22%	-0.53%
2017 1 1 2017 3 31	-1.05%	0.72%	1.26%	0.68%	-2.31%	0.04%
2017 4 1 2017 6 30	-6.76%	0.89%	-4.75%	0.87%	-2.01%	0.02%



1 2016 1 21 2017 6 30

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H E 0.6%

H

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0.13%

H

H

E

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M	
M 100	1.2%
100 M 500	0.8%
M 500	1000

M

2

2

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Y	
Y 1	0.5%
1 2	0.3%
	0

Y

2

25%

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2017 9 2