

# 中加改革红利灵活配置混合型证券投资基金

## 2017 年年度报告摘要

2017 12 31

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:2018 03 30



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2.1

	001537
	2015 08 13
	192,814,114.75

2.2

	“ + ”
	60%* 300 +40%*

2.3


		400-00-95526	0755-83199084
		service@bobbs.com	yan_zhang@cmbchina.com
		400-00-95526	95555
		010-83197627	0755-83195201
		65 317	7088
		35	7088
		100050	518040

## 2.4

	www.bobbs.com

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## 3.1

3.1.1	2017	2016	2015 8 13 -2015 12 31
	12,340,640.60	6,776,581.49	11,661,536.84
	7,290,275.54	-1,410,715.87	14,913,360.23
	0.0367	-0.0067	0.0664
	3.39%	-0.63%	6.47%

	2.44%	-0.44%	6.65%
<b>3.1.2</b>	2017	2016	2015
	5,650,206.74	14,487,199.31	11,509,963.69
	0.0293	0.0618	0.0525
	198,464,321.49	248,787,991.07	233,771,485.58
	1.0293	1.0618	1.0665
<b>3.1.3</b>	2017	2016	2015
	8.77%	6.18%	6.65%

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2015 8 13

2017 12 31

3.2

3.2.1

					-	-
	-5.26%	0.59%	2.86%	0.49%	-8.12%	0.10%
	-3.12%	0.53%	5.99%	0.42%	-9.11%	0.11%
	2.44%	0.44%	12.81%	0.38%	-10.37%	0.06%
	8.77%	0.48%	3.98%	0.82%	4.79%	-0.34%

3.2.2

中加改革红利灵活配置混合型证券投资基金累计净值增长率与业绩比较基准收益率历史走势对比图

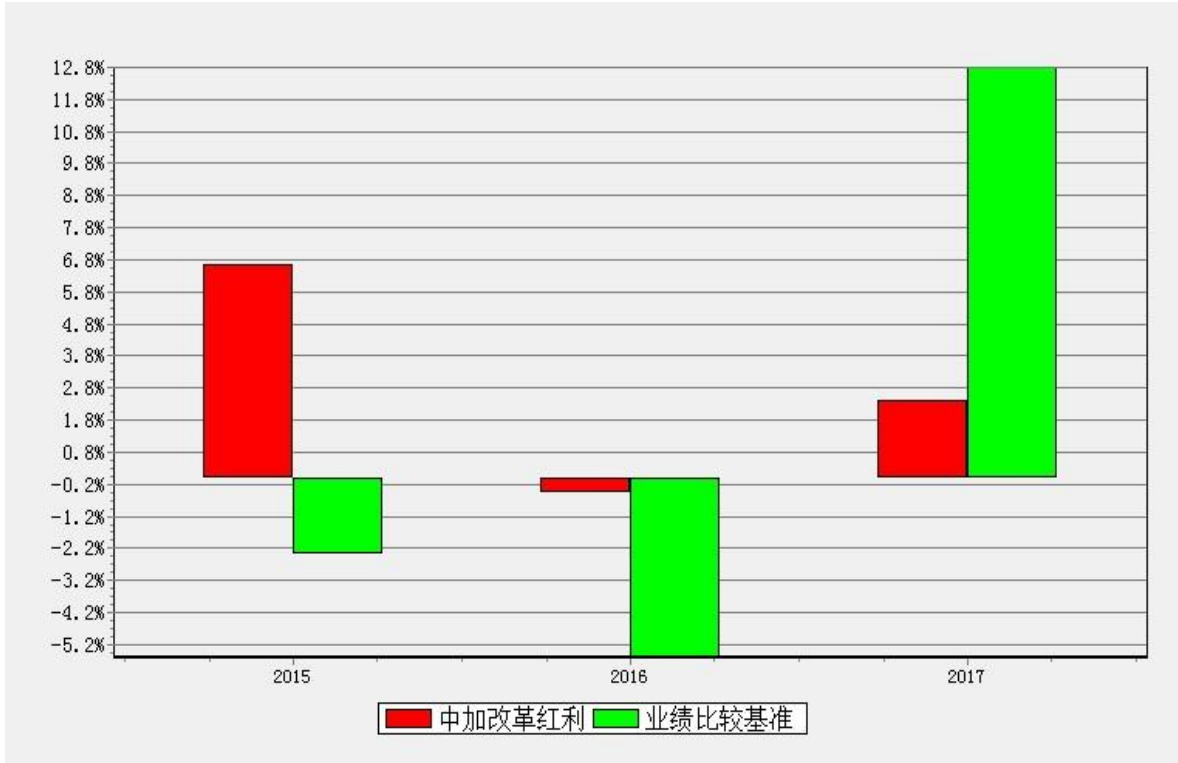
(2015年08月13日-2017年12月31日)



1. 2015 8 13

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3. 2. 3



2015 2015 8 13 ( ) 2015 12 31  
 2016 2016 1 1 2016 12 31  
 2017 2017 1 1 2017 12 31

3.3

	10				
2017	0.600	11, 110, 14 4.45	166, 436.15	11, 276, 58 0.60	-
	0.600	11, 110, 14 4.45	166, 436.15	11, 276, 58 0.60	-

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4.1

4.1.1

2013 3 27

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62% 33% 5%

(A/C

A/C

A/C

A/C

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4.1.2

		2015-08-13	-	9	012 3 2015 3 2015 3 2015 8 13 2015 12 2 2016 3 23 (201 8 3 8 )

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4.3.1

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4.3.3

4.4

4.4.1

2017 A

6.56%

10.67%

2017

4.4.2

2.44%

1.0293 ;  
12.81%

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2018

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10%

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2017 12 31

1,127,580.60

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1, 1276, 580. 60

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6.1

	1801403

6.2

	<p style="text-align: right;">1 30 (       ") 2017</p> <p style="text-align: right;">12 31       2017 (       )</p>

	<p style="text-align: center;">2 " ")</p> <p style="text-align: center;">2017 12 31                      2017</p>
	<p style="text-align: right;">( "</p> <p style="text-align: center;">")</p> <p style="text-align: center;">" "</p>
	-
	-
	2017

	<p>( )</p>
	<p>(1)</p> <p>(2)</p> <p>(3)</p> <p>(4)</p>

		(5)		
		( )		
		1	2	8
		2018-03-28		

7

## 7.1

2017 12 31

		2017 12 31	2016 12 31
	7.4.7.1	67,478,168.88	44,962,267.29
		290,904.18	8,142,401.09
		49,425.10	105,001.65
	7.4.7.2	131,166,536.76	149,433,952.66
		131,166,536.76	149,433,952.66



		-	-
		-	-
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	60,000,000.00
		-	-
	7.4.7.5	13,060.64	19,246.24
		-	-
		73,515.36	1,776.02
		-	-
	7.4.7.6	-	-
		199,071,610.92	262,664,644.95
		2017 12 31	2016 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		143.10	12,948,071.57
		41,688.53	156,802.27
		245,396.72	301,440.40
		40,899.46	50,240.05
		-	-
	7.4.7.7	190,064.80	140,805.21
		-	-
		-	-
		-	-
		-	-
	7.4.7.8	89,096.82	279,294.38

		607,289.43	13,876,653.88
	7.4.7.9	192,814,114.75	234,300,791.76
	7.4.7.1 0	5,650,206.74	14,487,199.31
		198,464,321.49	248,787,991.07
		199,071,610.92	262,664,644.95

1. 2017 1 1 2017 12 31 2015 8

13

2. 2017 12 31

1.0293 , 192,814,114.75

7.2

2017 01 01 2017 12 31

		2017 01 01 2017 12 31	2016 01 01 2016 12 31
		12,258,958.95	3,904,789.98
1.		814,919.67	2,620,307.82
	7.4.7.1 1	736,280.75	378,195.15
		-	154,246.13
		-	-
		78,638.92	2,087,866.54
		-	-
2.	-	16,364,484.49	9,392,451.10
	7.4.7.1 2	15,102,149.18	8,028,590.41

	7.4.7.1 3	-	-
	7.4.7.1 4	-	12,973.40
	7.4.7.1 4.3	-	-
	7.4.7.1 5	-	-
	7.4.7.1 6	-	-
	7.4.7.1 7	1,262,335.31	1,350,887.29
3. -	7.4.7.1 8	-5,050,365.06	-8,187,297.36
4.		-	-
5. -	7.4.7.1 9	129,919.85	79,328.42
		4,968,683.41	5,315,505.85
1	7.4.10. 2.1	3,238,214.75	3,365,559.46
2	7.4.10. 2.2	539,702.48	560,926.58
3	7.4.10. 2.3	-	-
4	7.4.7.2 0	669,837.82	898,487.38
5		-	-
		-	-
6	7.4.7.2 1	520,928.36	490,532.43
-		7,290,275.54	-1,410,715.87

		-	-
-		7,290,275.54	-1,410,715.87

2015 8 13

## 7.3

2017 01 01 2017 12 31

	2017 01 01 2017 12 31		
( )	234,300,791.76	14,487,199.31	248,787,991.07
( )	-	7,290,275.54	7,290,275.54
-	-41,486,677.01	-4,850,687.51	-46,337,364.52
1.	24,464,048.55	1,261,290.37	25,725,338.92
2.	-65,950,725.56	-6,111,977.88	-72,062,703.44
-	-	-11,276,580.60	-11,276,580.60
	192,814,114.75	5,650,206.74	198,464,321.49
	2016 01 01 2016 12 31		
(	219,197,311.3	14,574,174.25	233,771,485.58

)	3		
( )	-	-1,410,715.87	-1,410,715.87
-	15,103,480.43	1,323,740.93	16,427,221.36
1.	101,521,092.25	7,719,865.70	109,240,957.95
2.	-86,417,611.82	-6,396,124.77	-92,813,736.59
-	-	-	-
	234,300,791.76	14,487,199.31	248,787,991.07

7.1 7.4 :

#### 7.4

##### 7.4.1

( ) 2015 6 17 ( ) [2015]1270

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2015 6 30 2015 8 7

2015 8



#### 7. 4. 4. 4

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#### 7. 4. 4. 5

[2017]13  
[2014]24

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**7.4.4.6**

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**7.4.4.7**



**7.4.4.8**

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**7.4.4.9** /

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**7.4.4.10**

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**7.4.4.11**

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10%

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7.4.4.12

7.4.4.13

7.4.4.14

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[2017]13

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[2017]6

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2015 1

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2017]56

1

2 2016 5 1  
)

(

2018 1 1

3%

2018 1 1

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20%

2013 1 1

1 ( 1 )

1 ( 1 ) 50%

1 2013 1 1 2015 9 7

25% 2015 9 8

5 0.1%

6 ( )

## 7.4.7


## 7.4.8

## 7.4.8.1

## 7.4.8.1.1

## 7.4.8.1.2

## 7.4.8.1.3

## 7.4.8.2

## 7.4.8.2.1

	2017 01 01 201 7 12 31	2016 01 01 201 6 12 31
	3,238,214.75	3,365,559.46
	107,300.70	115,683.59

1.50%

= X1.50%/

## 7.4.8.2.2

	2017 01 01 2017 12 31	2016 01 01 2016 12 31
	539,702.48	560,926.58

0.25%

= X0.25%/

## 7.4.8.2.3

## 7.4.8.3 ( )

## 7.4.8.4

## 7.4.8.4.1

	2017 01 01 2017 12 31	2016 01 01 2016 12 31
2015 08 13	-	-

	50,000,000.00	50,000,000.00
/	-	-
	-	-
/	-	-
	50,000,000.00	50,000,000.00
	25.93%	21.34%

## 7.4.8.4.2

	2017 12 31		2016 12 31	
	50,000,000.00	25.93%	50,000,000.00	21.34%

## 7.4.8.5

	2017 01 01		2017 12 31		2016 01 01		2016 12 31	
	67,478,168.88	720,548.10	44,962,267.29	155,057.92				

340,329.28

2017 12 31

14,632.97

## 7.4.8.6

## 7.4.8.7

7.4.9 2017 12 31

7.4.9.1 /

7.4.9.1.1										
3006 64		2017 -12- 28	2018 -01- 05		8.88	8.88	3,640	32,3 23.2 0	32,3 23.2 0	-
0029 23		2017 -12- 28	2018 -01- 05		17.0 1	17.0 1	954	16,2 27.5 4	16,2 27.5 4	-
6030 80		2017 -12- 25	2018 -01- 03		13.6 0	13.6 0	1,187	16,1 43.2 0	16,1 43.2 0	-

## 7.4.9.2

3007 30		2017 -12- 25		41.5 5	2018 -01- 02	45.7 1	821	6,86 3.56	34,1 12.5 5	-
0029 19		2017 -12- 28		35.2 6	2018 -01- 02	38.7 9	821	10,3 11.7 6	28,9 48.4 6	-

## 7.4.9.3

## 7.4.9.3.1

## 7.4.9.3.2

## 7.4.10

(1)

(a)

	2017	12	31					
				127,754.95	2017	12	31	2016
12	31							

(b)

(i)

2017 12 31

131,038,781.81

63,061.01

64,693.94

(ii)

(

)

(iii)

(c)

2017 12 31

(d)

(2)

8

## 8.1



			(%)
1		131,166,536.76	65.89
		131,166,536.76	65.89
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		67,769,073.06	34.04
8		136,001.10	0.07
9		199,071,610.92	100.00

## 8.2

### 8.2.1

			(%)
A		-	-
B		-	-
C		86,178,742.27	43.42
D		16,143.20	0.01
E		9,091,207.60	4.58
F		-	-
G		17,942.76	0.01
H		-	-
I		8,810,695.69	4.44

J		21,358,662.04	10.76
K		-	-
L		-	-
M		-	-
N		32,323.20	0.02
O		-	-
P		-	-
Q		-	-
R		5,660,820.00	2.85
S		-	-
		131,166,536.76	66.09

## 8.2.2

## 8.3

			( )		(%)
1	002643		915,000	9,781,350.0 0	4.93
2	600089		778,238	7,712,338.5 8	3.89
3	002555		324,744	6,670,241.7 6	3.36
4	300320		460,100	5,935,290.0 0	2.99
5	000581		243,600	5,846,400.0 0	2.95
6	603111		422,400	5,702,400.0 0	2.87
7	000030		702,600	5,698,086.0 0	2.87

8	603306		186,600	5,347,956.0 0	2.69
9	600390		448,500	5,292,300.0 0	2.67
10	300232		364,300	5,209,490.0 0	2.62
11	601009		663,494	5,135,443.5 6	2.59
12	601800		387,357	4,958,169.6 0	2.50
13	000100	TCL	1,233,400	4,810,260.0 0	2.42
14	000976		570,300	4,653,648.0 0	2.34
15	601211		241,199	4,467,005.4 8	2.25
16	000065		227,090	4,133,038.0 0	2.08
17	600416		308,150	3,848,793.5 0	1.94
18	300003		156,100	3,771,376.0 0	1.90
19	000800		343,000	3,690,680.0 0	1.86
20	601166		205,900	3,498,241.0 0	1.76
21	000423		54,604	3,290,983.0 8	1.66
22	300133		297,000	3,219,480.0 0	1.62
23	600079		180,100	3,212,984.0 0	1.62
24	601601		71,600	2,965,672.0	1.49

				0	
25	002020		252,900	2,905,821.00	1.46
26	300148		297,000	2,441,340.00	1.23
27	002831		39,200	2,190,496.00	1.10
28	002544		133,906	2,106,341.38	1.06
29	002074		85,540	1,904,120.40	0.96
30	002916		3,068	267,621.64	0.13
31	002920		4,569	178,784.97	0.09
32	002915		1,085	38,181.15	0.02
33	300735		2,634	37,903.26	0.02
34	603477		1,955	37,027.70	0.02
35	300730		821	34,112.55	0.02
36	300664		3,640	32,323.20	0.02
37	002919		821	28,948.46	0.01
38	002922		1,245	22,248.15	0.01
39	603283		1,349	19,614.46	0.01
40	603329		1,182	17,942.76	0.01
41	002923		954	16,227.54	0.01
42	603080		1,187	16,143.20	0.01
43	300684		827	11,528.38	0.01
44	603655		880	8,184.00	0.00

## 8.4

## 8.4.1

2% 20

				(%)
1	002643		11,369,344.03	4.57

2	600089		10,652,460.00	4.28
3	000065		9,612,795.00	3.86
4	600428		7,734,477.30	3.11
5	300027		7,386,213.74	2.97
6	603306		7,353,682.00	2.96
7	002555		7,205,648.52	2.90
8	601211		7,189,759.78	2.89
9	601800		6,914,014.70	2.78
10	601628		6,892,611.84	2.77
11	000581		6,070,669.00	2.44
12	600390		6,066,497.48	2.44
13	002558		6,044,254.20	2.43
14	300320		5,929,167.60	2.38
15	600416		5,906,373.00	2.37
16	002544		5,652,768.24	2.27
17	603111		5,522,630.00	2.22
18	300232		5,147,973.00	2.07
19	600741		5,065,609.70	2.04
20	601601		5,053,324.00	2.03
21	000976		5,012,254.00	2.01

8.4.2

2% 20

				(%)
1	002241		15,991,012.61	6.43
2	600104		10,044,740.56	4.04
3	002594		10,017,757.07	4.03
4	000625		8,598,988.33	3.46
5	600309		8,547,928.17	3.44
6	300027		7,443,798.20	2.99
7	002456		7,430,673.19	2.99

8	601628		7,041,293.48	2.83
9	600428		6,589,109.60	2.65
10	600418		6,415,231.52	2.58
11	601997		6,400,561.10	2.57
12	600690		6,267,127.02	2.52
13	000018		5,882,703.20	2.36
14	300059		5,838,861.00	2.35
15	600741		5,488,059.96	2.21
16	300100		5,481,598.01	2.20
17	002558		5,472,913.20	2.20
18	000860		4,992,449.02	2.01
19	300012		4,820,454.16	1.94
20	000895		4,704,560.00	1.89

## 8.4.3

	227,959,872.94
	256,279,072.96

## 8.5

## 8.6

## 8.7

## 8.8

## 8.9

## 8.10

## 8.11

8.12

8.12.1

8.12.2

8.12.3

1		49,425.10
2		-
3		-
4		13,060.64
5		73,515.36
6		-
7		-
8		-
9		136,001.10

8.12.4

8.12.5

8.12.6

## 9

## 9.1

( )					
2,846	67,749.16	169,014,082.41	87.66%	23,800,032.34	12.34%

## 9.2

	1,385,191.78	0.72%

## 9.3

	0~10
	50~100

## 10

(2015 08 13 )	227,515,031.55
	234,300,791.76
	24,464,048.55
	65,950,725.56
	-
	192,814,114.75

## 11

## 11.1

## 11.2



2017 6 30

2017 7 31

11.3

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11.6

11.7

11.7.1

	2	-	-	-	-	-
	2	-	-	-	-	-
	2	98,724,223.58	20.56%	91,941.34	24.79%	-
	2	-	-	-	-	-
	2	154,484,487.44	32.17%	112,974.07	30.46%	-
	2	64,413,922.69	13.41%	47,105.70	12.70%	-
	4	162,630,930.09	33.86%	118,931.94	32.06%	-

1.

1

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## 11.7.2

	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-
	-	-	125,00 0,000. 00	35.49%	-	-	-	-
	-	-	227,20 0,000. 00	64.51%	-	-	-	-

12.1

20%

		20%					
1	20170101 -2017123 1	50,000,000.00	0.00	0.00	50,000,000.00	25.9 3%	
2	20170101 -2017123 1	50,000,000.00	0.00	0.00	50,000,000.00	25.9 3%	
20%							

12.2