

LOF

2017

2017 12 31

2018 3 31

§1

“ ”

2018 3 28

2017 1 1 2017 12 31

§2

2.1

	LOF
	163001
	163001
	2015 7 20
	101,879,701.71
	2010 4 16

100 LOF
100 LOF

2.2

	× 40% × 60%+

2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqing1.zh@ccb.com
	4007005566	010-67595096
	021-61009800	010-66275853

2.4

	www.cxfund.com.cn
	68 9

	1	1
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§ 3

3.1

3.1.1	2017	2016	2015 7 20 ()- 2015 12 31
	-11,332,184.46	6,466,909.86	-38,236,806.95
	-6,810,619.65	-14,995,132.25	3,384,593.60
	-0.0541	-0.1066	0.0204
	-5.97%	-9.75%	5.28%
3.1.2	2017	2016	2015
	-0.1802	-0.0892	-0.1392
	93,156,605.56	159,333,386.95	153,362,658.81
	0.914	0.972	1.077

1

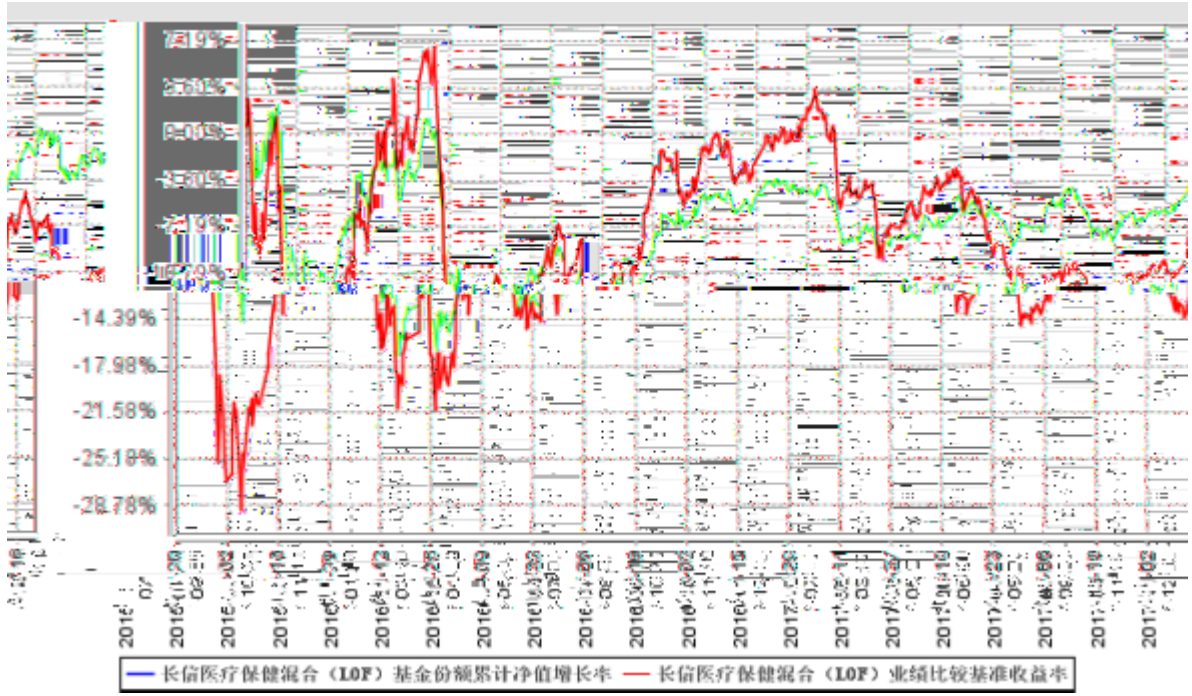
2

3.2

3.2.1

	0.00%	0.96%	3.82%	0.63%	-3.82%	0.33%
	-0.33%	0.82%	2.64%	0.52%	-2.97%	0.30%
	-5.97%	0.80%	6.36%	0.47%	-12.33%	0.33%
	-10.65%	1.67%	-1.68%	0.98%	-8.97%	0.69%

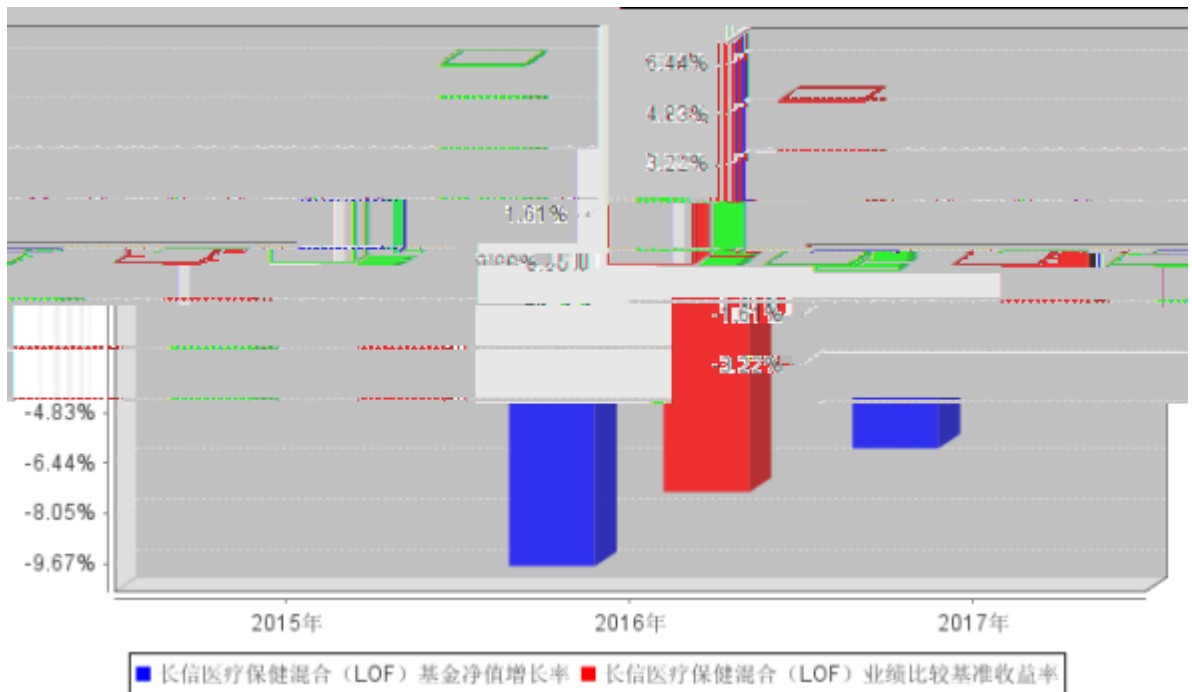
3.2.2



1 2015 7 20 2017 12 31

2 6

3.2.3



2015 7 20 2015

3.3

2015 7 20

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2017 12 31

58

100

(LOF)

(LOF)

500

LOF

4.1.2

	LOF				2010 7
					LOF
		2015 7 20	-	7	
	LOF				LOF
					LOF

	LOF				
--	-----	--	--	--	--

1

/

2

3 2018 2 6

4 2018 2 6

5 2018 3 7

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2017

						8
				“ ”		
4.51%		6.56%	300	21.78%	500	0.2%
1.25%		15.32%		11		

4.4.2

2017 12 31	0.914	-5.97%
	6.36%	

4.5

2018

“ ” “ ”

2018

4.6

“ ”

§5

5.1

5.2

5.3

§6

2017

18 P00411

§7

7.1

LOF

2017 12 31

	2017 12 31	2016 12 31
	7,686,907.64	17,338,285.29
	683,810.75	465,810.86
	30,492.58	9,217.43
	85,340,816.54	114,114,236.40
	85,340,816.54	114,114,236.40
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	-	-
	2,236.05	5,245.13
	-	-
	17,258.86	30,063,630.83
	-	-
	-	-
	93,761,522.42	161,996,425.94
	2017 12 31	2016 12 31
	-	-
	-	-
	-	-
	-	-
	-	1,876,578.39
	73,253.34	198,974.30
	117,040.03	170,861.75
	19,506.65	28,476.94
	-	-
	174,998.08	187,768.54
	-	-
	-	-
	-	-
	-	-
	220,118.76	200,379.07

	604,916.86	2,663,038.99
	101,879,701.71	163,945,025.66
	-8,723,096.15	-4,611,638.71
	93,156,605.56	159,333,386.95
	93,761,522.42	161,996,425.94
2017 12 31	0.914	101,879,701.71

7.2

LOF

2017 1 1 2017 12 31

	2017 1 1 31	2017 12 31	2016 1 1 31	2016 12 31
		-3,445,050.51		-11,320,823.71
1.		140,237.93		178,941.59
		140,237.93		178,941.59
		-		-
		-		-
		-		-
		-		-
2.	“_”	-8,279,114.92		9,805,539.87
		-8,794,300.65		9,387,592.82
		-		-
		-		-
		-		-
		-		-
		515,185.73		417,947.05
3.	“_”	4,521,564.81		-21,462,042.11
4.	“_”	-		-
5.	“_”	172,261.67		156,736.94
		3,365,569.14		3,674,308.54
1		1,769,813.75		2,002,142.62
2		294,968.90		333,690.43
3		-		-
4		1,096,050.41		1,037,917.95
5		-		-
		-		-
6		204,736.08		300,557.54
	“_”	-6,810,619.65		-14,995,132.25
		-		-

“ _”	-6,810,619.65	-14,995,132.25
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7.3

LOF

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	163,945,025.66	-4,611,638.71	159,333,386.95
	-	-6,810,619.65	-6,810,619.65
“ _”	-62,065,323.95	2,699,162.21	-59,366,161.74
1.	19,695,716.83	-1,280,605.32	18,415,111.51
2.	-81,761,040.78	3,979,767.53	-77,781,273.25
”	-	-	-
	101,879,701.71	-8,723,096.15	93,156,605.56
	2016 1 1 2016 12 31		
	142,352,731.79	11,009,927.02	153,362,658.81
	-	-14,995,132.25	-14,995,132.25
“ _”	21,592,293.87	-626,433.48	20,965,860.39
1.	80,492,800.35	-3,198,613.83	77,294,186.52
2.	-58,900,506.48	2,572,180.35	-56,328,326.13
”	-	-	-
	163,945,025.66	-4,611,638.71	159,333,386.95

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()

()

0%-95%

80%

3%

5%

× 60%+

× 40%

7.4.2

“

”

7.4.3

2017 12 31

2017

7.4.4

7.4.5

7.4.5.1

7.4.5.2

[2017]13

[2017]6

2017 12 20

2017 12 20

0.25%

7.4.5.3

7.4.6

[2004]78

[2005]103

[2008]1

2008 9 18

[2012]85

[2014]48

[2015]101

[2016]140

[2017]56

[2017]90

1

2

2

3

5 A 0.10%

7.4.7

“	”

2017 2 8

7.4.8

7.4.8.1

7.4.8.1.1

7.4.8.1.2

7.4.8.1.3

7.4.8.1.4

7.4.8.1.5

7.4.8.2

7.4.8.2.1

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		1,769,813.75		2,002,142.62
		585,141.25		533,828.88

1.50%

= × 1.50%/

7.4.8.2.2

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		294,968.90		333,690.43

0.25%

= × 0.25%/

7.4.8.3

()

()

7.4.8.4

7.4.8.4.1

7.4.8.4.2

7.4.8.5

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		7,686,907.64	132,772.37	17,338,285.29

“

”

2017 12 31

683,810.75 2016

465,810.86

7.4.8.6

7.4.8.7

§8

8.1

			%
1		85,340,816.54	91.02
		85,340,816.54	91.02
2		-	-
3		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		8,370,718.39	8.93
8		49,987.49	0.05
9		93,761,522.42	100.00

8.2

8.2.1

A		-	-
B		-	-
C		65,141,162.54	69.93
D		-	-
E		-	-
F		20,199,654.00	21.68
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-

S		-	-
		85,340,816.54	91.61

8.2.2

8.3

1	002727		178,200	3,581,820.00	3.84
2	000999		130,000	3,536,000.00	3.80
3	300298		177,061	3,519,972.68	3.78
4	002294		77,200	3,488,668.00	3.74
5	300357		70,228	3,455,919.88	3.71
6	000028		56,700	3,416,175.00	3.67
7	300003		139,500	3,370,320.00	3.62
8	000963		62,400	3,362,112.00	3.61
9	002680		233,600	3,359,168.00	3.61
10	002019		150,300	3,344,175.00	3.59

8.4

8.4.1

2% 20

1	000028			7,426,911.00	4.66
2	000078			7,286,707.80	4.57
3	002294			7,010,765.00	4.40
4	300158			6,826,747.65	4.28
5	300406			6,606,263.30	4.15
6	300298			6,368,692.25	4.00
7	300357			6,285,944.74	3.95
8	002262			6,251,900.07	3.92
9	002727			6,077,443.00	3.81

10	000963		5,935,513.00	3.73
11	002223		5,563,424.50	3.49
12	600511		5,487,942.00	3.44
13	600056		5,439,384.00	3.41
14	000538		5,315,609.98	3.34
15	600535		5,034,426.19	3.16
16	000915		5,027,438.81	3.16
17	300015		4,999,500.60	3.14
18	002001		4,903,605.00	3.08
19	000597		4,889,394.52	3.07
20	002680		4,816,602.98	3.02
21	300003		4,604,266.00	2.89
22	002019		4,582,689.00	2.88
23	300039		4,534,150.00	2.85
24	600572		4,490,539.75	2.82
25	300049		4,438,540.00	2.79
26	300396		4,338,025.50	2.72
27	300255		4,337,306.45	2.72
28	600479		4,091,873.52	2.57
29	600062		3,971,750.00	2.49
30	000999		3,929,415.00	2.47
31	603108		3,900,221.00	2.45
32	601607		3,870,014.26	2.43
33	002099		3,857,385.00	2.42
34	002551		3,822,357.86	2.40
35	000756		3,797,680.00	2.38
36	600196		3,758,012.00	2.36
37	600529		3,741,375.65	2.35
38	002737		3,740,108.16	2.35
39	002433		3,646,843.00	2.29
40	300026		3,447,390.00	2.16
41	300363		3,436,723.62	2.16
42	300194		3,417,633.00	2.14
43	600566		3,407,299.00	2.14
44	600488		3,387,845.00	2.13
45	600285		3,347,569.00	2.10

46	300238		3,330,960.70	2.09
47	600518		3,306,102.00	2.07
48	002020		3,304,502.98	2.07
49	600829		3,288,631.48	2.06
50	300326		3,260,533.91	2.05
51	000423		3,212,639.00	2.02
52	600594		3,210,335.00	2.01
53	603168		3,199,064.02	2.01

“ ”

8.4.2**2% 20**

1	300158		9,020,814.95	5.66
2	300194		8,283,367.23	5.20
3	300406		6,474,929.00	4.06
4	002020		6,079,876.00	3.82
5	002365		5,812,767.80	3.65
6	002370		5,807,744.96	3.65
7	300039		5,803,482.17	3.64
8	300255		5,671,335.60	3.56
9	002551		5,439,453.95	3.41
10	300015		5,380,756.11	3.38
11	300049		5,311,970.96	3.33
12	002317		5,309,902.00	3.33
13	300326		5,250,576.31	3.30
14	000597		5,101,791.75	3.20
15	600479		5,083,754.36	3.19
16	002262		5,057,888.14	3.17
17	002433		4,914,567.00	3.08
18	002294		4,845,853.00	3.04
19	300357		4,825,526.90	3.03
20	002332		4,778,599.01	3.00
21	603168		4,626,826.49	2.90
22	002001		4,606,146.26	2.89
23	000705		4,535,713.00	2.85

24	300396		4,448,921.74	2.79
25	002626		4,437,205.28	2.78
26	600285		4,396,718.00	2.76
27	300358		4,278,205.58	2.69
28	300006		4,276,172.80	2.68
29	600196		4,222,120.00	2.65
30	002223		4,145,852.60	2.60
31	000078		4,117,974.00	2.58
32	300199		4,076,332.68	2.56
33	000915		4,035,426.90	2.53
34	600056		4,019,292.67	2.52
35	002099		3,974,536.00	2.49
36	002727		3,887,070.93	2.44
37	000766		3,863,582.54	2.42
38	300246		3,761,852.00	2.36
39	000756		3,737,960.00	2.35
40	002680		3,713,346.00	2.33
41	603108		3,674,603.47	2.31
42	000028		3,632,409.00	2.28
43	600511		3,546,458.00	2.23
44	300244		3,534,706.60	2.22
45	600529		3,512,667.99	2.20
46	300294		3,471,448.20	2.18
47	600178		3,468,013.72	2.18
48	600829		3,457,784.33	2.17
49	600771		3,455,104.99	2.17
50	002118		3,425,531.00	2.15
51	300026		3,394,706.00	2.13
52	300003		3,356,566.41	2.11
53	300363		3,350,665.25	2.10
54	600488		3,302,725.00	2.07

“ ”

8.4.3

	428,006,244.41
	452,506,928.43

“ ” “ ”

8.5

8.6

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12**8.12.1**

8.12.2

8.12.3

1		30,492.58
2		-
3		-
4		2,236.05
5		17,258.86
6		-
7		-
8		-
9		49,987.49

8.12.4**8.12.5****8.12.6**

§9

9.1

()					
7,348	13,864.96	1,046,937.38	1.03%	100,832,764.33	98.97%

9.2

1		291,865.00	9.28%
2		263,345.00	8.37%
3		172,813.00	5.49%
4		113,693.00	3.61%
5		110,200.00	3.50%
6		102,822.00	3.27%
7		87,700.00	2.79%
8		79,496.00	2.53%
9		73,500.00	2.34%
10		60,000.00	1.91%

9.3

	0.00	0.00%

9.4

	0
	0

§10

2015年7月20日	206,772,718.31
	163,945,025.66
	19,695,716.83
:	81,761,040.78
"_"	-
	101,879,701.71

§ 11

11.1

11.2

11.2.1

11.2.2

2017 9 1

11.3

11.4

11.5

11.6

30,000.00

1

11.7

11.8

11.8.1

	1	631,838,116.22	71.91%	335,697.93	59.35%	-
	1	246,852,416.13	28.09%	229,894.85	40.65%	-

1

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

§12

12.1

20%

20%

12.2

2018 3 31