

**2017**

**2017 12 31**

**2018 3 31**

**§1**

2018 3 28

2017 1 1      2017 12 31

## §2

### 2.1

	519937
	519937
	2016 6 2
	59,656,211.07

### 2.2

	1
	2
	3 “ ”
	4
	*80%+ 500 *20%

### 2.3

	021-61009999	0755-22160168
	zhouyg@cxfund.com.cn	FANGQI275@pingan.com.cn
	4007005566	95511-3
	021-61009800	0755-82080387

### 2.4

---

	www.cxfund.com.cn
	5047 68 9

## § 3

### 3.1

3.1.1	2017	2016 6 2 ( )-2016 12 31
	-6,876,426.25	2,836,480.87
	-2,462,414.23	-3,021,695.04
	-0.0188	-0.0128
	-1.28%	-0.50%
3.1.2	2017	2016
	-0.0504	-0.0050
	58,601,654.48	216,596,967.49
	0.9823	0.9950

1

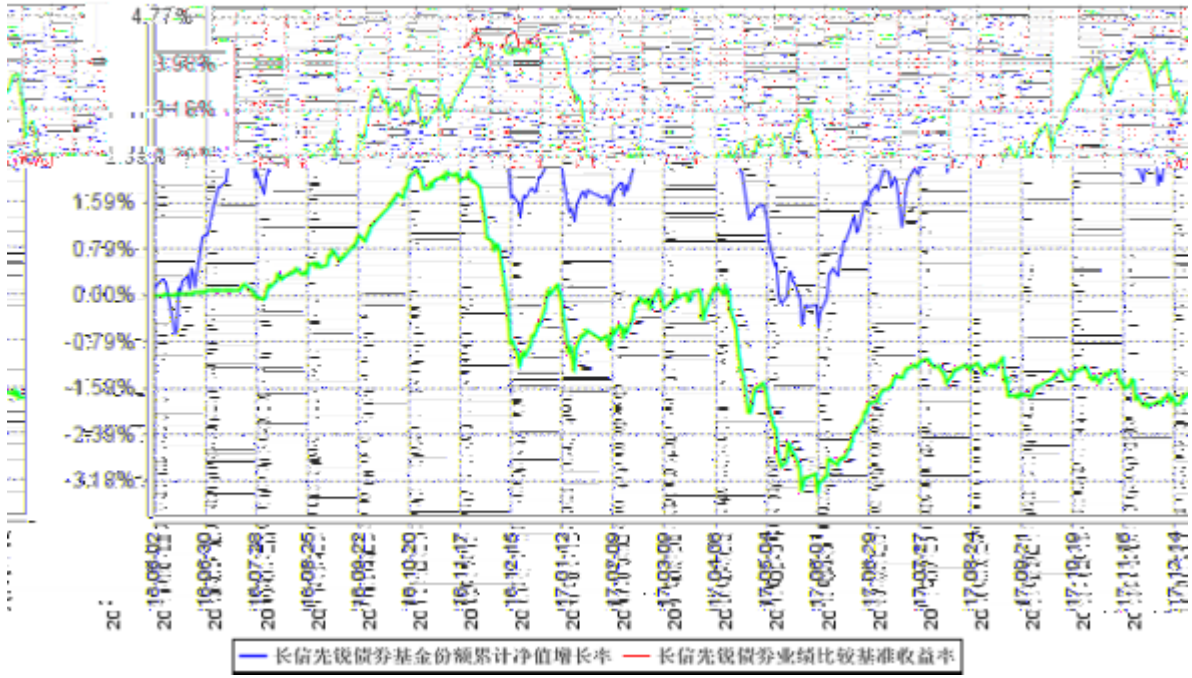
2

### 3.2

#### 3.2.1

	-0.20%	0.09%	-1.41%	0.21%	1.21%	-0.12%
	0.08%	0.09%	0.59%	0.20%	-0.51%	-0.11%
	-1.28%	0.14%	0.35%	0.20%	-1.63%	-0.06%
	-1.77%	0.13%	2.37%	0.21%	-4.14%	-0.08%

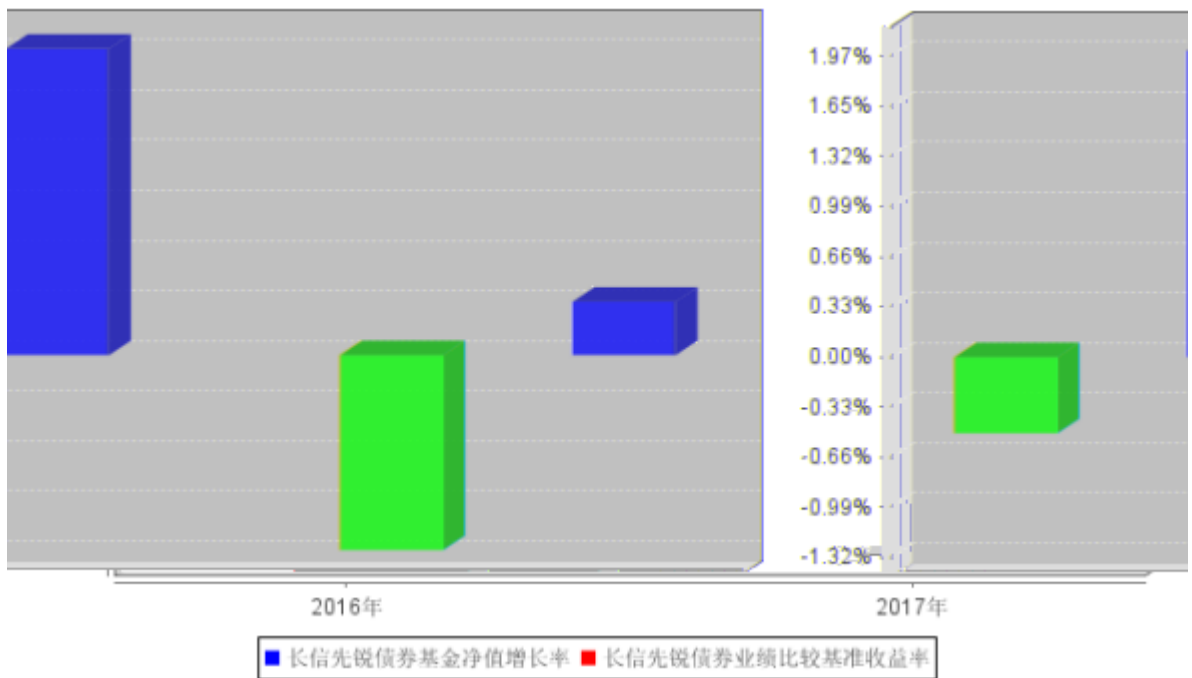
#### 3.2.2



1 2016 6 2 2017 12 31

2 6

### 3.2.3



2016 6 2 2016

### 3.3

2016 6 2

**§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)

LOF

LOF



500

LOF

## 4.1.2

	LOF				
		2016 6 2	-	7	
	LOF				

	LOF				
		2017 5 24	-	7	
		2016 8 18	2017 9 7	6	
		2016 6 2	2017 1 25	8	

1

/

2

3 2018 2 6

4 2018 2 6

5 2018 2 9

6 2018 3 7

7 2018 3 17

## 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

A

50

300

25.1% 21.8%

500

1000

-0.20% -17.4% 2017

2017

GDP

83

6.9%

7%

7%

10.2%

14.2%

12 41

12% CPI 2.55% „ÿ

0.8% n) 1.8% PPI

4.9% PPI CPI PPI CPI

R) • MZ ÿ \U ÿ SG

R) 15%

N NŽ016 N YÔYSÊ

2018

Alpha

4.6

“ ”

1/2

4.7

4.8

§5

5.1

“g,”

“ ”

**§6**

2017

(2018)

61399737\_B14



## §7

## 7.1

2017 12 31

	2017 12 31	2016 12 31
	1,558,680.04	15,527,671.82
	-	1,275,094.58
	15,326.25	31,184.13
	56,371,723.75	207,496,585.97
	4,631,181.75	29,913,608.87
	-	-
	51,740,542.00	177,582,977.10
	-	-
	-	-
	-	-
	-	-
	1,324,473.00	-
	1,273,303.04	3,688,850.32
	-	-
	1.00	19.98
	-	-
	-	-
	60,543,507.08	228,019,406.80
	2017 12 31	2016 12 31
	-	-
	-	-
	-	-
	-	11,000,000.00
	677,357.88	3,208.33
	1,029,418.74	9,849.10
	37,773.84	158,623.93
	10,792.54	45,321.12
	-	-
	7,504.64	45,088.68
	-	-
	-	266.70
	-	-
	-	-
	179,004.96	160,081.45

		1,941,852.60	11,422,439.31
		59,656,211.07	217,682,659.17
		-1,054,556.59	-1,085,691.68
		58,601,654.48	216,596,967.49
		60,543,507.08	228,019,406.80
1	2017 12 31	0.9823	59,656,211.07
2	2017 1 1 2017 12 31		2016 6 2

## 7.2

2017 1 1 2017 12 31

		2017 1 1 2017 12 31	2016 6 2 ( ) 2016 12 31
		-494,963.50	-1,143,347.54
1.		6,363,593.52	5,625,011.20
		64,617.24	251,699.38
		6,286,807.62	4,932,273.22
		-	-
		12,168.66	441,038.60
		-	-
2.	“ - ”	-11,324,618.86	-996,756.03
		-3,423,007.92	1,311,247.97
		-	-
		-8,091,424.41	-2,309,808.00
		-	-
		-	-
		-	-
		189,813.47	1,804.00
3.	“ - ”	4,414,012.02	-5,858,175.91
4.	“ - ”	-	-
5.	“ - ”	52,049.82	86,573.20
		1,967,450.73	1,878,347.50
1		917,566.61	965,694.74
2		262,162.02	275,912.80
3		-	-
4		82,556.26	109,025.98
5		481,285.84	359,613.98
		481,285.84	359,613.98

6	223,880.00	168,100.00
“_”	-2,462,414.23	-3,021,695.04
	-	-
“_”	-2,462,414.23	-3,021,695.04
2017 1 1	2017 12 31	2016 6 2

## 7.3

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	217,682,659.17	-1,085,691.68	216,596,967.49
	-	-2,462,414.23	-2,462,414.23
“_”	-158,026,448.10	2,493,549.32	-155,532,898.78
1.	1,449,940.89	-30,417.50	1,419,523.39
2.	-159,476,388.99	2,523,966.82	-156,952,422.17
”	-	-	-
	59,656,211.07	-1,054,556.59	58,601,654.48
	2016 6 2 ( ) 2016 12 31		
	220,764,276.57	-	220,764,276.57
	-	-3,021,695.04	-3,021,695.04
“_”	-3,081,617.40	1,936,003.36	-1,145,614.04

1.	112,354,430.03	1,928,959.34	114,283,389.37
2.	-115,436,047.43	7,044.02	-115,429,003.41
”	“ -	-	-
	217,682,659.17	-1,085,691.68	216,596,967.49
	2017 1 1	2017 12 31	2016 6 2

7.1 7.4

7.4

7.4.1

“ ” ( “ ” )  
 [2016]741

6 2

220,764,276.57

2016

5%

20%

80%

\*80%+

500

\*20%

7.4.2

—  
“ ”

2

3

XBRL 3 < >

**7.4.3**

2017 12 31

2017

**7.4.4**

**7.4.5**

**7.4.5.1**

**7.4.5.2**

> [2017]6 <  
“ ” 2017 12 20

**7.4.5.3**

## 7.4.6

### 7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

### 7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

“

”

3%

2018 1 1

[2017]90

2018 1 1

2018 1 1

2017 12 31

2017

2017

### 7.4.6.3

[2004]78

2004 1 1

[2005]103

[2008]1

### 7.4.6.4

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

1 1 1 1 50%  
 1 25% 20%

[2015]101

2015 9 8

1

**7.4.7**

“ ”	
“ ”	
“ ”	

1

2

( )

( )

2017 2 8

**7.4.8**

**7.4.8.1**

**7.4.8.1.1**

	2017 1 1 2017 12 31		2016 6 2 ( ) 2016 12 31	
		14,133,613.54	32.04%	10,339,342.81

**7.4.8.1.2**

	2017 1 1 2017 12 31		2016 6 2 ( ) 2016 12 31	



	74,918,188.79	61.64%	95,375,392.77	80.78%

## 7.4.8.1.3

	2017 1 1	2017 12 31	2016 6 2 ( ) 2016 12 31	
	802,600,000.00	73.52%	4,936,400,000.00	95.11%

## 7.4.8.1.4

## 7.4.8.1.5

	2017 1 1		2017 12 31	
	13,163.46	32.04%	4,232.35	57.32%
	2016 6 2 ( ) 2016 12 31			
	9,628.99	14.07%	3,845.30	9.42%

## 7.4.8.2

## 7.4.8.2.1

	2017 1 1	2017 12 31	2016 6 2 ( ) 2016 12 31
		917,566.61	965,694.74
		285,272.51	276,256.87

0.70%

H=E× /

H

E

## 7.4.8.2.2

	2017 1 1	2017 12 31	2016 6 2 ( ) 2016 12 31
		262,162.02	275,912.80

0.20%

H=E× /

H

E

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 6 2 ( ) 31	2016 12
	1,558,680.04	54,194.11	15,527,671.82	215,588.37

2017 12 31

“ ” 2016 12 31

## 7.4.8.6

[Shaded header row]									
[Black cell]	[Shaded cell]	[Shaded cell]	[Shaded cell]	[Shaded cell]	[Black cell]	[Shaded cell]	[Shaded cell]	[Shaded cell]	[Shaded cell]





S		-	-
		4,631,181.75	7.90

### 8.2.2

## 8.3

1	600036		8,000	232,160.00	0.40
2	000333		3,500	194,005.00	0.33
3	000651		4,300	187,910.00	0.32
4	000002		5,800	180,148.00	0.31
5	601288		39,700	152,051.00	0.26
6	000725		25,800	149,382.00	0.25
7	601668		15,800	142,516.00	0.24
8	600104		4,100	131,364.00	0.22
9	600038		2,600	120,978.00	0.21
10	601988		29,200	115,924.00	0.20

## 8.4

### 8.4.1

2% 20

1	601998			273,990.00	0.13
2	601288			265,623.00	0.12
3	601988			258,559.00	0.12
4	601398			257,742.00	0.12
5	600036			231,865.00	0.11
6	000651			219,346.00	0.10
7	002152			202,139.00	0.09
8	000333			201,065.00	0.09
9	600585			196,773.00	0.09

10	600028		191,343.00	0.09
11	601800		189,137.00	0.09
12	000538		185,027.00	0.09
13	601601		184,428.00	0.09
14	600362		183,614.00	0.08
15	000157		183,253.00	0.08
16	000876		183,101.00	0.08
17	000402		183,016.00	0.08
18	000002		181,716.00	0.08
19	600999		179,974.00	0.08
20	000725		179,876.00	0.08

“ ”

**8.4.2****2% 20**

1	002507		1,026,233.00	0.47
2	300138		868,668.24	0.40
3	002321		843,500.00	0.39
4	600178		756,055.45	0.35
5	300303		734,032.60	0.34
6	300194		726,312.00	0.34
7	002472		722,686.00	0.33
8	600589		691,015.30	0.32
9	002497		687,952.00	0.32
10	000705		658,921.00	0.30
11	300294		604,048.00	0.28
12	002139		585,359.50	0.27
13	002218		583,413.00	0.27
14	002365		582,547.00	0.27
15	002593		576,969.00	0.27
16	002661		531,016.48	0.25
17	002585		525,762.00	0.24
18	300335		524,787.55	0.24
19	002390		520,222.00	0.24
20	300262		515,280.00	0.24





**8.9****8.10****8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		15,326.25
2		1,324,473.00
3		-
4		1,273,303.04
5		1.00
6		-
7		-
8		-
9		2,613,103.29

**8.11.4****8.11.5****8.11.6**



## §9

### 9.1

( )					
407	146,575.46	9,999,450.00	16.76%	49,656,761.07	83.24%

### 9.2

	0.00	0.00%

### 9.3

	0
	0

**§10**

2016年6月2日	220,764,276.57
	217,682,659.17
	1,449,940.89
:	159,476,388.99
"_"	-
	59,656,211.07

**§ 11**

**11.1**

**11.2**

**11.2.1**

**11.2.2**

**11.3**

**11.4**

**11.5**

**11.6**

40,000.00

1

**11.7**

**11.8**

**11.8.1**

--	--	--	--	--

	1	29,979,377.63	67.96%	27,919.81	67.96%	-
	1	14,133,613.54	32.04%	13,163.46	32.04%	-
	1	-	-	-	-	-

**11.8.2**

		46,620,760.36	38.36%	289,062,000.00	26.48%	-
		74,918,188.79	61.64%	802,600,000.00	73.52%	-
		-	-	-	-	-

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

**§12**

**12.1**

**20%**

20%

**12.2**

**2018 3 31**