

2017

2017 12 31

2018 3 31

§ 1

“ ”

2018 3 29

2017 1 1 2017 12 31

§2

2.1

	002858	
	2016 8 15	
	297, 555, 883. 65	
	A	C
	002858	002859
	289, 910, 344. 24	7, 645, 539. 41

2.2

	1 2 3 4 5 6 7 8

2.3

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

2.4

	www. cxfund. com cn
--	---------------------

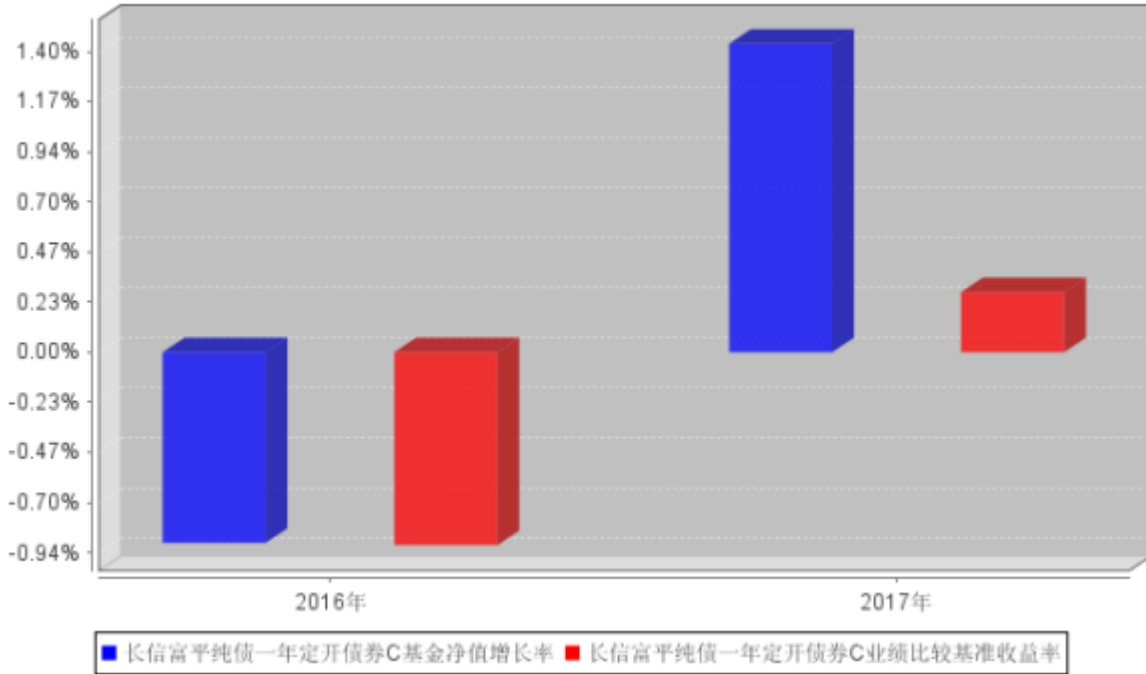
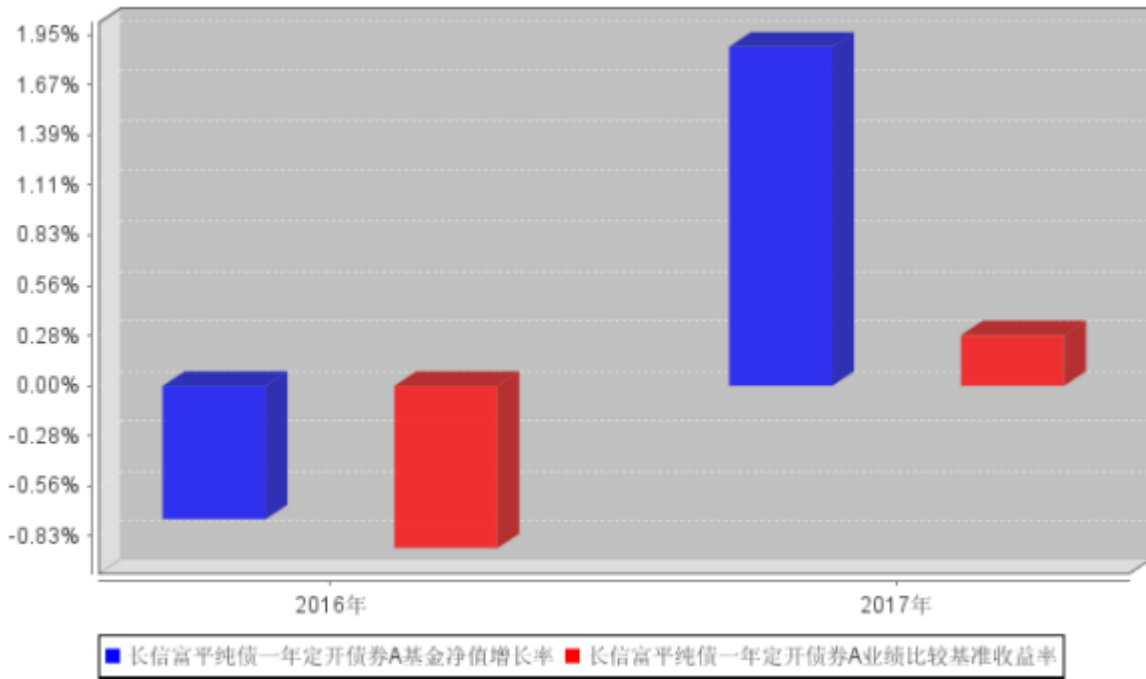
	5047	68 9
--	------	------

§ 3

3.1

3.1.1	2017		2016 8 15 () - 2016 12 31	
	A	C	A	C
	-1,651,819.21	-401,454.11	18,495,772.05	853,876.68
	24,943,291.53	1,051,868.88	-12,341,514.76	-795,502.42
	0.0217	0.0180	-0.0074	-0.0089
	1.88%	1.44%	-0.74%	-0.89%
3.1.2	2017		2016	
	0.0060	0.0042	-0.0074	-0.0089
	291,712,882.71	7,679,269.04	1,662,551,382.21	88,943,893.31
	1.0062	1.0044	0.9926	0.9911

3.2.3



2016 8 15 2016

3.3

A					
	10				
2017	0.050	8,269,674.47	104,790.74	8,374,465.21	
2016	-	-	-	-	
	0.050	8,269,674.47	104,790.74	8,374,465.21	

C					
	10				
2017	0.010	87,731.41	2,008.07	89,739.48	
2016	-	-	-	-	
	0.010	87,731.41	2,008.07	89,739.48	

4.7

\$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 8 15	-	23	EMBA 2004 9 (LOF)

1

/

2

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

2016 10

2017

,

4.4.2

	A	1.0062
1.0112	A	1.88%

NR!đAò!75s!ç0044yW!à6!đAò!RTnr²YfdyW!054

Ç—îç!đAò!” !!q44%òô!QCq; çàòô!YDyq; „>ç!đAò!„Qq28%!đAò!%odyq; P

4.5

4.7

1

A

			10				
1	2017 8 10	2017 8 10	0.050	8,269,674.47	104,790.74	8,374,465.21	
	-	-	0.050	8,269,674.47	104,790.74	8,374,465.21	

C

			10				
1	2017 8 10	2017 8 10	0.010	87,731.41	2,008.07	89,739.48	
	-	-	0.010	87,731.41	2,008.07	89,739.48	

1

1

100%

2

A

C

3

4

5

4.8

§5

5.1

“ ”

“ ”

5.2

1

8,464,204.69

5.3

“ ”

§6

§7

7.1

2017 12 31

	2017 12 31	2016 12 31
	5,853,993.44	8,079,557.84
	150,530.30	-
	46,646.03	9,711.32
	237,224,400.00	1,186,386,700.00
	-	-
	-	-
	237,224,400.00	1,186,386,700.00
	-	-
	-	-
	-	-
	52,140,315.21	620,065,480.28
	-	-
	4,457,362.23	28,496,911.62
	-	-
	-	-
	-	-
	-	-
	299,873,247.21	1,843,038,361.06
	2017 12 31	2016 12 31
	-	-
	-	-
	-	-
	-	89,999,665.00
	-	-
	-	-
	177,817.32	1,042,741.65
	50,804.92	297,926.20
	2,606.69	30,263.41
	10,866.53	17,047.80
	-	-
	-	16,441.48
	-	-
	-	-
	239,000.00	139,000.00

	481,095.46	91,543,085.54
	297,555,883.65	1,764,632,292.70
	1,836,268.10	-13,137,017.18
	299,392,151.75	1,751,495,275.52
	299,873,247.21	1,843,038,361.06

1 2017 12 31 A 1.0062
 289,910,344.24 C 1.0044 7,645,539.41
 297,555,883.65

2 2016 8 15 2016 8 15 2016 12 31

7.2

2017 1 1 2017 12 31

	2017 1 1 2017 12 31	2016 8 15 () 2016 12 31
	42,453,419.93	-4,967,063.14
1.	66,181,906.58	30,383,252.75
	229,604.71	456,181.39
	53,359,788.82	25,186,572.70
	-	-
	12,592,513.05	4,740,498.66
	-	-
2. “-”	-51,967,990.91	-2,863,649.98
	-	-
	-	-
	-51,547,140.91	-2,863,649.98
	-	-
		àS"X†™)Nç!đAò!&' %• 5

“ _ ”	-	-	-
1.	-	-	-
2.	-	-	-
“ _ ”	-	-	-
	1,764,632,292.70	-13,137,017.18	1,751,495,275.52

2017 1 1 2017 12 31

2016 8 15

7.1 7.4

7.4

7.4.1

(“ ”)

“ ” [2016]1069

2016 8 15

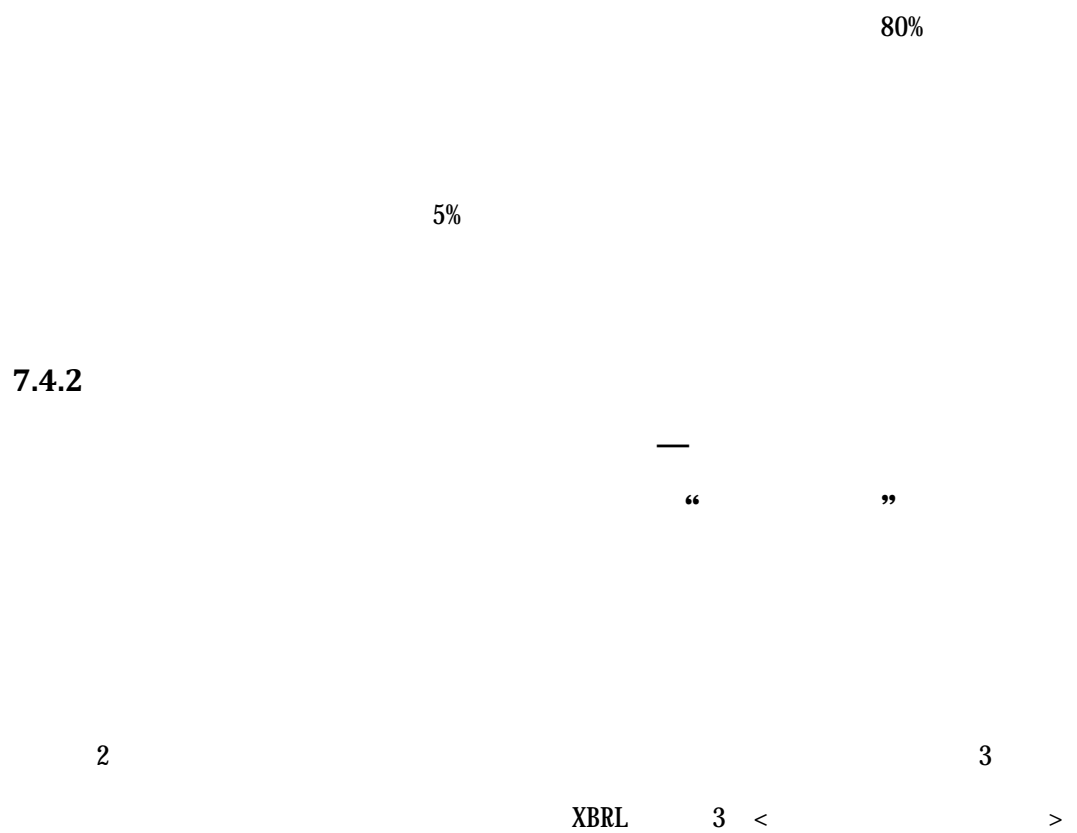
1,764,632,292.70

A

C

A

C



7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[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

7.4.6.2

[2004]78

2004 1 1

[2008]1

7.4.6.3

[2008]132

2008 10 9

7.4.7

“ ”	
“ ”	
“ ”	
“ ”	

1

2

()

()

2017 2 8

7.4.8**7.4.8.1****7.4.8.1.1****7.4.8.1.2**

	2017 1 1 2017 12 31		2016 8 15 () 2016 12 31	
	807,636,111.94	86.24%	49,600,365.89	61.08%

7.4.8.1.3

	2017 1 1 2017 12 31		2016 8 15 () 2016 12 31	
	3,296,100,000.00	76.24%	3,701,800,000.00	87.51%

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 8 15 ()	2016 12 31

	8,484,734.05	4,700,478.84
	2,730,296.45	1,473,307.77

0.70%

H=E× /

H

E

7.4.8.2.2

	2017 1 1	2017 12 31	2016 8 15 () 2016 12 31
		2,424,209.72	1,342,993.93

0.20%

H=E× /

H

E

7.4.8.2.3

	2017 1 1 2017 12 31		
	A	C	
	-	196.04	196.04
	-	228,248.55	228,248.55
	-	228,444.59	228,444.59
	2016 8 15 () 2016 12 31		
	A	C	
	-	97.54	97.54
	-	136,804.68	136,804.68
	-	136,9Y• SRX%0. ǒ! ð! †QU136,9Y• SRX%	

A C 0.40% C

C 0.40%

$H = E \times C$ /

H C

E

2

7.4.9 2017 12 31

7.4.9.1 /

7.4.9.2

7.4.9.3

7.4.9.3.1

2017 12 31

7.4.9.3.2

2017 12 31

1		-	-
2			

8.10.3**8.11****8.11.1****8.11.2****8.11.3**

1		46,646.03
2		-
3		-
4		4,457,362.23
5		-
6		-
7		-
8		-
9		4,504,008.26

8.11.4**8.11.5****8.11.6**

§ 9

9.1

	()					
A	931	311,396.72	139,770,374.29	48.21%	150,139,969.95	51.79%
C	133	57,485.26	0.00	0.00%	7,645,539.41	100.00%
	1,064	279,657.79	139,770,374.29	46.97%	157,785,509.36	53.03%

9.2

	A	238,834.63	0.08%
	C	0.00	0.00%
		238,834.63	0.08%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2016年8月15日	1,674,892,896.97	89,739,395.73
	1,674,892,896.97	89,739,395.73
	140,024,349.12	2,244.72
:	1,525,006,901.85	82,096,101.04
"_"	-	-
	289,910,344.24	7,645,539.41

§ 11**11.1****11.2****11.2.1****11.2.2****11.3****11.4****11.5****11.6**

50,000.00

1

11.7**11.8****11.8.1**

	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.8.2

	128,902,917.53	13.76%	1,027,416,000.00	23.76%	-	-
	-	-	-	-	-	-
	807,636,111.94	86.24%	3,296,100,000.00	76.24%	-	-

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

§12

12.1

20%

		20%					
	1	2017 8 21 2017 12 31	0.00	99,839,257.19	0.00	99,839,257.19	33.55%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2018 3 31