

2017

2017 12 31

2018 3 31

§1

2018 3 28

2017 1 1 2017 12 31

§2

2.1

	003349
	003349
	2016 10 26
	1, 044, 308, 081. 67

2.2

2.3

	021-61009999	95559
	zhouyg@cxfund.com.cn	luzj@bankcomm.com
	4007005566	95559
	021-61009800	021-62701216

2.4

	www.cxfund.com.cn
	68 9
	18

§ 3

3.1

3.1.1	2017	2016 10 26 ()-2016 12 31
	42,325,567.95	24,129,297.09
	51,021,841.83	-6,144,446.42
	0.0197	-0.0014
	2.16%	-0.11%
3.1.2	2017	2016
	0.0059	-0.0011
	1,065,685,350.73	5,200,651,808.76
	1.0205	0.9989

1

2

3.2

3.2.1

	-0.34%	0.04%	-1.15%	0.06%	0.81%	-0.02%
	0.62%	0.04%	-1.30%	0.05%	1.92%	-0.01%
	2.16%	0.04%	-3.38%	0.06%	5.54%	-0.02%
	2.05%	0.04%	-5.93%	0.09%	7.98%	-0.05%

3.2.2

2016 10 26 2016

3.3

2016 10 26

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2017 12 31

58

•D

500

LOF

4.1.2

		2016 11 1	-	6	2016 5
	(LOF)	2016 11 11	-	23	EMBA 2004 9

					(LOF)
		2016 10 26	2017 1 25	8	

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2

4.2**4.3****4.3.1**

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2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2017

PPI

CPI

4.4.2

2017	12	31	1.0205	1.0205
		2.16%	-3.38%	

4.5

2018	PPI
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4.6

“ ”

1/2

4.7

1

3

2

3

4

5

4.8

§5

5.1

2017

5.2

2017

5.3

2017

§6

2017

18 P00430

		5,810,139.75	314,742,369.66
		1,044,308,081.67	5,206,309,832.88
		21,377,269.06	-5,658,024.12
		1,065,685,350.73	5,200,651,808.76
		1,071,495,490.48	5,515,394,178.42
1	2017 12 31	1.0205	1,044,308,081.67
2	2017 1 1	2017 12 31	2016 10 26

7.2

2017 1 1 2017 12 31

	2017 1 1 2017 12 31	2016 10 26 () 2016 12 31
	72,898,120.04	-969,976.49
1.	146,423,175.07	30,834,631.69
	702,621.84	949,363.72
	110,154,716.23	5,841,898.93
	-	-
	35,565,837.00	24,043,369.04
	-	-
2.	“ - ”	-82,750,032.73
	-	-
	-	-
	-82,750,032.73	-1,549,813.97
	-	-
	-	-
	-	-
3.	“ - ”	8,696,273.88
		-30,273,743.51
4.	“ - ”	-
		-
5.	“ - ”	528,703.82
		18,949.30
	21,876,278.21	5,174,469.93
1	13,331,925.72	4,076,536.11
2	2,666,385.13	815,307.21
3	-	-
4	104,150.58	12,317.87
5	5,438,433.62	151,726.67

	5,438,433.62	151,726.67
6	335,383.16	118,582.07
“_”	51,021,841.83	-6,144,446.42
	-	-
“_”	51,021,841.83	-6,144,446.42
2017 1 1	2017 12 31	2016 10 26

7.3

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	5,206,309,832.88	-5,658,024.12	5,200,651,808.76
	-	51,021,841.83	51,021,841.83
“_”	-4,162,001,751.21	-23,986,548.65	-4,185,988,299.86
1.	180,282,666.78	2,454,087.51	182,736,754.29
2.	-4,342,284,417.99	-26,440,636.16	-4,368,725,054.15
”	-	-	-
	1,044,308,081.67	21,377,269.06	1,065,685,350.73
	2016 10 26 () 2016 12 31		
	203,547,549.55	-	203,547,549.55
	-	-6,144,446.42	-6,144,446.42
	5,002,762,283.33	486,422.30	5,003,248,705.63

“ _”			
1.	5,039,933,347.65	445,857.29	5,040,379,204.94
2.	-37,171,064.32	40,565.01	-37,130,499.31
”	-	-	-
	5,206,309,832.88	-5,658,024.12	5,200,651,808.76
	2017 1 1	2017 12 31	2016 10 26

7.1 7.4

7.4

7.4.1

(“ ”)

(“ ”)

“ ”) [2016]1854

203,547,549.55

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1600909

(2016 10

26

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80%

5%

7.4.2

(“ ”)

7.4.3

2017 12 31

2017

7.4.4

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2004]78

[2008]1

[2016]36

[2016]140



7.4.8.1.2

	2017 1 1 2017 12 31		2016 10 26 () 2016 12 31	
	1,152,110,516.89	87.69%	569,777,532.27	100.00%

7.4.8.1.3

	2017 1 1 2017 12 31		2016 10 26 () 2016 12 31	
	6,034,100,000.00	76.28%	13,830,800,000.00	95.84%

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 10 26 () 2016 12 31
	13,331,925.72	4,076,536.11
	8,479.42	2,043.65
		0.50%

= × 0.50%/

7.4.8.2.2

	2017 1 1 2017 12 31	2016 10 26 ()
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		2016 12 31
	2,666,385.13	815,307.21

0.10%

= × 0.10%/

7.4.8.3

()

2017 1 1 2017 12 31						
” ö	72,606,973.56	-	-	-	-	-
2016 10 26 () 2016 12 31						

7.4.8.7**7.4.9 2017 12 31****7.4.9.1 /**

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7.4.9.2**7.4.9.3****7.4.9.3.1****7.4.9.3.2**

2017 12 31

5,000,000.00 2018 1 2

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1		15,540,000.00	1.46
2		-	-
3		270,705,028.90	25.40
		270,705,028.90	25.40
4		566,818,062.70	53.19
5		29,943,000.00	2.81
6		88,407,000.00	8.30
7		-	-
8		34,445,000.00	3.23
9		-	-
10		1,005,858,091.60	94.39

8.6

1	018005	1701	1,060,990	104,921,301.10	9.85
2	170215	17 15	750,000	71,662,500.00	6.72
3	101754076	17 MN001	600,000	59,148,000.00	5.55
4	1380310	13	800,000	48,680,000.00	4.57
5	1680122	16	500,000	47,100,000.00	4.42

8.7

8.8

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		39,107.06
2		2,729,046.11
3		-
4		20,616,846.06
5		-
6		-
7		-
8		-
9		23,384,999.23

8.11.4**8.11.5****8.11.6**

§9

9.1

()					
329	3,174,188.70	1,043,146,385.97	99.89%	1,161,695.70	0.11%

9.2

	0.00	0.00%

9.3

	0
	0

§10

2016年10月26日	203,547,549.55
	5,206,309,832.88
	180,282,666.78
:	4,342,284,417.99
"_"	-
	1,044,308,081.67

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

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11.6

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11.7

11.8

11.8.1

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§12

12.1

20%

		20%					
	1	2017 1 1 201 7 12 31	4,999,777,800.00	0.00	3,995,793,352.00	1,003,984,448.00	96.14%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2018 3 31