

2017

2017 12 31

2018 3 31

§1

“ ”

2018 3 28

2017 8 18

2017 12 31

§2

2.1

	003869
	003869
	2017 8 18
	1, 051, 631, 469. 72

2.2

2.3

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

2.4

	www.cxfund.com.cn
	68 9
	1 1

§ 3

3.1

3.1.1	2017 8 18 ()-2017 12 31
	3,543,162.50
	3,596,832.50
	0.0191
	28.57%
3.1.2	2017
	0.2856
	1,352,103,940.54
	1.2857

1 2017 8 18

2

3

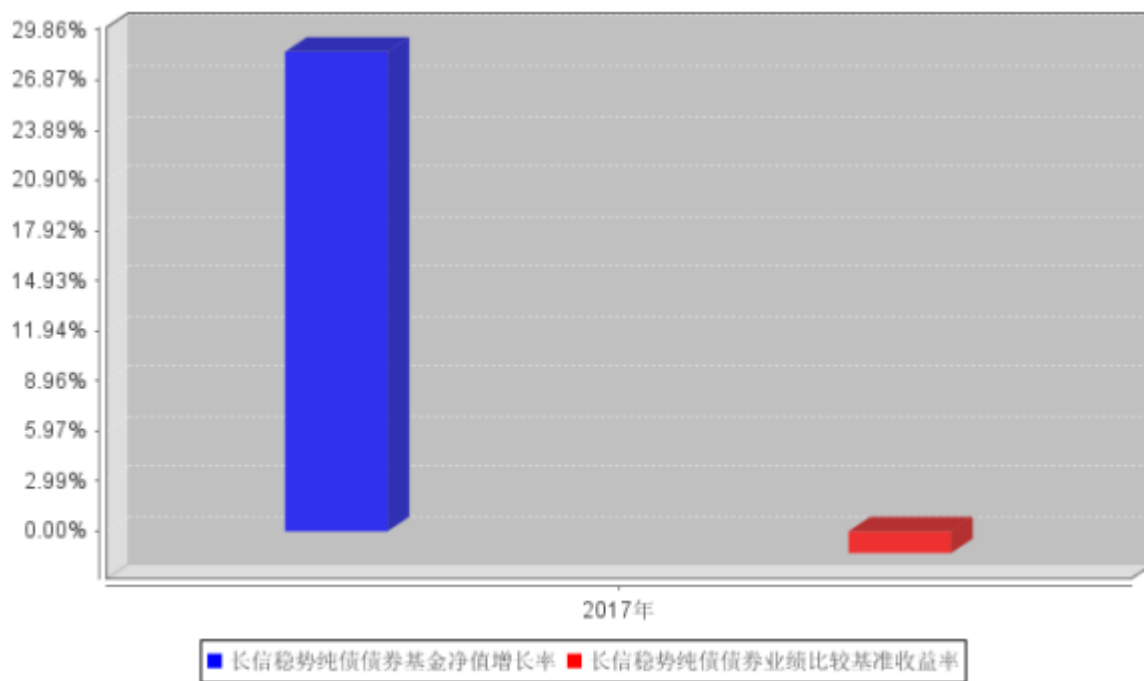
3.2

3.2.1

	0.37%	0.01%	-1.15%	0.06%	1.52%	-0.05%
	28.57%	2.87%	-1.29%	0.05%	29.86%	2.82%

3.2.2

3.2.3



2017 8 18 2017

3.3

2017 8 18

§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)	2017 8 18	-	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

2017 12 31

1.2857

28.57%

-1.29%

4.5

2018

L

“ ”

4.6

“ ”

1/2

4.7

1

3

2

3

4

5

4.8

2017 9 11 2017 10 12

2017 11 21

§6

2017

18 P00418

§7

7.1

2017 12 31

	2017 12 31
	4,895,702.61
	503,181.82
	-
	138,603,000.00
	-
	-
	138,603,000.00
	-
	-
	-
	1,127,355,781.03
	39,419.19
	4,725,667.50
	-
	76,400,000.00
	-
	-
	1,352,522,752.15
	2017 12 31
	-
	-
	-
	-
	-
	9,892.17
	202,746.16
	67,582.05
	-
	9,083.81
	-
	-
	-
	-
	129,507.42

			418,811.61
			1,051,631,469.72
			300,472,470.82
			1,352,103,940.54
			1,352,522,752.15
1	2017 12 31	1.2857	1,051,631,469.72
2	2017 8 18	2017 12 31	2017 8 18

7.2

2017 8 18 () 2017 12 31

	2017 8 18 ()	2017 12 31
		3,991,611.59
1.		3,912,457.19
		122,062.35
		193,838.75
		-
		3,596,556.09
		-
2.	“ _ ”	-37,760.00
		-
		-
		-37,760.00
		-
		-
		-
3.	“ _ ”	53,670.00
4.	“ _ ”	-
5.	“ _ ”	63,244.40
		394,779.09
1		248,827.96
2		82,942.66
3		-
4		2,350.00
5		-
		-
6		60,658.47

“ _”		3,596,832.50
		-
“ _”		3,596,832.50

2017 8 18 2017 12 31

2017 8 18

7.3

2017 8 18 () 2017 12 31

	2017 8 18 () 2017 12 31		
	215,111,471.50	-	215,111,471.50
	-	3,596,832.50	3,596,832.50
“ _”	836,519,998.22	296,875,638.32	1,133,395,636.54
1.	1,054,109,278.09	297,844,672.01	1,351,953,950.10
2.	-217,589,279.87	-969,033.69	-218,558,313.56
“ _”	-	-	-
”	1,051,631,469.72	300,472,470.82	1,352,103,940.54

2017 8 18 2017 12 31

2017 8 18

7.1 7.4

7.4

7.4.1

“ ”

“ ”

“ ”

[2016]2691

215,111,471.50

1700024

2017 8 18

80%

5%

7.4.2

“

”

)

(

7.4.4.5

1

2

3

4

7.4.4.6

7.4.4.7

7.4.4.8

7.4.4.9 / ()

7.4.4.10

0.30%

0.10%

7.4.4.11

1

,å

3

2

7.4.5.2

7.4.5.3

7.4.6

[2004]78

[2008]1

[2016]36

[2016]140

[2017]56

[2017]90

1

2018 1 1

3%

2

3

20%

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 8 18 () 2017 12 31
	248,827.96
	1,548.08

1 2017 8 18

2 0.30%

H E× 0.30%÷ H

7.4.8.2.2

	2017 8 18 ()	2017 12 31
		82,942.66

1 2017 8 18

2 0.10%

H E × 0.10% ÷

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 8 18 ()	2017 12 31
	4,895,702.61	70,083.27

1 2017 8 18

2 “ ”

2017 12 31

503,181.82

7.4.8.6

7.4.8.7

7.4.9 2017 12 31

7.4.9.1 /

7.4.9.2

7.4.9.3

7.4.9.3.1

7.4.9.3.2

1		-	-
2		-	-
3		69,979,000.00	5.18
		69,979,000.00	5.18
4		-	-
5		-	-
6		-	-
7		-	-
8		68,624,000.00	5.08
9		-	-
10		138,603,000.00	10.25

8.6

1	111781266	17	CD128	500,000	48,860,000.00	3.61
2	170401	17	01	400,000	39,992,000.00	2.96
3	170203	17	03	200,000	19,986,000.00	1.48
4	111709399	17	CD399	200,000	19,764,000.00	1.46
5	130212	13	12	100,000	10,001,000.00	0.74

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		-
2		39,419.19
3		-
4		4,725,667.50
5		76,400,000.00
6		-
7		-
8		-
9		81,165,086.69

8.11.4**8.11.5****8.11.6**

§9

9.1

()					
294	3,576,977.79	1,050,541,541.67	99.90%	1,089,928.05	0.10%

9.2

	77.53	0.0000%

9.3

	0
	0

§10

2017年8月18日	215,111,471.50
	1,054,109,278.09
:	217,589,279.87
"-"	-
	1,051,631,469.72
2017 8 18	2017 8 18 2017 12 31

§ 11

11.1

11.2

11.2.1

11.2.2

2017 9 1

11.3

11.4

11.5

11.6

15,000.00

1

11.7

11.8

--	--	--	--	--

	1	-	-2,481,800,000.00	100.00%	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-
	1	-	-	-	-	-	-

1

1

2

<1998>29

[2007]48

1

a

b

c

d

2

§12

12.1

20%

		20%					
1	2017 11 20 2017 12 31	0.00	389,841,812.08	0.00	389,841,812.08	37.07%	
2	2017 11 20 2017 12 7	0.00	78,125,000.00	0.00	78,125,000.00	7.43%	
3	2017 12 13 2017 12 20	0.00	155,951,505.01	0.00	155,951,505.01	14.83%	
4	2017 12 5 2017 12 7	0.00	101,411,966.61	0.00	101,411,966.61	9.64%	
5	2017 8 16 2017 8 29	0.00	100,000,000.00	100,000,000.00	0.00	0.00%	
6	2017 8 30 2017 9 10	0.00	20,000,000.00	20,000,000.00	0.00	0.00%	
7	2017 8 30 2017 9 10	0.00	20,000,000.00	20,000,000.00	0.00	0.00%	
8	2017 8 30 2017 9 10	0.00	30,000,000.00	30,000,000.00	0.00	0.00%	

1	2017 10 19 2017 11 19	0.00	302,816.90	0.00	302,816.90	0.03%	
2	2017 9 11 2017 9 12	0.00	29,937.10	29,937.10	0.00	0.00%	
3	2017 9 13 2017 9 13	0.00	78,096.46	78,096.46	0.00	0.00%	
4	2017 9 14 2017 9 19	0.00	234,252.76	234,252.76	0.00	0.00%	
1							
2							
3							

12.2**2018 3 31**