

**2017**

**2017 12 31**

**2018 3 31**

**§ 1**

“ ”

2018 3 26

## §2

### 2.1

|  |                  |                |
|--|------------------|----------------|
|  |                  |                |
|  | CX               |                |
|  | 519973           |                |
|  |                  |                |
|  | 2013 11 29       |                |
|  |                  |                |
|  |                  |                |
|  | 1,385,174,081.45 |                |
|  |                  |                |
|  |                  | A C            |
|  | CX A             | CX C           |
|  | 519973           | 519972         |
|  | 1,114,067,174.73 | 271,106,906.72 |

### 2.2

|   |                    |
|---|--------------------|
|   | $\times 1.3+1.1\%$ |
| 1 |                    |
| 2 |                    |
| 3 |                    |
| 4 |                    |
| 5 |                    |
| 6 |                    |
| 7 |                    |
| ( |                    |
|   | $\times 1.3+1.1\%$ |
|   |                    |

### 2.3

|  |                      |                      |
|--|----------------------|----------------------|
|  |                      |                      |
|  |                      |                      |
|  |                      |                      |
|  | 021-61009999         | 010-66105799         |
|  | zhouyg@cxfund.com.cn | custody@i cbc.com.cn |
|  | 4007005566           | 95588                |
|  | 021-61009800         | 010-66105798         |

### 2.4

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|  |  |
|--|--|
|  | <a href="http://www.cxfund.com.cn">www.cxfund.com.cn</a> |
|  | 55 68 9  |

## § 3

## 3.1

| 3.1.<br>1 | 2017              |                  | 2016              |                   | 2015              |                   |
|-----------|-------------------|------------------|-------------------|-------------------|-------------------|-------------------|
|           | A                 | C                | A                 | C                 | A                 | C                 |
|           | 33,979,763.6<br>9 | 7,355,405.6<br>9 | 53,200,300.4<br>7 | 27,959,993.<br>56 | 25,078,760.<br>29 | 67,687,847.<br>22 |
|           | 30,699,802.7<br>5 | 7,006,079.6<br>0 | 36,379,136.3<br>8 | 18,343,931.<br>87 | 31,355,671.<br>65 | 74,834,298.<br>59 |
|           | 0.0277            | 0.0254           | 0.0354            | 0.0311            | 0.1361            | 0.1245            |
|           | 2.79%             | 2.37%            | 3.39%             | 2.98%             | 13.00%            | 12.54%            |
| 3.1.<br>2 | 2017              |                  | 2016              |                   | 2015              |                   |

|  | 0.0307               | 0.0264             | 0.0006               | 0.0004             | 0.0266             | 0.0258             |
|--|----------------------|--------------------|----------------------|--------------------|--------------------|--------------------|
|  | 1,148,309,48<br>1.93 | 278,251,811<br>.87 | 1,031,275,05<br>8.70 | 591,879,062<br>.32 | 838,985,181<br>.74 | 575,495,159<br>.00 |
|  | 1.0307               | 1.0264             | 1.0027               | 1.0026             | 1.0451             | 1.0443             |

1

2

### 3.2

#### 3.2.1

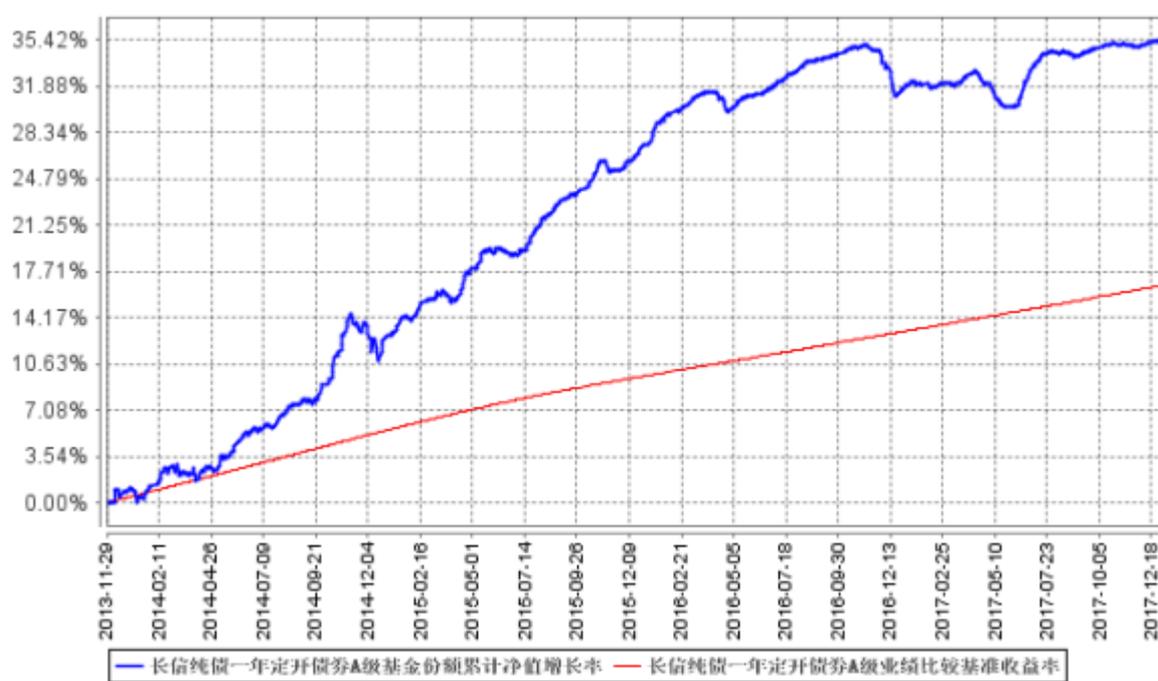
A

|  | 0.46%  | 0.03% | 0.77%  | 0.01% | -0.31% | 0.02% |
|--|--------|-------|--------|-------|--------|-------|
|  | 1.66%  | 0.04% | 1.55%  | 0.01% | 0.11%  | 0.03% |
|  | 2.79%  | 0.06% | 3.11%  | 0.01% | -0.32% | 0.05% |
|  | 20.06% | 0.08% | 10.47% | 0.01% | 9.59%  | 0.07% |
|  | 35.41% | 0.13% | 16.61% | 0.01% | 18.80% | 0.12% |

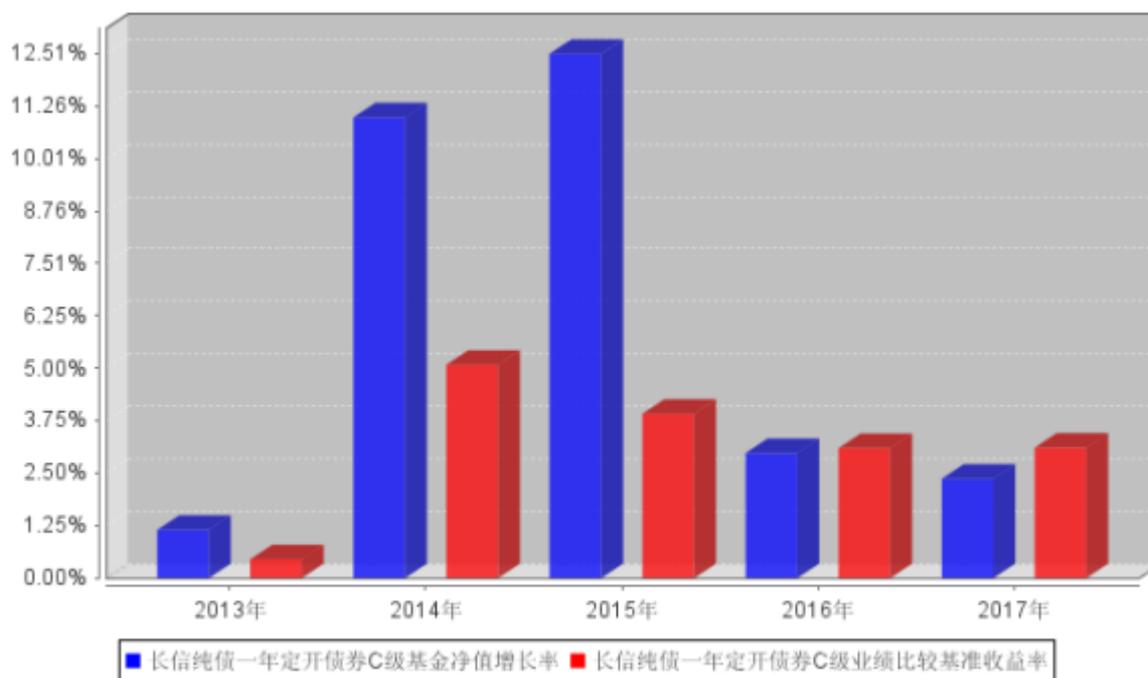
C

|  |        |       |        |       |        |       |
|--|--------|-------|--------|-------|--------|-------|
|  |        |       |        |       |        |       |
|  | 0.37%  | 0.03% | 0.77%  | 0.01% | -0.40% | 0.02% |
|  | 1.46%  | 0.04% | 1.55%  | 0.01% | -0.09% | 0.03% |
|  | 2.37%  | 0.06% | 3.11%  | 0.01% | -0.74% | 0.05% |
|  | 18.62% | 0.08% | 10.47% | 0.01% | 8.15%  | 0.07% |
|  | 33.17% | 0.13% | 16.61% | 0.01% | 16.56% | 0.12% |

## 3.2.2







2013 11 29 2013

## 3.3

| A    |       |               |               |                |  |
|------|-------|---------------|---------------|----------------|--|
|      | 10    |               |               |                |  |
| 2017 | -     | -             | -             | -              |  |
| 2016 | 0.778 | 62,656,635.51 | 17,362,419.56 | 80,019,055.07  |  |
| 2015 | 1.100 | 19,399,019.64 | 3,824,835.25  | 23,223,854.89  |  |
|      | 1.878 | 82,055,655.15 | 21,187,254.81 | 103,242,909.96 |  |

| C    |       |               |               |                |  |
|------|-------|---------------|---------------|----------------|--|
|      | 10    |               |               |                |  |
| 2017 | -     | -             | -             | -              |  |
| 2016 | 0.728 | 11,589,015.50 | 31,388,852.16 | 42,977,867.66  |  |
| 2015 | 1.050 | 13,512,992.63 | 52,059,943.94 | 65,572,936.57  |  |
|      | 1.778 | 25,102,008.13 | 83,448,796.10 | 108,550,804.23 |  |

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 12<br>13 | - | 19 | CIM<br>Investors<br>Group Financial<br>Services<br>Co. Ltd 2002 |
|--|-----|---------------|---|----|---|

|  |     |               |              |   |                 |
|--|-----|---------------|--------------|---|-----------------|
|  |     |               |              |   | LOF             |
|  |     | 2014 12<br>17 | 2017 1<br>25 | 8 |                 |
|  | LOF | 2016 12<br>12 | -            | 5 | 2013<br><br>LOF |

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## 4.2

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### 4.3.3

5%

## 4.4

### 4.4.1

2017

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“ ”

4.0%

### 4.4.2

|            |   |        |   |
|------------|---|--------|---|
| 2017 12 31 | A | 1.0307 |   |
| 1.3235     | A | 2.79%  | C |
| 1.0264     |   |        | C |
| 2.37%      |   | 3.11%  |   |

## 4.5

#### 4.6

“ ”

1/2

#### 4.7

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100%

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A

C

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#### 4.8



**§5**

**5.1**

**5.2**

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**5.3**

2017

**§6**

2017

( ) (18) P00432



|  |                      |                      |
|--|----------------------|----------------------|
|  | 1, 535, 490. 78      | 124, 975, 948. 60    |
|  |                      |                      |
|  | 1, 385, 174, 081. 45 | 1, 618, 877, 936. 07 |
|  | 41, 387, 212. 35     | 4, 276, 184. 95      |
|  | 1, 426, 561, 293. 80 | 1, 623, 154, 121. 02 |
|  | 1, 428, 096, 784. 58 | 1, 748, 130, 069. 62 |

2017 12 31

A

1. 0307

1, 114, 067, 174. 73

C

1. 0264

271, 106, 906. 72

1, 385, 174, 081. 45

## 7.2

2017 1 1 2017 12 31

|    | 2017 1 1<br>31 | 2017 12<br>31     | 2016 1 1 | 2016 12 31        |
|----|----------------|-------------------|----------|-------------------|
|    |                | 64, 061, 912. 07  |          | 77, 704, 397. 36  |
| 1. |                | 103, 423, 353. 43 |          | 118, 983, 811. 40 |
|    |                | 222, 029. 32      |          | 308, 339. 93      |
|    |                | 96, 062, 621. 80  |          | 114, 897, 368. 56 |
|    |                | -                 |          | -                 |
|    |                | 7, 138, 702. 31   |          | 3, 778, 102. 91   |
|    |                | -                 |          | -                 |
| 2. | “ - ”          | -35, 790, 343. 37 |          | -14, 842, 269. 54 |
|    |                | -                 |          | -                 |
|    |                | -                 |          | -                 |
|    |                | -35, 790, 343. 37 |          | -14, 842, 269. 54 |
|    |                | -                 |          | -                 |
|    |                | -                 |          | -                 |
|    |                | -                 |          | -                 |
| 3. | “ - ”          | -3, 629, 287. 03  |          | -26, 437, 225. 78 |
| 4. | “ - ”          | -                 |          | -                 |
| 5. | “ - ”          | 58, 189. 04       |          | 81. 28            |
|    |                | 26, 356, 029. 72  |          | 22, 981, 329. 11  |
| 1  |                | 9, 824, 804. 17   |          | 12, 233, 264. 39  |
| 2  |                | 2, 807, 086. 85   |          | 3, 495, 218. 45   |
| 3  |                | 1, 116, 694. 71   |          | 2, 548, 014. 79   |
| 4  |                | 48, 649. 26       |          | 92, 579. 75       |
| 5  |                | 12, 159, 439. 16  |          | 4, 130, 672. 71   |



|     |                  |                 |                  |
|-----|------------------|-----------------|------------------|
| “_” | -                | -122,996,922.73 | -122,996,922.73  |
|     | 1,618,877,936.07 | 4,276,184.95    | 1,623,154,121.02 |

7.1 7.4

7.4

7.4.1

( “ ” )

( “ ” )

( “ ” ) [2013]911

303,045,141.71

( )

1300470

2013 11 29

( )

80%

5%

( )×1.3+1.1%

**7.4.2**

( “ ” )

**7.4.3**

2017 12 31

2017 1 1 2017

12 31

**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

[2017]56

[2017]90

1) ( )

2018 1 1

3%

2)

3)

20%

**7.4.7**

|             |  |
|-------------|--|
|             |  |
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| ( “ ” )     |  |
| ( “ ” )     |  |
| ( “ ” )     |  |
| ( “ ” )     |  |
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| ( ) ( “ ” ) |  |
| ( “ ” )     |  |

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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    |
|--|----------|--------------|----------|---------------|
|  |          | 9,824,804.17 |          | 12,233,264.39 |
|  |          | 2,379,593.99 |          | 2,365,503.13  |

0.70%

$$H \ E \times \quad \div \quad H \quad E$$

## 7.4.8.2.2

|  | 2017 1 1 | 2017 12 31   | 2016 1 1 | 2016 12 31   |
|--|----------|--------------|----------|--------------|
|  |          | 2,807,086.85 |          | 3,495,218.45 |

0.20%

$$H \ E \times \quad \div \quad H \quad E$$

## 7.4.8.2.3

|  | 2017 1 1 |              |  | 2017 12 31 |              |  |
|--|----------|--------------|--|------------|--------------|--|
|  |          |              |  |            |              |  |
|  | A        | C            |  | A          | C            |  |
|  | -        | 10,615.98    |  | -          | 10,615.98    |  |
|  | -        | 131,558.49   |  | -          | 131,558.49   |  |
|  | -        | 234.36       |  | -          | 234.36       |  |
|  | -        | 142,408.83   |  | -          | 142,408.83   |  |
|  | 2016 1 1 |              |  | 2016 12 31 |              |  |
|  |          |              |  |            |              |  |
|  | A        | C            |  | A          | C            |  |
|  | -        | 1,577,390.78 |  | -          | 1,577,390.78 |  |

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|  |  |  |  |

**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**



**8.5**

| 1  |  | -              | -     |
|----|--|----------------|-------|
| 2  |  | -              | -     |
| 3  |  | -              | -     |
|    |  | -              | -     |
| 4  |  | 452,141,429.70 | 31.69 |
| 5  |  | 20,060,000.00  | 1.41  |
| 6  |  | 9,964,000.00   | 0.70  |
| 7  |  | -              | -     |
| 8  |  | 357,509,000.00 | 25.06 |
| 9  |  | -              | -     |
| 10 |  | 839,674,429.70 | 58.86 |

**8.6**

| 1 | 111770695 | 17 | CD046 | 600,000 | 59,724,000.00 | 4.19 |
|---|-----------|----|-------|---------|---------------|------|
| 1 | 111770736 | 17 | CD154 | 600,000 | 59,724,000.00 | 4.19 |
| 3 | 111770427 | 17 | CD033 | 600,000 | 59,718,000.00 | 4.19 |
| 4 | 111770388 | 17 | CD103 | 600,000 | 59,712,000.00 | 4.19 |
| 5 | 111786187 | 17 | CD286 | 600,000 | 59,286,000.00 | 4.16 |

**8.7****8.8****8.9****8.10****8.10.1**

**8.10.2****8.10.3****8.11**

## § 9

## 9.1

|   | ( )   |              |                  |        |                |        |
|---|-------|--------------|------------------|--------|----------------|--------|
| A | 597   | 1,866,109.17 | 1,068,789,539.29 | 95.94% | 45,277,635.44  | 4.06%  |
| C | 1,082 | 250,560.91   | 201,040,034.86   | 74.16% | 70,066,871.86  | 25.84% |
|   | 1,679 | 824,999.45   | 1,269,829,574.15 | 91.67% | 115,344,507.30 | 8.33%  |

## 9.2

|  | A | 1,501.76 | 0.00% |
|--|---|----------|-------|
|  | C | 0.00     | 0.00% |
|  |   | 1,501.76 | 0.00% |

## 9.3

|  | 0 |
|--|---|
|  | 0 |

**§ 10**

|            | A                | C              |
|------------|------------------|----------------|
| 2013 11 29 | 205,068,134.62   | 97,977,007.09  |
|            | 1,028,522,561.77 | 590,355,374.30 |
|            | 559,630,853.08   | 263,834,104.91 |
| :          | 474,086,240.12   | 583,082,572.49 |
| "_"        | -                | -              |
|            | 1,114,067,174.73 | 271,106,906.72 |

## § 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

11.6

60,000.00

1

11.7

11.8

11.8.1

|  | 2 | - | - | - | - | - |
|--|---|---|---|---|---|---|
|  | 1 | - | - | - | - | - |

|  |   |   |   |   |   |   |
|--|---|---|---|---|---|---|
|  | 1 | - | - | - | - | - |
|  | 2 | - | - | - | - | - |
|  | 1 | - | - | - | - | - |
|  | 1 | - | - | - | - | - |
|  | 2 | - | - | - | - | - |

**11.8.2**

|  | 965,845,756.67 | 100.00% | 6,507,558,000.00 | 100.00% | - | - |
|--|----------------|---------|------------------|---------|---|---|
|  | -              | -       | -                | -       | - | - |
|  | -              | -       | -                | -       | - | - |
|  | -              | -       | -                | -       | - | - |
|  | -              | -       | -                | -       | - | - |
|  | -              | -       | -                | -       | - | - |
|  | -              | -       | -                | -       | - | - |

1

2

<1998>29

[2007]48

1

a

b

c

d

2



**§12**

**12.1**

**20%**

|   |                                  | 20%            |                |      |                |        |  |
|---|----------------------------------|----------------|----------------|------|----------------|--------|--|
| 1 | 2017 1<br>11<br>2017<br>12<br>31 | 0.00           | 298,328,361.18 | 0.00 | 298,328,361.18 | 21.54% |  |
| 2 | 2017 1<br>6<br>2017<br>12<br>31  | 289,546,375.83 | 0.00           | 0.00 | 289,546,375.83 | 20.90% |  |
| - | -                                | -              | -              | -    | -              | -      |  |
| 1 |                                  |                |                |      |                |        |  |
| 2 |                                  |                |                |      |                |        |  |
| 3 |                                  |                |                |      |                |        |  |

**12.2**

**2018 3 31**