

2017

2017 12 31

2018 3 31

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2018 3 26

2017 1 1 2017 12 31

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	519967
	519967
	2015 5 6
	713,191,641.43

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	3
	1
	“ ”
	2
	4
	()+ 1.5%

2.3

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

2.4

	www.cxfund.com.cn
	55 68 9

§ 3

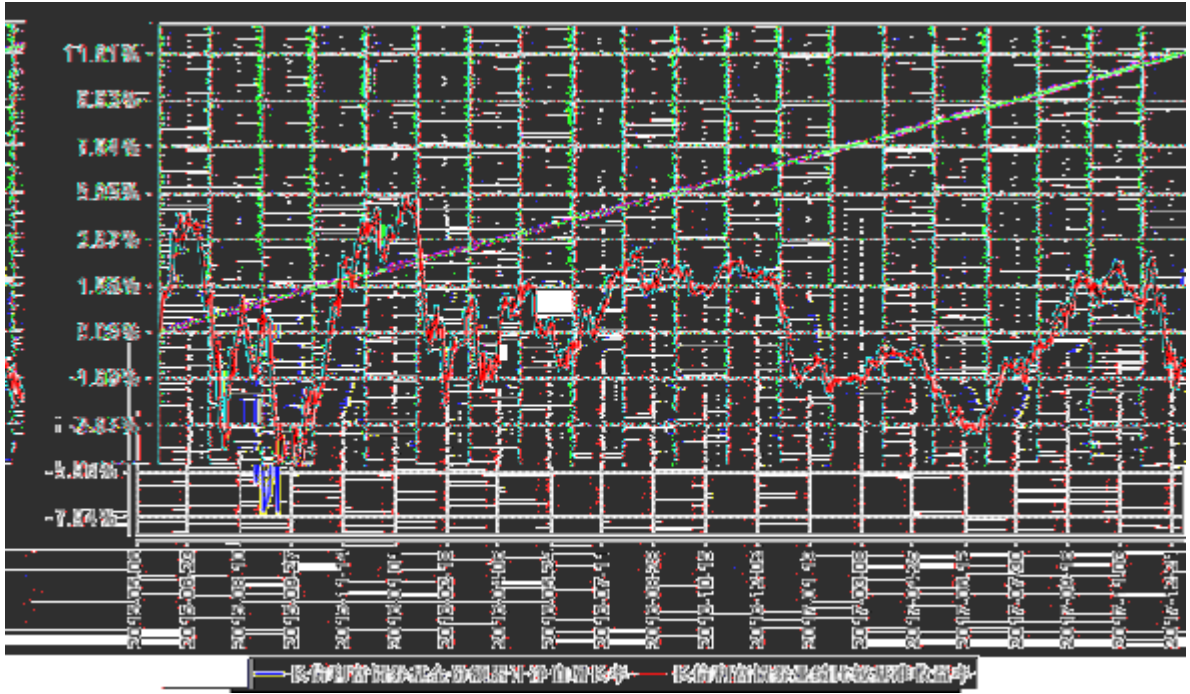
3.1

3.1.1	2017	2016	2015 5 6 ()-2015 12 31
	1,168,954.13	-48,894,966.59	45,314,272.31
	-8,334,597.10	-133,731,388.01	109,418,759.72
	-0.0102	-0.0751	0.0771
	-1.16%	-6.20%	5.05%
3.1.2	2017	2016	2015
	-0.0260	-0.0207	0.0029
	694,616,312.92	873,022,222.40	2,892,280,277.44
	0.9740	0.9854	1.0505

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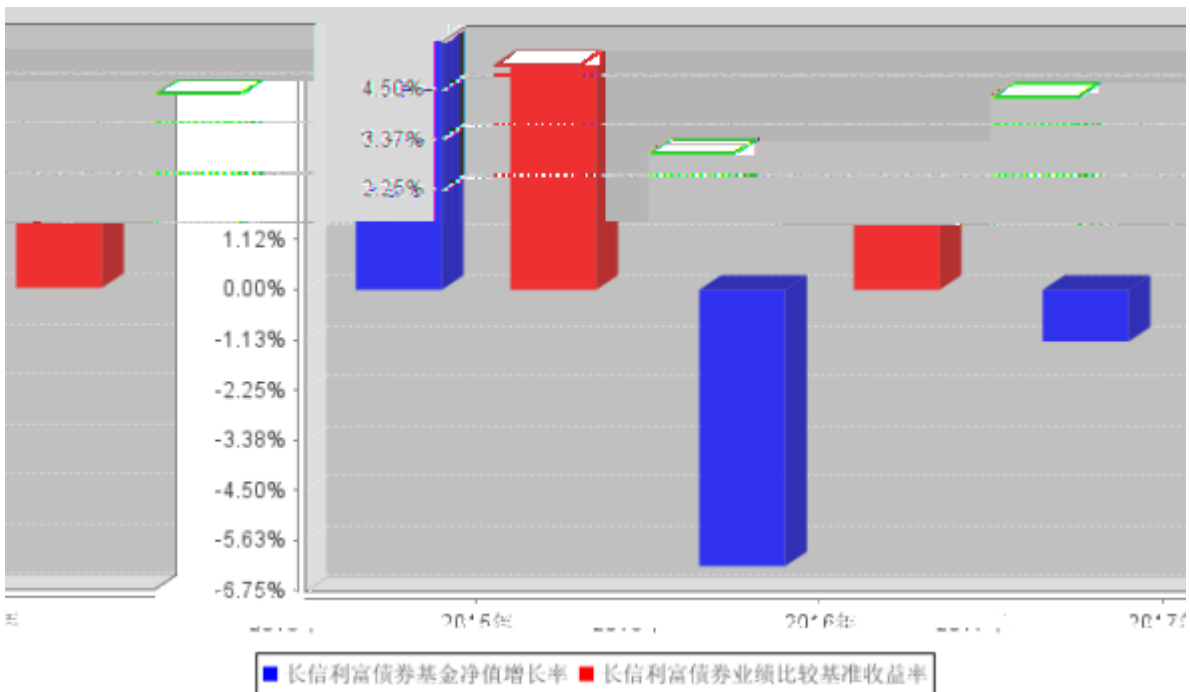
3.2



1 2015 5 6 2017 12 31

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3.2.3



2015 5 6 2015

3.3

2015 5 6

§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

QF!

~~(QF)~~

~~(QF)~~

500

LOF

4.1.2

	LOF	2015 5 6	-	19	CIM Investors Group Financial Services Co. Ltd 2002 LOF

		2016 12 12	-	4	2016 5

1

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3 2018 2 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

2017

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2017

PPI

4.4.2

2017 12 31

0.9740

0.9740

-1.16%

4.35%

4.5

4.6

“ ”

1/2

4.7

1

12

3

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4

5

4.8

§5

5.1

5.2

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§6

2017

() (18) P00428

§7

7.1

2017 12 31

	2017 12 31	2016 12 31
	24,251,250.98	17,423,404.70
	9,037,119.00	1,173,118.17
	434,574.27	147,158.43
	749,461,920.18	893,778,776.44
	139,462,556.99	169,295,183.89
	-	-
	609,999,363.19	724,483,592.55
	-	-
	-	-
	-	-
	-	-
	1,617,563.57	1,113,364.90
	14,420,268.44	20,713,175.07
	-	-
	15,152.13	1,391.58
	-	-
	-	-
	799,237,848.57	934,350,389.29
	2017 12 31	2016 12 31
	-	-
	-	-
	-	-
	100,000,000.00	59,999,790.00
	2,380,504.37	-
	19,783.58	59,044.98
	440,008.76	572,432.50
	125,716.79	163,552.16
	-	-
	1,228,243.85	170,623.88
	-	-
	98,277.24	52,722.72
	-	-
	-	-
	329,001.06	310,000.65

	104,621,535.65	61,328,166.89
	713,191,641.43	885,983,493.77
	-18,575,328.51	-12,961,271.37
	694,616,312.92	873,022,222.40
	799,237,848.57	934,350,389.29

2017 12 31

0.9740

713,191,641.43

7.2

2017 1 1 2017 12 31

	2017 1 1 31	2017 12 31	2016 1 1 31	2016 12 31
		10,997,414.12		-107,033,065.10
1.		43,026,750.75		77,311,540.56
		300,141.95		1,116,944.38
		42,705,702.00		76,115,497.97
		-		-
		20,906.80		79,098.21
		-		-
2.	“ - ”	-22,656,393.11		-102,634,571.70
		-19,564,414.45		-93,453,034.67
		-		-
		-3,930,820.24		-10,263,595.11
		-		-
		-		-
		-		-
		838,841.58		1,082,058.08
3.	“ - ”	-9,503,551.23		-84,836,421.42
4.	“ - ”	-		-
5.	“ - ”	130,607.71		3,126,387.46
		19,332,011.22		26,698,322.91
1		5,656,111.15		12,667,324.32
2		1,616,031.73		3,619,235.57
3		-		-
4		6,788,431.40		3,393,012.36
5		4,892,028.15		6,656,923.58
		4,892,028.15		6,656,923.58
6		379,408.79		361,827.08
	“ - ”	-8,334,597.10		-133,731,388.01
		-		-

“ _”	-8,334,597.10	-133,731,388.01
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7.3

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	885,983,493.77	-12,961,271.37	873,022,222.40
	-	-8,334,597.10	-8,334,597.10
“ _”	-172,791,852.34	2,720,539.96	-170,071,312.38
1.	141,561,141.90	1,533,466.95	143,094,608.85
2.	-314,352,994.24	1,187,073.01	-313,165,921.23
“ _”	-	-	-
	713,191,641.43	-18,575,328.51	694,616,312.92
	2016 1 1 2016 12 31		
	2,753,364,083.95	138,916,193.49	2,892,280,277.44
	-	-133,731,388.01	-133,731,388.01
“ _”	-1,867,380,590.18	-18,146,076.85	-1,885,526,667.03
1.	2,322,060,270.26	8,092,324.59	2,330,152,594.85
2.	-4,189,440,860.44	-26,238,401.44	-4,215,679,261.88
“ _”	-	-	-
	885,983,493.77	-12,961,271.37	873,022,222.40

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7.1 7.4

7.4

7.4.1

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[2015]65

568,039,225.55

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2015 5 6

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7.4.2

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7.4.3

2017 12 31

2017

7.4.4

7.4.4

‘i

7.4.6

[2004]78

[2005]103 [2008]1

2008 9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]46

[2016]70

[2016]140

[2017]2

1) ()

2)

3)

1

(1) 1 1 (1)

50% 1

20%

4) 20%

5) A 0.10% ()

7.4.7

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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
		5,656,111.15		12,667,324.32
		356,433.26		606,078.99

0.70%

= × 0.70%/

7.4.8.2.2

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		1,616,031.73		3,619,235.57
				0.20%

$$= \quad \times 0.20\%$$

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 1 1	2016 12 31
	24,251,250.98	244,499.72	17,423,404.70	1,025,666.52

“

”

$$2017 12 31 \quad 9,037,119.00 \quad 2016 12 31$$

$$1,173,118.17$$

7.4.8.6

7.4.8.7

7.4.9 2017 12 31

7.4.9.1 /

7.4.9.1.2										
380059		2017 12 21	2018 1 29		100.00	100.00	2,160	216,000.00	216,000.00	-

7.4.9.2

603986		2017 11 1		153.72	2018 2	3 150.00	87,000	11,358,541.90	13,373,640.00	-

7.4.9.3

7.4.9.3.1

7.4.9.3.2

2017 12 31

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S		-	-
		139,462,556.99	20.08

8.2.2**8.3**

1	603019		571,000	22,977,040.00 3.31
2	300033		386,200	19,302,276.00 2.78
3	002174		610,000	13,603,000.00 1.96
4	603986		87,000	13,373,640.00 1.93
5	600667		1,399,940	12,543,462.40 1.81
6	002023		1,085,000	11,186,350.00 1.61
7	300302		930,720	10,740,508.80 1.55
8	002153		310,000	8,264,600.00 1.19
9	600588		380,100	8,039,115.00 1.16
10	603688		399,950	6,263,217.00 0.90

8.4**8.4.1****2% 20**

1	300059			128,034,352.94 14.67
2	603019			119,419,775.23 13.68
3	000063			86,725,741.32 9.93
4	300078			84,933,805.04 9.73
5	600588			81,760,635.75 9.37
6	600570			74,316,873.07 8.51
7	300033			72,546,366.79 8.31
8	300496			66,465,438.89 7.61
9	002371			61,838,407.06 7.08
10	002439			53,522,293.52 6.13

8.4.2

2% 20

1	300059		124,859,451.60	14.30
2	000063		96,598,803.62	11.06
3	603019		94,360,533.71	10.81
4	300078		86,666,999.39	9.93
5	600588		81,704,831.64	9.36
6	600570		73,450,079.26	8.41
7	002439		67,675,514.40	7.75
8	300496		64,949,593.83	7.44
9	002410		63,116,876.60	7.23
10	002371		62,125,580.21	7.12
11	002405		58,421,907.49	6.69
12	300033		49,501,286.08	5.67
13	000636		49,102,663.69	5.62
14	002049		47,792,018.50	5.47
15	002230		46,716,300.97	5.35
16	002281		46,392,208.77	5.31
17	600887		40,610,573.57	4.65
18	000977		39,561,072.18	4.53
19	600038		38,713,835.48	4.43
20	600196		38,423,238.60	4.40
21	600029		37,019,028.28	4.24
22	002409		35,901,942.10	4.11
23	300365		34,442,044.40	3.94
24	300383		31,360,572.85	3.59
25	300302		30,953,458.98	3.55
26	300098		30,653,222.72	3.51
27	300373		26,975,629.88	3.09
28	300369		26,803,379.22	3.07
29	000547		25,800,103.78	2.96
30	002179		25,046,524.26	2.87
31	600702		25,026,714.14	2.87
32	600893		23,534,019.26	2.70
33	300336		23,489,990.00	2.69
34	300377		22,005,605.65	2.52

35	002792		21,374,014.00	2.45
36	600171		20,731,285.46	2.37
37	300474		20,697,598.10	2.37
38	300308		19,727,532.58	2.26
39	600745		19,501,224.86	2.23
40	000848		19,474,483.00	2.23
41	600030		19,057,070.20	2.18
42	300017		18,783,572.15	2.15
43	300166		18,425,844.17	2.11
44	600340		17,809,840.13	2.04
45	002174		17,580,283.00	2.01

“ ”

8.4.3

	2,569,404,175.45
	2,599,706,561.11

“ ” “ ” “ ”

8.5

1		62,411,840.00	8.99
2		-	-
3		147,184,000.00	21.19
		147,184,000.00	21.19
4		220,070,131.20	31.68
5		30,088,000.00	4.33
6		-	-
7		140,598,391.99	20.24
8		9,647,000.00	1.39
9		-	-
10		609,999,363.19	87.82

8.6

1	113013		550,490	57,740,896.10	8.31
2	170215	17 15	600,000	57,330,000.00	8.25
3	170204	17 04	500,000	49,900,000.00	7.18
4	110032		387,210	46,976,317.20	6.76
5	128015		358,567	34,196,534.79	4.92

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**

3		-
4		14,420,268.44
5		15,152.13
6		-
7		-
8		-
9		16,487,558.41

8.11.4

1	110032		46,976,317.20	6.76
2	128015		34,196,534.79	4.92

8.11.5

				%	
1	603986		13,373,640.00	1.93	

8.11.6

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9.1

()					
1, 215	586, 989. 01	656, 537, 229. 37	92. 06%	56, 654, 412. 06	7. 94%

9.2

	0. 00	0. 00%

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2015 5 6	568,039,225.55
	885,983,493.77
	141,561,141.90
:	314,352,994.24
"_"	-
	713,191,641.43

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11.1

11.2

11.2.1

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60,000.00

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11.8

11.8.1

	2	1,392,978,098.09	26.95%	740,091.63	19.94%	-
	3	1,265,944,884.17	24.49%	971,967.00	26.18%	-
	1	1,074,949,864.58	20.80%	893,607.04	24.07%	-
	2	608,028,093.19	11.76%	566,257.83	15.25%	-
	1	490,866,400.12	9.50%	260,796.76	7.03%	-
	1	336,343,396.41	6.51%	279,602.23	7.53%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.8.2

		4,505,551.54	0.84%	32,000,000.00	1.03%	-
		406,448,526.80	75.61%	2,138,500,000.00	68.87%	-
		42,539,028.58	7.91%	16,000,000.00	0.52%	-
		10,168,547.86	1.89%	-	-	-
		68,065,926.30	12.66%	918,500,000.00	29.58%	-
		5,799,975.57	1.08%	-	-	-
		-	-	-	-	-
		-	-	-	-	-
		-	-	-	-	-

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[2007]48

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§12

12.1

20%

		20%					
	1	2017 1 1 2017 12 31	576, 117, 540. 50	0. 00	0. 00	576, 117, 540. 50	80. 78%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

2018 3 31