

2017

2017 12 31

2018 3 31

§1

1.1

“ ”

2018 3 28

1.2

§1	2
1.1	2
1.2	3
§2	5
2.1	5
2.2	5
2.3	6
2.4	6
2.5	6
§3	7
3.1	7
3.2	7
3.3	9
§4	10
4.1	10
4.2	13
4.3	13
4.4	14
4.5	14
4.6	15
4.7	15
4.8	16
4.9	16
§5	17
5.1	17
5.2	17
5.3	17
§6	18
6.1	18
6.2	18
§7	20
7.1	20
7.2	21
7.3	22
7.4	23
§8	46
8.1	46
8.2	46
8.3	47
8.4	47
8.5	49
8.6	49
8.7	50
8.8	50

8.9	50
8.10	50
8.12	50
§9	52
9.1	52
9.2	52
9.3	52
§10	53
§ 11	54
11.7	54
11.8	54
11.8	bX

§2

2.1

	519947
	519947
	2015 11 16
	64,216,398.41

2.2

	1
	2
	3
	1
	2
	4
	+1.5%

2.3

	021-61009999	010-67595096
	zhouyg@cxfund.com.cn	tianqing1.zh@ccb.com
	4007005566	010-67595096

	021-61009800	010-66275853
	68 9	25
	68 9	1
	200120	100033

2.4

	www.cxfund.com.cn
	68 9 1 1

2.5

		222 30
		17

§ 3

3.1

3.1.1	2017	2016	2015 11 16 ()- 2015 12 31
	-25,006,393.00	-61,339,897.23	1,619,584.74
	-984,321.95	-83,021,808.95	-3,344,984.77
	-0.0055	-0.0518	-0.0026
	-0.58%	-5.36%	-0.26%
	-1.00%	-5.83%	-0.10%
3.1.2	2017	2016	2015
	-10,358,192.55	-39,237,344.11	-2,121,471.22
	-0.1613	-0.0592	-0.0010
	59,812,122.39	623,990,525.93	2,155,946,911.08
	0.9314	0.9408	0.9990
3.1.3	2017	2016	2015
	-6.86%	-5.92%	-0.10%

1

2

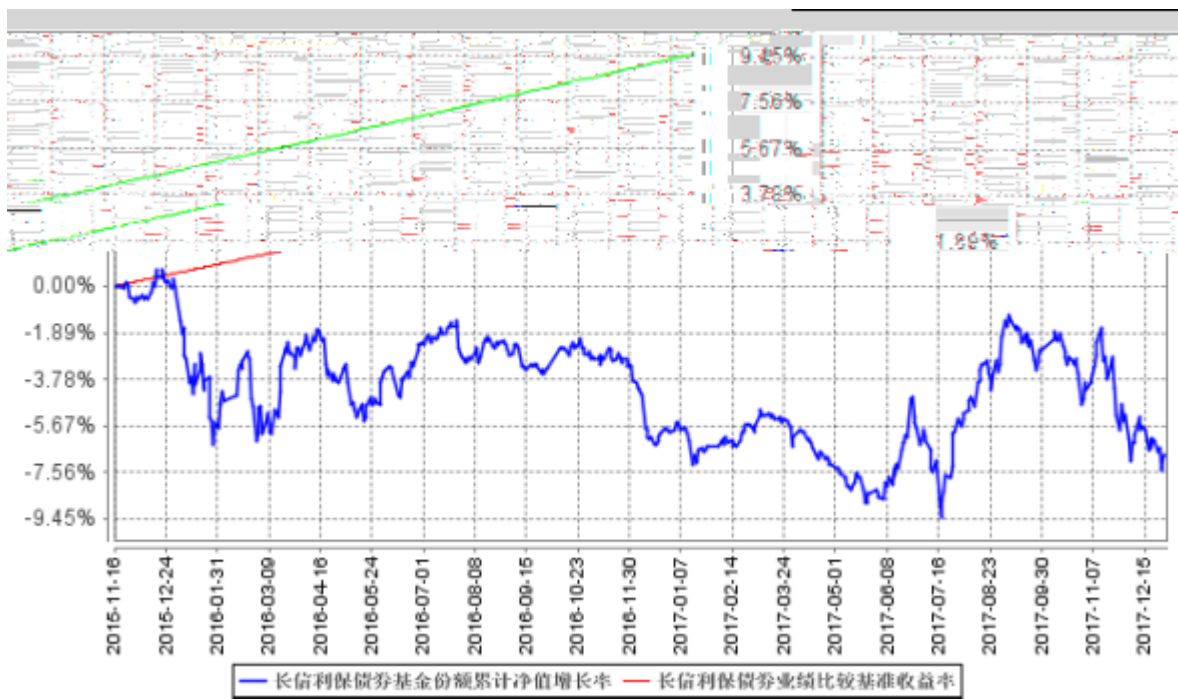
3

3.2

3.2.1

	-4.37%	0.54%	1.08%	0.01%	-5.45%	0.53%
	-1.14%	0.53%	2.17%	0.01%	-3.31%	0.52%
	-1.00%	0.44%	4.34%	0.01%	-5.34%	0.43%
	-6.86%	0.43%	9.47%	0.01%	-16.33%	0.42%

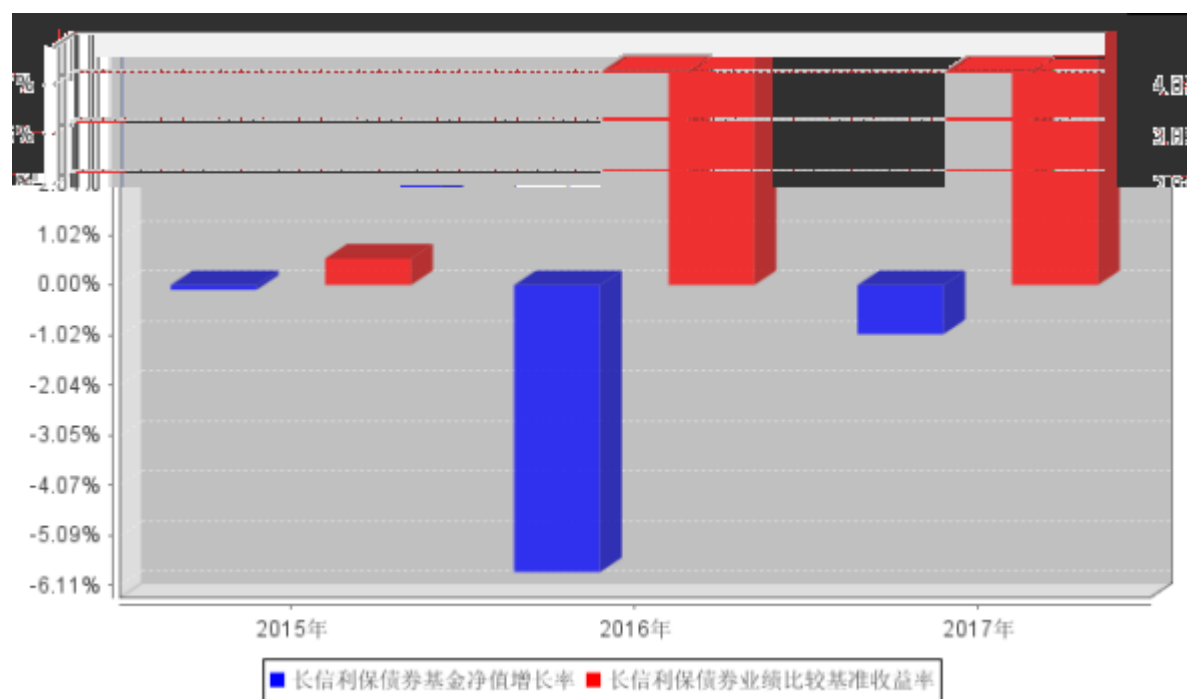
3.2.2



1 2015 11 16 2017 12 31

2 6

3.2.3



2015 11 16 2015

3.3

2015 11 16

§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

					CIM Investors Group Financial Services Co. Ltd 2002
	LOF	2015 11 16	-	19	LOF

4.3

4.3.1

1

4.3.3

5%

4.4

4.4.1

2017

2017

PPI

4.4.2

2017 12 31

0.9314

-1.00%

4.34%

4.5

4.6

2017

4.7

“ ”

1/2

4.8

1

12

3

2

3

4

5

4.9

§5

5.1

5.2

5.3

§6

6.1

	18 P00410

6.2

	2017 12 31 2017
	12 31 2017 2017
	“ ”
	-
	-
	“ ”
	2017

	1	
	2	
	3	
	4	
	5	
		222 30
	2018 3 26	

§7

7.1

2017 12 31

		2017 12 31	2016 12 31
	7.4.7.1	1,843,537.43	3,779,510.01
		1,096,615.06	204,076.23
		44,607.63	130,117.27
	7.4.7.2	70,958,151.27	645,845,093.83
		11,955,594.00	118,925,543.83
		-	-
		59,002,557.27	526,919,550.00
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		1,862,417.14	2,000,000.00
	7.4.7.5	837,660.90	16,015,860.95
		-	-
		129.90	139.52

--	--	--	--

		16,830,996.94	43,984,271.88
	7.4.7.9	64,216,398.41	663,227,870.04
	7.4.7.10	-4,404,276.02	-39,237,344.11
		59,812,122.39	623,990,525.93
		76,643,119.33	667,974,797.81
2017 12 31		0.9314	64,216,398.41

7.2

2017 1 1 2017 12 31

		2017 1 1 2017 12 31	2016 1 1 2016 12 31
		3,136,890.72	-62,555,597.94
1.		4,946,767.15	50,792,846.51
	7.4.7.11	96,250.57	909,383.63
		4,837,087.94	49,709,399.74
		-	-
		13,428.64	174,063.14
		-	-
2.	“_”	-25,927,488.71	-93,416,326.36
	7.4.7.12	-19,114,806.22	-62,634,125.01
		-	-
	7.4.7.13	-6,942,293.43	-31,788,107.40

	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	129,610.94	1,005,906.05
3. ”	“ - 7.4.7.17	24,022,071.05	-21,681,911.72
4.	“ -”	-	-
5.	“ -”	95,541.23	1,749,793.63
		4,121,212.67	20,466,211.01
1	7.4.10.2.1	1,209,359.61	10,919,595.56
2	7.4.10.2.2	345,531.39	3,119,884.50
3		-	-
4	7.4.7.19	1,111,438.32	3,493,425.25
5		1,117,651.78	2,572,566.97
		1,117,651.78	2,572,566.97
6	7.4.7.20	337,231.57	360,738.73
	“ -”	-984,321.95	-83,021,808.95
		-	-
	“ -”	-984,321.95	-83,021,808.95

7.3

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	663,227,870.04	-39,237,344.11	623,990,525.93

	-	-984,321.95	-984,321.95
“ _ ”	-599,011,471.63	35,817,390.04	-563,194,081.59
1.	29,788,020.20	-663,449.25	29,124,570.95
2.	-628,799,491.83	36,480,839.29	-592,318,652.54
”	-	-	-
	64,216,398.41	-4,404,276.02	59,812,122.39
	2016 1 1 2016 12 31		
	2,158,068,382.30	-2,121,471.22	2,155,946,911.08
	-	-83,021,808.95	-83,021,808.95
“ _ ”	-1,494,840,512.26	45,905,936.06	-1,448,934,576.20
1.	965,006,610.64	-37,972,576.81	927,034,033.83
2.	-2,459,847,122.90	83,878,512.87	-2,375,968,610.03
”	-	-	-
	663,227,870.04	-39,237,344.11	623,990,525.93

7.1 7.4

7.4

7.4.1

(“ ”)

(

“ ”) (“
”) [2015]2211
305, 129, 173. 65 ()
) 1500956 2015 11 16

()
()

80% 20%
5%
()+1.5%

7.4.2

”

“

7.4.3

2017 12 31 2017

7.4.4

7.4.4.1

1 1 12 31
25 61

7.4.4.2

7.4.4.3

1

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7.4.4.4

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7.4.4.5

1

2

3

4

7.4.4.7

7.4.4.8

7.4.4.9 / ()

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()

-

7.4.4.10

0.70%

0.20%

7.4.4.11

1

12

3

2

3

4

5

7.4.4.12

7.4.4.13

(1)

<

()> ([2017]6)

(2)

(

)

(

[2017]13)

(AMAC)

(

[2013]13)

(3) < 2015 1
> ([2014]24)
()

7.4.5

7.4.5.1

7.4.5.2

[2017]13

[2017]6

2017 12 20

2017 12 20

0.25%

7.4.5.3

7.4.6

[2004]78

[2005]103

[2008]1

2008 9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

1

2018 1 1

3%

2

		61,815,430.69	59,002,557.27	-2,812,873.42
		-	-	-
		-	-	-
		-	-	-
		73,582,561.45	70,958,151.27	-2,624,410.18
		2016 12 31		
		136,342,915.90	118,925,543.83	-17,417,372.07
	-			

7.4.7.12**7.4.7.12.1** **—**

	2017 1 1 31	2017 12	2016 1 1 31	2016 12
	484,196,607.51		1,221,844,051.14	
	503,311,413.73		1,284,478,176.15	
	-19,114,806.22		-62,634,125.01	

7.4.7.13**7.4.7.13.1**

	2017 1 1 31	2017 12	2016 1 1 31	2016 12
—				

7.4.7.15

7.4.7.15.1

—

7.4.7.15.2

□ □

7.4.7.16

	2017 1 1 31	2017 12 31	2016 1 1	2016 12 31
		129,610.94		1,005,906.05
		-		-
		129,610.94		1,005,906.05

7.4.7.17

	2017 1 1 31	2017 12 31	2016 1 1	2016 12 31
1.		24,022,071.05		-21,681,911.72
—		17,605,835.31		-18,524,068.01
—		6,416,235.74		-3,157,843.71
—		-		-
—		-		-
—		-		-
—		-		-
2.		-		-
—		-		-
3.		-		-
		24,022,071.05		-21,681,911.72

7.4.7.18

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		95,457.39		1,690,480.75
		83.84		59,312.88
		95,541.23		1,749,793.63

25%

7.4.7.19

	2017 1 1	2017 12 31	2016 1 1	2016 12 31

	1, 108, 538. 32	3, 481, 375. 25
	2, 900. 00	12, 050. 00
	1, 111, 438. 32	3, 493, 425. 25

7.4.7.20

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		20, 000. 00		50, 000. 00
		260, 000. 00		260, 000. 00
		45, 000. 00		25, 860. 00
		12, 231. 57		24, 878. 73
		337, 231. 57		360, 738. 73

7.4.8

7.4.8.1

7.4.8.2

2016 12 21 2017 6 30

([2016]140)

([2017]56)

2018 1 1

3%

7.4.9

(“ ”)	
“ ”	
(“ ”)	
(“ ”)	
(“ ”)	
(“ ”)	
(“ ”)	

2017 2 8

7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2****7.4.10.1.3****7.4.10.1.4****7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		1, 209, 359. 61		10, 919, 595. 56
		272, 306. 78		642, 728. 59

0. 70%

: H E× ÷ H E

7.4.10.2.2

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		345, 531. 39		3, 119, 884. 50

0. 20%

H E× ÷ H E

7.4.10.3 ()

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

7.4.10.5

	2017 1 1	2017 12 31	2016 1 1	2016 12 31
		1,843,537.43	85,743.53	3,779,510.01

“

”

2017 12 31

1,096,615.06 2016

204,076.23

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2017 12 31

7.4.12.1 /

/

7.4.12.2

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603986		2017 11 1	153.72	2018 3 2	150.00	7,700	1,010,499.76	1,183,644.00	-
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7.4.12.3**7.4.12.3.1****7.4.12.3.2**

2017 12 31

15,000,000.00 8,000,000.00 2018 1 2 7,000,000.00

2018 1 4 /

7.4.13**7.4.13.1**

“ ”

7.4.13.2

10%

10%

7.4.13.2.1**7.4.13.2.2**

	2017 12 31	2016 12 31
AAA	9,284,552.40	0.00
AAA	17,102,707.27	5,522,550.00
	32,615,297.60	521,397,000.00
	59,002,557.27	526,919,550.00

7.4.13.3**7.4.13.3.1**

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2017 12 31	6	6 -1	1-5	5		
	1,843,537.43	-	-	-	-	1,843,537.43
	1,096,615.06	-	-	-	-	1,096,615.06
	44,607.63	-	-	-	-	44,607.63
	46,126,685.27	239,574.40	12,348,747.60	287,550.00	11,955,594.00	70,958,151.27
	-	-	-	-	1,862,417.14	1,862,417.14
	-	-	-	-	837,660.90	837,660.90
	-	-	-	-	129.90	129.90
	-	-	-	-	-	-
	49,111,445.39	239,574.40	12,348,747.60	287,550.00	14,655,801.94	76,643,119.33

	15,000,000.00	-	-	-	-	15,000,000.00
	-	-	-	-	1,173,632.43	1,173,632.43
	-	-	-	-	1,092.52	1,092.52
	-	-	-	-	36,911.12	36,911.12
	-	-	-	-	10,546.04	10,546.04
	-	-	-	-	239,494.86	239,494.86
	-	-	-	-	14,757.50	14,757.50
	-	-	-	-	65,560.00	65,560.00
	-	-	-	-	289,002.47	289,002.47
	15,000,000.00	-	-	-	1,830,996.94	16,830,996.94
	34,111,445.39	239,574.40	12,348,747.60	287,550.00	12,824,805.00	59,812,122.39
2016 12 31	6	6 -1	1-5	5		
	3,779,510.01	-	-	-	-	3,779,510.01
	204,076.23	-	-	-	-	204,076.23
	130,117.27	-	-	-	-	130,117.27
	5,522,550.00	50,385,000.00	471,012,000.00	-	118,925,543.83	645,845,093.83
	-	-	-	-	2,000,000.00	2,000,000.00
	-	-	-	-	16,015,860.95	16,015,860.95
	-	-	-	-	139.52	139.52
	-	-	-	-	-	-
	9,636,253.51	50,385,000.00	471,012,000.00	-	136,941,544.30	667,974,797.81
	41,999,820.00	-	-	-	-	41,999,820.00
	-	-	-	-	939,491.70	939,491.70
	-	-	-	-	385,242.81	385,242.81
	-	-	-	-	110,069.37	110,069.37
	-	-	-	-	138,865.10	138,865.10
	-	-	-	-	35,222.90	35,222.90
	-	-	-	-	65,560.00	65,560.00
	-	-	-	-	310,000.00	310,000.00
	41,999,820.00	-	-	-	1,984,451.88	43,984,271.88
	-32,363,566.49	50,385,000.00	471,012,000.00	-	134,957,092.42	623,990,525.93

7.4.13.4.1.2

		2017 12 31	2016 12 31
	27	455,644.96	1,424,681.90
	27	-455,644.96	-1,424,681.90

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2017 12 31		2016 12 31	
		%		%
-	11,955,594.00	19.99	118,925,543.83	19.06
	-	-	-	-
	59,002,557.27	98.65	526,919,550.00	84.44
	-	-	-	-
	-	-	-	-
	-	-	-	-

	70,958,151.27	118.64	645,845,093.83	103.50
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7.4.13.1.1.2

		95%	
		2017 12 31	2016 12 31
	VaR 0.96% 2016 12 31 VaR 0.81%)	-573,363.88	-5,054,323.26

VaR

95%

2016

7.4.14

(1)

(a)

(b)

(i)

2017 12 31

37,159,209.67

33,798,941.60

2016 12 31

111,107,198.43

534,737,895.40

(ii)

(iii)

(2)

S		-	-
		11,955,594.00	19.99

8.2.2**8.3**

1	603019		45,000	1,810,800.00	3.03
2	300474		30,000	1,617,600.00	2.70
3	600570		30,000	1,392,000.00	2.33
4	603986		7,700	1,183,644.00	1.98
5	300655		35,000	1,055,600.00	1.76
6	300033		20,000	999,600.00	1.67
7	600171		60,000	976,200.00	1.63
8	600038		20,000	930,600.00	1.56
9	300285		40,000	800,000.00	1.34
10	002025		35,000	789,950.00	1.32
11	300188		20,000	399,600.00	0.67

8.4**8.4.1**

2% 20

1	603019			15,632,020.77	2.51
2	300078			11,390,313.33	1.83
3	300604			10,782,438.18	1.73
4	002049			10,738,249.68	1.72
5	300496			10,539,287.00	1.69
6	300059			10,165,613.80	1.63
7	600588			8,848,759.56	1.42
8	002410			8,650,750.00	1.39
9	300033			8,015,424.00	1.28
10	600570			7,946,327.00	1.27
11	300474			7,418,634.00	1.19

12	002439		6,863,117.70	1.10
13	300302		6,556,119.00	1.05
14	002281		6,136,049.00	0.98
15	300377		5,848,926.50	0.94
16	002409		5,829,054.00	0.93
17	300310		5,741,015.21	0.92
18	002371		5,611,020.00	0.90
19	000636		5,168,257.65	0.83
20	000547		4,689,171.54	0.75

“ ”

8.4.2

2% 20

1	002410		17,193,980.40	2.76
2	002439		16,511,026.84	2.65
3	603019		15,614,925.77	2.50
4	300078		13,157,503.75	2.11
5	002230		12,719,552.41	2.04
6	002049		11,368,831.00	1.82
7	002373		11,359,063.93	1.82
8	300604		11,152,229.00	1.79
9	002609		10,610,005.86	1.70
10	300496		10,360,290.85	1.66
11	300007		10,262,955.09	1.64
12	300059		10,030,409.60	1.61
13	300166		9,878,482.96	1.58
14	600588		9,618,016.75	1.54
15	300020		9,236,296.50	1.48
16	600570		8,615,507.37	1.38
17	002405		8,519,807.50	1.37
18	300033		6,752,409.00	1.08
19	300377		6,476,766.58	1.04
20	300302		6,405,780.30	1.03

“ ”

8.4.3

	378, 735, 628. 59
	484, 196, 607. 51

“ ” “ ”

8.5

1		12, 636, 297. 60	21. 13
2		-	-
3		19, 979, 000. 00	33. 40
		19, 979, 000. 00	33. 40
4		-	-
5		-	-
6		-	-
7		26, 387, 259. 67	44. 12
8		-	-
9		-	-
10		59, 002, 557. 27	98. 65

8.6

1	010107	21	123, 020	12, 348, 747. 60	20. 65
2	160406	16 06	100, 000	9, 992, 000. 00	16. 71
3	150406	15 06	100, 000	9, 987, 000. 00	16. 70
4	113013		54, 760	5, 743, 776. 40	9. 60
5	128015		59, 991	5, 721, 341. 67	9. 57

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		44, 607. 63
2		1, 862, 417. 14
3		-
4		837, 660. 90
5		129. 90
6		-
7		-
8		-
9		2, 744, 815. 57

8.11.4

1	128015		5, 721, 341. 67	9. 57
2	110032		5, 509\$14(: 20b! ' Q3f"ÃsCBÃfRãSp	

3	110031		3,540,776.00	5.92
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8.11.5

				%	
1	603986		1,183,644.00	1.98	

8.11.6

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9.1

()					
731	87,847.33	7,214,341.66	11.23%	57,002,056.75	88.77%

9.2

	0.00	0.00%

9.3

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2015 11 16	305, 129, 173. 65
	663, 227, 870. 04
	29, 788, 020. 20
:	628, 799, 491. 83
"_"	-
	64, 216, 398. 41

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11.8.1

	1	429,912,584.97	49.82%	239,635.33	43.92%	-
	1	123,873,136.15	14.35%	65,813.30	12.06%	-
	1	119,400,565.73	13.84%	63,437.36	11.63%	-
	1	104,778,218.30	12.14%	97,580.07	17.89%	-
	1	60,061,730.25	6.96%	55,935.43	10.25%	-
	1	24,906,000.70	2.89%	23,194.58	4.25%	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.8.2

		41,043,470.07	14.04%	5,800,000.00	1.05%	-
		153,973,420.47	52.68%	265,000,000.00	47.98%	-
		1,780,655.05	0.61%	-	-	-
		2,740,565.57	0.94%	-	-	-
		76,150,902.75	26.05%	260,700,000.00	47.20%	-
		16,600,457.90	5.68%	20,800,000.00	3.77%	-
		-	-	-	-	-
		-	-	-	-	-

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1			2017 1 12
2			2017 1 13
3			2017 1 14
4			2017 1 17
5			2017 1 17
6	2016 4		2017 1 21
7			2017 2 8
8			2017 2 23
9			2017 3 10
10			2017 3 22
11			2017 3 22
12	2016		2017 3 27
13			2017 4 1
14	2017 1		2017 4 22
15			2017 4 22

35			2017 11 11
36			2017 11 17
37			2017 12 18
38			2017 12 19
39			2017 12 28
40			2017 12 28
41			2017 12 28
42			2017 12 29
43			2017 12 30
44	2017	2	2017 12 30

§12

12.1

20%

		20%					
	1	2017 1 1 2017 3 29	314, 557, 385. 75	0. 00	314, 557, 385. 75	0. 00	0. 00%
	-	-	-	-	-	-	-
1							
2							
3							

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13.1

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