

2017 2

2017 6 30

2017 7 19

1

2017 7 18

2017 4 1 2017 6 30

2

| | |
|--|------------------|
| | |
| | CX |
| | 519973 |
| | |
| | 2013 11 29 |
| | 1,385,174,081.45 |
| | 1.3+1.1% |
| | 1 |
| | 2 |
| | 3 |
| | 4 |
| | 5 |
| | 6 |
| | 7 |
| | (|

| | | |
|--|------------------|----------------|
| | 1.3+1.1% | |
| | | |
| | | |
| | A | C |
| | CX A | CX C |
| | 519973 | 519972 |
| | 1,114,067,174.73 | 271,106,906.72 |

3

3.1

| | 2017 4 1 | 2017 6 30 |
|---|------------------|----------------|
| | A | C |
| 1 | 13,544,410.17 | 3,019,924.75 |
| 2 | 4,955,663.25 | 930,829.87 |
| 3 | 0.0044 | 0.0034 |
| 4 | 1,129,510,449.72 | 274,248,939.92 |
| 5 | 1.0139 | 1.0116 |

1

2

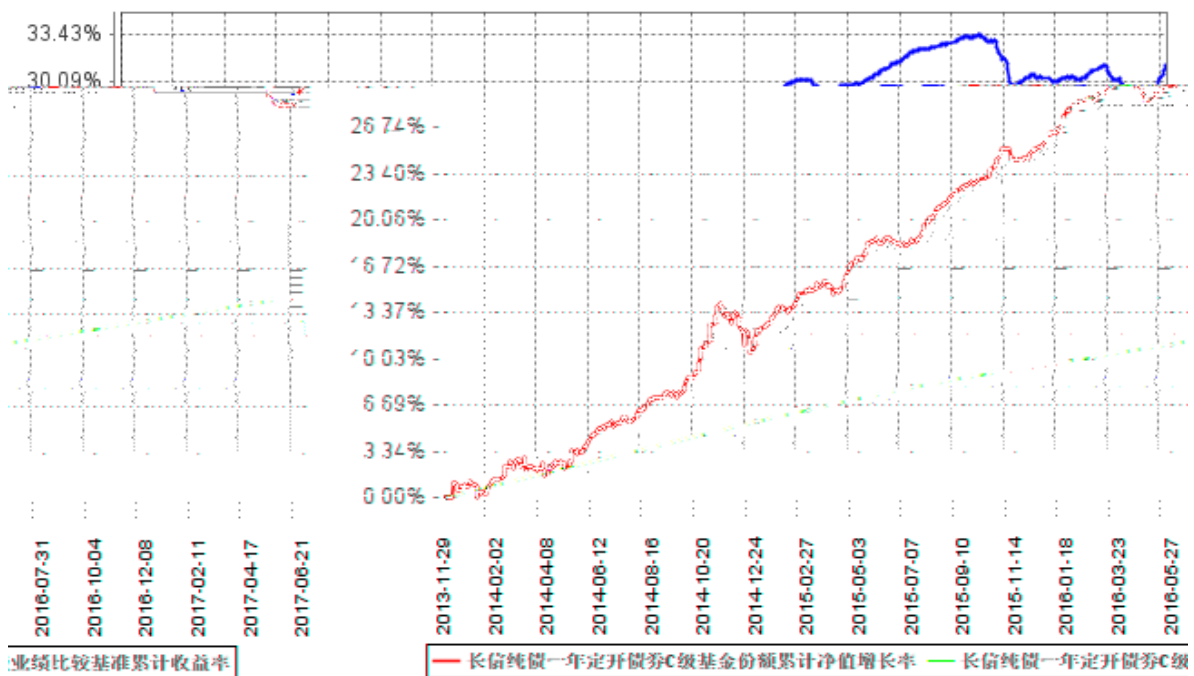
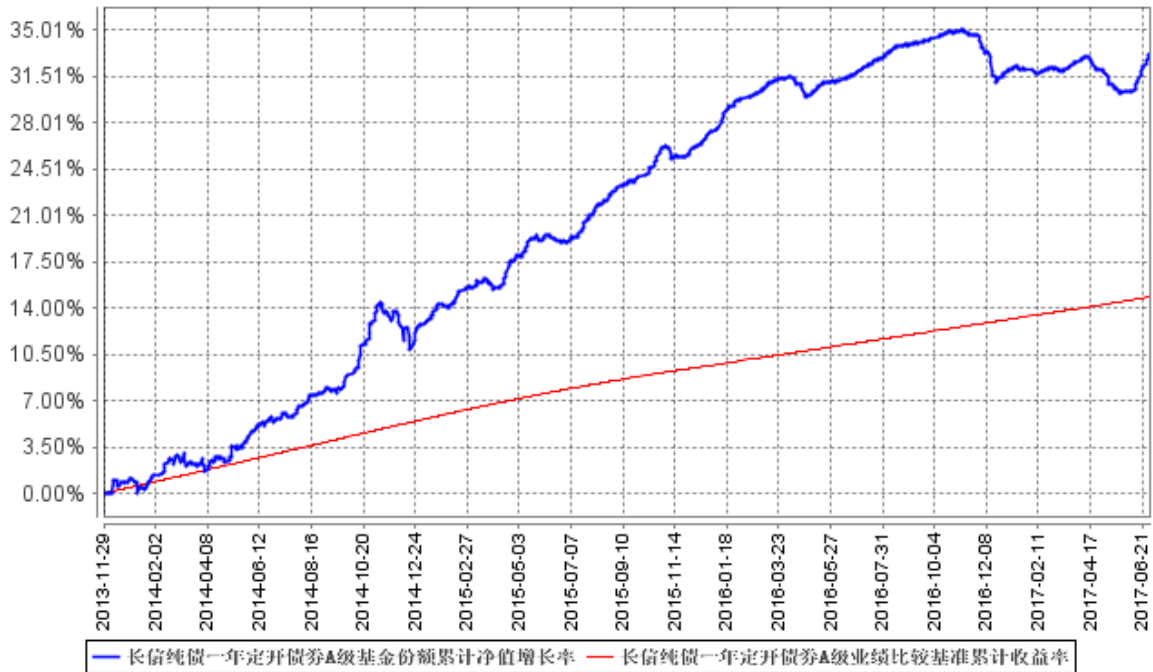
3.2

3.2.1

| A | | | | | | |
|---|-------|-------|-------|-------|--------|-------|
| | | | | | | |
| | 0.45% | 0.11% | 0.76% | 0.01% | -0.31% | 0.10% |
| C | | | | | | |
| | | | | | | |

| | | | | | | |
|--|-------|-------|-------|-------|--------|-------|
| | | | | | | |
| | 0.34% | 0.11% | 0.76% | 0.01% | -0.42% | 0.10% |

3.2.2



1 2013 11 29 2017 6 30

2 6

4

4.1

| | | | | | CIM Investors Group Financial Services Co. Ltd 2002 |
|--|-----|---------------|---|----|--|
| | LOF | 2016 12 13 | - | 19 | LOF |

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2017 6 1
10 2017 3 60BP 29BP 1 10 2017
3 31BP 14BP 4 5 6 4 5
3
4 6 MLF
20BP

6
6 10 20BP
4-5 6
6

4.4.2 2017

2017

5

4.5

A 1.0139 1.3067
A 0.45% C
1.0116 1.2904 C
0.34% 0.76%

4.6

5

5.1

| | | | % |
|---|--|----------------------|---------|
| 1 | | - | - |
| | | - | - |
| 2 | | - | - |
| 3 | | 2, 110, 873, 507. 20 | 97. 29 |
| | | 2, 110, 873, 507. 20 | 97. 29 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 9, 301, 386. 84 | 0. 43 |
| 8 | | 49, 583, 222. 98 | 2. 29 |
| 9 | | 2, 169, 758, 117. 02 | 100. 00 |

5.2

5.2.1

5.2.2

5.3

5.4

| | | | |
|---|--|----------------------|---------|
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 138, 250, 000. 00 | 9. 85 |
| | | 138, 250, 000. 00 | 9. 85 |
| 4 | | 1, 842, 290, 507. 20 | 131. 24 |
| 5 | | 120, 457, 000. 00 | 8. 58 |
| 6 | | 9, 876, 000. 00 | 0. 70 |

| | | | |
|---|--|---|---|
| 7 | | - | - |
| 8 | | - | - |
| 9 | | - | - |

7

7.1

7.2

8

8.1

20%

| | | 20% | | | | | |
|---|---|-----------------------|----------------|------|------|----------------|--------|
| | 1 | 2017 4 1 2017 6 30 | 298,328,361.18 | 0.00 | 0.00 | 298,328,361.18 | 21.54% |
| | 2 | 2017 4 1 2017 6 30 | 289,546,375.83 | 0.00 | 0.00 | 289,546,375.83 | 20.90% |
| | - | - | - | - | - | - | - |
| 1 | | | | | | | |
| 2 | | | | | | | |
| 3 | | | | | | | |

8.2

9

9.1

1

2

3

4

5

6

9.2

9.3

<http://www.cxfund.com.cn>

2017 7 19