

100

2017 1

2017 3 31

2017 4 22

1

2017 4 19

2017 1 1 2017 3 31

2

2.1

	100	QDII
	100	
	519981	
	519981	
	2011 3 30	
	101,570,961.80	
	100	
	100	
	0.50%	7.94%
		80%
		100
	15%	

	100	
		Bank of China(Hong Kong) Limited

3

3.1

	2017 1 1	2017 3 31
1.		236,117.22
2.		197,638.73
3.		0.0031
4.		118,749,932.61
5.		1.169

1

2

3.2

3.2.1

	2.36%	0.39%	5.23%	0.40%	-2.87%	-0.01%

4

4.1

	100				SEC SFA
					10
					/
		2011	3		Empyrean Capital
		30		-	Partners
				20	
					2009 5
					100

2

4.2

4.3

4.4

4.4.1

4.4.2

5%

4.5

4.5.1

		100	QDII	2017	1
1	20		1		TPP
		NAFTA	2		120
	3		4		
			5	Keystoen XL	Dakota
6	7		90		
4	2000				
				4	
					4
					3
24					
	8				
FFR	1	0.75%-1%			

4.5.2

2017	3	31	1.169	1.565
		2.36%	5.23%	
-2.87%				

4.6

2014	11	7			
			2017	2	27

5

5.1

			%
1		100,497,492.47	73.29
		100,497,492.47	73.29
		-	0.00
		-	0.00
		-	0.00
2		-	0.00
3		-	0.00
		-	0.00
		-	0.00
4		-	0.00
		-	0.00
		-	0.00
		-	0.00
		-	0.00
5		-	0.00
		-	0.00
6		-	0.00
7		20,801,422.38	15.17
8		15,822,186.89	11.54
9		137,121,101.74	100.00

5.2

	100,497,492.47	84.63
	100,497,492.47	84.63

5.3**5.3.1**

	13,195,241.18	11.11
	10,111,979.54	8.52
	3,094,239.11	2.61
	1,771,882.02	1.49
	14,107,395.22	11.88
	14,561,937.66	12.26
	3,681,170.50	3.10

5.4

5.4.1

	()	()			()			
1	BANK OF AMERICA CORP		BAC US	NYSE		9,518	1,549,097.21	1.30
2	MORGAN STANLEY		MS US	NYSE		5,150	1,522,164.96	1.28
3	GOLDMAN SACHS GROUP INC		GS US	NYSE		876	1,388,378.70	1.17
4	APPLE INC		AAPL US	NASDAQ		1,328	1,316,251.77	1.11
5	JPMORGAN CHASE & CO		JPM US	NYSE		2,057	1,246,612.99	1.05
6	CITIGROUP INC		C US	NYSE		2,997	1,236,910.23	1.04
7	BOEING CO/THE		BA US	NYSE		996	1,215,329.36	1.02
8	TIME WARNER INC		TWX US	NYSE		1,779	1,199,278.34	1.01
9	GENERAL DYNAMICS CORP		GD US	NYSE		924	1,193,391.24	1.01
10	TEXAS		TXN US	NYSE		2,123	1,179,979.55	0.99

	INSTRUMENTS							
	INC							

5.4.2

	()	()			()			
1	ADVANSIX INC Equity	Advansix	ASIX US	NYSE		9	1,696.40	0.00
2	PHILLIPS 66	Phillips 66	PSX US	NYSE		1	546.56	0.00

5.5

5.6

5.7

5.8

5.9

5.10

5.10.1

5.10.2

5.10.3

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6

	35,780,561.15
	90,815,860.98
:	25,025,460.33
"_"	-
	101,570,961.80

7**7.1**

	10,001,888.88
/	-
/	-
	10,001,888.88
%	9.85

7.2

8

8.1

20%

		20%					
1	2017 3 28 2017 3 31	0.00	21,228,402.07	0.00	21,228,402.07	20.90%	
2	2017 1 1 2017 2 24	10,001,888.88	0.00	0.00	10,001,888.88	9.85%	
-	-	-	-	-	-	-	
1							
2							

8.2

9

9.1

1

2

100

3

100

4

100

5

6

9.2

9.3

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

2017 4 22