# 100

# 2017

2017 6 30

2017 8 24

# 1

2017 8 22

2017 1 1 2017 6 30

# 2

## 2.1

| | |
|---|---|
| | 100 QDII |
| | 100 |
| | 519981 |
| | 519981 |
| | |
| | 2011 3 30 |
| | |
| | |
| | 43,908,584.80 |
| | |

## 2.2

| | |
|---|---|
| | 100<br>100<br>0.50%<br>7.94% |
| | 80%<br>100<br>15% |
| | 100 |
| | |

## 2.3

| | | | |
|---|---|---|---|
| | | | |
| | | | |
| | | 021-61009999 | 010-66594896 |
| | | zhouyg@cxfund.com.cn | fcid@bankofchina.com |
| | | 4007005566 | 95566 |
| | | 021-61009800 | 010-66594942 |

## 2.4

| | | | |
|---|---|---|---|
| | | - | Bank Of China Hong Kong Limited |
| | | - | |
| | | - | 1 |
| | | - | 1 |
| | | - | - |

## 2.5

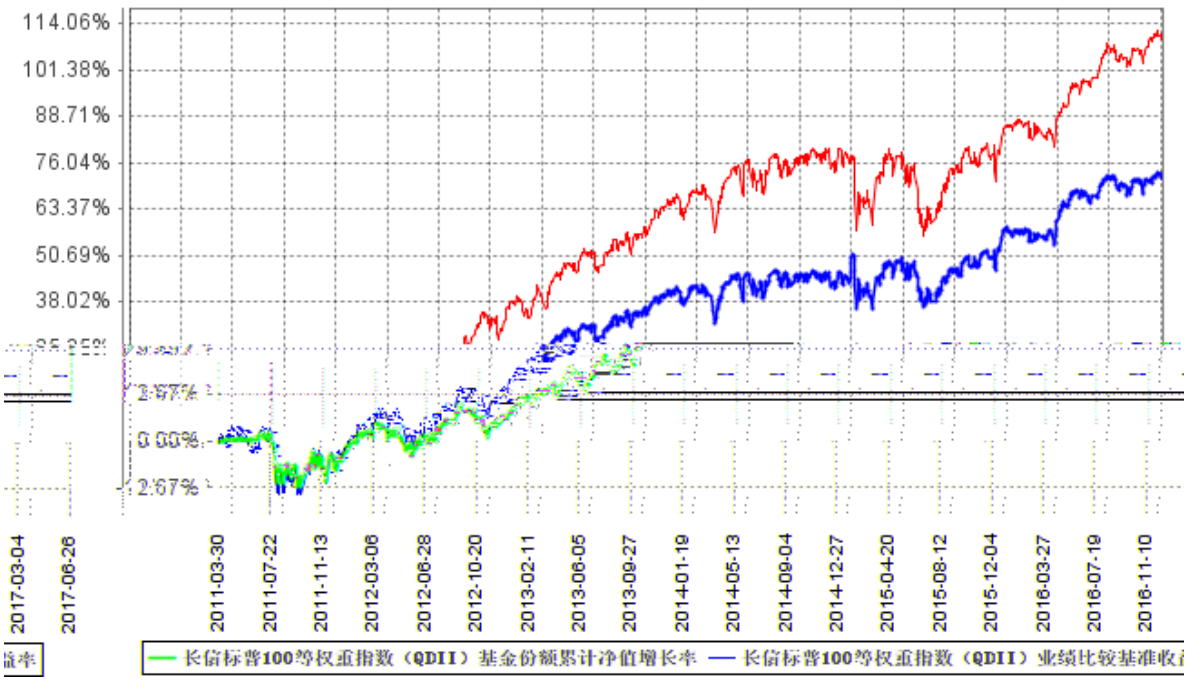
| | |
|---|---|
| | www.cxfund.com.cn |
| | 68 9<br>1 |

# 3

## 3.1

| | |
|---|---|
| 3.1.1 | (2017 1 1 -2017 6 30 ) |
| | 1,959,752.75 |
| | 272,584.57 |
| | 0.0038 |
| | 3.06% |
| 3.1.2 | ( 2017 6 30 ) |
| | 0.0496 |

### 3.2.2




1 2011 3 30 2017 6 30

2 6

3

# 4

## 4.1

### 4.1.1

2003 63

1.65

44.55%

31.21% 15.15% 4.55%

4.54%

2017 6 30 49

100 (LOF)

(LOF)

LOF

LOF

LOF

### 4.1.2

| | | | | | |
|---|---|---|---|---|---|
| | | | | | |
| | | 2011 3 30 | 2017 6 28 | 20 | |
| | 100 | 2017 5 9 | - | 2 | 2016 4<br>100 |
| | 100 | 2017 4 20 | - | 11 | 2017 3<br>100 |

## 4.5

### 4.5.1

2017

6

Facebook

25% 500 10% 30%

500

7%-8% 2017 EPS 9% 2018 7%

500 80%-90%

500Forward PE 18.1 89% PEG 1.4 88% PB 3.1

84% PE CAPE 25.6 87% 10

### 4.5.2

2017 6 30 1.177 1.573

3.06% 7.84%

2.40%

## 4.6

## 4.7

2008 9 12 [2008]38

1/2

2017 2 27

# 5

## 5.1

100

## 5.2

## 5.3

# 6

## 6.1

100

2017 6 30

| | 2017 6 30 | 2016 12 31 |
|---|---|---|
| | | |
| | 9,453,914.80 | 12,641,946.23 |
| | - | - |
| | - | - |
| | 43,538,407.72 | 28,337,630.46 |
| | 43,538,407.72 | 28,337,630.46 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 1,005.66 | 2,332.74 |
| | 44,808.12 | 25,147.32 |
| | 223,343.49 | 1,031,733.06 |
| | - | - |
| | - | - |
| | 53,261,479.79 | 42,038,789.81 |
| | 2017 6 30 | 2016 12 31 |
| | | |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 845,016.06 | 493,582.73 |
| | 56,496.12 | 31,882.26 |
| | 15,408.05 | 8,695.18 |
| | - | - |
| | - | - |

| | | |
|---|---|---|
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 659,993.41 | 640,566.41 |
| | 1,576,913.64 | 1,174,726.58 |
| | | |
| | 43,908,584.80 | 35,780,561.15 |
| | 7,775,981.35 | 5,083,502.08 |
| | 51,684,566.15 | 40,864,063.23 |
| | 53,261,479.79 | 42,038,789.81 |

2017 6 30 1.177 43,908,584.80

## 6.2

100

2017 1 1 2017 6 30

| | 2017 1 1 2017 6 30 | 2016 1 1 2016 6 30 |
|---|---|---|
| | 1,076,318.55 | 927,892.19 |
| 1. | 32,158.66 | 2,473.58 |
| | 32,158.66 | 2,473.58 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| 2. - | 2,870,579.94 | -26,712.86 |
| | 2,163,792.61 | -199,583.52 |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | - | - |
| | 706,787.33 | 172,870.66 |
| 3. - | -1,687,168.18 | 887,635.45 |
| 4. - | -269,327.45 | 61,624.18 |
| 5. - | 130,075.58 | 2,871.84 |
| | 803,733.98 | 314,860.31 |

| | | |
|---|---|---|
| 1 | 452,643.73 | 102,219.88 |
| 2 | 123,448.30 | 27,878.11 |
| 3 | - | - |
| 4 | 48,283.27 | 733.09 |
| 5 | - | - |
| | - | - |
| 6 | 179,358.68 | 184,029.23 |
| - | 272,584.57 | 613,031.88 |
| | - | - |
| - | 272,584.57 | 613,031.88 |

## 6.3

100

2017 1 1 2017 6 30

| | | | |
|---|---|---|---|
| | 18,898,724.43 | 166,556.49 | 19,065,280.92 |
| | - | 613,031.88 | 613,031.88 |
| - | -232,960.26 | 24,917.94 | -208,042.32 |
| 1. | 2,507,879.62 | 4,828.74 | 2,512,708.36 |
| 2. | -2,740,839.88 | 20,089.20 | -2,720,750.68 |
| - | - | - | - |
| | 18,665,764.17 | 804,506.31 | 19,470,270.48 |

6.1 6.4

## 6.4

### 6.4.1

100 (

( 100

( 2010 1586 )

100

2011 3 30

( ( ) (

2011 2 28 2011 3 25 507,960,871.41

463,841.99 508,424,713.40

(2011) 2913

100

100 ( )

100 (

)

( )

( ) ( )

100

80%-95%

5%-20% 0%-15%

100

## 6.4.2

(

XBRL 3

< > 2012 11 16

## 6.4.3

2017 6

30 2017 1 1 2017 6 30

### 6.4.4

### 6.4.4.1

### 6.4.4.2

### 6.4.5

[1998]55

[2002]128 [2004]78

[2008]1

[2016]36

[2016]140

[2017]2

(a)

(b)

(c)

(d) 2016 5 1 ,

,

2018 1 1

3%

### 6.4.6

#### 6.4.6.1

2017 2 8

#### 6.4.6.2

| | |
|---|---|
| | |
| | |
| | |

### 6.4.7

#### 6.4.7.1

##### 6.4.7.1.1

##### 6.4.7.1.2

##### 6.4.7.1.3

##### 6.4.7.1.4

##### 6.4.7.1.5

##### 6.4.7.1.6

### 6.4.7.2

### 6.4.7.2.1

| | 2017 1 1 2017 6 30 | 2016 1 1 2016 6 30 |
|---|---|---|
| | 452,643.73 | 102,219.88 |
| | 88,329.20 | 22,704.76 |

1.1%

=

### 6.4.7.2.2

| | 2017 1 1 2017 6 30 | 2016 1 1 2016 6 30 |
|---|---|---|
| | 123,448.30 | 27,878.11 |

0.3%

=

### 6.4.7.3 ( )

( )

### 6.4.7.4

### 6.4.7.4.1

| | 2017 1 1 2017 6 30 | 2016 1 1 2016 6 30 |
|---|---|---|
| | 10,001,888.88 | 10,001,888.88 |
| / | - | - |

| | | |
|---|---|---|
| | - | - |
| / | - | - |
| | 10,001,888.88 | 10,001,888.88 |
| | 22.78% | 53.58% |

**6.4.7.4.2**

**6.4.7.5**

| | 2017 1 1 2017 6 30 | | 2016 1 1 2016 6 30 | |
|---|---|---|---|---|
| | | | | |
| | 4,936,257.94 | 32,158.66 | 417,879.03 | 2,473.54 |
| | 4,517,656.86 | - | 3,211,020.47 | - |

**6.4.7.6**

**6.4.7.7**

## 6.4.8 2017 6 30

### 6.4.8.1 /

/

**6.4.8.2**

**6.4.8.3**

**6.4.8.3.1**

### 6.4.8.3.2

# 7

## 7.1

:

| | | | % |
|---|---|---|---|
| 1 | | 43,538,407.72 | 81.74 |
| | | 43,538,407.72 | 81.74 |
| | | - | - |
| | | - | - |
| | | - | - |
| 2 | | - | - |
| 3 | | - | - |
| | | - | - |
| | | - | - |
| 4 | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| | | - | - |
| 5 | | - | - |
| | | - | - |
| 6 | | - | |

## 7.3

### 7.3.1

:

| | | (%) |
|---|---|---|
| | 5,866,706.53 | 11.35 |
| | 4,337,513.71 | 8.39 |
| | 1,329,310.64 | 2.57 |
| | 684,956.00 | 1.33 |
| | 6,068,447.71 | 11.74 |
| | 6,527,990.82 | 12.63 |
| | 1,591,841.05 | 3.08 |
| | 8,615,470.97 | 16.67 |
| | 2,534,513.00 | 4.90 |
| | 5,979,192.42 | 11.57 |
| | 43,535,942.85 | 84.23 |

(GICS)

### 7.3.2

:

| | | (%) |
|---|---|---|
| | 560.18 | 0.00 |
| | 1,904.69 | 0.00 |
| | 2,464.87 | 0.00 |

(GICS)

## 7.4

### 7.4.1

| | ( ) | ( ) | | | | ( ) | | (%) |
|---|---|---|---|---|---|---|---|---|
| 1 | BANK OF AMERICA CORP | | BAC US | | | 4,107 | 674,972.90 | 1.31 |
| 2 | MORGAN STANLEY | | MS US | | | 2,223 | 671,050.93 | 1.30 |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 3 | CITIGROUP INC | | C US | | | 1,294 | 586,275.00 | 1.13 |
| 4 | BOEING CO/THE | | BA US | | | 431 | 577,383.81 | 1.12 |
| 5 | GOLDMAN SACHS GROUP INC | | GS US | | | 379 | 569,727.72 | 1.10 |
| 6 | PAYPAL HOLDINGS INC | | PYPL US | | | 1,544 | 561,370.68 | 1.09 |
| 7 | APPLE INC | | AAPL US | | | 574 | 560,022.58 | 1.08 |
| 8 | JPMORGAN CHASE & CO | | JPM US | | | 888 | 549,831.98 | 1.06 |
| 9 | CATERPILLAR INC | | CAT US | | | 748 | 544,526.81 | 1.05 |
| 10 | GENERAL DYNAMICS CORP | | GD US | | | 400 | 536,803.46 | 1.04 |

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**7.4.2**

:

| | ( ) | ( ) | | | | ( ) | | (%) |
|---|---|---|---|---|---|---|---|---|
| 1 | ADVANSIX INC Equity | Advansix | ASIX US | | | 9 | 1,904.69 | 0.00 |
| 2 | PHILLIPS 66 | Phillips 66 | PSX US | | | 1 | 560.18 | 0.00 |

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**7.5**

**7.5.1** **2% 20**

:

| | ( ) | | | |
|---|---|---|---|---|
| 1 | BANK OF AMERICA CORP | BAC US | 1,406,620.87 | 3.44 |
| 2 | MORGAN STANLEY | MS US | 1,401,423.15 | 3.43 |

| | | | | |
|---|---|---|---|---|
| 3 | GOLDMAN SACHS GROUP INC | GS US | 1,293,293.96 | 3.16 |
| 4 | JPMORGAN CHASE & CO | JPM US | 1,111,883.08 | 2.72 |
| 5 | APPLE INC | AAPL US | 1,093,811.99 | 2.68 |
| 6 | CITIGROUP INC | C US | 1,084,804.00 | 2.65 |
| 7 | BOEING CO/THE | BA US | 1,060,601.74 | 2.60 |
| 8 | GENERAL DYNAMICS CORP | GD US | 1,046,075.66 | 2.56 |
| 9 | TIME WARNER INC | TWX US | 1,040,796.76 | 2.55 |
| 10 | US BANCORP | USB US | 1,018,374.29 | 2.49 |
| 11 | TIME WARNER INC | TXN US | 1,013,135.43 | 2.48 |
| 12 | CAPITAL ONE FINANCIAL CORP | COF US | 1,005,804.21 | 2.46 |
| 13 | GENERAL MOTORS CO | GM US | 994,459.13 | 2.43 |
| 14 | MICROSOFT CORP | MSFT US | 988,732.55 | 2.42 |
| 15 | METLIFE INC | MET US | 974,348.37 | 2.38 |
| 16 | PCLN US | PCLN US | 969,212.93 | 2.37 |
| 17 | CATERPILLAR INC | CAT US | 968,429.89 | 2.37 |
| 18 | KINDER MORGAN INC | KMI US | 954,527.21 | 2.34 |
| 19 | BERKSHIRE HATHAWAY INC-CL B | BRK/B US | 952,842.28 | 2.33 |
| 20 | AMERICAN EXPRESS CO | AXP US | 950,621.08 | 2.33 |
| 21 | ALLSTATE CORP | ALL US | 942,104.11 | 2.31 |
| 22 | CELGENE CORP | CELG US | 940,780.07 | 2.30 |
| 23 | WELLS FARGO & CO | WFC US | 938,252.70 | 2.30 |
| 24 | UNITEDHEALTH GROUP INC | UNH US | 937,954.53 | 2.30 |
| 25 | UNION PACIFIC CORP | UNP US | 934,685.12 | 2.29 |
| 26 | FEDEX CORP | FDX US | 929,453.29 | 2.27 |
| 27 | DOW CHEMICAL CO/THE | DOW US | 929,293.57 | 2.27 |
| 28 | COMCAST CORP-CLASS A | CMCSA US | 927,200.74 | 2.27 |
| 29 | AMAZON.COM INC | AMZN US | 927,002.37 | 2.27 |
| 30 | DU PONT (E.I.) DE NEMOURS | DD US | 925,976.91 | 2.27 |
| 31 | FACEBOOK INC-A | FB US | 922,123.32 | 2.26 |
| 32 | ABBOTT LABORATORIES | ABT US | 915,653.08 | 2.24 |
| 33 | CISCO SYSTEMS INC | CSCO US | 914,093.69 | 2.24 |
| 34 | PAYPAL HOLDINGS INC | PYPL US | 912,902.82 | 2.23 |
| 35 | MASTERCARD INC-CLASS A | MA US | 912,772.31 | 2.23 |
| 36 | BANK OF NEW YORK MELLON CORP | BK US | 911,719.65 | 2.23 |
| 37 | AMERICAN INTERNATIONAL | AIG US | 910,981.44 | 2.23 |

| | | | | |
|---|---|---|---|---|
| | GROUP | | | |
| 38 | HALLIBURTON CO | HAL US | 906,984.83 | 2.22 |
| 39 | INTL BUSINESS MACHINES CORP | IBM US | 904,192.74 | 2.21 |
| 40 | BIOGEN INC | BIIB US | 899,372.84 | 2.20 |
| 41 | WALT DISNEY CO/THE | DIS US | 897,469.19 | 2.20 |
| 42 | MERCK & CO. INC. | MRK US | 895,438.86 | 2.19 |
| 43 | ALTRIA GROUP INC | MO US | 888,630.85 | 2.17 |
| 44 | HOME DEPOT INC | HD US | 887,836.97 | 2.17 |
| 45 | EMERSON ELECTRIC CO | EMR US | 887,754.55 | 2.17 |
| 46 | DANAHER CORP | DHR US | 883,968.80 | 2.16 |
| 47 | RAYTHEON COMPANY | RTN US | 881,352.28 | 2.16 |
| 48 | ELI LILLY & CO | LLY US | 880,099.03 | 2.15 |
| 49 | 3M CO | MMM US | 877,124.44 | 2.15 |
| 50 | ORACLE CORP | ORCL US | 876,814.44 | 2.15 |
| 51 | INTEL CORP | INTC US | 875,289.73 | 2.14 |
| 52 | LOCKHEED MARTIN CORP | LMT US | 870,046.09 | 2.13 |
| 53 | AMGEN INC | AMGN US | 868,106.25 | 2.12 |
| 54 | VISA INC-CLASS A SHARES | V US | 864,074.91 | 2.11 |
| 55 | UNITED TECHNOLOGIES CORP | UTX US | 859,999.24 | 2.10 |
| 56 | QUALCOMM INC | QCOM US | 851,086.54 | 2.08 |
| 57 | PROCTER & GAMBLE CO/THE | PG US | 847,676.22 | 2.07 |
| 58 | BLK US | BLK US | 845,992.20 | 2.07 |
| 59 | PHILIP MORRIS INTERNATIONAL | PM US | 843,867.39 | 2.07 |
| 60 | HONEYWELL INTERNATIONAL INC | HON US | 841,986.87 | 2.06 |
| 61 | COSTCO WHOLESALE CORP | COST US | 836,841.92 | 2.05 |
| 62 | CHEVRON CORP | CVX US | 835,822.42 | 2.05 |
| 63 | JOHNSON & JOHNSON | JNJ US | 834,996.73 | 2.04 |
| 64 | PEPSICO INC | PEP US | 829,938.61 | 2.03 |
| 65 | ABBVIE INC | ABBV US | 826,856.72 | 2.02 |
| 66 | ACCENTURE PLC-CL A | ACN US | 817,729.71 | 2.00 |
| 67 | CONOCOPHILLIPS | COP US | 816,904.17 | 2.00 |
| 68 | NEXTERA ENERGY INC | NEE US | 816,402.78 | 2.00 |

| | | | | |
|---|---|---|---|---|
| 69 | MCDONALD'S CORP | MCD US | 815,539.00 | 2.00 |
| 70 | AT&T INC | T US | 815,524.51 | 2.00 |

### 7.5.2 2% 20

:

| | ( ) | | | |
|---|---|---|---|---|
| 1 | MORGAN STANLEY | MS US | 1,113,990.48 | 2.73 |
| 2 | BANK OF AMERICA CORP | BAC US | 1,109,517.53 | 2.72 |
| 3 | APPLE INC | AAPL US | 970,450.06 | 2.37 |
| 4 | GOLDMAN SACHS GROUP INC | GS US | 965,168.12 | 2.36 |
| 5 | CITIGROUP INC | C US | 925,432.25 | 2.26 |
| 6 | BOEING CO/THE | BA US | 913,099.14 | 2.23 |
| 7 | GENERAL DYNAMICS CORP | GD US | 896,573.07 | 2.19 |
| 8 | JPMORGAN CHASE & CO | JPM US | 884,626.27 | 2.16 |
| 9 | PAYPAL HOLDINGS INC | PYPL US | 878,915.68 | 2.15 |
| 10 | CATERPILLAR INC | CAT US | 871,582.23 | 2.13 |
| 11 | TIME WARNER INC | TWX US | 864,784.48 | 2.12 |
| 12 | MICROSOFT CORP | MSFT US | 856,993.86 | 2.10 |
| 13 | PCLN US | PCLN US | 846,556.28 | 2.07 |
| 14 | AMAZON.COM INC | AMZN US | 845,544.71 | 2.07 |
| 15 | TEXAS INSTRUMENTS INC | TXN US | 841,259.20 | 2.06 |
| 16 | ALLSTATE CORP | ALL US | 823,381.54 | 2.01 |

## 7.6

## 7.7

## 7.8

## 7.9

## 7.10

## 7.11

### 7.11.1

### 7.11.2

### 7.11.3

| | | |
|---|---|---|
| 1 | | - |
| 2 | | - |
| 3 | | 44,808.12 |
| 4 | | 1,005.66 |
| 5 | | 223,343.49 |
| 6 | | - |
| 7 | | - |
| 8 | | - |
| 9 | | 269,157.27 |

### 7.11.4

### 7.11.5

### 7.11.5.1

### 7.11.5.2

### 7.11.6

# 8

## 8.1

| ( ) | | | | | |
|---|---|---|---|---|---|
| | | | | | |
| | | | | | |
| 5,904 | 7,437.09 | 14,465,091.47 | 32.94% | 29,443,493.33 | 67.06% |

## 8.2

| | | |
|---|---|---|
| | 6,918.20 | 0.02% |

## 8.3

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

9

# 10

## 10.1

## 10.2

10.2.1

10.2.2

## 10.3

## 10.4

## 10.5

## 10.6

## 10.7

### 10.7.1

| | | | | | | |
|---|---|---|---|---|---|---|
| | | | | | | |
| Morgan | - | 159,857,496.29 | 100.00% | 46,640.91 | 100.00% | - |

| | | | | | | |
|---|---|---|---|---|---|---|
| Stanley & Co Intl Plc | | | | | | |

1

2

<1998>29

[2007]48

1

a

b

c

d

2

# 11

## 11.1 20%

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | | | | | | | |
| | | 20% | | | | | |
| | 1 | 2017 3 28<br>2017 6 9 | 0.00 | 21,228,402.07 | 20,502,551.02 | 725,851.05 | 1.65% |
| | 2 | 2017 1 1<br>2017 2 24<br>2017 6 9<br>2017 6 30 | 10,001,888.88 | 0.00 | 0.00 | 10,001,888.88 | 22.78% |
| | - | - | - | - | - | - | - |

| |
|---|
| 1<br><br>2 |

**11.2**

2017 8 24