

100

2017 2

.....	2
.....	3
.....	4
.....	7
.....	12
.....	27
.....	39
.....	41
.....	54
.....	55
.....	56
.....	57
.....	67
.....	69
.....	70
.....	73
.....	75
.....	76
.....	80
.....	82
.....	84
.....	88
.....	102
.....	128
.....	145
.....	148
.....	151
.....	152
.....	153

2010 11 9

2010 1586

2017 9 30

2017 6 30

100

>

<

/	
T	
T+n	T n T
	10%

/8“DOTÄÄ7DÄÄ œ8“DOTÖäiäÉ• 1¶ò.´ œ8“DO^ò™6Ñ'
A)“DOTÈÍ \™Á%oxÁÁ)“DOTÌÑR)
1‘E-|_ch|p)PÁB ñÁFäy,@ÁOC

/ /

Standard & Poor's
Financial Services LLC

Standard & Poor's Financial Services LLC

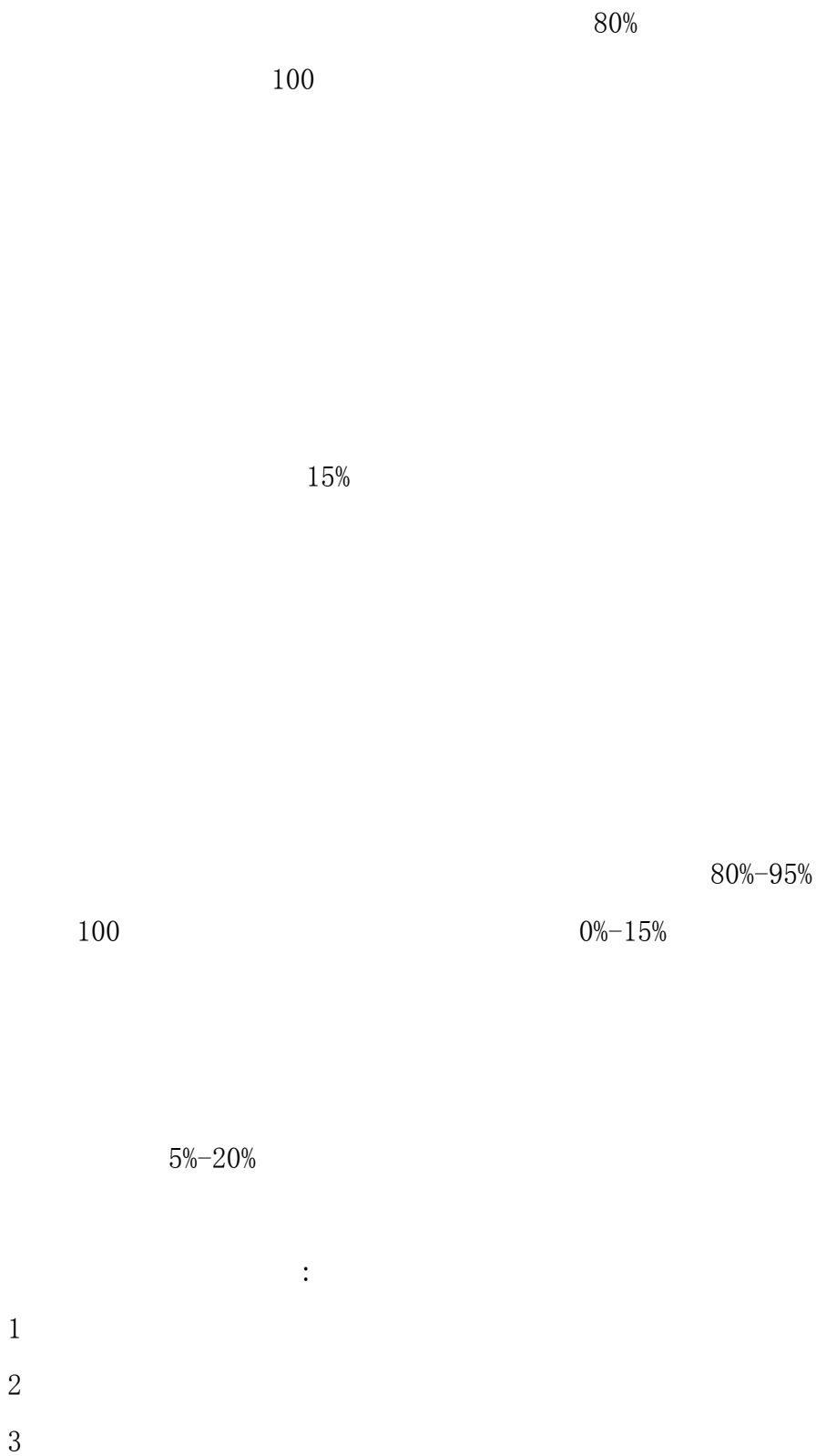
Standard & Poor's Financial Services LLC

Standard & Poor's Financial
Services LLC

100
0.50% 7.94%

100
()

100
80%-95% 5%-20%
0%-15%



4

5

6

1

80%

100

1

2

100
0.50%

7.94%

0.5%

0

2

15%

100

1

2

3

4

intrinsic value

DCF

DDM

Sum-of-the-Part

PEG

P/E

P/B

/

EV/EBIT

/

EV/EBITDA

1

2

1

1

2

2

(Underlying Assets)

(Options) (Futures) (Forward) (Swap) (Warrant)

1

Interest Rate Swap

Currency Swap

2

3

4

5

3

1

2

VaR

3

4

(OTC)

1

2

3

4

1

2

3

4

5

6

7

8

100

80%

100

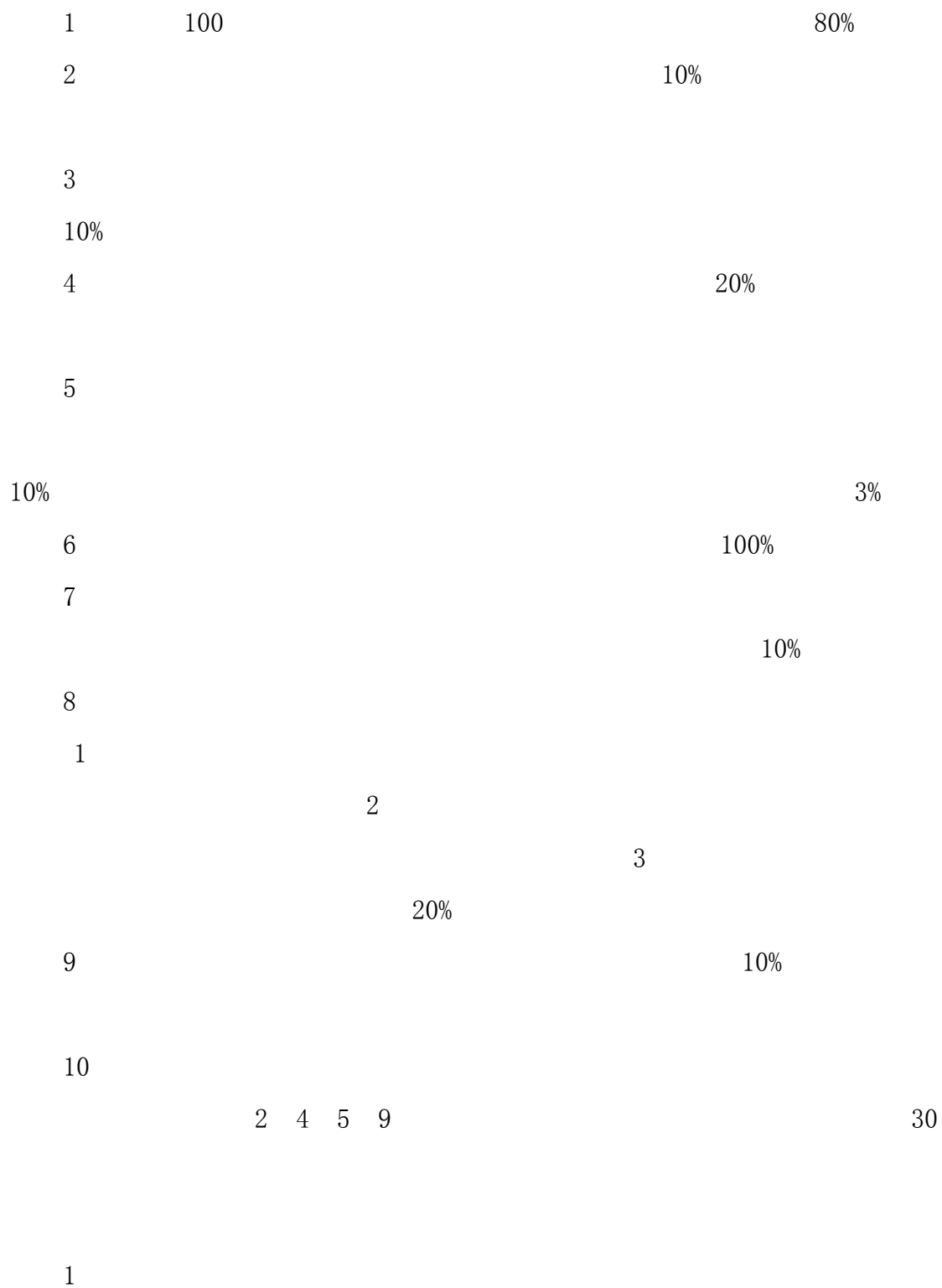
15%

100

- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9
- 10
- 11
- 12

- 13

- 14
- 15



50%

6

30

1

2

3

4

LOF

3

1

2

3

4

5

6

7

8

9

2017 10

2017 6 30

2017

			%
1		43,538,407.72	81.74
		43,538,407.72	81.74
		-	-
2		-	-
3		-	-
		-	-
		-	-
4		-	-
		-	-
		-	-
		-	-
5		-	-
		-	-
6		-	-
7		9,453,914.80	17.75
8		269,157.27	0.51
9		53,261,479.79	100.00

		%
	43,538,407.72	84.24
	43,538,407.72	84.24

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

2

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

GICS

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
11	AMAZON.COM INC		AMZN US			81	531,167.16	1.03
12	PCLN US	Priceline	PCLN US			41	519,537.68	1.01
13	TIME WARNER INC		TWX US			769	523,087.26	1.01
14	MICROSOFT CORP		MSFT US			1,102	514,589.25	1.00
15	FEDEX CORP		FDX US			351	516,770.40	1.00
16	UNITEDHEALTH GROUP INC		UNH US			406	509,980.35	0.99
17	ALLSTATE CORP		ALL US			842	504,465.72	0.98
18	FACEBOOK INC-A	Facebook	FB US			485	496,057.47	0.96

	INC-CLASS A							
22	METLIFE INC		MET US			1,316	489,796.17	0.95
23	CELGENE CORP		CELG US			551	484,765.02	0.94
24	ABBOTT LABORATORIES		ABT US			1,479	487,040.00	0.94
25	MCDONALDS CORP		MCD US			463	480,393.57	0.93
26	3M CO	3M	MMM US			336	473,881.74	0.92
27	US BANCORP		USB US			1,352	475,534.70	0.92
28	COMCAST CORP-CLASS A		CMCSA US			1,805	475,905.66	0.92
29	BANK OF NEW YORK MELLON CORP		BK US			1,377	475,932.36	0.92
30	TEXAS INSTRUMENTS INC		TXN US			917	477,898.76	0.92
31	UNION PACIFIC CORP		UNP US			639	471,454.14	0.91
32	DU PONT (E. I.) DE NEMOURS							

41	HOME DEPOT INC		HD US			440	457,244.90	0.88
42	VISA INC-CLASS A SHARES		V US			707	449,159.39	0.87
43	LOCKHEED MARTIN CORP		LMT US			236	443,831.32	0.86
44	PHILIP MORRIS INTERNATION AL		PM US			559	444,770.18	0.86
45	AMERICAN INTERNATION AL GROUP		AIG US			1,032	437,088.62	0.85
46	HONEYWELL INTERNATION AL INC		HON US			485	437,935.49	0.85

62	CISCO SYSTEMS INC		CSCO US			1,956	414,747.74	0.80
63	UNITED PARCEL SERVICE-CL B	ups	UPS US			543	406,805.23	0.79
64	STARBUCKS CORP		SBUX US			1,035	408,840.80	0.79
65	WAL-MART STORES INC		WMT US			798	409,123.90	0.79
66	ACCENTURE PLC-CL A		ACN US			479	401,333.88	0.78
67	PROCTER & GAMBLE CO/THE		PG US			683	403,235.66	0.78
68	INTEL CORP		INTC US			1,772	405,022.95	0.78
69	COSTCO WHOLESALE CORP		COST US			365	395,451.87	0.77
70	MEDTRONIC PLC		MDT US			663	398,614.16	0.77
71	EXELON CORP	Exelon	EXC US			1,639	400,493.92	0.77
72	CHEVRON CORP		CVX US			554	391,552.33	0.76
73	QUALCOMM INC		QCOM US			1,053	393,908.73	0.76
74	COLGATE-PALMOLIVE CO		CL US			786	394,718.41	0.76
75	DUKE ENERGY CORP		DUK US			698	395,257.92	0.76
76	INTL BUSINESS MACHINES CORP		IBM US			371	386,621.31	0.75
77	ALLERGAN PLC		AGN US			236	388,642.18	0.75
78	COCA-COLA CO/THE		KO US			1,235	375,232.32	0.73
79	LOWES COS INC		LOW US			722	379,208.29	0.73
80	CONOCOPHILL IPS		COP US			1,275	379,698.35	0.73
81	HALLIBURTON CO		HAL US			1,280	370,348.32	0.72
82	WALGREEN BOOTS ALLTANCE		WBA US			687	364,455.74	0.71

83	PFIZER INC		PFE US			1,608	365,903.77	0.71
84	MONDELEZ INTERNATIONAL INC	Mondelez	MDLZ US			1,262	369,243.96	0.71
85	SOUTHERN CO		SO US			1,111	360,362.04	0.70
86	AT&T INC		T US			1,405	359,115.35	0.69
87	EXXON MOBIL CORP		XOM US			630	344,545.31	0.67
88	GENERAL ELECTRIC CO		GE US			1,891	346,008.64	0.67
89	FORD MOTOR CO		F US			4,336	328,692.80	0.64
90	VERIZON COMMUNICATIONS INC	Verizon	VZ US			1,077	325,840.65	0.63
91	CVS CAREMARK CORP	CVS	CVS US			586	319,409.98	0.62
92	GILEAD SCIENCES INC	Gilead	GILD US			669	320,780.17	0.62
93	SCHLUMBERGER LTD		SLB US			722	322,031.13	0.62
94	SIMON PROPERTY GROUP INC	Simon Property	SPG US			282	309,023.20	0.60
95	OCCIDENTAL PETROLEUM CORP		OXY US			753	305,404.25	0.59
96	BRISTOL-MYERS SQUIBB CO		BMJ US			780	294,426.26	0.57
97	TARGET CORP	Target	TGT US			834	295,430.64	0.57
98	Twenty-First Century Fox		FOXA US			1,415	271,660.89	0.53
99	GOOGL US		GOOGL US			37	233,026.90	0.45
100	GOOGLE INC-CLASS A		GOOG US			37	227,775.72	0.44
101	FOX US		FOX US			544	102,708.58	0.20
102	DELL TECHNOLOGIE	Dell Technol	DVMT US			77	31,876.74	0.06

	S	ogies						
103	BIOVERATIO INC	BIVV	BIVV US			39	15,897.01	0.03

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

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	BRK/B US	952,842.28	2.33

	B			
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 GROUP	AIG US	910,981.44	2.23
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
	AT&T INC	T US	815,524.51	2.00

19	US BANCORP	USB US	810,463.40	1.98
20	UNITEDHEALTH GROUP INC	UNH US	809,894.19	1.98

3

	87,290,824.54
	72,566,671.75

1

2

3

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

4

5

(1)

(2)

6

第六章 基金的业绩

GIPS

GIPS

			/
			MBA EMPACC
			EMBA 2002
			()

2

3

			EMBA

			2001
			<p>CIM Investors Group Financial Services Co. Ltd 2002</p> <p>LOF</p>

--	--	--	--

2017 5 9 2016 4

100

1
2
3

4

5

1

2

3

4

5

6

7

8

9

10

11

12

13

1

2

3

4

5

6

7

8

9

10

11

12

13

14

15

1

2

3

4

1

2

3

4

1

2

3

4

5

6

7

8

9

10

11

1

2

3

4

5

1

2

3

4

5

6

7

8

1

2

3

4



2011 3 30

5,000

200

20

T

T+2

T+3

T+10

2014 5 15

1

1

2014 5 15

1

1

1

1.7% 0.5%

1

M 100	1.40%
100 M 500	0.80%
500 M	1000 /

M

2

()	
N 1	1.70%
1 N 3	1.40%
3 N 5	1.00%
N 5	0

N

3

()	
N 1	0.50%

1 N 3	0.35%
3 N 5	0.20%
N 5	0

N

25%

1

$$= \frac{\quad}{1+}$$

$$= \frac{\quad}{-}$$

$$= \frac{\quad}{/}$$

10

1.4%

1.016

$$100000 / (1 + 1.4\%) = 98619.33$$

$$100000 - 98619.33 = 1380.67$$

$$= 98619.33 / 1.016 = 97066.27$$

2

$$= \frac{\quad}{/}$$

2

10

1.016

$$= 100,000 / 1.016 = 98425.20$$

1

3

2

=

3

4

4

2

5

2

T 2

T 3

T 2

3

1

2

3

4

5

6

7

8

1

2

3

4

5

6

10%

1

2

10%

3

4



E

5

0.3%

H 0.3%

H

E

5

T+1 T

0.25%

0.25%

1

2

3

ETF

0.001

4

0.5%

0.5%

12

10%

3

15

1 1 12 31

2

3

6

45

15

T+2 T

2

1

2

3

4

5

6

7

8

9

50%

10

30%

11

12

13

14

15

16

17

0.5%

18

19

20

21

22

23

24

25

26

27

28

1

2

1

2

3

4

5

6

7

8

1

2

3

4

1 2 3

1

1983 10 31

1998 24

010 66594942

95566

1998

110

60

QFII RQFII QDII

2016 12 31

534

500 QDII 34

2007

SAS70

AAF01/06

ISAE3402

SSAE16

2016

VIP, p

[()]
[1]
[1]
[]
[1964 10 16]
[]
[]
[]
[852-3982-3753]

()
 QDII) 2006
 QDII 2007
 QDII ,
 (2012
) 2013 (The Banker)
 (The Asset) QFII
 行
 2015 12 31 () 7,766

(Reconciliation) (Billing)
 15 ()
)

/

/ /

CSS

CSS

IBM P5 AIX

NFS (Network File System, for Unix) AIX

SWIFT-15022 file transfer

(

1.5)

FAMEX

:

,

:

(Weighted

Average)

(LIFO)

(FIFO)

:

(Marking to Market)

(Bid and offer)

(Amortization)

(Clean/dirty)

第二十一章 相关服务机构

1	
68 9	
68 9	
021-61009916	021-61009917
400-700-5566	www.cxfund.com.cn
2	
1	
69	
28	
010-66060069	010-68121816

7088	
0755-83198888	0755-83195109
95555	www.cmbchina.com
6	
12	
12	
021-61618888	021-63604199
95528	www.spdb.com.cn
7	
2	
2	
010-58560666	010-57092611
95568	www.cmbc.com.cn
8	
153	
153	
023-63799379	023-63792412
(023) 63836229	www.cqcbank.com
9	
22	
22	
010-85238667	010-85238680
010-95577	www.hxb.com.cn
10	
933	
933	
027-82656224	027-82656236
027 96558, 4006096558	www.hkbchina.com
11	
46	
46	

0571-85108195		0571-85106576	
96523 400-8888-508			
12			
1099			
1099			
0755-22166118		0755-25841098	
95511-3		bank.pingan.com	
13			
101			
101			
0592-5365735		0592-5061952	
400-858-8888		www.xmbankonline.com	
14			
4018		35	28 A02
4018		35	28 A02
15			
6008		14	16 17

0411-39673202	0411-39673219
4008-169-169	www.daton.com.cn
18	
510	9
500	26
021-68761616	021-68767032
400-8888-128	www.tebon.com.cn
19	
115	20
115	18
0755-23838751	0755-25831754
95358	www.firstcapital.com.cn
20	
1	
1	30
0769-22112062	0769-22119423
0769-961130	www.dgzq.com.cn
21	
5	
5	
0512-62938521	0512-65588021
400 860 1555	www.dwzq.com.cn
22	
1508	
1508	
021-22169999	021-22169134
95525	www.ebscn.com
23	
5	19 20
5	19 20
020-88836999	020-88836654

30	
618	
168	29
95521	021-38670666
4008888666	www.gtja.com
31	
1012	
1012	
0755-82130833	0755-82133952
95536	www.guosen.com
32	
179	
179	
05551-2615542	0551-2634906
955784008-888-777	www.gyzq.com.cn
33	
98	
689	
021-23219000	021-23219100
400-8888-001 95553	www.htsec.com
34	
198	
959 B1	
0551-5161666	0551-5161600

36	
638	21
638	
0931-4890208	0931-4890628
4006898888	www.hlzqgs.com.cn
37	
90	
90	
025-83290979	025-84579763
95597	www.htsc.com.cn
38	
56	
56	
0451-82336863	0451-82287211
400-666-2288	www.jhzq.com.cn
39	
1619	A 41
1619	A 41
0791-86768681	0791-86770178
400-8866-567	www.avicsec.com
40	
8	
8	518048
0755-22626391	0755-82400862
95511 8	www.stock.pingan.com
41	
86	
86	
0531-68889155	0531-68889752
95538	www.qlzq.com.cn
42	

336	
336	
021-53519888	021-53519888
4008918918 021-962518	www.962518.com
43	
989 45	
989 40	
021-33389888	021-33388224
95523 4008895523	www.swhysc.com
44	
:	2
	2
027-87618882	027-87618863
028-86711410	www.tfzq.com
45	
19 B 701	
28 C 5	
010-66045529	010-66045518
010-66045678	www.txsec.com
46	
101	
118 24	
021-36533017	021-36533017
400-8811-177	www.xzsec.com
47	
198 11	
198 11	
021-68634518	021-68865680
400-888-1551	www.xcsc.com
48	
18	

1	11
010-83991743	010-66412537
010-83991888	www.rxzq.com.cn

0532-85022326		0532-85022605
95548		www.citicssd.com
55		
	6009	29
	6009	29
0755-83734659		0755-82960582
95329		www.zszq.com.cn

56

021-38602377	021-38509777
400-821-5399	www.noah-fund.com
61	
685 37 4 449	
1118	903-906
021-58870011	021-68596916
4007009665	www.ehowbuy.com
62	
22	10
22	10
021-68419822	021-20835779
400-920-0022	www.licaik.com
63	
190 2 2	
195 3C 7	
021-54509998	021-64385308
400-1818-188	fund.eastmoney.com
64	
88 9 15 1809	
88 SOHO C 1809	
010-52855713	010-85894285
4006099400	www.yixinfund.com
65	
1 903	
7	2 2
0571-88911818	0571-86800423
4008-773-772	www.5ifund.com
66	
100	19
100	19
021-33323999-5611	021-33323830

4008202819	www.chinapnr.com
67	
1333 14 09	
1333 14	
021-20665952	021-22066653
4008219031	www.lufunds.com
68	
359 B 4 A506	
1386 15	
021-22267943	021-22268089
400-928-2266	www.dtfortune.com
69	
277 3 310	
518 8 3	
021-52822063	021-52975270
400-046-6788	www.66zichan.com
70	
1217 16 B	
1217 6	
021-80133597	021-80133413
4008081016	www.fundhaiyin.com
71	
765 602-115	
1 4	
021-80365020	021-63332523
4006433389	www.vstonewealth.com
72	
5475 1033	
91 61 10 12	
86-021-50583533	86-021-50583633
400-921-7755	http://a.leadfund.com.cn/

73			
6	105	-3491	
1		12	B1201-1203
020-89629012		020-89629011	
020-89629066		www.yingmi.cn	
74			
11	11	1108	

	17	256 1405	1 2 8
	17	256 1405	1266 50
			()
	010-59378856	021-51150298	021-22122888
	010-59378907	021-51150398	021-62881889

1

68 9

2003 5 9

[2003]63

2

1

2

3

4

5

6

7

8

9

10

11

12

13

14

15

16

17

18

19

20

21

3

1

2

3

4

5

6

7

8

9

10

11

12

13

14

15

16

17

18

19

20

21

22

23

24

1

1

1983 10 31

1998 24

2

1

2

3

4

5

6

7

3

1

2

3

4

5

6

7

8

9

10

11

12

13

14

15

16

17

18

19

20

21

22

23

24

25

26 7

27

1

2

1

2

3

4

5

6

7

8

9

3

1

2

3

4

5

6

7

8

1

2

3

4

5

6

7

8

9

10

1

2

3

4

5

6

7

1

2

3

4

5

6

30

1

2

3

4

5

6

1

2

50%

50%

1

2

3

50% 50%

4

5

(25)

1

1

2

10%

90%

3

4

10%

5

2

1

2

1

2

3

1

1

(

)

2

3

4

2

1

2

3

2

4

1

2

3

4

12

10%

3

5

6

7

15

1

2

1

2

3

4

5

6

7

8

9

10

11

12

13

1

1.10%

H 1.10%

H

E

5

2

0.3%

H 0.3%

H

E

5

3

3 13

100

0.50%

7.94%

100

(

)

100

1

2					
(1)	100				80%
(2)				10%	
(3)					
10%					
(4)				20%	
(5)					
10%					3%
(6)				100%	
(7)					
					10%
(8)					
1					
		2			
				3	
			20%		
(9)					10%
(10)					
		2	4	5	9
	30				
3					
(1)					

(2)

102%

(3)

(4)

1

2

3

4

5

(5)

(6)

4

(1)

(2)

102%

(3)

(4)

102%

(5)

0.25%

0.25%

2

3

(1)

(2)

(3)

8

1-7

1-7

9

T+2 T

2

1

2

3

1

2

3

4

1

2

1

2

3

3

1

2

3

4

5

6

7

8

4

5

1

2

3

4

1

2

3

6

7

60

68 9

2003 5 9

2003 63

1

1983 10 31

1998 24

1

100
(
)

2

(1)

100
80%-95%
5%-20%
0%-15%

(2)					
1)	100				80%
2)				10%	
3)					
10%					
4)				20%	
5)					
10%					3%
6)				100%	
7)					
					10%
8)					
1					
			2		
				3	
					20%
9)					10%
10)					
		2	4	5	9
30					
11					
A					

B

102%

C

D

a

b

c

d

e

E

F

12

A

B

102%

C

D

102%

E

13)

50%

3

(1)

(2)

(3)

(4)

(5)

(6)

(7)

(8)

(9)

(10)

(11)

(12)

(13)

(14)

(15)

4

5

6

) (

1

2

3

4

5

6

7

8

9

10

11

1

2

2 2

3

1

2

3

4

1

2

3

4

1

1

2

0.001

4

3

12 30

18 00

4

5

6

0.5%

0.5%

7

8

9

10

1

0.25%

0.25%

2

3

(1)

(2)

(3)

4

ETF

5

6

7

8

1-7

1-7

9

1

2

3

5

45

10

15

45

60

70

5

10

10

1

2

3

4

5

5

60

1

2

3

4

			T 3
		5	
		/	/
			T+3 /
		1	
		2	
			www.cxfund.com.cn

			7 24
			5
			400-700-5566
			www.cxfund.com.cn
			(service@cxfund.com.cn) (021-61009865)

			400-700-5566 www.cxfund.com.cn
			4007005566 8 30-12 00 13:00-17:00
			021-61009865
			http://www.cxfund.com.cn
			service@cxfund.com.cn

--	--	--	--

1

12	100		2017/6/28
13			2017/6/30

14 100

	2017/9/5
	2017/9/8

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

1		100
2	100	
3	100	
4		100

	100			
		100	(SPOEXEUT
SPOEXEUP)		S&P 100 Equal Weight Index		100
				2009
	100		QDII	
	100			100
2000/12/29-2009/12/29		100		100
	13.06%			
	100		1	

2

3

4

500

5

50%

6

7

0.30

8

500

1

2

3

100

1%

4

100

5

100

6

100

SPOEXEUT SPOEXEUP

