

2016 4

2016 12 31

2017 1 21

1

2017 1 19

2016 10 1 2016 12 31

2

	502016
	2015 8 17
	18,191,846.31
	0.35% 4%

	A B		
	A	B	
	A	B	
	502017	502018	502016
	2, 332, 659. 00	2, 332, 659. 00	13, 526, 528. 31

3

3.1

	2016 10 1	2016 12 31
1.		-136, 985. 98
2.		920, 393. 54
3.		0. 0574
4.		18, 866, 767. 70
5.		1. 037

					LOF
	LOF	2015 8 26	-	6	2015 6 FOF
		FOF			LOF

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

PMI

11

3300

12

12 15

25 bp

2017

3

A

3.3%

3103

4.4.2 2017

2017

2017

6

12

6% 1%

12

2015

2015

19

1

25%-30%

2

3

4

2017

4.5

2016 12 31

1.037

1.068

8.51%

11.02%

4.6

2016 4 13 2016 7 8

2016 12 31

5

5.1

			%
1		17,089,525.52	88.45
		17,089,525.52	88.45
2		-	-
3		-	-
		-	-

		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,043,301.10	10.58
8		188,736.37	0.98
9		19,321,562.99	100.00

5.2

5.2.1

5.2.1.1

			(%)
A		-	-
B		1,792,360.91	9.50
C		7,705,622.38	40.84
D		87,514.00	0.46
E		4,842,774.97	25.67
F		-	-
G		2,214,068.72	11.74
H		-	-
I		420,339.88	2.23
J		-	-
K		-	-
L		-	-
M		26,844.66	0.14
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		17,089,525.52	90.58

5.2.2**5.3****5.3.1**

1	601668		86,314	764,742.04	4.05
2	601669		80,609	585,221.34	3.10
3	601727		67,500	573,075.00	3.04
4	600028		103,693	560,979.13	2.97
5	601989		76,695	543,767.55	2.88
6	601390		59,598	528,038.28	2.80
7	000063		32,332	515,695.40	2.73
8	601186		42,960	513,801.60	2.72
9	601857		61,096	485,713.20	2.57
10	002202		27,576	471,825.36	2.50

5.3.2**5.4****5.5****5.6**

4		383.24
5		176,128.52
6		-
7		-
8		-
9		188,736.37

5.11.4**5.11.5****5.11.5.1**

			()	%	
1	601727		573,075.00	3.04	

5.11.5.2

5.11.6

6

	A	B	
	2,413,809.00	2,413,809.00	8,616,899.50
	-	-	25,954,059.96
:	-	-	21,206,731.15
"_"	-81,150.00	-81,150.00	162,300.00
	2,332,659.00	2,332,659.00	13,526,528.31

7**7.1**

7.2

8

9

9.1

1

2

3

4

5

6

9.2

9.3

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2017 1 21