

2016

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§1	2
1.1	2
1.2	3
§2	5
2.1	5.
2.2	5.
2.3	6
2.4	6.
2.5	6.
§ 3	7
3.1	7
3.2	7.
3.3	9
§4	10
4.1	10
4.2	12
4.3	12
4.4	13
4.5	14
4.6	14
4.7	.....	16
4.8	.....	16
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	50
8.1	.....	50
8.2	.....	50
8.3	.....	51
8.4	.....	52
8.5	.....	53
8.6	.....	54
8.7	.....	54

8.8	.....	54
8.9	54
8.10	54
8.11	55
§9	56
9.1	56
9.2	56
9.3	56
§10	57
§ 11	58
11.1	58
11.2	58
11.3	58
11.4	58
11.5	

§ 2

2.1

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	519967
	2015 5 6
	885, 983, 493. 77

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§ 3

3.1

3.1.1	2016	2015 5 6 ()-2015 12 31
	-48,894,966.59	45,314,272.31
	-133,731,388.01	109,418,759.72
	-0.0751	0.0771
	-7.44%	7.58%
	-6.20%	5.05%
3.1.2	2016	2015
	-18,381,306.78	7,909,292.37
	-0.0207	0.0029
	873,022,222.40	2,892,280,277.44
	0.9854	1.0505
3.1.3	2016	2015
	-1.46%	5.05%

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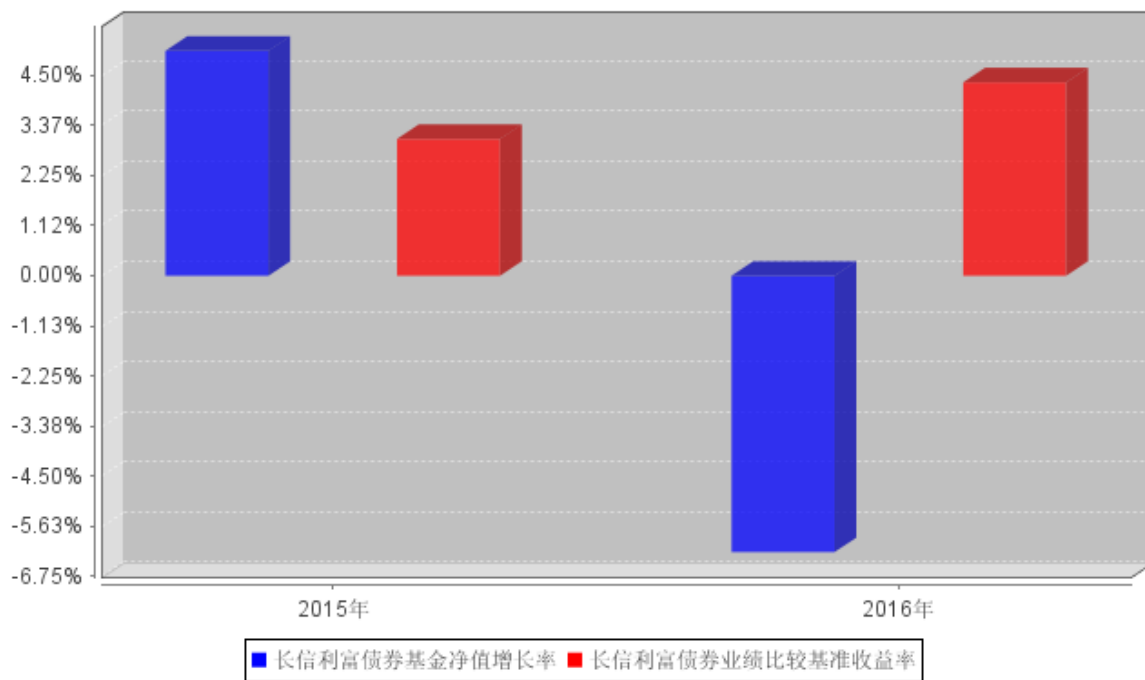
3

3.2

3.2.1

	-3.26%	0.27%	1.07%	0.02%	-4.33%	0.25%
	-3.70%	0.26%	2.15%	0.01%	-5.85%	0.25%
	-6.20%	0.47%	4.34%	0.01%	-10.54%	0.46%
	-1.46%	0.63%	7.55%	0.01%	-9.01%	0.62%

3.2.3



2015 5 6 2015

3.3

2015 5 6

4.1.2

					CIM Investors Group Financial Services Co. Ltd 2002
	LOF	2015 5 6	-	18	LOF
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2016	12	31	0.9854	0.9854
		-6.02%	4.34%	

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§ 7

7.1

2016 12 31

		2016 12 31	2015 12 31
	7.4.7.1	17,423,404.70	507,626,462.43
		1,173,118.17	15,881,319.11
		147,158.43	836,336.90
	7.4.7.2	893,778,776.44	3,045,471,062.47
		169,295,183.89	483,233,610.27
		-	-
		724,483,592.55	2,562,237,452.20
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	50,000,195.00
		1,113,364.90	1,913,551.51
	7.4.7.5	20,713,175.07	58,484,398.10
		-	-
		1,391.58	25,158,080.73
		-	-
	7.4.7.6	-	-
		934,350,389.29	3,705,371,406.25
		2016 12 31	2015 12 31
		-	-
		-	-
	7.4.7.3	-	-
		59,999,790.00	602,998,495.50
		-	205,778,602.98
		59,044.98	513,077.81
		572,432.50	1,670,021.98
		163,552.16	477,149.12
		-	-
	7.4.7.7	170,623.88	1,233,788.21
		-	-

		52,722.72	148,835.32
		-	-
		-	-
	7.4.7.8	310,000.65	271,157.89
		61,328,166.89	813,091,128.81
	7.4.7.9	885,983,493.77	2,753,364,083.95

4.	" -"		-	-
5.	" -"	7.4.718	3, 126, 387. 46	535, 543. 10
			26, 698, 322. 91	16, 216, 819. 79
1		7.4.10.2.1	12, 667, 324. 32	6, 579, 266. 06
2		7.4.10.2.2	3, 619, 235. 57	1, 879, 790. 22
3			-	-
4		7.4.719	3, 393, 012. 36	5, 122, 285. 01
5			6, 656, 923. 58	2, 349, 145. 23
			6, 656, 923. 58	2, 349, 145. 23
6		7.4.720	361, 827. 08	286, 333. 27
	" -"		-133, 731, 388. 01	109, 418, 759. 72
			-	-
	" -"		-133, 731, 388. 01	109, 418, 759. 72

2016 1 1 2016 12 31

2015 5 6

7.3

2016 1 1 2016 12 31

	2016 1 1 2016 12 31		
	2, 753, 364, 083. 95	138, 916, 193. 49	2, 892, 280, 277. 44
	-	-133, 731, 388. 01	-133, 731, 388. 01
" -"	-1, 867, 380, 590. 18	-18, 146, 076. 85	-1, 885, 526, 667. 03

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2015 4 15 2015 4 30 567,792,381.27

246,844.28 568,039,225.55

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7.4.4.10

7.4.4.11

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7.4.4.12

7.4.4.13

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[2008]38
(AMAC)
[2007]21
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7.4.5

7.4.5.1

7.4.5.2

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(c) 2016 5 1

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7.4.7**7.4.7.1**

	2016 12 31	2015 12 31
	17,423,404.70	507,626,462.43
	-	-
1-3	-	-
	-	-
	17,423,404.70	507,626,462.43

7.4.7.2

		2016 12 31		
		196,462,386.55	169,295,183.89	-27,167,202.66
-		-	-	-
		84,129,305.87	85,090,900.35	961,594.48
		633,919,018.03	639,392,692.20	5,473,674.17
		718,048,323.90	724,483,592.55	6,435,268.65
		-	-	-
		-	-	-
		-	-	-
		914,510,710.45	893,778,776.44	-20,731,934.01
		2015 12 31		
		454,687,919.74	483,233,610.27	28,545,690.53
-		-	-	-
		330,940,747.87	338,696,790.60	7,756,042.73
		2,195,737,907.45	2,223,540,661.60	27,802,754.15
		2,526,678,655.32	2,562,237,452.20	35,558,796.88
		-	-	-
		-	-	-

	-	-	-
	2,981,366,575.06	3,045,471,062.47	64,104,487.41

7.4.7.3 /

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7.4.7.4

7.4.7.4.1

	2016 12 31		
-		-	-
		-	-
	2015 12 31		
-	50,000,195.00		-
	50,000,195.00		-

7.4.7.4.2

7.4.7.5

	2016 12 31	2015 12 31
	9,661.55	42,492.22
	-	-
	-	-
	527.90	7,146.60
	20,702,919.42	58,332,070.34

-

102,312.540,00048 15.6 r

7.4.7.7

	2016 12 31	2015 12 31
	162,370.83	1,219,366.17
	8,253.05	14,422.04
	170,623.88	1,233,788.21

7.4.7.8

	2016 12 31	2015 12 31
	-	-
	0.65	1,157.89
-	100,000.00	70,000.00
-	80,000.00	70,000.00
-	80,000.00	70,000.00
	50,000.00	60,000.00
	310,000.65	271,157.89

7.4.7.9

	2016 1 1	2016 12 31
	2,753,364,083.95	2,753,364,083.95
	2,322,060,270.26	2,322,060,270.26
" -"	-4,189,440,860.44	-4,189,440,860.44
- /	-	-
/	-	-
	-	-
" -"	-	-
	885,983,493.77	885,983,493.77

7.4.7.10

	7,909,292.37	131,006,901.12	138,916,193.49
	-48,894,966.59	-84,836,421.42	-133,731,388.01
	22,604,367.44	-40,750,444.29	-18,146,076.85

	-12,561,891.41	20,654,216.00	8,092,324.59
	35,166,258.85	-61,404,660.29	-26,238,401.44
	-	-	-
	-18,381,306.78	5,420,035.41	-12,961,271.37

7.4.7.11

	2016 1 1 31	2016 12	2015 5 6 2015 12 31	()
		1,025,666.52		839,182.13
		-		-
		-		-
		58,216.39		87,749.86
		33,061.47		4,881.32

	2016 1 1 2016 12 31	2015 5 6 () 2015 12 31
	2,767,853,785.58	712,077,642.01
	2,718,513,131.93	711,488,192.37
	59,604,248.76	10,717,578.04
	-10,263,595.11	-10,128,128.40

7.4.7.13.3 ---

7.4.7.13.4 ---

7.4.7.13.5

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1 ---

7.4.7.15.2 ---

7.4.7.16

	2016 1 1 2016 12 31	2015 5 6 () 2015 12 31
	1,082,058.08	123,957.30
	-	-
	1,082,058.08	123,957.30

7.4.7.17

	2016 1 1 31	2016 12	2015 5 6) 2015 12 31
1.	-84,836,421.42		64,104,487.41
---	-55,712,893.19		28,545,690.53
---	-29,123,528.23		35,558,796.88
---		-	-
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2.

	14, 127. 08	16, 333. 27
	361, 827. 08	286, 333. 27

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

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- 1	
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7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2**

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2016 1 1 31	2016 12	2015 5 6 2015 12 31	()
		12,667,324.32		6,579,266.06
		606,078.99		1,160,556.25

0.70%

$$= \quad \times 0.70\%$$

7.4.10.2.2

	2016 1 1 31	2016 12	2015 5 6 2015 12 31	()
		3,619,235.57		1,879,790.22

0.20%

$$= \quad \times 0.20\%$$

7.4.10.3

()

()

7.4.10.4**7.4.10.4.1****7.4.10.4.2**

	2016 12 31		2015 12 31	
- 1	-	-	17,224,745.39	0.63%
- 3	-	-	515,152,717.59	18.71%
- 4	-	-	379,077,623.77	13.77%
- 6	-	-	170,939,379.82	6.21%

7.4.10.5

	2016 1 1		2016 12 31		2015 5 6 () 2015	
					12 31	
	17,423,404.70	1,025,666.52	507,626,462.43	839,182.13		

"

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2016 12 31

1,173,118.17 2015 12

31

15,881,319.11

7.4.10.6**7.4.10.7****7.4.11**

7.4.12 **2016** **12** **31**

7.4.12.1 /

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7.4.12.2

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2016

300367 12 20.04 - 491,264 12,101,664.98
 15

" "

7.4.13.2

10%

10%

7.4.13.2.1

	2016 12 31	2015 12 31
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A-1	0.0	0.00
A-1	0.00	0.00
	0.00	1,684,292,147.40
	0.00	1,684,292,147.40

2006 3 29 " [2006]95 "
2006 11 21

A-1 A-2 A-3 B C

D " + " -"

A-1

A-2

A-3

B

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D

7.4.13.2.2

	2016 12 31	
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AAA

AA

A

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B

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CC

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7.4.13.3

7.4.12

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7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2016						
12	6	6 -1	1-5	5		
31						
	17,423,404.70	-	-	-	-	17,423,404.70
	1,173,118.17	-	-	-	-	1,173,118.17
	147,158.43	-	-	-	-	147,158.43
	26,245,900.35	105,341,000.00	519,652,692.20	73,244,000.00	169,295,183.89	893,778,776.44
	-	-	-	-	1,113,364.90	1,113,364.90
	-	-	-	-	20,713,175.07	20,713,175.07
	-	-	-	-	1,391.58	1,391.58
	-	-	-	-	-	-
	44,989,581.65	105,341,000.00	519,652,692.20	73,244,000.00	191,123,115.44	934,350,389.29

	59,999,790.00	-	-	-	-	59,999,790.00
	-	-	-	-	59,044.98	59,044.98
	-	-	-	-	572,432.50	572,432.50
	-	-	-	-	163,552.16	163,552.16
	-	-	-	-	170,623.88	170,623.88
	-	-	-	-	52,722.72	52,722.72
	-	-	-	-	310,000.65	310,000.65
	59,999,790.00	-	-	-	1,328,376.89	61,328,166.89
	-15,010,208.35	105,341,000.00	519,652,692.20	73,244,000.00	189,794,738.55	873,022,222.40
2015 12 31	6	6 -1	1-5	5		
	507,626,462.43	-	-	-	-	507,626,462.43
	15,881,319.11	-	-	-	-	15,881,319.11
	836,336.90	-	-	-	-	836,336.90

	919,797,873.20	190,203,000.00	816,448,861.60	635,787,717.40	483,233,610.27	3,045,471,062.47
	50,000,195.00	-	-	-	-	50,000,195.00
	-	-	-	-	1,913,551.51	1,913,551.51
	-	-	-	-	58,484,398.10	58,484,398.10
	-	-	-	-	25,158,080.73	25,158,080.73
	-	-	-	-	-	-
	1,494,142,186.64	190,203,000.00	816,448,861.60	635,787,717.40	568,789,640.61	3,705,371,406.25
	602,998,495.50	-	-	-	-	602,998,495.50
	-	-	-	-	205,778,602.98	205,778,602.98
	-	-	-	-	513,077.81	513,077.81
	-	-	-	-	1,670,021.98	1,670,021.98
	-	-	-	-	477,149.12	477,149.12
	-	-	-	-	1,233,788.21	1,233,788.21

-	-	148,835.32	148,835.32
-	-	271,157.89	271,157.89
-	-	210,092,633.31	813,091,128.81
816,448,861.60	635,787,717.40	358,697,007.30	2,892,280,277.44

12

	2016 12 31		2015 12 31	
		%		%
-	169,295,183.89	19.39	483,233,610.27	16.71
	-	-	-	-
	724,483,592.55	82.99	2,562,237,452.20	88.59
	-	-	-	-
	-	-	-	-
	-	-	-	-
	893,778,776.44	102.38	3,045,471,062.47	105.30

7.4.13.4.3.2

		95%	
		2016 12 31	2015 12 31
VaR	0.87% 2015 12 31 VaR 1.31%)	-7,595,293.33	-37,888,871.63

VaR

95%

2015

7.4.14

(1)

(a)

	2016 12 31
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	-	-	-	-
	158,532,290.33	10,762,893.56	-	169,295,183.89
	-	724,483,592.55	-	724,483,592.55
	158,532,290.33	735,246,486.11	-	893,778,776.44
	2015 12 31			
	-	-	-	-
	452,872,115.86	30,361,494.41	-	483,233,610.27
	-	2,562,237,452.20	-	2,562,237,452.20
	452,872,115.86	2,592,598,946.61	-	3,045,471,062.47

2016

(b)

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2016

(c)

2016 12 31

(2015 12 31

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§ 8

8.1

			%
1		169,295,183.89	18.12
		169,295,183.89	18.12
2		724,483,592.55	77.54
		724,483,592.55	77.54
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		18,596,522.87	1.99
7		21,975,089.98	2.35
8		934,350,389.29	100.00

8.2

8.2.1

A		-	-

O			
P			
Q			
R			
S			
		169, 295, 183. 89	19. 39

8.2.2**8.3**

1	002439		653, 369	13, 583, 541. 51	1. 56
2	300007		616, 035	11, 932, 597. 95	1. 37
3	002405		545, 843	10, 562, 062. 05	1. 21
4	300369		300, 000	10, 191, 000. 00	1. 17
5	002410		678, 136	9, 900, 785. 60	1. 13
6	300367		491, 264	9, 844, 930. 56	1. 13
7	002373		686, 084	9, 467, 959. 20	1. 08
8	002609		584, 132	9, 346, 112. 00	1. 07
9	300166		447, 233	9, 297, 974. 07	1. 07
10	002230		335, 250	9, 081, 922. 50	1. 04
11	300253		335, 758	6, 577, 499. 22	0. 75
12	600728		721, 383	6, 110, 114. 01	0. 70
13	300020		384, 237	6, 063, 259. 86	0. 69
14	300010		358, 839	5, 963, 904. 18	0. 68
15	000977		267, 418		

2	002488		33,557,933.84	1.16
3	600410		30,229,947.51	1.05
4	600588		29,477,787.41	1.02
5	600895		25,661,618.98	0.89
6	600728		23,662,979.44	0.82
7	002402		23,539,670.45	0.81
8	300168		23,235,604.08	0.80
9	000555		23,222,949.90	0.80
10	300016		22,707,978.11	0.79

6			-	-
7			-	-
8			-	-
9			-	-
10			724, 483, 592. 55	82. 99

8.6

1	120415	12	15	1, 000, 000	100, 360, 000. 00	11. 50
2	1480283	14		400, 000	43, 024, 000. 00	4. 93
3	1580049	15		400, 000	41, 888, 000. 00	4. 80
4	124324	13		400, 000	33, 348, 000. 00	3. 82
5	1480003	14		300, 000	32, 613, 000. 00	3. 74

8.7

8.8

8.9

8.10

8.10.1

8.10.2

8.10.3

§ 9

9.1

()	487,607.87				
1,817	487,607.87	778,856,196.41			

§ 11

11.1

11.2

11.2.1

2016 6 3

2016 11 24

2016 7 30

2016 12 27

11.2.2

11.3

11.4

11.5

50,000.00

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11.6

11.7

11.7.1

	3	947,027,762.31	40.70%	787,264.56	40.89%	
	2	554,177,046.91	23.82%	442,895.17	23.00%	
	1	474,137,410.30	20.38%	394,150.45	20.47%	
	1	209,091,823.80	8.99%	173,818.46	9.03%	
	2	87,960,887.28	3.78%	81,918.26	4.25%	
	1	54,564,837.06	2.34%	45,359.94	2.36%	
	1	-	-	-	-	
	1	-	-	-	-	
	1	-	-	-	-	

11.7.2

	283,711,223.00	81.65%	919,500,000.00	91.13%	-	-
	23,414,530.80	6.74%	19,500,000.00	1.93%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	40,328,319.85	11.61%	70,000,000.00	6.94%	-	-

6	4	2015	2016 1 20
7			2016 1 28
8			2016 1 29
9			2016 2 26
10			2016 2 26
11			2016 3 1
12			2016 3 19
13			2016 3 24
14		2015	2016 3 26
15			2016 4 7
16			2016 4 13
17			2016 4 15
18	1	2016	2016 4 21
19			2016 5 5
20			2016 5 11

21			2016 5 12
22			2016 5 14
23			2016 5 31
24			2016 6 3
25			2016 6 3
26			2016 6 14
27			2016 6 16
28			2016 6 16
29	2016 1		2016 6 18
30			2016 6 28
31			2016 7 5
32			2016 7 5
33			2016 7 12

34			2016 7 13
35			2016 7 18
36	2	2016	2016 7 20
37			2016 7 27
38			2016 7 28
39		()	2016 7 28
40			2016 7 30
41			2016 8 18
42			2016 8 24
43		2016	2016 8 26
44			2016 8 26
45			2016 9 1
46			2016 9 1

47			2016 9 12
48			2016 9 20
49			2016 10 14
50			2016 10 19
51	3	2016	2016 10 24
52			2016 10 27
53			2016 10 27
54			2016 11 15
55		2016	2016 11 23
56			2016 11 23
57			2016 11 24
58			2016 11 29
59			2016 12 1

§ 12

§ 13

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