

2017 1

2017 3 31

2017 4 22

1

2017 4 19

2017 1 1 2017 3 31

2

	519947
	519947
	2015 11 16
	103,853,965.81
	1
	2
	3
	1
	2
	4
	()+1.5%

3

3

1.	-24, 538, 312. 74
2.	-407, 045. 64
3.	-0. 0009
4.	97, 455, 948. 27
5.	0. 9384

1

2

3.2**3.2.1**

?

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4

4.1

					CIM Investors Group Financial Services Co. Ltd 2002
	LOF	2015 11 16	-	19	LOF

1

/

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2017

			3	1	10		2016	21BP
27BP	1	10	2016		37BP	38BP		
					1-2			
								3
		SLF	MLF					
							MPA	

3

2016 3.8%
3 2016 2.8%

4. 4. 2 2017

2017

PPI

CPI

6

4.5

2017 3 31 0.9384 0.9384
-0.26% 1.05%

4.6

5

5.1



P			-	-
Q			-	-
R			-	-
S			-	-
			19,500,857.85	20.01

5.2.2**5.3**

1	300367		360,535	7,513,549.40	7.71
2	002230		95,108	3,338,290.80	3.43
3	600873		404,100	2,958,012.00	3.04
4	002242		146,800	2,699,652.00	2.77
5	002405		98,685	1,982,581.65	2.03
6	300479		23,200	593,224.00	0.61
7	603589		11,900	415,548.00	0.43

5.4

1			15,623,571.90	16.03
2			-	-
3			99,536,000.00	102.13
			99,536,000.00	102.13
4			-	-
5			-	-
6			-	-
7			935,358.20	0.96
8			-	-
9			-	-
10			116,094,930.10	119.13

5.5

1	160406	16 06	700,000	69,482,000.00	71.30
2	150406	15 06	300,000	30,054,000.00	30.84
3	010107	21	150,270	15,623,571.90	16.03

4	110035		7,270	935,358.20	0.96
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5.6**5.7****5.8****5.9****5.9.1****5.9.2****5.9.3****5.10****5.10.1****5.10.2****5.10.3**

1		59,815.15
2		6,100,308.45
3		-
4		552,590.80
5		99.68
6		-
7		-
8		-
9		6,712,814.08

5.10.4

			()	%
1	110035		935,358.20	0.96

5.10.5

			()	%	
1	300367		7,513,549.40	7.71	
2	300479		593,224.00	0.61	

5.10.6

6

	663,227,870.04
	123,081.34
:	559,496,985.57
"_"	-
	103,853,965.81

7

7.1

7.2

8

8.1

20%

		20%						
	1	2017 1 1 2017 3 29	314,557,385.75	0.00	314,557,385.75	0.00	0.00%	
	-	-	-	-	-	-	-	
1								
2								
3								

8.2

9

9.1

1

2

3

4

5

6

9.2

9.3

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

2017 4 22