(LOF)

2017

2017 6 30

2017 8 24

1

2017 8 22

2017 1 1 2017 6 30

2

2.1 1

	(LOF)
	163005
	2016 2 5

3

3.1

	LOF A	LOF C
3.1.1	(2017 1 1 - 2017 6 30)	(2017 1 1 - 2017 6 30)
	3,902,209.09	17,216,963.55
	2,450,505.62	10,479,045.66
	0.0086	0.0080
	1.16%	0.98%
3.1.2	(2017 6 30)	
	0.0306	0.0358
	215,715,224.10	1,071,175,958.44
	0.7777	0.8217

1

2

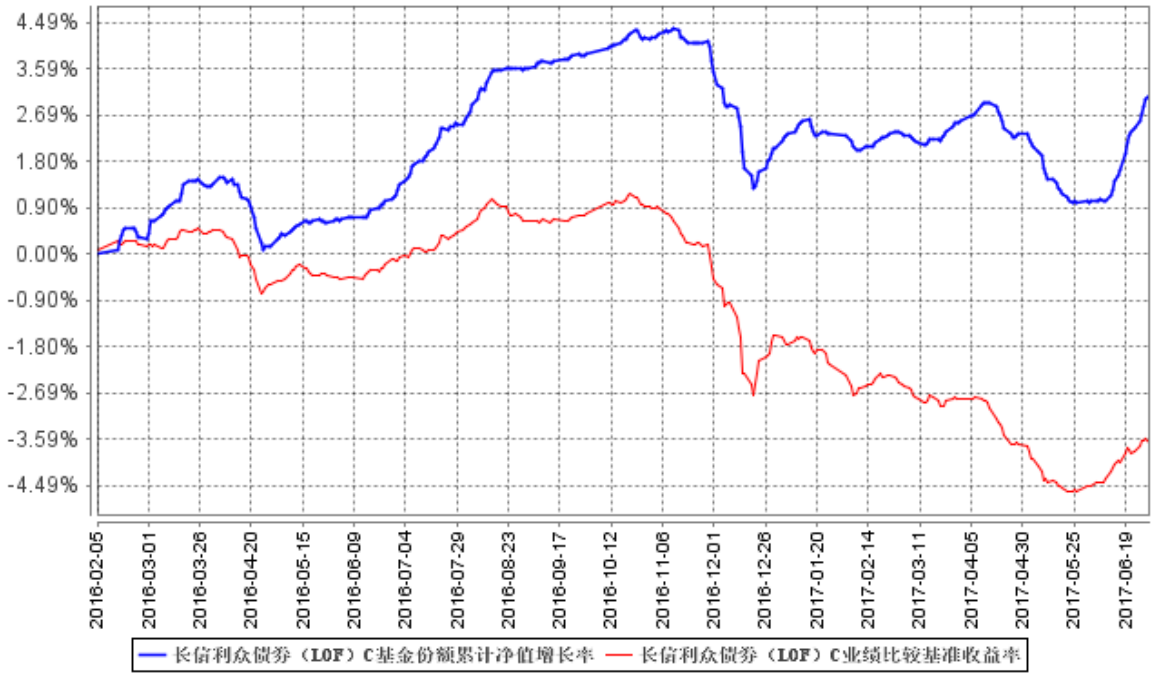
3.2

3.2.1

LOF A

	2.03%	0.08%	0.90%	0.06%	1.13%	0.02%
	0.56%	0.10%	-0.88%	0.08%	1.44%	0.02%
	1.16%	0.08%	-2.11%	0.08%	3.27%	0.00%
	2.57%	0.09%	-3.50%	0.10%	6.07%	-0.01%
	3.82%	0.11%	-3.37%	0.10%	7.19%	0.01%

LOF C



1 2016 6 24 LOF

C A

2 2016 2 5 LOF A 2016 6 24 2017 6 30 LOF C 2016 2 5 2017 6 30

3 6

2013 2 4 2016 2 5 ,

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

CIM

Investors
Group Financial
Services Co. Ltd 2002

2016 11 – 19
30

LOF

	LOF	2016 12 12	-	5	2013 LOF

1 /

2

3 2017 8 8

4.2

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2017 6 1 10

2017 3 60BP 29BP 1 10 2017 3

31BP 14BP 4 5 6 4 5

3

4 6 MLF 20BP

6

6 10 20BP

4-5 6

6

4.4.2

2017 6 30 A 0.7777 1.0377

C 0.8217 1.0317 A

1.16% C 0.98% -2.11%

4.5

2017

5

4.6

2008 9 12 [2008]38

1/2

4.7

LOF

1

2 12

10%

12 38

3

4

5

15

6

7

4.8

6

6.1

(LOF)

2017 6 30

	2017 6 30	2016 12 31
	6,305,997.47	19,265,763.66
	-	2,238,425.67
	21,515.69	58,161.15
	1,611,377,116.62	1,108,590,465.84
	-	-
	-	-
	1,611,377,116.62	1,108,590,465.84
	-	-
	-	-
	-	-
	-	174,055,981.08
	-	-
	36,313,656.17	32,117,259.09
	-	-
	712,553.18	50,111.00
	-	-
	-	-
	1,654,730,839.13	1,336,376,167.49
	2017 6 30	2016 12 31
	-	-
	-	-
	-	-
	364,776,522.83	-
	-	-
	51,237.78	15,308.53
	711,313.09	771,298.70
	203,232.33	220,371.07
	302,088.73	299,737.19
	43,955.57	26,762.46

	1,384,701.30	1,384,701.30
	114,667.67	-
	-	-
	-	-
	251,937.29	323,500.00
	367,839,656.59	3,041,679.25
	1,181,220,655.06	1,236,888,495.39
	105,670,527.48	96,445,992.85
	1,286,891,182.54	1,333,334,488.24
	1,654,730,839.13	1,336,376,167.49

1 2017 6 30 LOF A 0.7777

277,369,043.97 LOF C 0.8217

1,303,675,666.55 LOF 1,581,044,710.52

2 2016 2 5 2016 2 5 2016 6

30

6.2

(LOF)

2017 1 1 2017 6 30

	2017 1 1 2017 6 30	2016 2 5 ( ) 2016 6 30
	26,060,194.62	9,776,417.99
1.	49,181,551.23	16,190,355.42
	158,327.38	273,011.52
	48,020,369.84	15,853,321.08
	-	-
	1,002,854.01	64,022.82
	-	-
2. -	-14,961,173.89	298,108.24
	-	-
	-	-
	-14,961,173.89	298,108.24
	-	-
	-	-
	-	-
	-	-

3. -	-8,189,621.36	-6,741,610.29
4. -	-	-
5. -	29,438.64	29,564.62
	13,130,643.34	3,928,249.87
1	4,491,601.70	1,910,656.82
2	1,283,314.81	545,901.98
3	1,861,996.60	949,586.81
4	17,789.50	8,612.27
5	5,250,836.40	318,783.00
	5,250,836.40	318,783.00
6	225,104.33	194,708.99
-	12,929,551.28	5,848,168.12
	-	-
-	12,929,551.28	5,848,168.12

2016 2 5 2016 2 5 2016 6 30

6.3

(LOF)

2017 1 1 2017 6 30

	2017 1 1 2017 6 30		
	1,236,888,495.39	96,445,992.85	1,333,334,488.24
	-	12,929,551.28	12,929,551.28
-	-55,667,840.33	-3,705,016.65	-59,372,856.98

1.	59, 406, 287. 13	2, 220, 440. 37	61, 626, 727. 50
2.	-115, 074, 127. 46	-5,925,457.02	-120,999,584.48
-	-	-	-
	1, 181, 220, 655. 06	105, 670, 527. 48	1, 286, 891, 182. 54
	2016 2 5 ( ) 2016 6 30		
	225, 348, 214. 77	76, 270, 521. 42	301, 618, 736. 19
	-	5, 848, 168. 12	5, 848, 168. 12
-	279, 976, 812. 48	97, 225, 243. 82	377, 202, 056. 30
1.	584, 249, 273. 37	204, 208, 945. 02	788, 458, 218. 39
2.	-304, 272, 460. 89	-106, 983, 701. 20	-411, 256, 162. 09
-	-	-	-
	505, 325, 027. 25	179, 343, 933. 36	684, 668, 960. 61

2016 2 5 2016 2 5 2016 6 30

6.1 6.4

6.4

6.4.1

6.4.2

(2006 2 15

– 38

(

[2010]5 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

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2017]56 [2015] 125

(a)

(b)

(c) 2016 5 1

,

2018 1 1

3%

(d)

(e)

20% 2013 1 1

1 1

1 1 1

50% 1 2013 1 1 2015 9

7 25% 2015 9 8

(f)

, 10%

, 7%

,

(g) 0.1%

(h) ( )

6.4.6

6.4.6.1

2017 2 8

6.4.6.2

6.4.7.1.3

	2017 1 1 2017 6 30		2016 2 5 ( ) 2016 6 30	
	33,000,000.00	44.90%	1,022,000,000.00	99.51%

2016 2 5 2016 2 5 2016 6 30

6.4.7.1.4

6.4.7.1.5

6.4.7.2

6.4.7.2.1

	2017 1 1 2017 6 30	2016 2 5 ( ) 2016 6 30
	4,491,601.70	1,910,656.82
	26,062.08	159,258.52

0.70%

=

6.4.7.2.2

	2017 1 1 2017 6 30	2016 2 5 ( ) 2016 6 30
	1,283,314.81	545,901.98

0.20%

=

6.4.7.2.3

	2017 1 1 2017 6 30		
	LOF A	LOF C	
	-	6,288.08	6,288.08
	-	1,796,807.54	1,796,807.54

6.4.7.4

6.4.7.4.1

	2017 1 1 2017 6 30

LOF A LOF C

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

2017 6 30

344,776,522.83

1580329	15	2017 7 3	96.90	500,000	48,450,000.00
1680290	16	2017 7 3	95.46	300,000	28,638,000.00
1680388	16	2017 7 3	93.71	500,000	46,855,000.00
1780047	17	2017 7 3	100.36	89,000	8,932,040.00
011754040	17 SCP003	2017 7 4	100.29	300,000	30,087,000.00
1380279	13	2017 7 5	83.28	200,000	16,656,000.00
1380288	13	2017 7 5	83.03	300,000	24,909,000.00
1480032	13 02	2017 7 5	83.82	63,000	5,280,660.00
1480084	14	2017 7 5	84.64	500,000	42,320,000.00
1480404	14	2017 7 7	103.94	200,000	20,788,000.00

	02				
1580025	15	2017 7 7	102.39	200,000	20,478,000.00
170204	17 04	2017 7 7	99.57	100,000	9,957,000.00
170210	17 10	2017 7 7	98.75	39,000	3,851,250.00
170401	17 01	2017 7 7	99.62	500,000	49,810,000.00
				3,791,000	357,011,950.00

6.4.8.3.2

2017 6 30

20,000,000.00 2017 7 3 2017 7 5

/

7

7.1

			%
1		-	-
		-	-
2		1,611,377,116.62	97.38
		1,611,377,116.62	97.38
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		6,305,997.47	0.38
7		37,047,725.04	2.24
8		1,654,730,839.13	100.00

7.2

7.2.1

7.2.2

7.3

7.4

7.4.1 2% 20

7.4.2 2% 20

7.4.3

7.5

1		-	-
2		-	-
3		158,517,000.00	12.32
		158,517,000.00	12.32
4		1,334,841,561.82	103.73
5		40,107,000.00	3.12
6		77,789,000.00	6.04
7		122,554.80	0.01
8		-	-
9		-	-
10		1,611,377,116.62	125.21

7.6

1	170210	17 10	1,000,000	98,750,000.00	7.67
2	1580025	15	500,000	51,195,000.00	3.98
3	1380388	13	600,000	50,832,000.00	3.95
4	170401	17 01	500,000	49,810,000.00	3.87
5	1580329	15	500,000	48,450,000.00	3.76

7.7

7.8

7.9

7.10

7.10.1

7.10.2

7.11

7.11.1

7.11.2

7.11.3

7.12

7.12.1

7.12.2

7.12.3

1		21,515.69
2		-
3		-
4		36,313,656.17
5		712,553.18
6		-
7		-
8		-
9		37,047,725.04

7.12.4

1	113008		122,554.80	0.01

7.12.5

7.12.6

8

8.1

	( )					
LOF A	33	8,405,122.54	277,137,311.05	99.92%	231,732.92	0.08%

652

LOF C

		0.00	0.00%

8.4

	LOF A	0
	LOF C	0
		0
	LOF A	0
	LOF C	0
		0

9

	LOF A	LOF C
2016 2 5	-	301,618,736.19
	308,722,932.48	1,346,843,173.13
	65,406,124.71	14,100,779.72
:	96,760,013.22	57,268,286.30
″_″	-	-
	277,369,043.97	1,303,675,666.55

10

10.1

10.2

10. 2. 1

10. 2. 2

10.3

10.4

10.5

10.6

10.7

10.7.1

	2	–	–	–	–	–

	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	2	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	3	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–
	2	–	–	–	–	–
	1	–	–	–	–	–
	1	–	–	–	–	–

10.7.2

	109, 646, 114. 87	85. 23%	33, 000, 000. 00	44. 90%	–	–

1

2

3

4

2

11

11.1 20%

		20%					
	1	2017 1 1 2017 6 30	1, 219, 512, 195. 12	0. 00	0. 00	1, 219, 512, 195. 12	77. 13%
	–	–	–	–	–	–	–
1 2 3							

11.2

2017 8 24