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

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021-61009916	021-61009917
400-700-5566	www.cxfund.com.cn
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188	
021-58781234	021-58408483
95559	www.bankcomm.com
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12	
12	
021-61618888	021-63604199
95528	www.spdb.com.cn
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010-58560666	010-57092611
95568	www.cmbc.com.cn
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1099	
1099	
0755-22166118	0755-25841098
95511-3	bank.pingan.com

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027-65799999		027-85481900
95579	4008-888-999	www.95579.com
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115		20
115		18
0755-23838751		0755-25831754
95358		www.firstcapital.com.cn
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0512-62938521		0512-65588021
400 860 1555		www.dwzq.com.cn
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021-22169999		021-22169134
95525		www.ebscn.com
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0591-87383623		0591-87383610
96326		www.hfzq.com.cn
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183		43
183		43
020-87555888		020-87557985
95575		www.gf.com.cn
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010-84183389		010-84183311-3389	
400-818-8118		www.guodu.com	
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028-86690057 028-86690058		028-86690126	
95310		www.gjzq.com.cn	
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168		29	
95521		021-38670666	
4008888666		www.gtja.com	
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959 B1			
0551-5161666		0551-5161600	
96518 400-80-96518		www.hazq.com	
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021-68777222		021-68777822	
400-820-9898		www.cnhbstock.com	
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0931-4890208		0931-4890628	
4006898888		www.hlzqgs.com.cn	
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0451-82336863	0451-82287211
400-666-2288	www.jhzq.com.cn
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0791-86768681	0791-86770178
400-8866-567	www.avicsec.com
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28 C 5	
010-66045529	010-66045518
010-66045678	www.txsec.com
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021-36533017	021-36533017
400-8811-177	www.xzsec.com
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021-38565785	
400-8888-123	www.xyzq.com.cn
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0755-82960223	0755-82943121
95565 400-8888-111	www.newone.com.cn
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010-66568292	010-66568990
4008-888-888	www.chinastock.com.cn
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010-85130588	010-65182261
400-8888-108	www.csc108.com
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010-60838888	010-60833739
95558	www.citics.com
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021-20691832	021-20691861
400-820-2899	www.erichfund.com
37	
7650 205	
68 8 801	
021-38602377	021-38509777
400-821-5399	www.noah-fund.com
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685 37 4 449	
1118 903-906	
021-58870011	021-68596916
4007009665	www.ehowbuy.com
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021-68419822	021-20835779
400-920-0022	www.licaike.com
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190 2 2	
195 3C 7	
021-54509998	021-64385308
400-1818-188	fund.eastmoney.com
41	
1 903	
7 2 2	
0571-88911818	0571-86800423
4008-773-772	www.5ifund.com
42	
100 19	
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021-33323999-5611	021-33323830

49			
6		105 -3491	
1		12 B1201-1203	
020-89629012		020-89629011	
020-89629066		www.yingmi.cn	
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11		11 1108	
11		11 1108	
010-56282140		010-62680827	
400-619-9059		www.hcjjjin.com	
51			
687		1 2 268	
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010-88066632		010-88066552	
4008175666		www.amcfortune.com	
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	010-59378856	021-51150298	021-22122888
	010-59378907	021-51150398	021-62881889

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85% 95%

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$$S_e = \sqrt{\frac{\sum_{t=1}^T (e_t - \bar{e})^2}{T-1}}$$

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95%

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95%

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A

B

2017 6 30

2017

			%
1		35,995,842.99	92.13
		35,995,842.99	92.13
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		2,811,613.44	7.20
8		264,561.19	0.68
9		39,072,017.62	100.00

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H		-	-
I		432,001.40	1.13
J		-	-
K		-	-
L		-	-
M		38,915.10	0.10
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		35,807,221.13	93.26

2

			(%)
A		-	-
B		-	-
C		188,621.86	0.49
D		-	-
E		-	-
F		-	-
G		-	-
H		-	-
I		-	-
J		-	-
K		-	-
L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-

		188,621.86	0.49
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1	601668		179,805	1,740,512.40	4.53
2	000063		65,495	1,554,851.30	4.05
3	601669		172,116	1,363,158.72	3.55
4	600028		223,530	1,325,532.90	3.45
5	600089		120,539	1,245,167.87	3.24
6	600031		144,123	1,171,719.99	3.05
7	600068		104,169	1,170,859.56	3.05
8	601390		128,347	1,112,768.49	2.90
9	601186		92,280	1,110,128.40	2.89
10	601989		175,644	1,090,749.24	2.84

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1	002353		11,923	188,621.86	0.49

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1		33,045.48
2		-
3		-
4		565.78
5		182,996.30
6		-
7		47,953.63
8		-
9		264,561.19

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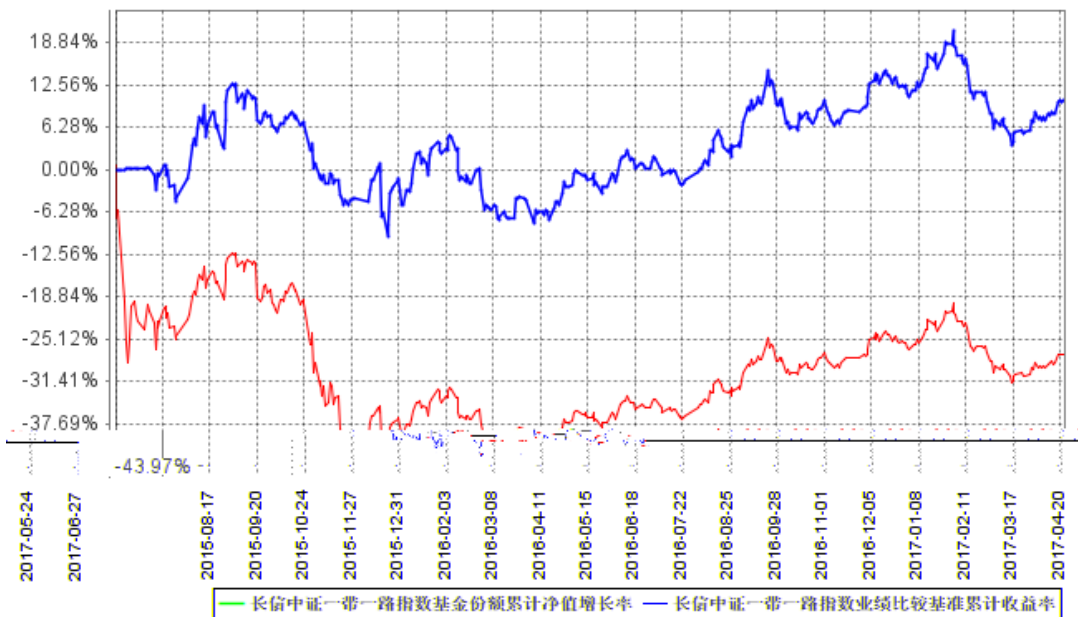
			()	%	
1	601989		1,090,749.24	2.84	

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2015 8 17 2015 12 31	6.70%	1.33%	-19.83%	2.52%	26.53%	-1.19%
2016 1 1 -2016 12 31	0.11%	1.30%	-12.11%	1.73%	12.22%	-0.43%
2017 1 1 -2017 3 31	7.52%	0.75%	7.87%	0.77%	-0.35%	-0.02%
2017 4 1 -2017 6 30	-3.95%	0.96%	-4.48%	1.02%	0.53%	-0.06%

2017 6 30



1 2015 8 17 2017 6 30

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1.00%

H 1.00

H

E

5

2

0.22%

H 0.22

H

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H E 0.02%

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2017 9 30