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	2003 5 9		
	021-61009999		
	021-61009800		
		7350	44.55%
		5149.5	31.21%
		2500.5	15.15%
		751	4.55%
		749	4.54%
		16500	100%

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021-61009916	021-61009917
400-700-5566	www.cxfund.com.cn
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010-66105662	
95588	www.icbc.com.cn
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188	
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021-58781234	021-58408483
95559	www.bankcomm.com
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7088	
0755-83198888	0755-83195109
95555	www.cmbchina.com
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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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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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0755-23838751	0755-25831754
95358	www.firstc apital.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 0591	www.hfzq.com.cn
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028-86690057 028-86690058	028-86690126
95310	www.gjzq.com.cn
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95521	021-38670666
400888866	www.gtja.com
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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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0755-22626391	0755-82400862
95511 8	www.stock.pingan.com
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0531-68889155	0531-68889752
95538	www.qlzq.com.cn
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021-53519888	021-53519888

4008918918 021-962518	www.962518.com
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021-33389888	021-33388224
95523 4008895523	www.swhysc.com
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027-87618882	027-87618863
028-86711410	www.tfzq.com
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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

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023-63786633	023-63786212
4008096096	www.swsc.com.cn
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0571-81137494	4000-766-123
4000-766-123	www.fund123.cn
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021-20691832	021-20691861
400-820-2899	www.erichfund.com
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7650 205	
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021-38602377	021-38509777
400-821-5399	www.noahfund.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.c om
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021-54509998	021-64385308
400-1818-188	fund.eastmoney.com
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010-52855713	010-85894285
4006099400	www.yixinfund.com
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0571-88911818	0571-86800423
4008-773-772	www.5ifund.com
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021-333239995611	021-33323830
4008202819	www.chinapnr.com
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021-20665952	021-22066653
4008219031	www.lufunds.com
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021-52822063	021-52975270
400-046-6788	www.66zichan.com
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021-80133597	021-80133413
4008081016	www.fundhaiyin.com
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765 602-115	
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021-80365020	021-63332523
4006433389	www.vstonewealth.com
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5475 1033	
91 61 10 12	
86-021-50583533	86-021-50583633
400-921-7755	http://a.leadfund.com.cn/
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1 12 B1201-1203	
020-89629012	020-89629011
020-89629066	www.yingmi.cn
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11 11 1108	
010-56282140	010-62680827
400-619-9059	www.hcjijin.com
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010-88066632	010-88066552
4008175666	www.amcfortune.com
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http://www.sse.com.cn	

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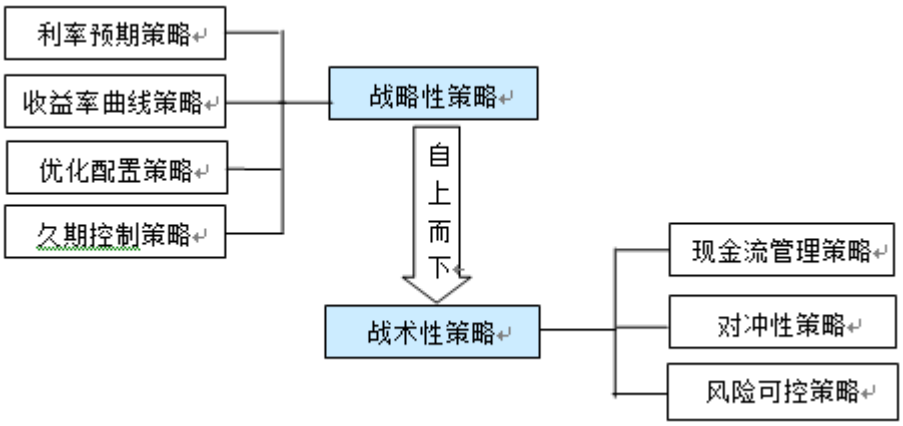
	010-59378856	021-51150298	021-22122888
	010-59378907	021-51150398	021-62881889


利率预期策略
收益率曲线策略
优化配置策略
久期控制策略
战略性策略
自上而下
战术性策略
现金流管理策略
对冲性策略
风险可控策略

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A

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C

D

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2017 5

2017 3 31 2017 1

			%
1		102,509,764.26	11.27
		102,509,764.26	11.27
2		-	-
3		720,209,505.00	79.17
		720,209,505.00	79.17
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		65,286,121.15	7.18
8		21,659,536.25	2.38
9		909,664,926.66	100.00

1

			%
A		-	-
B		-	-
C		60,164,731.93	7.67
D		-	-
E		-	-
F		-	-
G		744,021.00	0.09
H		-	-
I		41,601,011.33	5.30
J		-	-
K		-	-

L		-	-
M		-	-
N		-	-
O		-	-
P		-	-
Q		-	-
R		-	-
S		-	-
		102,509,764.26	13.06

2

					%
1	002405		743,743	14,941,796.87	1.90
2	300367		491,264	10,237,941.76	1.30
3	603589		256,500	8,956,980.00	1.14
4	300007		461,761	8,727,282.90	1.11
5	002242		472,377	8,687,013.03	1.11
6	002410		460,094	6,860,001.54	0.87
7	600169		1,367,370	6,043,775. 40	0.77
8	002230		155,936	5,473,353.60	0.70
9	000063		318,600	5,403,456.00	0.69
10	600728		531,655	4,641,348.15	0.59

			%
1		41,490,448.00	5.29
2		-	-
3		120,260,000.00	15.32
		120,260,000.00	15.32
4		558,459,057.00	71.16
5		-	-

6		-	-
7		-	-
8		-	-
9		-	-
10		720,209,505.00	91.77

					%
1	120415	12 15	1,000,0 00	100,210,000.00	12.77
2	1480283	14	400,000	42,720,000.00	5.44
3	1580049	15	400,000	41,188,000.00	5.25
4	124324	13	400,000	32,796,000.00	4.18
5	160011	16 11	300,000	29,982,000.00	3.82

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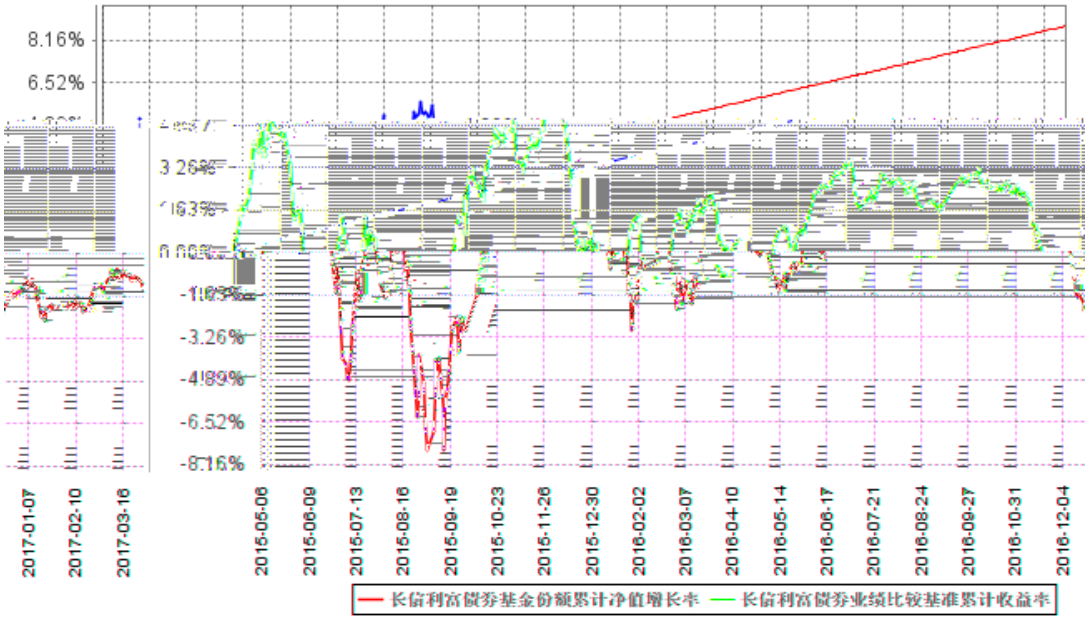
					-	-
2015 5 6 -2015 12 31	5.05%	0.81%	3.07%	0.00%	1.98%	0.81%
2016 1 1 -2016 12 31	-6.20%	0.47%	4.34%	0.01%	-10.54%	0.46%
2017 1 1 -2017 3 31	0.26%	0.21%	1.07%	0.01%	-0.81%	0.20%



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M	
M 100	0.8%
100 M 200	0.5%
200 M 500	0.3%
500 M	1000

M

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Y	
Y 1	0.3%
1 Y	0%

Y

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519967

A B A 519999 B 519998

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