

2018

2018 12 31

2019 3 29

§ 1

1.1

“ ”

2019 3 27

2018 1 1 2018 12 31

1.2		
§ 1	.....	2
1.1	.....	2
1.2	.....	3
§2	.....	5
2.1	.....	5
2.2	.....	5
2.3	.....	5
2.4	.....	6
2.5	.....	6
§ 3	.....	7
3.1	.....	7
3.2	.....	8
3.3	.....	10
§4	.....	12
4.1	.....	12
4.2	.....	14
4.3	.....	14
4.4	.....	15
4.5	.....	16
4.6	.....	16
4.7	.....	17
4.8	.....	17
4.9	.....	18
§5	.....	19
5.1	.....	19
5.2	.....	19
5.3	.....	19
§6	.....	20
6.1	.....	20
6.2	.....	20
§7	.....	22
7.1	.....	22
7.2	.....	23
7.3	.....	24
7.4	.....	25
§8	.....	52
8.1	.....	52
8.2	.....	52
8.3	.....	52
8.4	.....	52
8.5	.....	53
8.6	.....	53
8.7	.....	53

8.8	.....	53
8.9	.....	53
8.10	.....	54
8.11	.....	54
§ 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	.....	58
11.6	.....	58
11.7	.....	58
11.8	.....	59
§12	.....	64
12.1	20%	64
12.2	.....	64
§13	.....	65
13.1	.....	65
13.2	.....	65
13.3	.....	65

§ 2

2.1

	002254	
	2016 1 27	
	175,083,212.16	
	A	C
	002254	002255
	166,034,780.28	9,048,431.88

2.2

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2.3

	021-61009999	0755—83199084
	zhouyg@cxfund.com.cn	yan_zhang@cmbchina.com
	4007005566	95555
	021-61009800	0755—83195201
	68 9	7088
	68 9	7088
	200120	518040

2.4

	www.cxfund.com.cn
	68 9
	7088

2.5

		100 50
		68 9

§ 3

3.1

3.1.1	2018		2017		2016 1 27 ()-2016 12 31	
	A	C	A	C	A	C
	8,611,956.98	446,334.33	3,410,034.24	174,382.59	28,289,643.95	8,900,518.42
	14,986,051.04	819,945.58	4,774,836.82	728,488.72	25,301,569.70	7,871,228.46
	0.0873	0.0702	0.0189	0.0151	0.0357	0.0319
	8.42%	6.81%	1.88%	1.50%	3.47%	3.10%
	8.96%	8.52%	1.66%	1.24%	3.57%	3.19%
3.1.2	2018		2017		2016	
	8,566,992.12	435,954.90	2,798,219.38	271,954.28	25,301,569.70	7,871,228.46
	0.0516	0.0482	0.0133	0.0093	0.0357	0.0319
	180,619,729.41	9,812,936.57	212,701,611.78	29,667,716.65	734,043,146.02	254,853,720.05
	1.0878	1.0845	1.0133	1.0093	1.0357	1.0319
3.1.3	2018		2017		2016	
	14.72%	13.37%	5.28%	4.47%	3.57%	3.19%

1

2

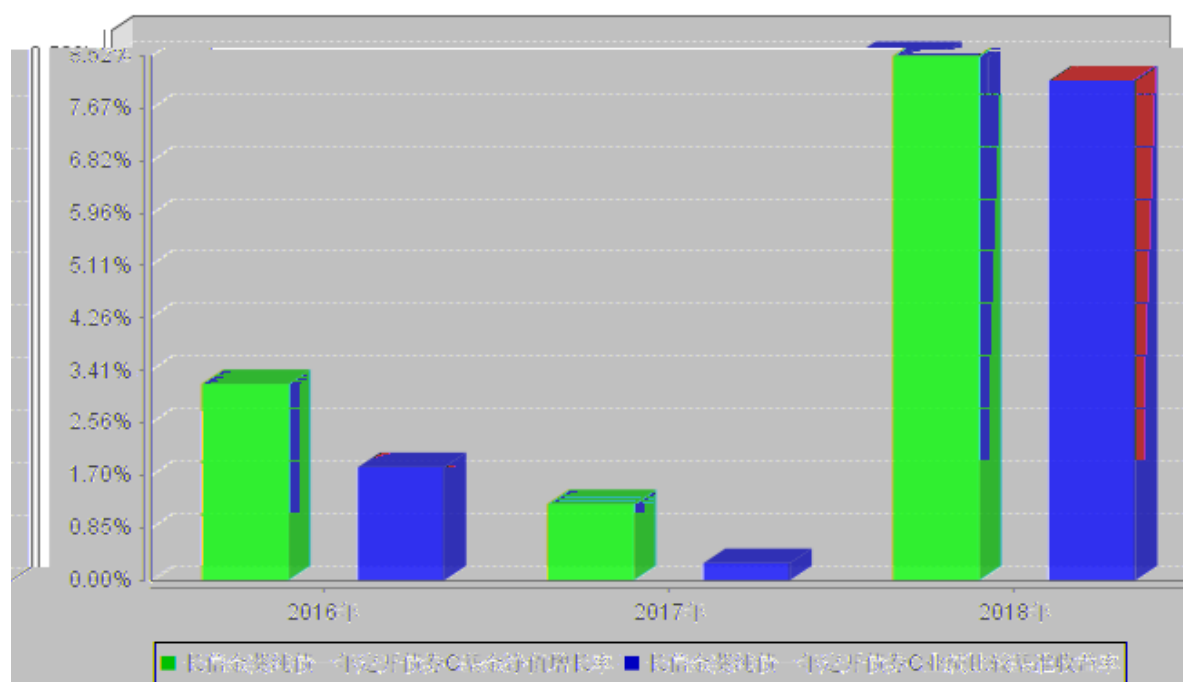
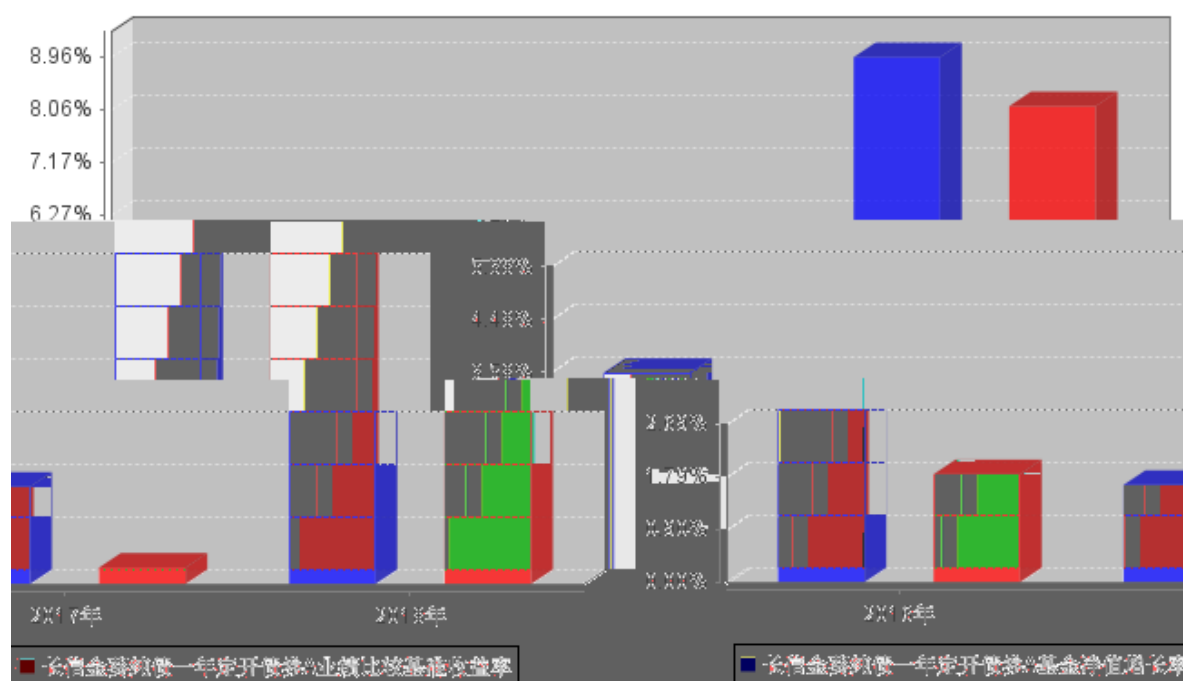
3

3.2

3.2.1

A

3.2.3



2016 1 27 2016

3.3

A				
10				

2018	0.150	3,115,405.68	33,145.14	3,148,550.82	
2017	0.390	27,277,362.67	363,558.94	27,640,921.61	
2016	-	-	-	-	
	0.540	30,392,768.35	396,704.08	30,789,472.43	

C					
	10				
2018	0.100	281,785.59	12,172.18	293,957.77	
2017	0.350	8,450,939.93	193,448.05	8,644,387.98	
2016	-	-	-	-	
	0.450	8,732,725.52	205,620.23	8,938,345.75	

4.8

§ 4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

64

100

(LOF)

(LOF)

LOF

LOF

500

FOF

4.1.2

					2013
	LOF	2018	6 4	-	6
					LOF

2016 1 27

278 77 Td <1C15>Tj EM(1Span <<MCID 70 >>BDC /C9_0 1 Tf 10.5
 1 QbPs'% a, 30iH

		2017 7 28	2018 5 22	6	
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1

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2

4.2

5

4.3.2

4.3.3

5%

4.4

4.4.1

2019

TMLF

4.7

“ ”

1/2

4.8

A

			10				
1	2018 2 7	2018 2 7	0.150	3,115,405.68	33,145.14	3,148,550.82	
	-	-	0.150	3,115,405.68	33,145.14	3,148,550.82	

C

			10				
1	2018 2 7	2018 2 7	0.100	281,785.59	12,172.18	293,957.77	
	-	-	0.100	281,785.59	12,172.18	293,957.77	

1

1

100%

2

A

C

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4

5

4.9

§ 5

5.1

5.2

5.3

§ 6

6.1

	(2019) 61399737_B01

6.2

	2018 12 31 2018
	2018 12 31 2018
	“ ”
	-
	-

	(1)	
	(2)	
	(3)	
	(4)	
	(5)	
	1	17
	2019 3 25	

§ 7

7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	154,376.68	3,302,530.73
		4,811,763.50	3,445,070.51
		1,497.11	17,765.91
	7.4.7.2	290,799,400.00	130,580,373.60
		-	-
		-	-
		290,799,400.00	130,580,373.60
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	101,901,912.85
		-	-
	7.4.7.5	6,276,304.87	3,559,976.17
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		302,043,342.16	242,807,629.77
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		111,099,722.50	-
		17,757.58	-
		-	-
		113,029.61	143,850.06
		32,294.16	41,100.03
		3,328.77	10,063.40
	7.4.7.7	12,221.04	4,287.85
		51,853.06	-
		91,469.46	-

		-	-
		-	-
	7.4.7.8	189,000.00	239,000.00
		111,610,676.18	438,301.34
	7.4.7.9	175,083,212.16	239,299,154.77
	7.4.7.10	15,349,453.82	3,070,173.66
		190,432,665.98	242,369,328.43
		302,043,342.16	242,807,629.77

2018 12 31

A

1.0878

C

1.0845

175,083,212.16

A

166,034,780.28

C

9,048,431.88

7.2

2018 1 1 2018 12 31

		2018	1	1	2018
			12	31	

5.	“ - ”	7.4.7.18	22. 28	62, 368. 39
			5, 738, 904. 06	4, 985, 910. 19
1		7.4.10.2.1	1, 329, 199. 78	2, 217, 501. 73
2		7.4.10.2.2	379, 771. 37	633, 571. 87
3		7.4.10.2.3	48, 044. 01	210, 898. 27
4		7.4.7.19	10, 264. 29	14, 285. 97
5			3, 692, 524. 31	1, 613, 779. 90
			3, 692, 524. 31	1, 613, 779. 90
6			37, 073. 86	-
7		7.4.7.20	242, 026. 44	295, 872. 45
	“ - ”		15, 805, 996. 62	5, 503, 325. 54
			-	-
	“ - ”		15, 805, 996. 62	5, 503, 325. 54

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	239, 299, 154. 77	3, 070, 173. 66	242, 369, 328. 43
	-	15, 805, 996. 62	15, 805, 996. 62
“ - ”	-64, 215, 942. 61	-84, 207. 87	-64, 300, 150. 48
1.	46, 073. 68	3. 56	46, 077. 24
2.	-64, 262, 016. 29	-84, 211. 43	-64, 346, 227. 72
	-	-3, 442, 508. 59	-3, 442, 508. 59

“ _ ”			
	175,083,212.16	15,349,453.82	190,432,665.98
	2017 1 1 2017 12 31		
	955,724,067.91	33,172,798.16	988,896,866.07
	-	5,503,325.54	5,503,325.54
“ _ ”	-716,424,913.14	679,359.55	-715,745,553.59
1.	702,428.23	-539.35	701,888.88
2.	-717,127,341.37	679,898.90	-716,447,442.47
	-	-36,285,309.59	-36,285,309.59
“ _ ”			

239,299,154.77

A

C

A

C

80%

5%

7.4.2

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“

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2

3

XBRL

3

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7.4.3

2018

2018 12 31

7.4.4**7.4.4.1**

1 1 12 31

7.4.4.2**7.4.4.3**

(1)

(2)

7.4.4.4

(1)

(2)

(3)

7.4.4.5

(1)

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(4)

7.4.4.6

7.4.4.7

7.4.4.8

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“ ”

“ / ”

7.4.4.9 / ()

(1)

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(3)

(4)

(5) /

(6) / ()

(7) / ()

(8) /

(9)

7.4.4.10

7.4.4.11

(1)

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100%

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A

C

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(4)

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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

7.4.6.2

2011

2011

7.4.6.3

[2004]78

2004 1 1

[2008]1

7.4.6.4

[2008]132

2008 10 9

7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	154,376.68	3,302,530.73
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	154,376.68	3,302,530.73

7.4.7.2

		2018 12 31		
		-	-	-
-		-	-	-
		143,075,587.21	145,443,400.00	2,367,812.79
		143,074,562.98	145,356,000.00	2,281,437.02
		286,150,150.19	290,799,400.00	4,649,249.81
		-	-	-
		-	-	-
		-	-	-
		286,150,150.19	290,799,400.00	4,649,249.81
		2017 12 31		
		-	-	-
-		-	-	-
		20,275,003.91	19,956,373.60	-318,630.31
		112,403,825.19	110,624,000.00	-1,779,825.19
		132,678,829.10	130,580,373.60	-2,098,455.50
		-	-	-
		-	-	-
		-	-	-
		132,678,829.10	130,580,373.60	-2,098,455.50

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

		2018 12 31	
		-	-
		-	-
		-	-
		2017 12 31	
		-	-

	101,901,912.85	-
	101,901,912.85	-

7.4.7.4.2**7.4.7.5**

	2018 12 31	2017 12 31
	815.55	1,190.42

	9,000.00	9,000.00
	189,000.00	239,000.00

7.4.7.9

A		
	2018 1 1	2018 12 31
	209,903,392.40	209,903,392.40
	33,298.04	33,298.04
“ - ”	-43,901,910.16	-43,901,910.16
- /	-	-
/	-	-
	-	-
“ - ”	-	-
	166,034,780.28	166,034,780.28

C		
	2018 1 1	2018 12 31

	-3,148,550.82	-	-3,148,550.82
	8,566,992.12	6,017,957.01	14,584,949.13

C			
	320,437.68	-48,483.40	271,954.28
	446,334.33	373,611.25	819,945.58
	-36,859.34	3,421.94	-33,437.40
	16.97	-10.43	6.54
	-36,876.31	3,432.37	-33,443.94
	-293,957.77	-	-293,957.77
	435,954.90	328,549.79	764,504.69

7.4.7.11

	2018	1	1	2018	2017	1	1	2017	12	31
		12	31							
				34,864.61				90,303.32		
				-				-		
				-				-		
				62,808.61				37,562.61		
				176.97				760.07		
				97,850.19				128,626.00		

7.4.7.12

7.4.7.12.1

7.4.7.13

7.4.7.13.1

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
---				1,213,138.07				-12,701,896.44
---				-				-
---				-				-
				1,213,138.07				-12,701,896.44

7.4.7.13.2

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	
				427,038,071.74				1,208,840,806.65
				415,657,783.53				1,185,757,385.48
				10,167,150.14				35,785,317.61
				1,213,138.07				-12,701,896.44

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

	2018	1	1	2018	2017	1	1	2017
		12	31			12	31	

- @ ' ! b j i @ ' C W m W C t f

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-163,950.00

7.4.7.17

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
1.	6, 747, 705. 31	1, 918, 908. 71
---	-	-
---	6, 747, 705. 31	1, 918, 908. 71
---	-	-
---	-	-
---	-	-
2.	-	-
---	-	-
3.	-	-
:	-	-
	6, 747, 705. 31	1, 918, 908. 71

7.4.7.18

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	22. 28	62, 368. 39
	22. 28	62, 368. 39

7

25%

7.4.7.19

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	1, 064. 29	975. 46
	9, 200. 00	13, 200. 00
	-	-
	-	-
	-	-
	-	110. 51
	10, 264. 29	14, 285. 97

7.4.7.20

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
	50,000.00				50,000.00					
	130,000.00				180,000.00					
	36,000.00				45,000.00					
	26,026.44				20,872.45					
	242,026.44				295,872.45					

7.4.8**7.4.8.1****7.4.8.2**

2019	2	21		2019	2	19	
		A	10			0.660	C
10		0.620					2019 2 12
	2019	2	21			11,519,298.25	
11,465,194.31						54,103.94	

7.4.9

“	”
“	”
“	”

“	”

1

2

[2018]1905

15.15%

2018 12 21

7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	232,874,249.90			100.00%			365,111,713.45			100.00%		

7.4.10.1.3

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	5,680,015,000.00			100.00%			3,099,900,000.00			100.00%		

7.4.10.1.4**7.4.10.1.5****7.4.10.2****7.4.10.2.1**

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		1,329,199.78		2,217,501.73
		140,795.01		572,692.31

0.7%

=

× 0.7%/

7.4.10.2.2

	2018 1 1 31	2018 12 31	2017 1 1	2017 12 31
		379,771.37		633,571.87

0.2%

=

× 0.2%/

7.4.10.2.3

	2018 1 1 2018 12 31		
	A	C	
	-	40,201.29	40,201.29
	-	144.65	144.65
	-	40,345.94	40,345.94

	2017 1 1 2017 12 31		
	A	C	
	-	155,373.17	155,373.17
	-	1,788.98	1,788.98
	-	157,162.15	157,162.15

A C 0.40%

C 0.40% H E× ÷

H C

2018

2, 250, 782. 41

2017

24, 702, 450. 00

2017

110. 51

2017

7.4.11

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1780045 17

10%

10%

7.4.13.2.1**7.4.13.2.2****7.4.13.2.3**

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	48,848,000.00
	0.00	48,848,000.00

AA+

7.4.13.2.4

	2018 12 31	2017 12 31
AAA	120,441,800.00	18,880,000.00
AAA	139,562,500.00	62,852,373.60
	30,795,100.00	0.00
	290,799,400.00	81,732,373.60

7.4.13.2.5

7.4.13.2.6

7.4.13.3

7.4.13.3.1

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

	6	6	-1	1-5	5		
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2018	12	31						
			154,376.68	-	-	-	-	154,376.68
			4,811,763.50	-	-	-	-	4,811,763.50
			1,497.11	-	-	-	-	1,497.11
			25,158,600.00	34,910,000.00	220,563,800.00	10,167,000.00	-	-290,799,400.00
			-	-	-	-	-6,276,304.87	6,276,304.87
			30,126,237.29	34,910,000.00	220,563,800.00	10,167,000.00	6,276,304.87	302,043,342.16
			111,099,722.50	-	-	-	-	-111,099,722.50
			-	-	-	-	17,757.58	17,757.58
			-	-	-	-	113,029.61	113,029.61
			-	-	-	-	32,294.16	32,294.16
			-	-	-	-	3,328.77	3,328.77
			-	-	-	-	12,221.04	12,221.04
			-	-	-	-	91,469.46	91,469.46
			-	-	-	-	51,853.06	51,853.06
			-	-	-	-	189,000.00	189,000.00
			111,099,722.50	-	-	-	510,953.68	111,610,676.18
			-80,973,485.21	34,910,000.00	220,563,800.00	10,167,000.00	5,765,351.19	190,432,665.98
2017	12	31	6	6 -1	1-5	5		
			3,302,530.73	-	-	-	-	3,302,530.73
			3,445,070.51	-	-	-	-	3,445,070.51
			17,765.91	-	-	-	-	17,765.91
			49,924,373.60	-	61,419,000.00	19,237,000.00	-	-130,580,373.60
			101,901,912.85	-	-	-	-	-101,901,912.85
			-	-	-	-	-3,559,976.17	3,559,976.17
			-	-	-	-	-	-
			158,591,653.60	-	61,419,000.00	19,237,000.00	3,559,976.17	242,807,629.77
			-	-	-	-	143,850.06	143,850.06

	-	-	-	-	41,100.03	41,100.03	
	-	-	-	-	10,063.40	10,063.40	
	-	-	-	-	4,287.85	4,287.85	
	-	-	-	-	239,000.00	239,000.00	
	-	-	-	-	438,301.34	438,301.34	
	158,591,653.60	-	61,419,000.00	19,237,000.00	3,121,674.83	242,369,328.43	

7.4.13.4.1.2

		2018 12 31	2017 12 31	
	27	1,539,550.74	495,956.08	
	27	-1,539,550.74	-495,956.08	

7.4.13.4.2

7.4.13.4.3

7.4.13.4.3.1

	2018 12 31		2017 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	290,799,400.00	152.70	130,580,373.60	53.88
	-	-	-	-

	-	-	-	-
	-	-	-	-
	290,799,400.00	152.70	130,580,373.60	53.88

7.4.13.4.3.2**7.4.14**

7.4.14.1

7.4.14.1.1

§ 8

8.1

			%
1		-	-
		-	-
2		-	-
3		290,799,400.00	96.28
		290,799,400.00	96.28
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		4,966,140.18	1.64
8		6,277,801.98	2.08
9		302,043,342.16	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1 **2%** **20**

8.4.2 **2%** **20**

8.4.3**8.5**

1		-	-
2		-	-
3		30,795,100.00	16.17
		30,795,100.00	16.17
4		188,530,300.00	99.00
5		-	-
6		71,474,000.00	37.53
7		-	-
8		-	-
9		-	-
10		290,799,400.00	152.70

8.6

1	180211	18	11	200,000	20,266,000.00	10.64
2	1580013	15		200,000	16,458,000.00	8.64
3	112328	16	01	150,000	14,986,500.00	7.87
4	136725	16	01	150,000	14,922,000.00	7.84
5	136283	16	01	150,000	14,803,500.00	7.77

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		1, 497. 11
2		-
3		-
4		6, 276, 304. 87
5		-
6		-
7		-
8		-
9		6, 277, 801. 98

8.11.4**8.11.5**

8.11.6

§ 9

9.1

	()					
A	115	1, 443, 780. 70	149, 977, 962. 48	90. 33%	16, 056, 817. 80	9. 67%
C	110	82, 258. 47	0. 00	0. 00%	9, 048, 431. 88	100. 00%
	225	778, 147. 61	149, 977, 962. 48	85. 66%	25, 105, 249. 68	14. 34%

9.2

	A	0. 00	0. 00%
	C	0. 00	0. 00%
		0. 00	0. 00%

9.3

	A	0
	C	0
		0
	A	0
	C	0
		0

§ 10

	A	C
2016 1 27	708,741,576.32	246,982,491.59
	209,903,392.40	29,395,762.37
	33,298.04	12,775.64
:	43,901,910.16	20,360,106.13
"_"	-	-
	166,034,780.28	9,048,431.88

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

50,000.00

2

11.6

11.7

11.7.1

	2	-	-	-	-	-

11.7.2

	232, 874, 249. 90	100. 00%	5, 680, 015, 000. 00	100. 00%	-	-

1

2

<1998>29

[2007]48

1

a

b

c

d

2

11.8

1	2017 12 31		2018 1 1

2

2018 1 1

5	2017 4		2018 1 20
6			2018 2 1
7			2018 2 2
8	2018		2018 2 5
9			2018 2 6
10			2018 2 7
11			2018 2 8
12			2018 2 10
13	1 2018		2018 3 12
14	53		2018 3 24
15			2018 3 24
16			2018 3 24
17			2018 3 29
18			2018 3 29

19	2017		2018 3 31
20			2018 4 18
21	2018 1		2018 4 20
22			2018 4 21
23			2018 5 7
24			2018 5 8
25			2018 5 17
26			2018 5 28
27			2018 5 31
28			2018 6 4
29			2018 6 7
30			2018 6 15
31			2018 6 20
32			2018 6 22
33			2018 6 28

34			2018 6 30
35	2018 6 30		2018 6 30
36			2018 7 11
37			2018 7 11
38			2018 7 12
39	2018 2		2018 7 20
40			2018 8 2
41			2018 8 28
42	2018		2018 8 29
43			2018 8 31
44			2018 9 1
45	2	2018	2018 9 8
46			2018 9 22

47			2018 9 29
48			2018 10 9
49			2018 10 12
50			2018 10 13
51	2018 3		2018 10 25
52			2018 11 8
53			2018 12 21
54			2018 12 27
55			2018 12 28

§ 12

12.1

20%

		20%					
	1	2018 1 1 2018 12 31	149,977,962.48	0.00	0.00	149,977,962.48	85.66%
	-	-	-	-	-	-	-
1							
2							
3							

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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