

2018

2018 12 31

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2018 1 1 2018 12 31

§ 1		2
1.1		2
1.2		3
§2		5
2.1		5
2.2		5
2.3		6
2.4		6
2.5		6
§ 3		7
3.1		7
3.2		8
3.3		10
§4		12
4.1		12
4.2		15
4.3		15
4.4		16
4.5		17
4.6		17
4.7		18
4.8		18
4.9		19
§5		20
5.1		20
5.2		20
5.3		20
§6		21
6.1		21
6.2		21
§7		23
7.1		23
7.2		24
7.3		25
7.4		26
§8		53
8.1		53
8.2		53
8.3		53
8.4	240	54
8.5		54
8.6		55
8.7 “ ” “ ”		55

8.8	.....	55
8.9	.....	55
§9	.....	57
9.1	.....	57
9.2	.....	57
9.3	.....	57
9.4	.....	58
§10	.....	59
§11	.....	60
11.1	.....	60
11.2	.....	60
11.3	.....	60
11.4	.....	60
11.5	.....	60
11.6	.....	60
11.7	.....	60
11.8	0.5%	61
11.9	.....	61
§12	.....	67
12.1	20%	67
12.2	.....	67
§13	.....	68
13.1	.....	68
13.2	.....	68
13.3	.....	68

§

	519999	
	2004 3 19	
	6, 658, 227, 716. 22	
	A	B
	A	B
	519999	519998
	317, 144, 422. 57	6, 341, 083, 293. 65

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519599 519598

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	021-61009999	010-66060069
	zhouyg@xfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-68121816
		69
	68 9	
	9	68 28
	200120	9
		100031

	www.xfund.com.cn
	68 9 28
	F9

		100 50
		17
		68 9

§ 3

3.1.1	2018		2017		2016	
	A	B	A	B	A	B
	10,258,440.05	417,051,495.96	18,066,899.91	479,626,648.22	8,623,792.25	277,778,918.04
	10,258,440.05	417,051,495.96	18,066,899.91	479,626,648.22	8,623,792.25	277,778,918.04
	3.1806%	3.3939%	3.8395%	4.0891%	2.5333%	2.7795%
3.1.2	2018		2017		2016	
	317,144,422.57	6,341,083,293.65	424,600,348.19	14,770,252,877.04	417,897,639.63	4,683,623,350.39
	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
3.1.3	2018		2017		2016	
	57.7027%	35.8350%	52.8413%	31.3762%	47.1900%	26.2200%

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A B

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2010 11 25

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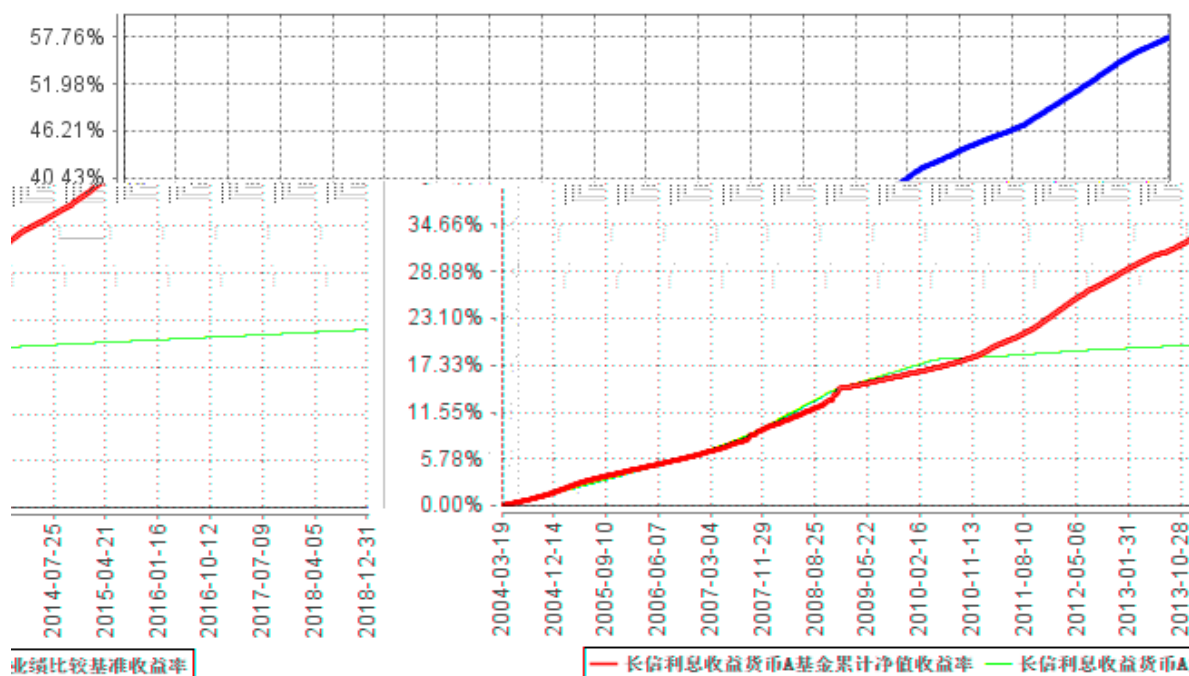
A

	0.6538%	0.0017%	0.0895%	0.0000%	0.5643%	0.0017%
	1.3236%	0.0014%	0.1790%	0.0000%	1.1446%	0.0014%
	3.1806%	0.0020%	0.3555%	0.0000%	2.8251%	0.0020%
	9.8565%	0.0023%	1.0712%	0.0000%	8.7853%	0.0023%
	18.5120%	0.0037%	1.7910%	0.0000%	16.7210%	0.0037%
	57.7027%	0.0065%	19.3398%	0.0034%	38.3629%	0.0031%

B

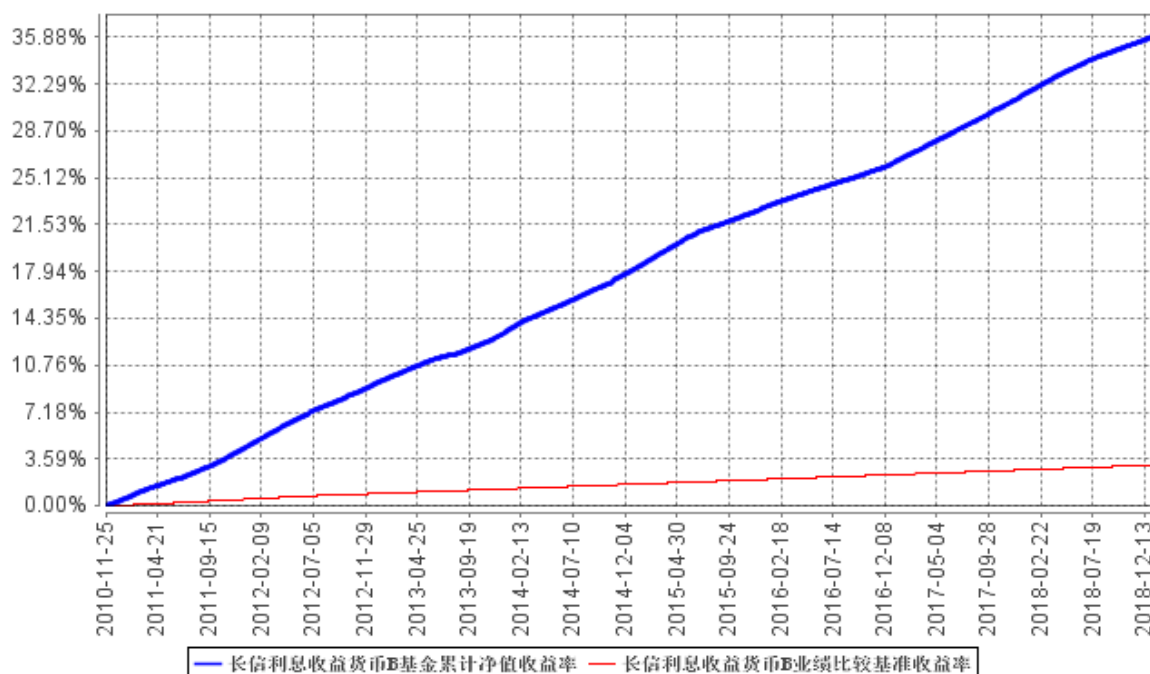
	0.6807%	0.0017%	0.0895%	0.0000%	0.5912%	0.0017%
	1.4120%	0.0014%	0.1790%	0.0000%	1.2330%	0.0014%
	3.3939%	0.0021%	0.3555%	0.0000%	3.0384%	0.0021%
	10.6132%	0.0023%	1.0712%	0.0000%	9.5420%	0.0023%
	19.9029%	0.0037%	1.7910%	0.0000%	18.1119%	0.0037%
	35.8350%	0.0038%	3.1166%	0.0001%	32.7184%	0.0037%

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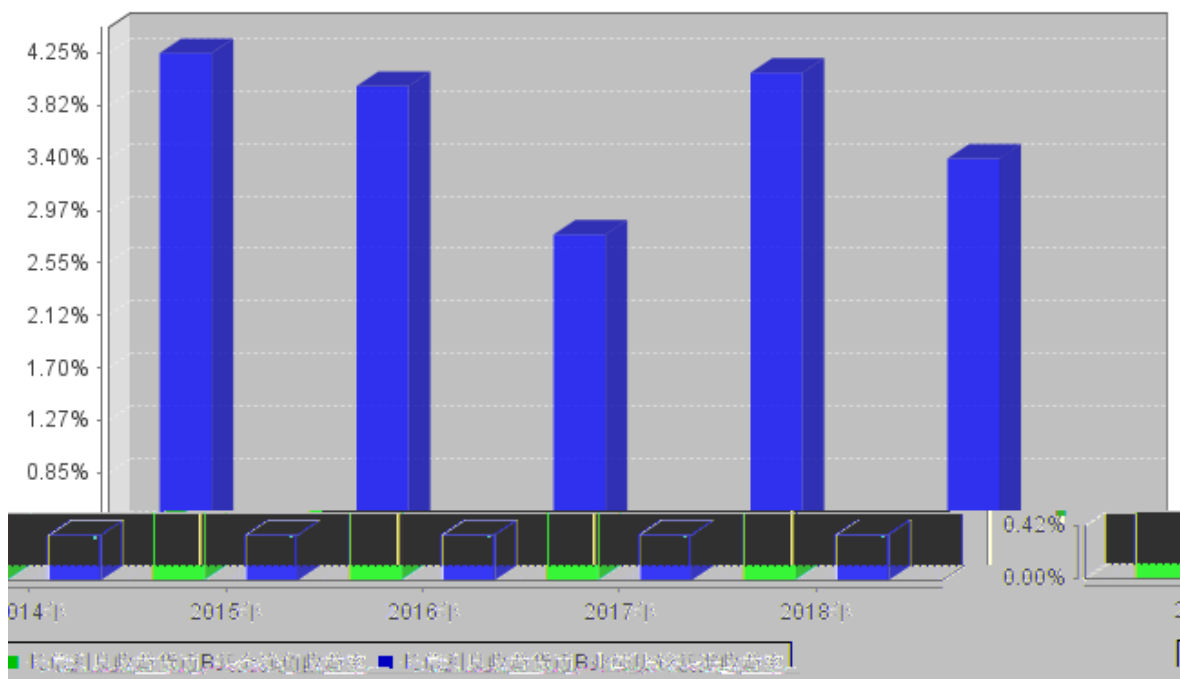
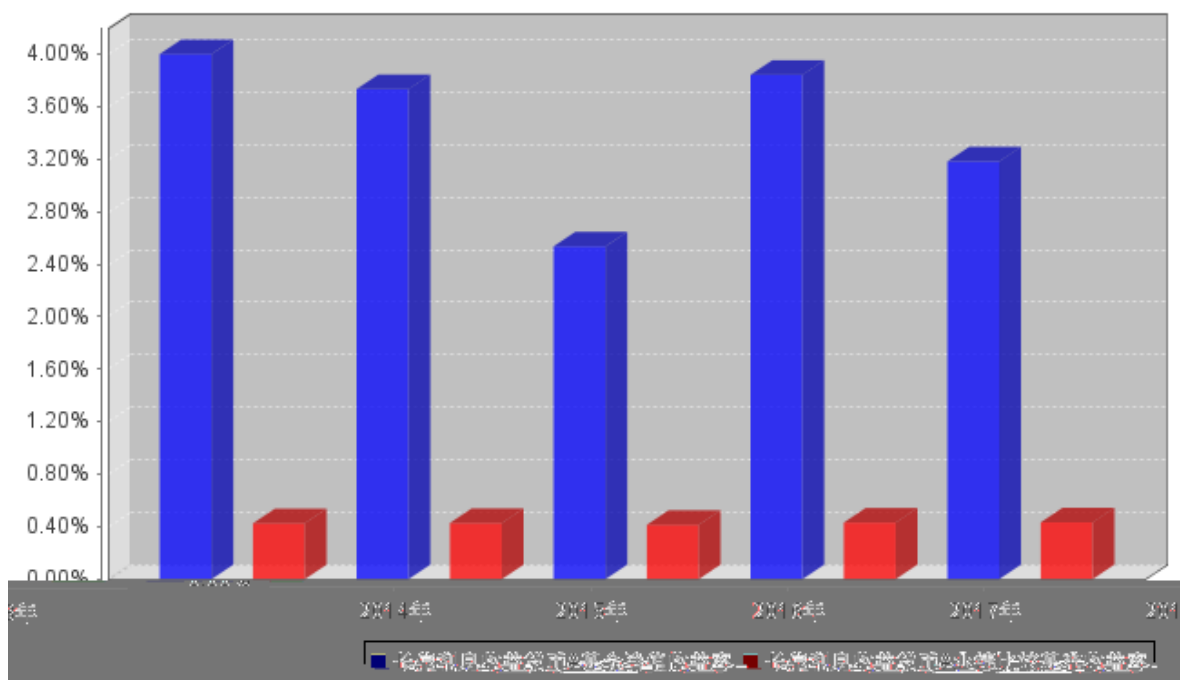
业绩比较基准收益率

— 长信利息收益货币A基金累计净值收益率 — 长信利息收益货币A



— 长信利息收益货币B基金累计净值收益率 — 长信利息收益货币B业绩比较基准收益率

1 A 2004 3 19 2018 12 31
 B 2010 11 25 (2018 12 31
 2 3



A					
2018	10,323,393.00	66,235.56	-131,188.51	10,258,440.05	
2017	17,738,163.70	211,324.96	117,411.25	18,066,899.91	

2016	8,718,595.62	167,495.24	-262,298.61	8,623,792.25	
	36,780,152.32	445,055.76	-276,075.87	36,949,132.21	

B					
2018	412,106,499.46	11,093,356.04	-6,148,359.54	417,051,495.96	
2017	459,328,035.76	13,498,521.98	6,800,090.48	479,626,648.22	
2016	276,631,256.91	5,531,147.64	-4,383,486.51	277,778,918.04	
	1,148,065,792.13	30,123,025.66	-3,731,755.57	1,174,457,062.22	

1 2010 11 25

A B

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B

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2003 63

1.65

44.55%

31.21%

15.15%

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4.54%

2018 12 31

64

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(LOF)

LOF

LOF

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FOF

	(LOF)	2013	8 8	-	24
					EMBA
					2004 9
					(LOF)

		2016 12 30	-	8	2010 7

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427,309,936.01

427,309,936.01

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	(2019) 61399737_B23

	2018 12 31 2018
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	2019 3 25	

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2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	625,668,438.70	422,350,533.81
		300,000.00	300,000.00
		300,000.00	300,000.00
	7.4.7.2	5,507,861,598.64	7,990,732,642.40
		-	-
		-	-
		5,507,861,598.64	7,990,732,642.40
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	1,247,876,431.81	6,755,332,492.99
		-	-
	7.4.7.5	45,892,606.10	42,098,245.98
		-	-
		1,200.00	1,100.00

		1,986,654.00	8,266,202.05
		-	-
	7.4.7.8	644,000.00	644,034.38
		769,672,559.03	16,261,789.95
	7.4.7.9	6,658,227,716.22	15,194,853,225.23
	7.4.7.10	-	-
		6,658,227,716.22	15,194,853,225.23
		7,427,900,275.25	15,211,115,015.18

2018 12 31

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6,658,227,716.22

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317,144,422.57

B

6,341,083,293.65

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31
		495,932,065.74	562,108,331.40
1.		494,173,664.32	562,639,520.20
	7.4.7.11	92,248,974.41	21,577,243.06
		262,017,934.35	243,008,215.12
		-	-
		139,906,755.56	298,054,062.02
		-	-
2.	" -"	1,758,401.42	-531,822.57
	7.4.7.12	-	-
		-	-
	7.4.7.13	1,758,401.42	-531,822.57
	7.4.7.13.5	-	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	7.4.7.17	-	-
" -"			
4.	" -"	-	-
5.	" -"	-	633.77
	7.4.7.18		

		68,622,129.73	64,414,783.27
1	7.4.10.2.1	41,416,242.42	41,599,073.74
2	7.4.10.2.2	12,550,376.54	12,605,779.88
3	7.4.10.2.3	1,931,046.96	2,420,382.33
4	7.4.7.19	-	-
5		12,192,617.25	7,253,138.58
		12,192,617.25	7,253,138.58
6		9,447.88	-
7	7.4.7.20	522,398.68	536,408.74
	“ - ”	427,309,936.01	497,693,548.13
		-	-
	“ - ”	427,309,936.01	497,693,548.13

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	15,194,853,225.23	-	15,194,853,225.23
	-	427,309,936.01	427,309,936.01
“ - ”	-8,536,625,509.01	-	-8,536,625,509.01
1.	72,641,379,000.02	-	72,641,379,000.02
2.	-81,178,004,509.03	-	-81,178,004,509.03
	-	-427,309,936.01	-427,309,936.01
“ - ”	6,658,227,716.22	-	6,658,227,716.22

	2017 1 1 2017 12 31		
	5, 101, 520, 990. 02	-	5, 101, 520, 990. 02
	-	497, 693, 548. 13	497, 693, 548. 13
“ _ ”	10, 093, 332, 235. 21	-	10, 093, 332, 235. 21
1.	109, 006, 956, 687. 66	-	109, 006, 956, 687. 66
2.	-98, 913, 624, 452. 45	-	-98, 913, 624, 452. 45
“ _ ”	-	-497, 693, 548. 13	-497, 693, 548. 13
	15, 194, 853, 225. 23	-	15, 194, 853, 225. 23

7.1 7.4

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(3) “ ” 2016 1 1 “
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2015 12 31

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(3)

1)

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2015 1

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[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

3%

2018 1 1

2011

2011

[2004]78

2004 1 1

[2008]1

[2008]132

2008 10 9

	2018 12 31	2017 12 31
	5,668,438.70	2,350,533.81
	620,000,000.00	420,000,000.00
1	-	-
1-3	-	420,000,000.00
3	620,000,000.00	-
	-	-
	625,668,438.70	422,350,533.81

	2018 12 31			
	-	-	-	-
	5,507,861,598.64	5,512,893,000.00	5,031,401.36	0.0756%
	5,507,861,598.64	5,512,893,000.00	5,031,401.36	0.0756%

		2017 12 31			
		-	-	-	-
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%
		-	-	-	-
		7,990,732,642.40	7,987,408,000.00	-3,324,642.40	-0.0219%

1. = -

2. = /

/

		2018 12 31	
		-	-
		1,247,876,431.81	-
		1,247,876,431.81	-
		2017 12 31	
		-	-
		6,755,332,492.99	-
		6,755,332,492.99	-

	2018 12 31	2017 12 31

	795.93	1,312.59
	6,890,500.01	267,333.32
	-	-
	148.50	148.50
	37,586,525.47	25,631,054.79
	-	-
	1,414,487.69	16,198,248.28
	-	-
	-	-
	148.50	148.50
	45,892,606.10	42,098,245.98

	2018 12 31	2017 12 31
	-	-
	78,455.32	238,201.13
	78,455.32	238,201.13

	2018 12 31	2017 12 31
	-	-
	-	34.38
	420,000.00	420,000.00
	70,000.00	70,000.00
	9,000.00	9,000.00
	145,000.00	145,000.00
	644,000.00	644,034.38

A						
	2018 1 1	2018 12 31				

	424,600,348.19	424,600,348.19
	504,171,935.13	504,171,935.13
("-")	-611,627,860.75	-611,627,860.75
- /	-	-
/	-	-
	-	-
("-")	-	-
	317,144,422.57	317,144,422.57

B		
	2018 1 1	2018 12 31
	14,770,252,877.04	14,770,252,877.04
	72,137,207,064.89	72,137,207,064.89
("-")	-80,566,376,648.28	-80,566,376,648.28
- /	-	-
/	-	-
	-	-
("-")	-	-
	6,341,083,293.65	6,341,083,293.65

A			
	-	-	-
	10,258,440.05	-	10,258,440.05
	-	-	-
	-	-	-

	-	-	-
	-	-	-
	-	-	-
	-417,051,495.96	-	-417,051,495.96
	-	-	-

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
				180,163.65					428,551.93	
				91,989,277.80					21,040,527.76	
				-					-	
				79,532.96					103,235.87	
				-					4,927.50	
				92,248,974.41					21,577,243.06	

	2018	1	1	2018	2017	1	1	2017
	12 31				12 31			
				1,758,401.42				-531,822.57
				-				-
				-				-
				1,758,401.42				-531,822.57

	2018	1	1	2018	2017	1	1	2017
	12 31				12 31			
				55,371,122,954.65				48,375,434,933.08
				55,256,593,210.25				48,319,081,198.52

	112, 771, 342. 98	56, 885, 557. 13
	1, 758, 401. 42	-531, 822. 57

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
						-						-
						-						633. 77
						-						633. 77

	2018 1 1 31	2018 12	2017 1 1	2017 12 31
		70,000.00		70,000.00
		180,000.00		180,000.00
		36,030.00		36,030.00
		91,368.68		105,378.74
		145,000.00		145,000.00
		522,398.68		536,408.74

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15.15%

2018 12 21

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
		5,470,000,000.00		100.00%		18,265,000,000.00		100.00%

	2018 1 1		2018 12 31	
		145,000.00		100.00%
		145,000.00		100.00%

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
	41,416,242.42					41,599,073.74				
	458,244.13					580,192.92				

0.33%

$$= \quad \times 0.33\%$$

	2018	1	1	2018	12	2017	1	1	2017	12
	31			31						
	12,550,376.54					12,605,779.88				

0.1%

$$= \quad \times 0.1\%$$

	2018			2018		
	1	1	31	12	31	
	A		B			
	193,319.03	1,128,424.19	1,321,743.22			
	245,198.55	1,414.87	246,613.42			
	11,813.38	25,036.38	36,849.76			
	450,330.96	1,154,875.44	1,605,206.40			
	2017			2017		
	1	1	31	12	31	

	A	B	
	312,667.49	1,130,730.66	1,443,398.15
	411,197.73	3,774.20	414,971.93
	14,324.86	23,492.90	37,817.76
	738,190.08	1,157,997.76	1,896,187.84

2010 11 25

A B

A

0.25%

B

0.01%

A = × 0.25%/

B = × 0.01%/

2018 10 11

2018 10 11

A

0.10%

2018 1 1 2018 12 31						
	1,646,589,153.49	-	-	-	5,845,020,000.00	552,067.17
2017 1 1 2017 12 31						
	809,402,776.17	-	-	-	99,200,000.00	52,997.26

		2018 1 1	2018 12 31
		A	B
3 19	2004	-	-
		-	377,066,307.63
/		-	11,576,557.67
		-	-
/		-	45,000,000.00
		-	343,642,865.30
		-	5.16%

		2017 1 1	2017 12 31
		A	B
3 19	2004	-	-
		-	264,191,373.63
/		-	112,874,934.00
		-	-
/		-	-
		-	377,066,307.63
		-	2.48%

1

2

180,927,811.19

3

A

	2018 12 31	2017 12 31
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	994.47	0.00%	963.37	0.00%

	2018 1 1		2018 12 31		2017 1 1		2017 12 31	
	5,668,438.70		180,163.65		2,350,533.81		428,551.93	

2018 12 31

“ ”

2017 12 31

A

10,323,393.00	66,235.56	-131,188.51	10,258,440.05	-

B

412,106,499.46	11,093,356.04	-6,148,359.54	417,051,495.96	-

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2018 12 31

763,748,294.37

111816370	18 CD370	2019 1 3	99.95	2,110,000	210,887,446.05
160415	16 15	2019 1 3	100.02	1,000,000	100,017,935.95
180404	18 04	2019 1 2	100.17	1,000,000	100,169,643.96
180207	18 07	2019 1 2	100.13	1,750,000	175,227,209.33
180407	18 07	2019 1 2	100.33	2,000,000	200,661,319.41
				7,860,000.00	786,963,554.70

“ ”

10%

10%

	2018 12 31	2017 12 31
A-1	1,440,175,941.32	0.00
A-1	0.00	0.00
	901,200,643.00	739,761,326.88
	2,341,376,584.32	739,761,326.88

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	2,656,035,326.58	7,123,959,597.98
	2,656,035,326.58	7,123,959,597.98

2018 12 31	6	6 -1	1-5	5		:
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	763,748,294.37	-	-	-	5,924,264.66	769,672,559.03
	5,538,889,532.76	1,079,368,642.02	-	-	-39,969,541.44	6,658,227,716.22
2017 12 31	6	6 -1	1-5	5		
	422,350,533.81	-	-	-	-	422,350,533.81
	300,000.00	-	-	-	-	300,000.00
	300,000.00	-	-	-	-	300,000.00
	7,990,732,642.40	-	-	-	-	7,990,732,642.40
	6,755,332,492.99	-	-	-	-	6,755,332,492.99
	-	-	-	-	-42,098,245.98	42,098,245.98
	-	-	-	-	1,100.00	1,100.00
	15,169,015,669.20	-	-	-	-42,099,345.98	15,211,115,015.18
	-	-	-	-	1,400,496.37	1,400,496.37
	-	-	-	-	4,218,950.08	4,218,950.08
	-	-	-	-	1,278,469.69	1,278,469.69
	-	-	-	-	215,436.25	215,436.25
	-	-	-	-	238,201.13	238,201.13
	-	-	-	-	8,266,202.05	8,266,202.05
	-	-	-	-	644,034.38	644,034.38
	-	-	-	-	16,261,789.95	16,261,789.95
	15,169,015,669.20	-	-	-	-25,837,556.03	15,194,853,225.23

		2018 12 31	2017 12 31
	27	4,079,024.93	1,685,326.06

	27	-4, 079, 024. 93	-1, 685, 326. 06
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7. 4. 14. 1

7. 4. 14. 1. 1

7. 4. 14. 1. 2

7. 4. 14. 1. 2. 1

2018 12 31

0. 00

5, 507, 861, 598. 64

0. 00 2017 12 31

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7, 990, 732, 642. 40

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7. 4. 14. 1. 2. 2

7. 4. 14. 1. 2. 3

7. 4. 14. 2

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7. 4. 14. 4

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			%
1		5, 507, 861, 598. 64	74. 15
		5, 507, 861, 598. 64	74. 15
		-	-
2		1, 247, 876, 431. 81	16. 80
		-	-
3		625, 968, 438. 70	8. 43
4		46, 193, 806. 10	0. 62
5		7, 427, 900, 275. 25	100. 00

:

			%
1			3. 51
			-
			%
2		763, 748, 294. 37	11. 47
		-	-

20%

20%

	85
	88
	19

120

120

		%	%
1	30	37.31	11.47
	397	-	-
2	30 ()—60	7.36	-
	397	-	-
3	60 ()—90	20.39	

				()		%
1	160415	16	15	3,000,000	300,053,807.86	4.51
2	111816370	18	CD370	3,000,000	299,839,970.69	4.50
3	111809293	18	CD293	3,000,000	297,626,148.51	4.47
4	180207	18	07	2,500,000	250,324,584.75	3.76
5	071800045	18	CP003	2,500,000	250,122,376.25	3.76
6	180407	18	07	2,000,000	200,661,319.41	3.01
7	071800057	18	CP004	2,000,000	200,004,317.39	3.00
8	071800039	18	CP010	2,000,000	200,001,851.44	3.00
9	111821374	18	CD374	2,000,000	199,837,548.48	3.00
10	111881560	18	CD167	2,000,000	197,673,156.69	2.97

“ ” “ ”

0.25()-0.5%	0
	0.0961%
	-0.0036%
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1		300,000.00
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3		45,892,606.10

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	A	50~100
	B	0
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	A	0~10
	B	0
		0~10

§

	A	B
2004 3 19	7,042,630,886.94	-
	424,600,348.19	14,770,252,877.04
	504,171,935.13	72,137,207,064.89
:	611,627,860.75	80,566,376,648.28
"_"	-	-
	317,144,422.57	6,341,083,293.65

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11.2.1

2018 8 28

	1	-	-	145,000.00	100.00%	-

	-	-	5,470,000,000.00	100.00%	-	-

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b

c

d

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0.5%

1	2017 12 31		2018 1 1
2			2018 1 4

3			2018 1 4
4			2018 1 5
5			2018 1 16
6	4	2017	2018 1 20
7			2018 2 1
8			2018 2 2
9			2018 2 6
10			2018 2 7
11			2018 2 9
12			2018 2 10
13			2018 3 22
14			2018 3 22
15			2018 3 22
16		53	2018 3 24
17			2018 3 24
18			2018 3 24
19			2018 3 29
20			2018 3 29

21			2018 3 30
22	2017		2018 3 31
23			2018 4 18
24	1 2018		2018 4 20
25			2018 4 21
26			2018 4 24
27	2018 1		2018 5 2
28			2018 5 7
29			2018 5 8
30			2018 5 17
31			2018 5 28
32			2018 5 31
33			2018 6 7
34			2018 6 12
35			2018 6 15

36			2018 6 20
37			2018 6 22
38			2018 6 25
39			2018 6 25

40

52			2018 9 18
53			2018 9 18
54			2018 9 22
55			2018 9 25
56			2018 9 27
57			2018 9 29
58			2018 10 9
59			2018 10 11
60			2018 10 12
61			2018 10 13
62	3	2018	2018 10 25
63	2018	2	2018 11 2
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66			2018 12 5
67			2018 12 20

68			2018 12 21
69			2018 12 25
70			2018 12 27
71			2018 12 28

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		20%						
	1	2018 27 2018 3 2018 15 2018 6 25	4 5 5 6	0.00	3,130,380,085.56	3,130,234,129.68	145,955.88	0.00%
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