

500
2018

2018 12 31

2019 3 29

§ 1

1.1

2019 3 26

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 7

 3.3 7

 3.4 9

§4 **10**

 4.1 10

 4.2 12

 4.3 12

 4.4 13

 4.5 14

 4.6 14

 4.7 14

 4.8 15

§5 **16**

 5.1 16

 5.2 16

 5.3 16

§6 **17**

 6.1 17

 6.2 17

§7 **19**

 7.1 19

 7.2 20

 7.3 21

 7.4 22

§8 **46**

 8.1 46

 8.2 46

 8.3 47

 8.4 51

 8.5 53

 8.6 53

 8.7 53

8.8

§ 2

2.1

	500
	500
	004945
	004945
	2017 8 30
	26, 781, 548. 25

2.2

	7. 75%	0. 5%
	80%	80% 5%
	500) *5%	*95%+ (

2.3

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		021-61009999	010-67595096
		zhouyg@cxfund.com.cn	ti anqing1.zh@ccb.com
		4007005566	010-67595096
		021-61009800	010-66275853

§ 3

3.1

3.1.1	2018	2017 8 30 ()-2017 12 31
	-6,887,236.97	-5,005,936.64
	-4,373,734.17	-8,289,568.90
	-0.0323	-0.0233
	-3.36%	-2.35%
	-24.06%	-1.89%
3.1.2	2018	2017
	-6,836,909.90	-5,970,231.20
	-0.2553	-0.0189
	19,951,930.51	309,231,938.26
	0.7450	0.9811
3.1.3	2018	2017
	-25.50%	-1.89%

1

2

3

3.2

3.2.1

	-10.92%	1.63%	-12.52%	1.74%	1.60%	-0.11%
	-16.81%	1.52%	-19.15%	1.50%	2.34%	0.02%
	-24.06%	1.43%	-31.85%	1.43%	7.79%	0.00%
	-25.50%	1.29%	-33.43%	1.31%	7.93%	-0.02%

2017 8 30 2017

3.3

2017 8 30

§ 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

FOF

4.1.2

	500				2016 9
	LOF	2018 2 13	-	4	500
		2017 8 30	2018 9 8	17	LOF

		2017 12 4	2018 2 2	4	
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4.2**4.3****4.3.1**

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2018 7 24 2018 10 19

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§ 6

6.1

	() (19) P00124

6.2

	500
	500
	2018 12 31 2018
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	500 2018
	12 31 2018

§ 7

7.1

500

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	1,652,823.25	10,714,655.56
		80,912.58	10,308,812.17
		43,059.79	1,158,167.76
	7.4.7.2	18,404,599.52	270,098,862.85
		18,404,599.52	270,051,219.65
		-	-
		-	47,643.20
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		-	18,040,439.39
	7.4.7.5	456.96	-944.86
		-	-
		30,186.08	1,007.49
		-	-
	7.4.7.6	-	-
		20,212,038.18	310,321,000.36
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		-	-
		-	-
		3,551.97	990.51
		14,083.00	208,865.34
		2,640.56	39,162.27
		-	-
	7.4.7.7	39,823.09	661,949.53
		-	-
		-	-

-			
	26,781,548.25	-6,829,617.74	19,951,930.51
	2017 8 30 () 2017 12 31		
	210,352,867.81	-	210,352,867.81
	-	-8,289,568.90	-8,289,568.90
-	104,849,301.65	2,319,337.70	107,168,639.35
1.	315,641,603.29	-2,958,097.76	312,683,505.53
2.	-210,792,301.64	5,277,435.46	-205,514,866.18
-			
	315,202,169.46	-5,970,231.20	309,231,938.26

2018 1 1 2018 12 31

2017 8

30

7.1 7.4



7.4

7.4.1

500

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500

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 ([2017]1119
 210,352,867.81 ()
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500

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80%

80%

5%

500

× 95%+

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7.4.2

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7.4.3

2018 12 31

2018

7.4.4

7.4.4.1

1 1 12 31 2017
8 30 () 2017 12 31

7.4.4.2

7.4.4.3

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7.4.4.4

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7.4.4.5

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7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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7.4.4.10

0.80%

0.15%

0.016%

7.4.4.11

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7.4.4.12

7.4.4.13

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[2017]13) (AMAC) (

[2013]13)

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

[2005]103

[2008]1

2008

9 18

[2012]85

[2014]48

[2015]101

[2016]36

[2016]140

[2017]56

[2017]90

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2018 1 1

3%

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50% 1

20%

4) 20%

5) A 0.10% ()

7.4.7

7.4.7.1

	2018 12 31	2017 12 31
	1,652,823.25	10,714,655.56
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	1,652,823.25	10,714,655.56

7.4.7.2

	2018 12 31		
	19,174,728.98	18,404,599.52	-770,129.46
-	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	-	-	-
	19,174,728.98	18,404,599.52	-770,129.46

		2017 12 31		
		273,405,575.11	270,051,219.65	-3,354,355.46
-		-	-	-
		44,000.00	47,643.20	3,643.20
		-	-	-
		44,000.00	47,643.20	3,643.20
		-	-	-
		-	-	-
		-	-	-
		273,449,575.11	270,098,862.85	-3,350,712.26

7.4.7.3 /

		2018 12 31		
		/		
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		-	-	-
		2017 12 31		
		/		
		-	-	-
		-	-	-
		5,007,520.00	-	-
		5,007,520.00	-	-
		-	-	-
		5,007,520.00	-	-

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

	2018 12 31	2017 12 31
	395.54	5,163.53
	-	-
	-	-
	39.82	3,937.77
	-	10.99
	-	-
	-	-10,109.84
	0.26	-
	-	-
	21.34	52.69
	456.96	-944.86

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	39,823.09	661,949.53
	-	-
	39,823.09	661,949.53

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	9.05	2.23
-	50,000.00	50,092.22
	30,000.00	28,000.00
	120,000.00	100,000.00
	200,009.05	178,094.45

7.4.7.9

--	--

	2018 1 1	2018 12 31
	315,202,169.46	315,202,169.46
	115,766,167.08	115,766,167.08
("-")	-404,186,788.29	-404,186,788.29
- /	-	-
/	-	-
	-	-
("-")	-	-
	26,781,548.25	26,781,548.25

()

()

7.4.7.10

	-4,139,725.43	-1,830,505.77	-5,970,231.20
	-6,887,236.97	2,513,502.80	-4,373,734.17
	4,190,052.50	-675,704.87	3,514,347.63
	-8,963,331.64	-5,069,269.90	-14,032,601.54
	13,153,384.14	4,393,565.03	17,546,949.17
	-	-	-
	-6,836,909.90	7,292.16	-6,829,617.74

7.4.7.11

	2018 1 1	2018 12 31	2017 8 30 ()
			2017 12 31
		92,592.31	137,024.84
		-	-
		-	-
		43,840.70	12,949.54
		4,490.87	20,953.59
		140,923.88	170,927.97

7.4.7.12**7.4.7.12.1**

	2018 1 1	2018 12 31	2017 8 30 ()
--	----------	------------	---------------

	12 31) 2017 12 31
	859, 110, 832. 36	451, 356, 814. 54
	864, 580, 118. 11	454, 165, 574. 91
	-5, 469, 285. 75	-2, 808, 760. 37

7.4.7.13**7.4.7.13.1**

	2018 1 1 2018 12 31	2017 8 30 () 2017 12 31
---	1, 217. 56	-
---	-	-
---	-	-
	1, 217. 56	-

7.4.7.13.2

	2018 1 1 2018 12 31	2017 8 30 () 2017 12 31
	45, 276. 00	-
	44, 000. 00	-
	58. 44	-
	1, 217. 56	-

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 12 31	2017 8 30 () 2017 12 31
	-	-
-	1,274,070.30	-

7.4.7.16

	2018 1 1 2018 12 31	2017 8 30 () 2017 12 31
	746,555.65	226,064.79
	-	-
	746,555.65	226,064.79

7.4.7.17

	2018 1 1 2018 12 31	2017 8 30 () 2017 12 31
1.	2,580,582.80	-3,350,712.26
---	2,584,226.00	-3,354,355.46
---	-3,643.20	3,643.20
---	-	-
---	-	-
---	-	-
2.	-67,080.00	67,080.00
---	-	-
	-67,080.00	67,080.00
3.	-	-

	-	-
	2, 513, 502. 80	-3, 283, 632. 26

7.4.7.18

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2018 1 1 2018 12 31	2017 8 30 () 2017 12 31
	1,064,276.98	960,689.45
	12,967.21	841.18

0.80%

=

0.80%

7.4.10.2.2

	2018 1 1 2018 12	2017 8 30 ()
--	------------------	---------------

	31	2017 12 31
	199,552.03	180,129.30

0.15%

=

0.15%

7.4.10.3 () .

()

7.4.10.4

7.4.10.4.1

7.4.10.4.2

	2018 12 31		2017 12 31	
	7,283,875.67	27.20%	-	-

7.4.10.7

7.4.11

7.4.12 © 2018 a&f22è`3A'ëÄÄ4< ! !#,uy E%† òîâ à †fcÂËD"Në%1

7.4.13.2

10%

7.4.13.2.1**7.4.13.2.2****7.4.13.2.3****7.4.13.2.4**

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

AAA	0.0	0.00
AAA	0.00	47,643.20
	0.00	0.00
	0.00	47,643.20

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 .

2018	12	31	6	
			1,652,823.2	1,652,823.25
			80,912.5	80,912.58
			43,059.7	43,059.79
				18,404,599.52
				456.96
				30,186.08
			1,776,795.6	20,212,038.18
				3,551.97
				14,083.00
				2,640.56
				39,823.09
				200,009.05
				260,107.67
			1,776,795.6	19,951,930.51
2017	12	31	6	
			10,714,655.5	10,714,655.56
			10,308,812.1	10,308,812.17
			1,158,167.7	1,158,167.76
			47,643.2	270,098,862.85
				18,040,439.39
				-944.86
				1,007.49

	-	-	-	-	208,865.34	208,865.34
	-	-	-	-	39,162.27	39,162.27
	-	-	-	-	661,949.53	661,949.53
	-	-	-	-	178,094.45	178,094.45
	-	-	-	-	1,089,062.10	1,089,062.10
	22,229,278.69	-	-	-	-287,002,659.57	309,231,938.26

7.4.13.4.1.2

		2018 12 31		2017 12 31
	27		0.00	744.33
	27		0.00	-744.33

7.4.13.4.2**7.4.13.4.3**

VaR(Value at Risk)

12 31

7.4.13.4.3.1

	2018 12 31	2017 12 31

		%		%
-	18,404,599.52	92.24	270,051,219.65	87.33
	-	-	-	-
	-	-	47,643.20	0.02
	-	-	-	-
	-	-	-	-
	-	-	-	-
	18,404,599.52	92.24	270,098,862.85	87.35

7.4.13.4.3.2

		95%			
		2018 12 31		2017 12 31	
	VaR 3.76% 2017 12 31 VaR 2.72%)	-750,487.95		-8,416,901.03	

VaR

95%

2017

7.4.14

(1)

(a)

(b)

(i)

2018 12 31

18,211,790.80

192,808.72

(2017 12 31

256,822,171.20

13,276,691.65

)

(ii)

()

(iii)

	0.00		0.00
0.00			-49,212.80
242,021.52		0.00	192,808.72
			-49,212.80

(2)

§ 8

8.1

			%
1		18,404,599.52	91.06
		18,404,599.52	91.06
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		1,733,735.83	8.58
8		73,702.83	0.36
9		20,212,038.18	100.00

8.2

8.2.1

A		-	-
B		294,720.00	1.48
C		8,708,958.50	43.65
D		773,886.00	3.88
E		2,451.00	0.01
F		431,346.00	2.16
G		548,456.00	2.75
H		-	-
I		751,354.76	3.77
J		327,524.88	1.64
K		1,304,996.48	6.54
L		277,809.00	1.39
M		-	-

N		986.00	0.00
O		-	-
P		-	-
Q		310,985.00	1.56
R		577,936.60	2.90
S		-	-
		14,311,410.22	71.73

8.2.2

A		2,870.00	0.01
B		137,344.00	0.69
C		2,088,108.30	10.47
D		160,212.00	0.80
E		274,384.00	1.38
F		214,500.00	1.08
G		189,478.00	0.95
H		-	-
I		178,050.00	0.89
J		-	-
K		-	-
L		-	-
M		187,200.00	0.94
N		42,163.00	0.21
O		-	-
P		-	-
Q		239,400.00	1.20
R		379,480.00	1.90
S		-	-
		4,093,189.30	20.52

8.2.3**8.3****8.3.1**

					%
1	000656		61,300	379,447.00	1.90
2	000667		150,000	375,000.00	1.88
3	000543		73,700	353,023.00	1.77
4	600737		47,300	348,128.00	1.74
5	002242		21,500	344,215.00	1.73
6	000049		11,800	338,424.00	1.70
7	600500		48,500	331,740.00	1.66
8	600155		43,496	327,524.88	1.64
9	300133		35,610	319,065.60	1.60
10	002690		14,900	317,072.00	1.59
11	300244		20,500	310,985.00	1.56
12	600859		22,900	310,524.00	1.56
13	600160		46,000	304,980.00	1.53
14	000600		60,700	304,714.00	1.53
15	600881		90,700	300,217.00	1.50
16	603658		6,100	298,229.00	1.49
17	601966		21,700	296,205.00	1.48
18	002281		11,000	295,460.00	1.48
19	000158		56,400	294,408.00	1.48
20	002410		13,900	289,259.00	1.45
21	002563		32,400	289,008.00	1.45
22	000990		24,000	288,240.00	1.44
23	600885		12,600	284,256.00	1.42
24	600657		71,800	282,174.00	1.41
25	600801		16,600	277,552.00	1.39
26	600787		55,300	276,500.00	1.39
27	002344		60,600	275,730.00	1.38
28	002463		38,400	275,328.00	1.38
29	002191		34,800	271,788.00	1.36
30	000039		25,600	270,848.00	1.36
31	601872		73,300	270,477.00	1.36
32	603816		6,000	270,000.00	1.35
33	600633		33,000	268,950.00	1.35
34	000552		104,700	268,032.00	1.34
35	000021		46,600	267,950.00	1.34
36	600565		102,800	267,280.00	1.34
37	300199		28,500	266,190.00	1.33
38	000156		32,400	256,932.00	1.29

39	000729		45,500	256,620.00	1.29
40	002049		8,700	251,430.00	1.26
41	002353		15,900	238,500.00	1.20
42	600143		44,902	222,264.90	1.11
43	000738		16,700	201,402.00	1.01

78	000926		179	1,095.48	0.01
79	600967		100	1,040.00	0.01
80	002390		250	1,022.50	0.01
81	600395		200	1,002.00	0.01
82	600292		200	986.00	0.00
83	001696		200	872.00	0.00
84	000089		100	779.00	0.00
85	002251		100	742.00	0.00
86	002431		200	714.00	0.00
87	000877		100	711.00	0.00
88	600125		100	700.00	0.00
89	600458		100	678.00	0.00
90	600757		100	652.00	0.00
91	600642		100	488.00	0.00
92	601001		100	427.00	0.00
93	300026		100	305.00	0.00

8.3.2

					%
1	600977		26,500	379,480.00	1.90
2	601100		13,600	269,416.00	1.35
3	600699		11,200	261,632.00	1.31
4	601231		28,800	259,200.00	1.30
5	300347		5,600	239,400.00	1.20
6	603606		22,100	197,353.00	0.99
7	601138		17,576	192,808.72	0.97
8	600548		21,100	189,478.00	0.95
9	002318		29,700	188,298.00	0.94
10	603060		9,600	187,200.00	0.94
11	300531		10,800	181,116.00	0.91
12	300525		7,500	178,050.00	0.89
13	002713		11,300	177,184.00	0.89
14	603866		3,900	176,124.00	0.88
15	002653		14,500	172,405.00	0.86
16	603368		6,500	170,300.00	0.85
17	000544		31,600	160,212.00	0.80
18	603337		4,000	146,760.00	0.74

19	601958		23, 200	137, 344. 00	0. 69
20	002081		12, 000	97, 200. 00	0. 49
21	601607		2, 600	44, 200. 00	0. 22
22	600054		4, 400	41, 272. 00	0. 21
23	002020		2, 200	18, 920. 00	0. 09
24	603338		325	18, 304. 00	0. 09
25	002458		200	2, 870. 00	0. 01
26	002705		200	1, 836. 00	0. 01
27	300285		100	1, 667. 00	0. 01
28	002747		158	1, 344. 58	0. 01
29	002717		100	891. 00	0. 00
30	601222		100	484. 00	0. 00
31	002461		100	440. 00	0. 00

8.4.

8.4.1 2% 20.

1	002001		7, 918, 756. 00		2. 56
2	600216		7, 142, 769. 00		2. 31
3	600466		6, 621, 973. 32		2. 14
4	002299		6, 618, 630. 05		2. 14
5	000975		6, 476, 321. 40		2. 09
6	600787		6, 462, 426. 00		2. 09
7	002233		6, 273, 907. 00		2. 03
8	601677		5, 335, 273. 45		1. 73
9	600801		5, 082, 435. 12		1. 64
10	600516		5, 032, 246. 00		1. 63
11	000021		4, 979, 442. 00		1. 61

19	002635		4,605,978.00	1.49
20	002477		4,605,825.67	1.49

8.4.2**2% 20**

1	600525		9,503,923.67	3.07
2	002001		9,081,675.78	2.94
3	600516			

8.5

8.6

8.7

8.8

8.9

8.10

8.10.1

		/			
-	-	-	-	-	-
					-
					1,274,070.30
					-67,080.00

8.10.2

8.11

8.11.1

8.11.2

8.11.3

8.12

8.12.1

8.12.2

8.12.3

1		43,059.79
2		-
3		-
4		456.96
5		30,186.08
6		-
7		-
8		-
9		73,702.83

8.12.4

8.12.5

8.12.5.1

8.12.5.2

8.12.6

§ 9

9.1

()					
609	43,976.27	13,272,136.33	49.56%	13,509,411.92	50.44%

9.2

	98,802.77	0.37%

9.3

	0
	0

§ 10

2017 8 30	210,352,867.81
	315,202,169.46

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

30,000.00

2

11.6

11.7

11.7.1

	1	875,967,605.52	59.71%	728,196.64	57.15%	-
	1	579,976,489.49	39.53%	540,132.10	42.39%	-
	1	11,076,339.00	0.76%	5,884.97	0.46%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	-	-	-	-	-	-
	45,276.00	100.00%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

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2

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1

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b
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d
2

11.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	500 4	2017	2018 1 20
6			2018 2 1
7			2018 2 6
8			2018 2 7
9			2018 2 10
10	500		2018 2 13
11		53	2018 3 24
12	500		2018 3 24
13	500		2018 3 24

14			2018 3 29
15			2018 3 29
16	500	2017	2018 3 31
17	500 2018 1		2018 4 13
18			2018 4 18
19			2018 4 19
20	500 1	2018	2018 4 20
21			2018 4 21
22			2018 5 7
23			2018 5 8
24			2018 5 17
25			2018 5 28
26			2018 5 30
27			2018 5 31

28			2018 6 7
29	500		2018 6 13
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 4
37	500 2	2018	2018 7 20
38			2018 8 2
39			2018 8 28
40	500	2018	2018 8 29
41			2018 8 31
42			2018 9 1
43			2018 9 4

44	500		2018 9 4
45	500		2018 9 6
46	500		2018 9 8
47			2018 9 22
48	500		2018 9 26
49			2018 9 29
50			2018 10 9
51			2018 10 12
52			2018 10 13
53	500 2018 2		2018 10 13
54	500 3	2018	2018 10 25
55			2018 11 8
56			2018 12 12
57			2018 12 21
58			2018 12 27

59			2018 12 28
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§ 12

12.1

20%

	20%						
1	2018 1 1 2018 5 27	139,984,001.60	0.00	139,984,001.60	0.00	0.00%	
2	2018 5 23 2018 5 24	30,003,050.00	0.00	30,003,050.00	0.00	0.00%	
3	2018 5 23 2018 8 28	0.00	31,448,789.18	31,448,789.18	0.00	0.00%	
4	2018 6 20 2018 7 23	0.00	34,319,871.87	34,319,871.87	0.00	0.00%	
5	2018 9 10 2018 9 17	0.00	7,283,875.67	7,283,875.67	0.00	0.00%	

	2018 9 10						
	2018 9 27						
6	2018 10 9	0.00	7,283,875.67	0.00	7,283,875.67	27.20%	
	2018 12 31						
	2018 9 26						
	2018 9 26						
7	2018 11 7	0.00	5,988,260.66	0.00	5,988,260.66	22.36%	
	2018 12 31						
-	-	-	-	-	-	-	
1							
2							
3							

12.2

§ 13

13.1

- 1
- 2 500
- 3 500
- 4 500
- 5
- 6

13.2

13.3

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2019 3 29 .