

2016

2016 6 30

2016 8 26

1

1.1

2016 8 24

2016 1 1 2016 6 30

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
§4	.....	9
4.1	.....	9
4.2	.....	10
4.3	.....	10
4.4	.....	11
4.5	.....	11
4.6	.....	12
4.7	.....	12
4.8	.....	13
§5	.....	14
5.1	.....	14
5.2	.....	14
5.3	.....	14
§6	.....	15
6.1	.....	15
6.2	.....	16
6.3	.....	17
6.4	.....	18
§7	.....	38
7.1	.....	38
7.2	.....	38
7.3	.....	39
7.4	.....	41
7.5	.....	43
7.6	.....	43
7.7	.....	43
7.8	.....	44
7.9	.....	44
7.10	.....	44
7.11	.....	44
7.12	.....	44

§	.....	46
8.1	.....	46
8.2	.....	46
8.3	.....	46
§9	.....	47
§10	.....	48
10.1	.....	48
10.2	.....	48
10.3	.....	48
10.4	.....	48
10.5	.....	48
10.6	.....	48
10.7	.....	49
10.8	.....

2

2.1

	519989
	519989
	2008 12 29
	5,952,667,105.33

2.2

	20%
	90%+ 800

2.3

	021-61009999	010-66060069
	zhouyg@cxfund.com.cn	tgxxpl@abchina.com
	4007005566	95599
	021-61009800	010-63201816
	68 9	69

	9	68	9	28
	200120		100031	

2.4

			www.cxfund.com.cn	
			68	9
		28		F9

2.5

				17

3

3.1

3.1.1	(2016 1 1 - 2016 6 30)
	-99,332,501.14
	-167,373,816.92
	-0.0261
	-1.85%
	-1.24%
3.1.2	(2016 6 30)
	997,177,336.53
	0.1675
	8,547,215,561.35
	1.436
3.1.3	(2016 6 30)
	114.19%

1

2

3

3.2

3.2.1

	1.70%	0.40%	0.71%	0.13%	0.99%	0.27%
	0.84%	0.39%	0.21%	0.13%	0.63%	0.26%
	-1.24%	0.56%	-0.15%	0.21%	-1.09%	0.35%
	5.67%	0.69%	3.32%	0.25%	2.35%	0.44%

4

4.1

4.1.1

2003 63

1.5

49%

34.33%

16.67%

2016 6 30

37

100 (LOF)

QDII (LOF)

LOF

LOF

QDII

4.1.2

		2008 12 29	-	18	CIM Investors Group Financial Services Co. Ltd 2002

--	--	--	--	--	--

1

2

4.2

2015

4.3

4.3.1

4.3.2

5%

4.4

4.4.1

2016

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2016

6

CPI

2016

4

5

L

6

4.4.2

1.436

-1.24%

1.929

-0.15%

0.21%

4.5

CPI

, PPI

,

4.6

2008 9 12 [2008]38

1/2

4.7

1

2

3

4

5

6

1

12

50%

12

52

7

8

4.8

5

5.1

2016 1 1 2016 6 30

5.2

5.3

6

6.1

2016 6 30

		2016 6 30	2015 12 31
	6.4.6.1	190,051,835.81	1,080,047,962.66
		9,501,469.15	21,047,327.14
		2,476,293.04	2,984,123.59
	6.4.6.2	8,679,866,837.00	9,224,698,012.74
		1,694,128,918.42	1,281,091,739.44
		-	-
		6,985,737,918.58	7,943,606,273.30
		-	-
		-	-
	6.4.6.3	-	-
	6.4.6.4	-	350,001,325.00
		18,183,616.79	-
	6.4.6.5	146,344,773.02	176,632,293.50
		-	-
		55,507,800.93	25,740,414.15
		-	-
	6.4.6.6	-	-
		9,101,932,625.74	10,881,151,458.78
		2016 6 30	2015 12 31
		-	-
		-	-
	6.4.6.3	-	-
		319,999,380.00	1,099,998,310.00
		13,334,984.80	493,022,725.89
		207,859,459.44	5,753,986.79
		4,824,667.51	4,315,168.28
		1,378,476.47	1,232,905.22
		2,756,952.87	2,465,810.45
	6.4.6.7	3,457,677.36	6,877,864.69

		688,737.74	688,737.74
		40,168.24	338,973.74
		-	-
		-	-
	6.4.6.8	376,559.96	333,544.49
		554,717,064.39	1,615,028,027.29
	6.4.6.9	5,952,667,105.33	6,373,696,755.76

1	6. 4. 9. 2. 1	31, 515, 183. 30	6, 948, 422. 46
2	6. 4. 9. 2. 2	9, 004, 338. 12	1, 985, 263. 55
3	6. 4. 9. 2. 3	18, 008, 676. 12	3, 970, 527. 14
4	6. 4. 6. 19	9, 419, 080. 00	6, 828, 890. 70
5		9, 601, 244. 85	9, 373, 486. 96
		9, 601, 244. 85	9, 373, 486. 96
6	6. 4. 6. 20	169, 891. 70	169, 832. 58
	-	-167, 373, 816. 92	293, 668, 598. 20
		-	-
	-	-167, 373, 816. 92	293, 668, 598. 20

6.3

2016 1 1 2016 6 30

	2016 1 1			2016 6 30		

	-	293,668,598.20	293,668,598.20
-	1,378,188,244.13	2,280,323,141.93	3,658,511,386.06
1.	8,939,543,041.24	4,441,894,606.33	13,381,437,647.57
2.	-7,561,354,797.11	-2,161,571,464.40	-9,722,926,261.51
-	-	-2,092,663,913.10	-2,092,663,913.10
	1,755,534,013.61	629,520,922.30	2,385,054,935.91

6.1 6.4

6.4

6.4.1

((([2008]1252)

2008 12 29
819,356,829.46

(

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80%

20%

5%

20%

800

6.4.2

(2006 2 15

- 38

(

[2010]5

XBRL

3 <

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2012 11 16

6.4.3

2016 6 30

2016

6.4.4

6.4.4.1

6.4.4.2

6.4.5

[1998]55

[2002]128

[2004]78

[2012]85

[2005]103

[2008]16

2008 9 18

[2008]1

(a)

(b)

(c)

(d)

	20%		2013	1	1	
				1		1
		1	1	1		50%
1	25%					20%

(e) 0.1%

(f) ()

	2016 6 30	2015 12 31
	688,737.74	688,737.74

6.4.6**6.4.6.1**

	2016 6 30
	190,051,835.81
	-
1-3	-
	-
	190,051,835.81

6.4.6.2

	2016 6 30
--	-----------

	1,629,982,185.91	1,694,128,918.42	64,146,732.51
-	-	-	-
	482,925,914.60	486,026,518.58	3,100,603.98
	6,478,651,594.60	6,499,711,400.00	21,059,805.40
	6,961,577,509.20	6,985,737,918.58	24,160,409.38
	-	-	-
	-	-	-
	-	-	-
	8,591,559,695.11	8,679,866,837.00	88,307,141.89

6.4.6.3 /

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6.4.6.4

6.4.6.5

	2016 6 30
	29,906.60
	-
	-
	4,275.70
	146,305,896.19
	-
	3,580.13
	-
	1,114.40
	146,344,773.02

6.4.6.6

6.4.6.7

	2016 6 30
	3,442,197.36

	15,480.00
	3,457,677.36

6.4.6.8

	2016 6 30
	-
	158,161.58
-	39,781.56
-	139,781.56
	9,000.00
	29,835.26
	376,559.96

6.4.6.9

	2016 1 1		2016 6 30	
	6,373,696,755.76		6,373,696,755.76	
	4,977,031,688.12		4,977,031,688.12	
(-)	-5,398,061,338.55		-5,398,061,338.55	
	5,952,667,105.33		5,952,667,105.33	

6.4.6.10

	1,165,999,158.76	1,726,427,516.97	2,892,426,675.73
	-99,332,501.14	-68,041,315.78	-167,373,816.92
	-69,489,321.09	-61,015,081.70	-130,504,402.79
	872,812,269.22	1,188,083,158.82	2,060,895,428.04
	-942,301,590.31	-1,249,098,240.52	-2,191,399,830.83
	-	-	-
	997,177,336.53	1,597,371,119.49	2,594,548,456.02

6.4.6.11

	2016 1 1	2016 6 30
		1,500,695.59

	-
	-
	161,692.47
	146,012.86
	1,808,400.92

6.4.6.12

6.4.6.12.1

	2016 1 1	2016 6 30
		-176,923,225.55
		-
		-
		-176,923,225.55

6.4.6.12.2

	2016 1 1	2016 6 30
		3,002,186,622.27
		3,179,109,847.82
		-176,923,225.55

6.4.6.13

6.4.6.13.1

	2016 1 1	2016 6 30
		-13,566,978.46
		-
		-
		-13,566,978.46

6.4.6.13.2

	2016 1 1	2016 6 30
		2,438,993,378.27

	2, 387, 480, 048. 22
	65, 080, 308. 51
	-13, 566, 978. 46

6.4.6.13.3**6.4.6.14****6.4.6.15****6.4.6.16**

	2016 1 1	2016 6 30
		4, 712, 122. 64
		-
		4, 712, 122. 64

6.4.6.17

	2016 1 1	2016 6 30
1.		-68, 041, 315. 78
		-15, 485, 595. 36
		-52, 555, 720. 42
		-
		-
		-
2.		-
		-
3.		-
		-68, 041, 315. 78

6.4.6.18

	2016 1 1	2016 6 30
		1, 582, 361. 46
		315, 005. 28

	1, 897, 366. 74
25%	

6.4.6.19

	2016 1 1	2016 6 30
		9, 404, 630. 00
		14, 450. 00
		9, 419, 080. 00

6.4.6.20

	2016 1 1	2016 6 30
		49, 835. 26
		79, 563. 12
		18, 120. 00
		22, 373. 32
		169, 891. 70

6.4.7**6.4.7.1****6.4.7.2****6.4.8****6.4.8.1****6.4.8.2**

-	6

-	4	
-	2	
-	1	
-	3	
-	1	

6.4.9**6.4.9.1****6.4.9.1.1**

	2016 1 1		2016 6 30	
		1, 202, 282, 312. 46		18. 19%

6.4.9.1.2

	2016 1 1		2016 6 30	
		2, 075, 152. 87		0. 44%

6.4.9.1.3

	2016 1 1		2016 6 30	
		90, 000, 000. 00		1. 10%

6.4.9.1.4**6.4.9.1.5**

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	2016 1 1		2016 6 30	
	999,458.93	17.19%	353,792.05	10.28%

6.4.9.2

6.4.9.2.1

	2016 1 1		2016 6 30	

	2015 1 1	2015 6 30
		3,226,444.15
		35,747.92
		33,320.34
		3,295,512.41

0.40%

=

6.4.9.3 ()**6.4.9.4****6.4.9.4.1**

	2016 1 1	2016 6 30	2015 1 1	2015 6 30
2008				
12 29		-		-
		13,691,185.48		-
/		-		13,691,185.48
		-		-
/		10,000,000.00		-
		3,691,185.48		13,691,185.48
		0.06%		0.78%

6.4.9.4.2

	2016 6 30		2015 12 31	
- 4	256,488,784.53	4.31%	151,805,188.00	2.38%
- 6	104,693,794.27	1.76%	92,691,425.55	1.45%

- 1	12,290,084.85	0.21%	12,298,957.56	0.19%
- 2	28,551,034.98	0.48%	-	-
- 3	-	-	561,740,741.66	8.81%
- 1	-	-	-	-

002373		2016 5 12	14.94	-	-	1,955,588	33,107,128.13	29,216,484.72	-
600576		2016 4 11	22.35	-	-	1,150,534	20,197,578.27	25,714,434.90	-
300246		2016 6 29	30.31	2016 7 1	32.20	497,076	15,385,755.52	15,066,373.56	-
300353		2016 6 23	22.09	-	-	599,398	10,402,330.79	13,240,701.82	-

6.4.11.3**6.4.11.3.1**

2016 6 30

199,999,380.00

1580017	15 02	2016 7 7	107.00	500,000	53,500,000.00
1580070	14 02	2016 7 7	106.71	200,000	21,342,000.00
1580084	15	2016 7 7	107.55	300,000	32,265,000.00
150302	15 02	2016 7 6	100.64	3,000,000	301,920,000.00
				4,000,000	409,027,000.00

6.4.11.3.2

2016 6 30

120,000,000.00 2016 7 7

/

6.4.12**6.4.12.1**

6.4.12.2

10%

10%

6.4.12.2.1

	2016 6 30	2015 12 31
A-1	-	191,628,000.00
A-1	-	-
	-	5,704,166,258.40
	-	5,895,794,258.40

2006 3 29

[2006]95

2006 11 21

A-1 A-2 A-3 B C

D + -

A-1	
A-2	
A-3	

B	
C	
D	

6.4.12.2.2

6.4.12.4**6.4.12.4.1****6.4.12.4.1.1**

2016 30	6	6 -1	1-5	5		
	190,051,835.81	-	-	-	-	190,051,835.81
	9,501,469.15	-	-	-	-	9,501,469.15
	2,476,293.04	-	-	-	-	2,476,293.04
	1,982,980,115.40	2,118,464,324.60	2,350,608,478.58	533,685,000.00	1,694,128,918.42	8,679,866,837.00
	-	-	-	-	18,183,616.79	18,183,616.79
	-	-	-	-	146,344,773.02	146,344,773.02
	54,000,000.00	-	-	-	1,507,800.93	55,507,800.93
	-	-	-	-	-	-
	2,239,009,713.40	2,118,464,324.60	2,350,608,478.58	533,685,000.00	1,860,165,109.16	9,101,932,625.74

	319,999,380.00	-	-	-	-	319,999,380.00
	-	-	-	-	13,334,984.80	13,334,984.80
	-	-	-	-	207,859,459.44	207,859,459.44
	-	-	-	-	4,824,667.51	4,824,667.51
	-	-	-	-	1,378,476.47	1,378,476.47
	-	-	-	-	2,756,952.87	2,756,952.87
	-	-	-	-	3,457,677.36	3,457,677.36
	-	-	-	-	40,168.24	40,168.24
	-	-	-	-	688,737.74	688,737.74
	-	-	-	-	376,559.96	376,559.96
	319,999,380.00	-	-	-	234,717,684.39	554,717,064.39
	1,919,010,333.40	2,118,464,324.60	2,350,608,478.58	533,685,000.00	1,625,447,424.77	8,547,215,561.35
2015 12 31	6	6 -1	1-5	5		
	1,080,047,962.66	-	-	-	-	1,080,047,962.66
	21,047,327.14	-	-	-	-	21,047,327.14
	2,984,123.59	-	-	-	-	2,984,123.59
	1,365,387,998.10	1,886,894,841.40	3,544,610,989.60	1,146,712,444.20	1,281,091,739.44	9,224,698,012.74
	350,001,325.00	-	-	-	-	350,001,325.00
	-	-	-	-	176,632,293.50	176,632,293.50
	-	-	-	-	25,740,414.15	25,740,414.15
	-	-	-	-	-	-
	2,819,468,736.49	1,886,894,841.40	3,544,610,989.60	1,146,712,444.20	1,483,464,447.09	10,881,151,458.78
	1,099,998,310.00	-	-	-	-	1,099,998,310.00

	-	-	-	-	493,022,725.89	493,022,725.89
	-	-	-	-	5,753,986.79	5,753,986.79
	-	-	-	-	4,315,168.28	4,315,168.28
	-	-	-	-	1,232,905.22	1,232,905.22
	-	-	-	-	2,465,810.45	2,465,810.45
	-	-	-	-	6,877,864.69	6,877,864.69
	-	-	-	-	338,973.74	338,973.74
	-	-	-	-	688,737.74	688,737.74
	-	-	-	-	333,544.49	333,544.49
	1,099,998,310.00	-	-	-	515,029,717.29	1,615,028,027.29
	1,719,470,426.49	1,886,894,841.40	3,544,610,989.60	1,146,712,444.20	968,434,729.80	9,266,123,431.49

6.4.12.4.1.2

		2016 6 30	2015 12 31
	27	201,993,980.00	31,548,750.36
	27	-201,993,980.00	-31,548,750.36

6.4.12.4.2**6.4.12.4.3**

VaR(Value at Risk)

2016 6 30

19.82%

81.73% 2016 6 30

6.4.12.4.3.1

	2016 6 30		2015 12 31	
		%		%
	1,694,128,918.42	19.82	1,281,091,739.44	13.83
	-	-	-	-
	6,985,737,918.58	81.73	7,943,606,273.30	85.73
	-	-	-	-
	-	-	-	-
	-	-	-	-
	8,679,866,837.00	101.55	9,224,698,012.74	99.56

	1,552,588,100.96	141,540,817.46	-	1,694,128,918.42
	-	6,985,737,918.58	-	6,985,737,918.58
	1,552,588,100.96	7,127,278,736.04	-	8,679,866,837.00

2016

(2)

2016

(3)

2016 6 30

(2015 12 31

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6.4.13.2

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7

7.1

			%
1		1,694,128,918.42	18.61
		1,694,128,918.42	18.61
2		6,985,737,918.58	76.75
		6,985,737,918.58	76.75
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		199,553,304.96	2.19
7		222,512,483.78	2.44
8		9,101,932,625.74	100.00

7.2

7.2.1

			(%)
A		-	-
B		18,539,141.85	0.22
C		786,093,942.70	9.20
D		-	-
E		-	-
F		44,150,789.70	0.52
G		-	-
H		-	-
I		762,042,188.18	8.92
J		-	-

K		-	-
L		15,657,235.00	0.18
M		40,662,742.96	0.48
N		-	-
O		-	-
P		13,757,818.00	0.16
Q		-	-
R		13,225,060.03	0.15
S		-	-
		1,694,128,918.42	19.82

7.2.2

7.3

					%
1	600728		7,091,195	68,926,415.40	0.81
2	002405		2,530,592	62,252,563.20	0.73
3	002402		2,280,987	61,700,698.35	0.72
4	300369		1,453,403	61,493,480.93	0.72
5	002230		1,784,916	58,634,490.60	0.69
6	300166		2,122,418	58,302,822.46	0.68
7	600745		2,106,959	56,550,779.56	0.66
8	300007		1,665,675	46,505,646.00	0.54
9	300367		1,838,301	45,645,013.83	0.53
10	002410		3,047,729	43,582,524.70	0.51
11	300253		1,683,992	41,594,602.40	0.49
12	300020		2,219,869	41,289,563.40	0.48
13	600645		1,157,164	40,662,742.96	0.48
14	002439		1,367,599	35,325,082.17	0.41
15	300124		1,820,165	35,311,201.00	0.41
16	300078		898,509	30,046,140.96	0.35
17	600410		2,668,263	29,937,910.86	0.35
18	002308		1,794,013	29,475,633.59	0.34
19	300088		1,976,969	29,397,529.03	0.34
20	002373		1,955,588	29,216,484.72	0.34

21	002268		787,651	28,150,646.74	0.33
22	002189		987,983	27,920,399.58	0.33
23	002055		907,072	27,774,544.64	0.32
24	000555		830,777	26,908,867.03	0.31
25	600576		1,150,534	25,714,434.90	0.30
26	601877		1,351,720	25,479,922.00	0.30
27	600074				

60	603001		439,539	9,344,599.14	0.11
61	300114		302,042	9,000,851.60	0.11
62	603019		219,000	8,720,580.00	0.10
63	002073		694,876	8,373,255.80	0.10
64	000559		525,400	8,196,240.00	0.10
65	300024		299,940	7,615,476.60	0.09
66	300302		197,690	6,418,994.30	0.08
67	300358		320,000	6,201,600.00	0.07
68	600552		288,600	5,841,264.00	0.07
69	300045				

14	300007		58,387,109.28	0.63
15	002308		52,823,691.25	0.57
16	300275		52,166,435.72	0.56
17	002402		51,427,623.47	0.56
18	300246		51,246,641.28	0.55
19	600895		50,504,526.75	0.55
20	600645		49,803,332.10	0.54

/

7.4.2

2% 20

1.75

1	000988		162,172,103.74	1.75
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7.4.3

	3,607,632,622.16
	3,002,186,622.27

7.5

			%
1		77,015,000.00	0.90
2		-	-
3		5,325,170,000.00	62.30
		5,325,170,000.00	62.30
4		1,570,766,918.58	18.38
5		-	-
6		9,885,000.00	0.12
7		2,901,000.00	0.03
8		-	-
9		-	-
10		6,985,737,918.58	81.73

7.6

					%	
1	150215	15	15	13,800,000	1,380,000,000.00	16.15
2	150408	15	08	6,800,000	686,460,000.00	8.03
3	140208	14	08	4,300,000	438,428,000.00	5.13
4	150416	15	16	4,000,000	400,000,000.00	4.68
5	100303	10	03	3,900,000	393,393,000.00	4.60

7.7

7.8

7.9

7.10

7.11

7.12

7.12.1

7.12.2

7.12.3

1		2, 476, 293. 04
2		18, 183, 616. 79
3		-
4		146, 344, 773. 02
5		55, 507, 800. 93
6		-
7		-
8		-
9		222, 512, 483. 78

7.12.4

7.12.5

				%	
1	300166		58,302,822.46	0.68	

7.12.6

8

8.1

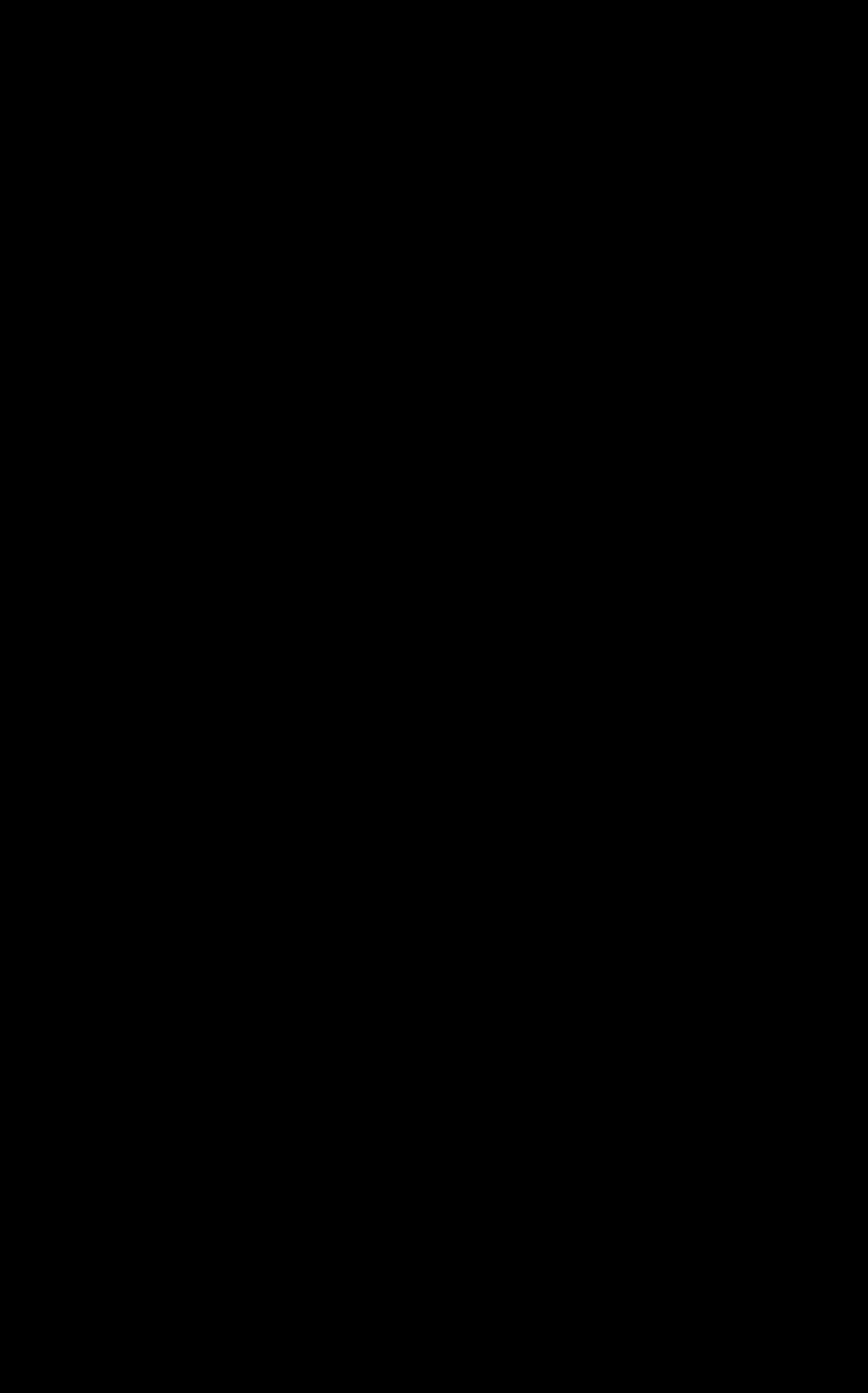
()					
23,288	255,610.92	5,173,133,582.28	86.90%	779,533,523.05	13.10%

8.2

	1,229,848.95	0.02%

8.3

	0-10
	0-10



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10

10.1

10.2

10.2.1

2016 6 3

2016 7 30

10.2.2

10.3

10.4

10.5

10.6

10.7**10.7.1**

	1	1,202,282,312.46	18.19%	999,458.93	17.19%	
	1	920,443,788.00	13.93%	765,166.07	13.16%	
	2	837,225,081.34	12.67%	779,703.34	13.41%	
	1	753,207,862.25	11.40%	626,143.08	10.77%	
	1	750,410,876.05	11.35%	698,858.80	12.02%	
	1	533,023,444.28	8.06%	496,404.86	8.54%	
	1	529,673,653.71	8.01%	440,317.96	7.57%	
	1	410,023,105.19	6.20%	381,855.26	6.57%	
	1	404,891,135.11	6.13%	377,073.88	6.48%	
	1	268,637,986.04	4.06%	250,183.17	4.30%	
	1	-	-	-	-	
	1	-	-	-	-	
	1	-	-	-	-	
	2	-	-	-	-	
	2	-	-	-	-	
	2	-	-	-	-	
	1	-	-	-	-	
	1	-	-	-	-	
	1	-	-	-	-	

10.7.2

	2,075,152.87	0.44%	90,000,000.00	1.10%	-	-

	-	-	466,000,000.00	5.67%	-	-
	-	-	223,000,000.00	2.72%	-	-
	20,405,677.53	4.33%	487,000,000.00	5.93%	-	-
	17,256,147.80	3.66%	2,820,000,000.00	34.34%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	30,793,637.56	6.54%	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

1

2

1998 29

2007 48

1

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2

10.8

1			2016 1 4
2			2016 1 8

3			2016 1 15
4	2015 4		2016 1 20
5	2016 1		2016 2 5
6			2016 3 1
7	2015		2016 3 26
8			2016 4 7
9	2016 1		2016 4 21
10			2016 4 21
11			2016 5 11
12			2016 6 16
13			2016 6 28

11

11.1

1

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11.2

11.3

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