

2021 4

2021 12 31

2022 1 24

§1

2022 1 20

2021 10 1 2021 12 31

§2

	519999
	2004 3 19
	38,149,879,662.41
	1
	2
	3
	4

	A	B
	A	B
	519999	519998
	36,680,334,875.78	1,469,544,786.63

§3

3.1

	2021 10 1	2021 12 31
	A	B
1.	193,242,164.67	11,714,379.74
2	193,242,164.67	11,714,379.74
3	36,680,334,875.78	1,469,544,786.63

1

2

3.2

3.2.1

A

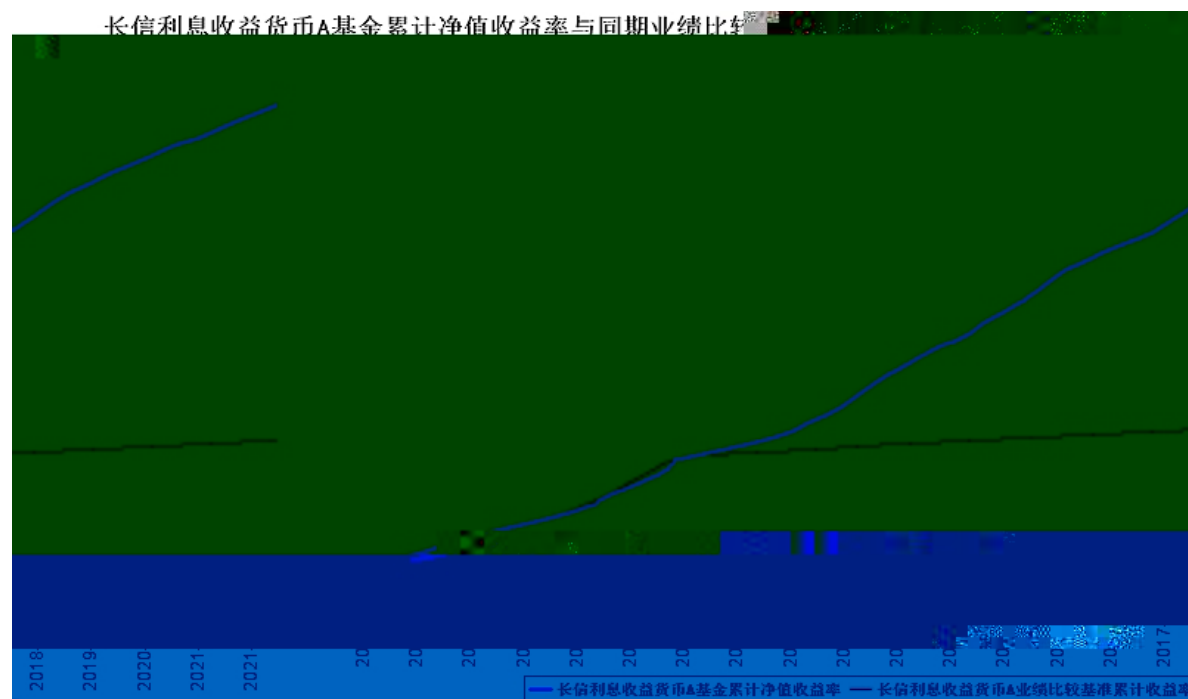
	0.5310%	0.0008%	0.0895%	0.0000%	0.4415%	0.0008%

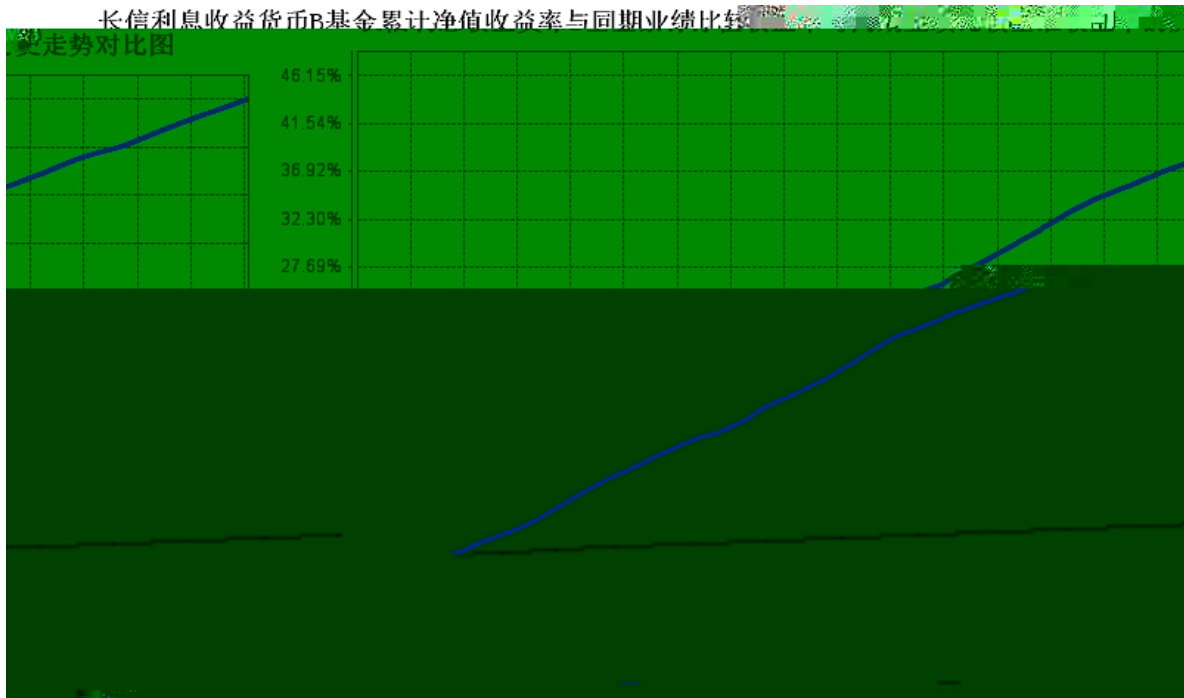
	1.0371%	0.0006%	0.1790%	0.0000%	0.8581%	0.0006%
	2.1641%	0.0009%	0.3555%	0.0000%	1.8086%	0.0009%
	6.8114%	0.0014%	1.0712%	0.0000%	5.7402%	0.0014%
	14.4402%	0.0024%	1.7911%	0.0000%	12.6491%	0.0024%
	68.5112%	0.0061%	20.6182%	0.0032%	47.8930%	0.0029%

B

	0.5918%	0.0008%	0.0895%	0.0000%	0.5023%	0.0008%
	1.1595%	0.0006%	0.1790%	0.0000%	0.9805%	0.0006%
	2.4093%	0.0009%	0.3555%	0.0000%	2.0538%	0.0009%
	7.5556%	0.0014%	1.0712%	0.0000%	6.4844%	0.0014%
	15.7532%	0.0024%	1.7911%	0.0000%	13.9621%	0.0024%
	46.1489%	0.0037%	4.2212%	0.0001%	41.9277%	0.0036%

3.2.2





1 A 2004 3 19 2021 12 31
 B 2010 11 25 (2021 12 31
 2 3

§4

4.1

		2016 12 30	-	11	2010 7

	1-3 87				87 1-3
		2021 10 28	-	6	2021 7

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

		9		10				1Y		9
omo										
2.68%	10	2.79%	11							
				2.7%			12			
"		"		1.2					MLF	
5000				1Y	LPR	5bp				
2.65%							2.78%			
		2.6%								
	M				10bp					
		11						11		12

2022

"

"

1

MLF 5000

2 MLF 2000

3 MLF 1000

DR007

4.5

2021 12 31

A

0.5310%

B 0.5918%

0.0895%

4.6

§5

5.1

			%
1		16,310,728,526.97	38.12
		16,310,728,526.97	38.12
		-	-
2		3,672,992,389.49	8.58
		-	-
3		22,610,827,049.33	52.85
4		190,026,093.54	0.44

5		42,784,574,059.33	100.00
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5.2

1		-	5.58
		-	-
2		4,609,854,745.21	12.08
		-	-

20%

20%

5.3

5.3.1

		109
		117
		96

120

120

5.3.2

		%	%
1	30	14.46	12.08
	397	-	-
2	30 ()-60	20.20	-
	397	-	-
3	60 ()-90	10.32	-
	397	-	-
4	90 ()-120	28.36	-
	397	-	-

5	120 ()-397	38.32	-
	397	-	-
		111.65	12.08

5.4 240

240

5.5

			%
1		296,549,444.51	0.78
2		-	-
3		2,356,569,559.21	6.18
		1,914,690,352.63	5.02
4		71,030,715.93	0.19
5		60,043,131.32	0.16
6		120,231,232.42	0.32
7		13,406,304,443.58	35.14
8		-	-
9		16,310,728,526.97	42.75
10	397	-	-

5.6

				()	
1	112108173	21 CD173	6,000,000	584,363,007.48	1.53
2	112106144	21 CD144	5,500,000	544,580,580.52	1.43
3	112187018	21 CD221	5,000,000	498,183,339.18	1.31
4	112171337	21 CD097	5,000,000	495,975,386.81	1.30
5	112110171	21 CD171	5,000,000	495,748,653.72	1.30
6	112198737	21 CD090	5,000,000	495,738,108.02	1.30
7	112111115	21 CD115	5,000,000	495,695,106.36	1.30

8	112104014	21 CD014	4,500,000	447,859,354.20	1.17
9	112104027	21 CD027	4,000,000	396,309,583.03	1.04
10	150412	15 12	3,100,000	311,850,363.76	0.82

5.7 “ ” “ ”

0.25()-0.5%	0
	0.0446%
	0.0055%
	0.0264%

0.25%

0.25%

0.5%

0.5%

5.8

5.9

5.9.1

5.9.2

2021 6 10

2021 36

25

2021 7 30

2021 57

275

2021 12 29

2021 81

30

2021 7 13

2021 28

4100

2021 5 28

2021 34

210

2021 5 17

2021 11

3

8761.355

2021 3 17

2021 5

" " " "

450

5.9.3

1		326,176.16
2		-
3		189,699,917.38
4		-
5		-
6		-
7		190,026,093.54

5.9.4**§6**

	A	B
	36,005,863,136.14	1,969,734,677.60
	129,956,883,841.36	61,706,257.18
	129,282,412,101.72	561,896,148.15
	36,680,334,875.78	1,469,544,786.63

§7

1		2021	10	8	123,491.05	123,491.05	0.00%
2		2021	10	11	46,076.65	46,076.65	0.00%
3		2021	10	12	15,314.28	15,314.28	0.00%
4		2021	10	13	15,273.14	15,273.14	0.00%
5		2021	10	14	15,191.13	15,191.13	0.00%
6		2021	10	15	15,141.83	15,141.83	0.00%
7		2021	10	18	45,362.56	45,362.56	0.00%
8		2021	10	19	15,110.69	15,110.69	0.00%
9		2021	10	20	15,196.06	15,196.06	0.00%
10		2021	10	21	15,308.54	15,308.54	0.00%
11		2021	10	22	15,642.63	15,642.63	0.00%
12		2021	10	25	46,974.69	46,974.69	0.00%
13		2021	10	26	18,990.88	18,990.88	0.00%
14		2021	10	27	15,791.01	15,791.01	0.00%
15		2021	10	28	26,110.06	26,110.06	0.00%
16		2021	10	29	15,626.66	15,626.66	0.00%
17		2021	11	1	50,977.81	50,977.81	0.00%
18		2021	11	2	19,221.37	19,221.37	0.00%
19		2021	11	3	15,417.79	15,417.79	0.00%
20		2021	11	4	22,157.15	22,157.15	0.00%
21		2021	11	5	15,289.27	15,289.27	0.00%
22		2021	11	8	45,854.56	45,854.56	0.00%
23		2021	11	9	15,190.01	15,190.01	0.00%
24		2021	11	10	15,077.29	15,077.29	0.00%
25		2021	11	11	15,130.41	15,130.41	0.00%
26		2021	11	12	12,896.33	12,896.33	0.00%
27		2021	11	15	47,715.22	47,715.22	0.00%
28		2021	11	16	15,415.98	15,415.98	0.00%
29		2021	11	17	15,343.17	15,343.17	0.00%
30		2021	11	18	15,371.54	15,371.54	0.00%
31		2021	11	19	15,826.12	15,826.12	0.00%
32		2021	11	22	47,389.40	47,389.40	0.00%
33		2021	11	23	15,641.54	15,641.54	0.00%
34		2021	11	24	28,194.90	28,194.90	0.00%
35		2021	11	25	15,724.36	15,724.36	0.00%
36		2021	11	26	15,676.91	15,676.91	0.00%
37		2021	11	29	48,071.31	48,071.31	0.00%

38		2021 11 30	15,961.45	15,961.45	0.00%
39		2021 12 1	16,143.05	16,143.05	0.00%
40		2021 12 2	15,897.53	15,897.53	0.00%
41		2021 12 3	15,764.00	15,764.00	0.00%
42		2021 12 6	47,095.42	47,095.42	0.00%
43		2021 12 7	19,482.66	19,482.66	0.00%
44		2021 12 8	15,358.06	15,358.06	0.00%
45		2021 12 9	15,360.48	15,360.48	0.00%
46		2021 12 10	15,370.02	15,370.02	0.00%
47		2021 12 13	46,954.35	46,954.35	0.00%
48		2021 12 14	19,167.25	19,167.25	0.00%
49		2021 12 15	15,769.51	15,769.51	0.00%
50		2021 12 16	15,905.77	15,905.77	0.00%
51		2021 12 17	15,968.38	15,968.38	0.00%
52		2021 12 20	48,703.91	48,703.91	0.00%
53		2021 12 21	16,897.70	16,897.70	0.00%
54		2021 12 22	16,287.84	16,287.84	0.00%
55		2021 12 23	16,605.14	16,605.14	0.00%
56		2021 12 24	16,879.64	16,879.64	0.00%
57		2021 12 27	50,330.60	50,330.60	0.00%
58		2021 12 28	16,956.52	16,956.52	0.00%
59		2021 12 29	16,937.89	16,937.89	0.00%
60		2021 12 30	17,120.02	17,120.02	0.00%
61		2021 12 31	16,378.63	16,378.63	0.00%
			1,491,480.12	1,491,480.12	

§8

8.1

20%

20%

8.2

§9

9.1

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2

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4

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9.2

9.3

2022 1 24