

2023 1

2023 3 31

2023 4 21

| | 2023 1 1 -2023 3 31 |
|----|---------------------|
| 1. | 4,912,101.01 |
| 2. | 7,376,089.04 |
| 3. | 0.0075 |
| 4. | 987,826,284.77 |
| 5. | 1.0050 |

1

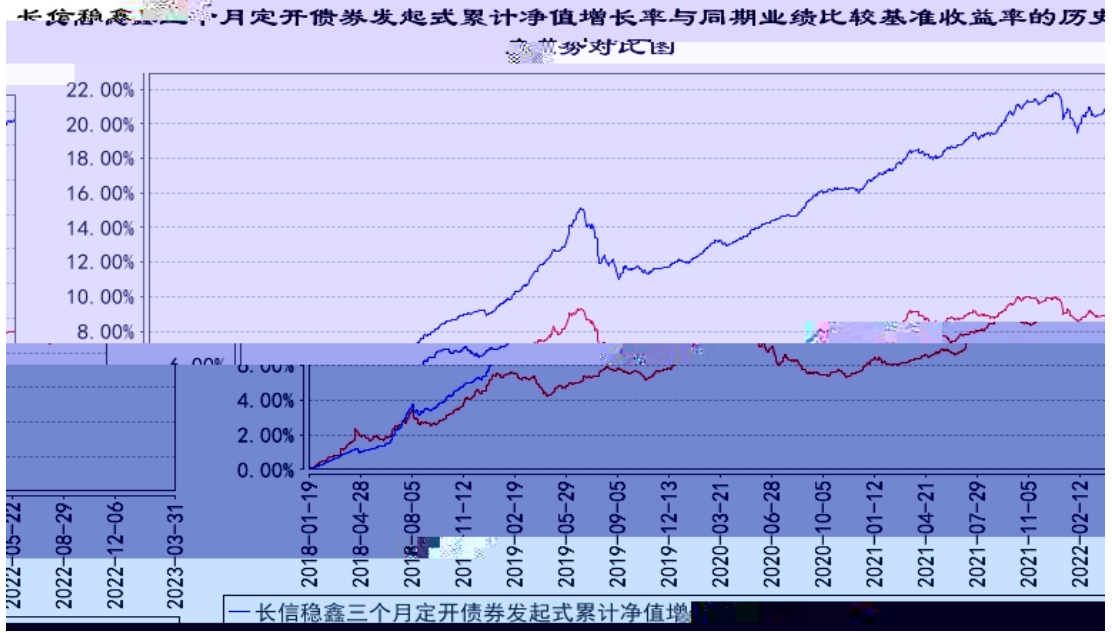
2

3.2

3.2.1

| | 0.75% | 0.06% | 0.28% | 0.03% | 0.47% | 0.03% |
|--|--------|-------|--------|-------|--------|-------|
| | 0.36% | 0.10% | -0.32% | 0.06% | 0.68% | 0.04% |
| | 2.69% | 0.08% | 0.70% | 0.05% | 1.99% | 0.03% |
| | 7.60% | 0.07% | 0.98% | 0.06% | 6.62% | 0.01% |
| | 20.47% | 0.07% | 7.95% | 0.06% | 12.52% | 0.01% |
| | 21.56% | 0.06% | 9.25% | 0.06% | 12.31% | 0.00% |

3.2.2



1 2018 1 19 2023 3 31

2 6

S 4

4.1

| | | | | | |
|--|----|-----------|---|----|------|
| | | | | | |
| | | | | | 2010 |
| | | | | | 7 |
| | 87 | 2018 1 19 | - | 13 | |
| | | | | | 1-3 |

| | | | | | |
|--|--|--|--|--|----|
| | | | | | 87 |
|--|--|--|--|--|----|

1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

2023

| | | | | |
|-----|----|------|---------|----------|
| | | 1-3Y | 10-15bp | 5Y |
| 5bp | | | 5YAA+ | 40bp AA+ |
| AAA | 3Y | | 3Y | 1-2 |
| | | " " | | 3 |
| | | | 5 | 12 |

MLF 25bp

R007

4.5

2023 3 31 1.0050
 1.2002 0.75%
 0.28%

4.6

§ 5

5.1

| | | | % |
|---|--|------------------|--------|
| 1 | | - | - |
| | | - | - |
| 2 | | - | - |
| 3 | | 1,111,127,986.87 | 99.98 |
| | | 1,111,127,986.87 | 99.98 |
| | | - | - |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| | | - | - |
| 7 | | 183,439.77 | 0.02 |
| 8 | | 1,666.71 | 0.00 |
| 9 | | 1,111,313,093.35 | 100.00 |

5.2

5.2.1

5.2.2

5.3

5.3.1

5.4

| | | | % |
|----|--|------------------|--------|
| 1 | | - | - |
| 2 | | - | - |
| 3 | | 968,894,762.22 | 98.08 |
| | | 659,843,299.22 | 66.80 |
| 4 | | - | - |
| 5 | | - | - |
| 6 | | - | - |
| 7 | | - | - |
| 8 | | - | - |
| 9 | | 142,233,224.65 | 14.40 |
| 10 | | 1,111,127,986.87 | 112.48 |

5.5

| | | | | | % | |
|---|-----------|----|----|-----------|----------------|-------|
| 1 | 200203 | 20 | 03 | 1,200,000 | 122,300,153.42 | 12.38 |
| 2 | 210213 | 21 | 13 | 1,000,000 | 100,641,413.04 | 10.19 |
| 3 | 092218003 | 22 | 03 | 800,000 | 81,368,854.79 | 8.24 |
| 4 | 2271532 | 22 | 11 | 600,000 | 60,922,043.84 | 6.17 |
| 5 | 190404 | 19 | 04 | 500,000 | 52,285,383.56 | 5.29 |

5.6

5.7

5.8

5.9

5.9.1

5.9.2

5.9.3

5.10

5.10.1

2022 9 9

2022 46

500

2022 9 9

2022 44

" "

260

2022 9

30

2022 51

200

8 12

16

“ ”

19891.5626

7341.5626

12550

5.10.2

5.10.3

| 1 | | 1,666.71 |
|---|--|----------|
| 2 | | - |
| 3 | | - |
| 4 | | - |
| 5 | | - |
| 6 | | - |
| 7 | | - |
| 8 | | 1,666.71 |

5.10.4

5.10.5

5.10.6

§ 6

| | |
|------|----------------|
| | 982,872,667.32 |
| | 0.08 |
| | 0.99 |
| " -" | - |
| | 982,872,666.41 |

§ 7

7.1

7.2

§ 8

| | | (%) | | (%) | |
|--|------|------|------|------|---|
| | 0.00 | 0.00 | 0.00 | 0.00 | - |
| | 0.00 | 0.00 | 0.00 | 0.00 | - |
| | 0.00 | 0.00 | 0.00 | 0.00 | - |
| | 0.00 | 0.00 | 0.00 | 0.00 | - |
| | 0.00 | 0.00 | 0.00 | 0.00 | - |
| | 0.00 | 0.00 | 0.00 | 0.00 | - |

§ 9

9.1

20%

| | | 20% | | | | % |
|---|-----------------------------|----------------|------|------|----------------|-------|
| 1 | 2023 1 1 2023 3 31 | 982,872,461.34 | 0.00 | 0.00 | 982,872,461.34 | 99.99 |
| 1 | | | | | | |
| 2 | | | | | | |
| 3 | | | | | | |



9.2

§ 10

10.1

1

2

3

4

5

6

10.2

10.3