

2018

2018 12 31

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2018 1 1 2018 12 31

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§1	2
1.1	2
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§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	9
§4	10
4.1	10
4.2	12
4.3	13
4.4	14
4.5	14
4.6	14
4.7	15
4.8	15
4.9	.....	16
§5	.....	17
5.1	.....	17
5.2	.....	17
5.3	.....	17
§6	.....	18
6.1	.....	18
6.2	.....	18
§7	.....	20
7.1	.....	20
7.2	.....	21
7.3	.....	22
7.4	.....	23
§8	.....	47
8.1	.....	47
8.2	.....	47
8.3	.....	47
8.4	.....	47
8.5	.....	48
8.6	.....	48
8.7	.....	48

8.8	.....	48
8.9	.....	48
8.10	.....	49
8.11	.....	49
§9	.....	51
9.1	.....	51
9.2	.....	51
9.3	.....	51
§10	.....	52
§ 11	.....	53
11.1	.....	53
11.2	.....	53
11.3	.....	53
11.4	53
11.5	53
11.6	53
11.7	53
11.8	56
§12	60
12.1	20%	60
12.2	60
§13	61
13.1	61
13.2	61
13.3	61

§ 2**2.1**

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	2016 10 26
	262, 155, 188. 85

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3.1.1	2018	2017	2016 10 26 ()-2016 12 31
	-39,213,198.97	42,325,567.95	24,129,297.09
	-16,072,062.10	51,021,841.83	-6,144,446.42
	-0.0307	0.0197	-0.0014
	-2.93%	1.95%	-0.14%
	24.37%	2.16%	-0.11%
3.1.2	2018	2017	2016
	69,889,042.24	6,187,699.54	-5,658,024.12
	0.2666	0.0059	-0.0011
	332,718,812.79	1,065,685,350.73	5,200,651,808.76
	1.2692	1.0205	0.9989
3.1.3	2018	2017	2016
	26.92%	2.05%	-0.11%

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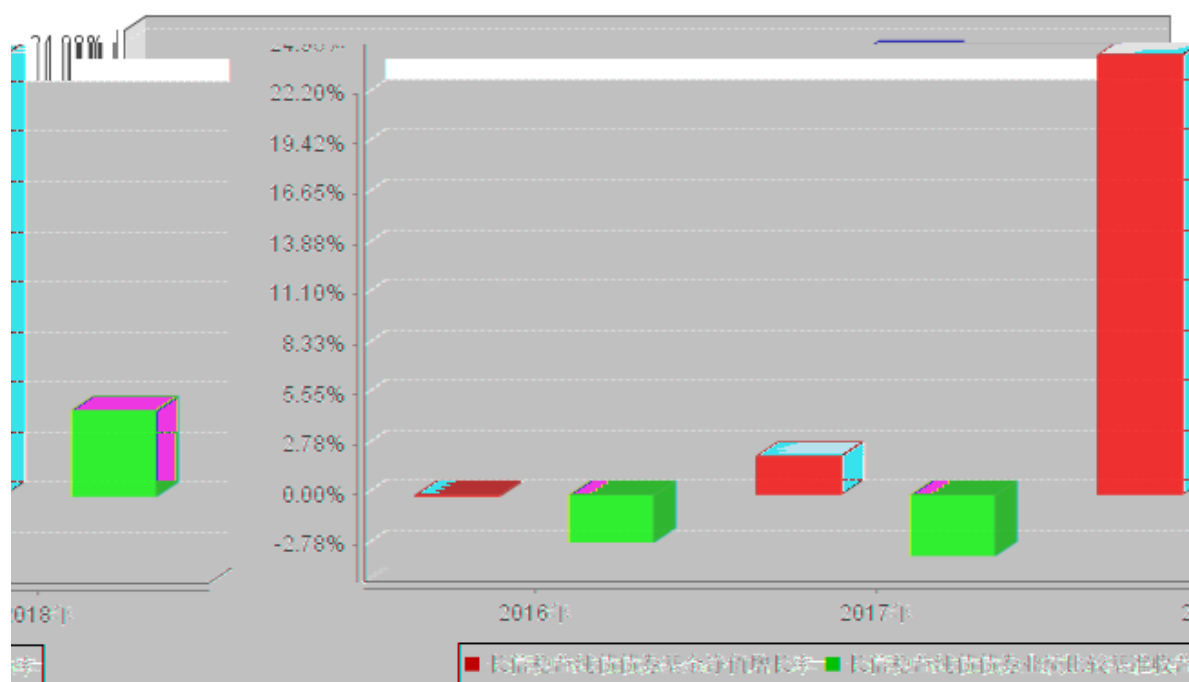
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3.2

3.2.1

	5.24%	0.19%	1.99%	0.05%	3.25%	0.14%
	6.06%	0.17%	2.57%	0.06%	3.49%	0.11%
	24.37%	1.26%	4.79%	0.07%	19.58%	1.19%
	26.92%	0.85%	-1.43%	0.08%	28.35%	0.77%

3.2.3



2016 10 26 2016

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2016 10 26

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2003 63

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44.55%

31.21%

15.15%

4.55%

4.54%

2018 12 31

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		2016 11 1	-	7	5 2016
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2018 12 31

1.2692

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24.37%

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7.1

2018 12 31

		2018 12 31	2017 12 31
	7.4.7.1	6,100,048.56	1,689,191.11
		1,931,156.20	1,272,802.65
		46,904.69	39,107.06
	7.4.7.2	349,725,628.50	1,005,858,091.60
		-	-
		-	-
		349,725,628.50	1,005,858,091.60
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	39,290,405.89
		512,912.45	2,729,046.11
	7.4.7.5	6,989,987.77	20,616,846.06
		-	-
		61,661,735.50	-
		-	-
	7.4.7.6	-	-
		426,968,373.67	1,071,495,490.48
		2018 12 31	2017 12 31
		-	-
		-	-
	7.4.7.3	-	-
		91,499,755.00	5,000,000.00
		1,017,235.13	-
		1,412,522.20	-
		99,368.49	451,970.29
		19,873.69	90,394.06
		-	-
	7.4.7.7	14,032.91	23,805.15
		11,375.91	-
		35,354.28	4,970.25

		-	-	
		-	-	
	7.4.7.8	140,043.27	239,000.00	
		94,249,560.88	5,810,139.75	
	7.4.7.9	262,155,188.85	1,044,308,081.67	
	7.4.7.10	70,563,623.94	21,377,269.06	
		332,718,812.79	1,065,685,350.73	
		426,968,373.67	1,071,495,490.48	
2018	12	31	1.2692	262,155,188.85

7.2

2018 1 1 2018 12 31

		2018 1 1 2018 12 31	2017 1 1 2017 12 31	
		-8,405,227.86	72,898,120.04	
1.		29,683,573.67	146,423,175.07	
	7.4.7.11	181,827.65	702,621.84	
		28,952,522.09	110,154,716.23	
		-	-	
		549,223.93	35,565,837.00	
		-	-	
2.	-	-61,321,511.83	-82,750,032.73	
	7.4.7.12	-	-	
		-	-	
	7.4.7.13	-61,321,511.83	-82,750,032.73	
	7.4.7.13.5	-	-	
	7.4.7.14	-	-	
	7.4.7.15	-	-	
	7.4.7.16	-	-	
3.	-	7.4.7.17	23,141,136.87	8,696,273.88
4.	-		-	-
5.	-	7.4.7.18	91,573.43	528,703.82
			7,666,834.24	21,876,278.21
1		7.4.10.2.1	2,787,093.81	13,331,925.72

2	7.4.10.2.2	557,418.78	2,666,385.13
3	7.4.10.2.3	-	-
4	7.4.7.19	82,419.67	104,150.58
5		3,977,683.34	5,438,433.62
		3,977,683.34	5,438,433.62
6		68,475.96	-
7	7.4.7.20	193,742.68	335,383.16
	-	-16,072,062.10	51,021,841.83
		-	-
	-	-16,072,062.10	51,021,841.83

7.3

2018 1 1 2018 12 31

	2018 1 1 2018 12 31		
	1,044,308,081.67	21,377,269.06	1,065,685,350.73
	-	-16,072,062.10	-16,072,062.10
	-782,152,892.82	65,258,416.98	-716,894,475.84
1.	340,709,316.80	84,811,108.50	425,520,425.30
2.	-1,122,862,209.62	-19,552,691.52	-1,142,414,901.14
	-	-	-
	262,155,188.85	70,563,623.94	332,718,812.79

	5,206,309,832.88	-5,658,024.12	5,200,651,808.76
	-	51,021,841.83	51,021,841.83
	-4,162,001,751.21	-23,986,548.65	-4,185,988,299.86
1.	180,282,666.78	2,454,087.51	182,736,754.29
2.	-4,342,284,417.99	-26,440,636.16	-4,368,725,054.15
	-	-	-
	1,044,308,081.67	21,377,269.06	1,065,685,350.73

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7.4**7.4.1**

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7.4.7**7.4.7.1**

	2018 12 31	2017 12 31
	6,100,048.56	1,689,191.11
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	6,100,048.56	1,689,191.11

7.4.7.2

		2018 12 31		
		-	-	-
		-	-	-
		88,882,775.54	88,871,528.50	-11,247.04
		259,279,185.72	260,854,100.00	1,574,914.28
		348,161,961.26	349,725,628.50	1,563,667.24
		-	-	-
		-	-	-
		-	-	-
		348,161,961.26	349,725,628.50	1,563,667.24
		2017 12 31		

	-	-	-
-	-	-	-
	253,070,422.43	251,322,691.60	-1,747,730.83
	774,365,138.80	754,535,400.00	-19,829,738.80
	1,027,435,561.23	1,005,858,091.60	-21,577,469.63
	-	-	-
	-	-	-
	-	-	-
	1,027,435,561.23	1,005,858,091.60	-21,577,469.63

7.4.7.3 /

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7.4.7.4

7.4.7.4.1

	2018 12 31		
	-		-
	-		-
	-		-
	2017 12 31		
	8,700,000.00		-
	30,590,405.89		-
	39,290,405.89		-

7.4.7.4.2

7.4.7.5

	2018 12 31			2017 12 31		
		1,209.89				272.08
		-				-
		-				-
		869.00				572.80
		6,983,086.78				20,561,026.20

	-	-
	-	54,957.38
	4,801.00	-
	-	-
	21.10	17.60
	6,989,987.77	20,616,846.06

7.4.7.6**7.4.7.7**

	2018 12 31	2017 12 31
	-	-
	14,032.91	23,805.15
	14,032.91	23,805.15

7.4.7.8

	2018 12 31	2017 12 31
	-	-
	1,043.27	-
	110,000.00	180,000.00
	20,000.00	50,000.00
	9,000.00	9,000.00
	140,043.27	239,000.00

7.4.7.9

	2018 1 1	2018 12 31
	1,044,308,081.67	1,044,308,081.67
	340,709,316.80	340,709,316.80
-	-1,122,862,209.62	-1,122,862,209.62
- /	-	-
/	-	-
	-	-

-	-	-
	262,155,188.85	262,155,188.85

7.4.7.10

	6,187,699.54	15,189,569.52	21,377,269.06
	-39,213,198.97	23,141,136.87	-16,072,062.10
	102,914,541.67	-37,656,124.69	65,258,416.98
	86,137,140.16	-1,326,031.66	84,811,108.50
	16,777,401.51	-36,330,093.03	-19,552,691.52
	-	-	-
	69,889,042.24	674,581.70	70,563,623.94

7.4.7.11

	2018	1	1	2018	12	2017	1	1	2017	12	31
			31								
				131,860.73					486,282.70		
											-
											-

44,155.17

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
---	-61,321,511.83	-82,750,032.73
---	-	-
---	-	-
	-61,321,511.83	-82,750,032.73

7.4.7.13.2

	2018 1 1 2018 12 31	2017 1 1 2017 12 31
	4,629,829,381.45	12,230,781,782.67
	4,595,404,727.59	12,100,054,180.27
	95,746,165.69	213,477,635.13
	-61,321,511.83	-82,750,032.73

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**

7.4.7.16**7.4.7.17**

	2018	1	1	2018	12	2017	1	1	2017	12
	31				31					
1.	23,141,136.87				8,696,273.88					
---	-				-					
---	23,141,136.87				8,696,273.88					
---	-				-					
---	-				-					
---	-				-					
2.	-				-					
---	-				-					
3.	-				-					
:	-				-					
	23,141,136.87				8,696,273.88					

7.4.7.18

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
	91,482.87						528,703.82					
	90.56						-					
	91,573.43						528,703.82					

7

7

25%

7.4.7.19

	2018	1	1	2018	12	31	2017	1	1	2017	12	31
	4,047.17						4,235.58					
	78,372.50						99,915.00					
	-						-					

	-	-
	-	-
	82,419.67	104,150.58

7.4.7.20

	2018 1 1 31	2018 12 31	2017 1 1 31	2017 12 31
		20,000.00		50,000.00
		110,000.00		180,000.00
		36,000.00		39,000.00
		27,742.68		66,383.16
		193,742.68		335,383.16

7.4.8**7.4.8.1****7.4.8.2**

2019 1 31	2019 1 29	
10	0.630	
2019 1 23	2019 1 31	302,789,220.73
	296,181,408.73	6,607,812.00
2019 3 26	2019 3 22	2019
3 28	2019 4 1	10
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7.4.9

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7.4.10**7.4.10.1****7.4.10.1.1****7.4.10.1.2**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	1,177,968,788.34			87.92%			1,152,110,516.89			87.69%		

7.4.10.1.3

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
		8,171,900,000.00			95.18%			6,034,100,000.00			76.28%	

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 1 1			2017 12 31		
		2,787,093.81			71,442.52			13,331,925.72			8,479.42	

0.50%

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7.4.10.3

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2018 1 1 2018 12 31						
	-	-	-	-	-	-
2017 1 1 2017 12 31						
	72,606,973.56	-	-	-	-	-

7.4.10.4**7.4.10.4.1****7.4.10.4.2****7.4.10.5**

	2018 1 1			2018 12 31			2017 1 1			2017 12 31		
	6,100,048.56			131,860.73			1,689,191.11			486,282.70		

2018 12 31 1,931,156.20 (2017 12 31
1,272,802.65)

7.4.10.6**7.4.10.7**

7.4.11**7.4.12** **2018** **12** **31****7.4.12.1** /

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7.4.12.2**7.4.12.3****7.4.12.3.1**

2018 12 31

29,999,755.00

101801334	18 MFN011	2019 1 3	100.32	100,000	10,032,000.00
101800894	18 MFN001	2019 1 3	103.10	100,000	10,310,000.00
101801085	18 MFN001	2019 1 3	101.71	100,000	10,171,000.00
				300,000	30,513,000.00

7.4.12.3.2

2018 12 31

61,500,000.00 2019 1 2

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7.4.13**7.4.13.1**

7.4.13.2

10%

10%

7.4.13.2.1



	18,631,594.30	85,148,227.80
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7.4.13.2.2**7.4.13.2.3**

	2018 12 31	2017 12 31
A-1	0.00	0.00
A-1	0.00	0.00
	0.00	34,445,000.00
	0.00	34,445,000.00

AA+

7.4.13.2.4

	2018 12 31	2017 12 31
AAA	110,264,300.00	120,475,695.00
AAA	22,653,600.00	534,749,367.70
	198,176,134.20	231,039,801.10
	331,094,034.20	886,264,863.80

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	6 -1	1-5	5		
	6, 100, 048. 56	-	-	-	-	6, 100, 048. 56
	1, 931, 156. 20	-	-	-	-	1, 931, 156. 20
	46, 904. 69	-	-	-	-	46, 904. 69
	21, 063, 100. 20	18, 631, 594. 30	194, 631, 287. 00	115, 399, 647. 00	-	349, 725, 628. 50

		-	-	-	-	512,912.45	512,912.45
		-	-	-	-	6,989,987.77	6,989,987.77
		-	-	-	-	61,661,735.50	61,661,735.50
		-	-	-	-	-	-
	29,141,209.65	18,631,594.30	194,631,287.00	115,399,647.00	69,164,635.72	426,968,373.67	
	91,499,755.00	-	-	-	-	-	91,499,755.00
	-	-	-	-	-	1,017,235.13	1,017,235.13
	-	-	-	-	-	1,412,522.20	1,412,522.20
	-	-	-	-	-	99,368.49	99,368.49
	-	-	-	-	-	19,873.69	19,873.69
	-	-	-	-	-	14,032.91	14,032.91
	-	-	-	-	-	35,354.28	35,354.28
	-	-	-	-	-	11,375.91	11,375.91
	-	-	-	-	-	140,043.27	140,043.27
	91,499,755.00	-	-	-	-	2,749,805.88	94,249,560.88
	-62,358,545.35	18,631,594.30	194,631,287.00	115,399,647.00	66,414,829.84	332,718,812.79	
2017 12 31	6	6	-1	1-5	5		

7.4.13.4.1.2

		2018 12 31	2017 12 31
	27	3,767,246.29	6,649,576.50
	27	-3,767,246.29	-6,649,576.50

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	%
-	-	-	-	-
	-	-	-	-
	349,725,628.50	105.11	1,005,858,091.60	94.39
	-	-	-	-

	-	-	-	-
	-	-	-	-
	349,725,628.50	105.11	1,005,858,091.60	94.39

7.4.13.4.3.2

7.4.14

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2018 12 31

349,725,628.50

(2017

12 31

1,005,858,091.60

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8.1

			%
1		-	-
		-	-
2		-	-
3		349,725,628.50	81.91
		349,725,628.50	81.91
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		8,031,204.76	1.88
8		69,211,540.41	16.21
9		426,968,373.67	100.00

8.2

8.2.1

8.2.2

8.3

8.4

8.4.1 2% 20

8.4.2 2% 20

8.4.3**8.5**

1		2, 188, 347. 20	0. 66
2		-	-
3		186, 526, 581. 30	56. 06
		186, 526, 581. 30	56. 06
4		38, 877, 300. 00	11. 68
5		18, 019, 800. 00	5. 42
6		104, 113, 600. 00	31. 29
7		-	-
8		-	-
9		-	-
10		349, 725, 628. 50	105. 11

8.6

1	180210	18	10	710, 000	73, 222, 300. 00	22. 01
2	180205	18	05	260, 000	28, 329, 600. 00	8. 51
3	180208	18	08	260, 000	26, 475, 800. 00	7. 96
4	018006		1702	246, 470	25, 164, 587. 00	7. 56
5	018005					

8.7**8.8****8.9**

8.10**8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		46,904.69
2		512,912.45
3		-
4		6,989,987.77
5		61,661,735.50
6		-
7		-
8		-
9		69,211,540.41

8.11.4**8.11.5**

8.11.6

§ 9

9.1

()					
8,483	30,903.59	47,374,654.56	18.07%	214,780,534.29	81.93%

9.2

	0.00	0.00%

9.3

	0
	0

§ 10

2016 10 26

§ 11

11.1

11.2

11.2.1

2018 8 28

11.2.2

11.3

11.4

11.5

20,000.00

2

11.6

11.7

11.7.1

11.8

1	2017 12 31		2018 1 1
2			2018 1 4
3			2018 1 5
4			2018 1 16
5	4 2017		2018 1 20
6			2018 2 1
7			2018 2 2
8			2018 2 6
9			2018 2 7
10			2018 2 10
11	53		2018 3 24
12			2018 3 24
13			2018 3 24
14			2018 3 29
15	2017		2018 3 31
16			2018 4 18

17	2018 1		2018 4 20
18			2018 4 21
19			2018 5 2
20			2018 5 8
21			2018 5 17
22			2018 5 31
23			2018 6 7
24	2018 1		2018 6 9
25			2018 6 15
26			2018 6 20
27			2018 6 22
28			2018 6 28
29			2018 6 30
30	2018 6 30		2018 6 30
31	2018 2		2018 7 20
32			2018 8 2
33			2018 8 28

34	2018		2018 8 29
35			2018 8 31
36			2018 9 1
37			2018 9 22
38			2018 9 29
39			2018 10 9
40			2018 10 12
41			2018 10 13
42	2018 3		2018 10 25
43			2018 10 29
44			2018 11 8
45			2018 11 27
46			2018 12 5
47	2018 2		2018 12 8
48			2018 12 12
49			2018 12 19

50			2018 12 20
51			2018 12 21
52			2018 12 25
53			2018 12 27
54			2018 12 28

§ 12

12.1

20%

		20%					
1	2018 1 1 2018 6 27	1,003,984,448.00	0.00	1,003,984,448.00	0.00	0.00%	
2	2018 6 28 2018 10 15	0.00	5,010,522.10	5,010,522.10	0.00	0.00%	
-	-	-	-	-	-	-	
1							
2							
3							

12.2

§ 13

13.1

1

2

3

4

5

6

13.2

13.3

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2019 3 29