

2019

2019 12 31

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2019 1 1 2019 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	12
4.4	13
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	.....	49
8.10	.....	49
8.11	.....	49
§9	.....	51
9.1	.....	51
9.2	.....	51
9.3	.....	51
9.4	.....	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	.....	59
12.1	20%	59
12.2	59
§13	60
13.1	60
13.2	60
13.3	60

§2**2.1**

	004887
	004887
	2017 11 3
	1,060,000,000.00

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	200120	200336

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3.1.1	2019	2018	2017 11 3 ()-2017 12 31
	78,580,556.08	81,320,314.59	14,223,625.34
	65,523,679.33	98,144,154.34	14,145,530.34
	0.0350	0.0465	0.0067
	3.41%	4.56%	0.67%
	3.42%	4.67%	0.67%
3.1.2	2019	2018	2017
	15,912,364.01	51,233,939.93	14,145,530.34
	0.0150	0.0243	0.0067
	1,075,912,364.01	2,177,979,684.68	2,124,145,530.34
	1.0150	1.0322	1.0067
3.1.3	2019	2018	2017
	8.98%	5.37%	0.67%

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3.2

3.2.1

	0.76%	0.01%	0.61%	0.04%	0.15%	-0.03%
	1.73%	0.01%	1.07%	0.04%	0.66%	-0.03%
	3.42%	0.02%	1.31%	0.05%	2.11%	-0.03%
	8.98%	0.02%	5.55%	0.06%	3.43%	-0.04%

3.2.2

1	2017	11	3	2019	12	31
2						6

3.2.3

2017 11 3 2017

3.3

	10				
2019	0.516	108,876,000.00	-	108,876,000.00	
2018	0.210	44,310,000.00	-	44,310,000.00	
2017	-	-	-	-	
	0.726	153,186,000.00	-	153,186,000.00	

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2019

			3.1-3.2	4					
"	"				3.4	4			
			10~20P	5					
8							3%	1	
	AAA		3%	9					
		10							
3.3%	11					/	/		
			3.2%				50		
									12
			13	60					

AAA3M 3.2% 3.03%

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2019 12 31 1.0150 1.0876
3.42% 1.31%

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1	2019 9 9	-	2019 9 9	0.096	20,256,000.00	-	20,256,000.00
2	2019 6 19	-	2019 6 19	0.420	88,620,000.00	-	88,620,000.00
	-	-		0.516	108,876,000.00	-	108,876,000.00

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	2019 12 31 2019 ()
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	" "
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	(" ") 2019

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7.1

2019 12 31

		2019 12 31	2018 12 31
	7.4.7.1	290,674.36	5,780,151.06
		-	-
		1,765.59	-
	7.4.7.2	1,116,980,000.00	2,051,293,500.00
		-	-
		-	-
		1,055,734,000.00	2,051,293,500.00
		61,246,000.00	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	79,200,358.80
		-	-
	7.4.7.5	17,314,145.91	43,008,538.75
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		1,134,586,585.86	2,179,282,548.61
		2019 12 31	2018 12 31
		-	-
		-	-
	7.4.7.3	-	-
		58,019,672.97	-
		-	-
		-	-
		273,588.39	553,916.86
		91,196.13	184,638.96
		-	-
	7.4.7.7	12,940.96	24,073.30
		82,399.47	291,234.81
		5,423.93	-

		-	-
		-	-
	7.4.7.8	189,000.00	249,000.00
		58,674,221.85	1,302,863.93
	7.4.7.9	1,060,000,000.00	2,110,000,000.00
	7.4.7.10	15,912,364.01	67,979,684.68
		1,075,912,364.01	2,177,979,684.68
		1,134,586,585.86	2,179,282,548.61

2019 12 31

1.0150

1,060,000,000.00

7.2

2019 1 1 2019 12 31

		2019 1 1 2019 12 31	2018 1 1 2018 12 31
		77,209,584.23	111,595,834.20
1.		85,082,951.05	95,633,501.43
	7.4.7.11	96,414.06	12,257,403.73
		81,451,180.81	83,233,692.77
		3,231,771.96	-
		303,584.22	142,404.93
		-	-
		-	-
2.	" -"	5,183,509.93	-861,506.98
	7.4.7.12	-	-
		-	-
	7.4.7.13	5,242,400.10	-861,506.98
	7.4.7.13.5	-58,890.17	-
	7.4.7.14	-	-
	7.4.7.15	-	-
	7.4.7.16	-	-
3.	" -" 7.4.7.17	-13,056,876.75	16,823,839.75
4.	" -"	-	-
5.	" -" 7.4.7.18	-	-
		11,685,904.90	13,451,679.86

1	7.4.10.2.1	5,806,112.68	6,456,309.00
2	7.4.10.2.2	1,935,370.92	2,152,103.03
3		-	-
4	7.4.7.19	14,202.89	16,262.50
5		3,579,099.15	4,364,900.14
		3,579,099.15	4,364,900.14
6		123,277.30	174,849.11
7	7.4.7.20	227,841.96	287,256.08
	" _"	65,523,679.33	98,144,154.34
		-	-
	" _"	65,523,679.33	98,144,154.34

7.3

2019 1 1 2019 12 31

		2019 1 1 2019 12 31		
		2,110,000,000.00	67,979,684.68	2,177,979,684.68
		-	65,523,679.33	65,523,679.33
	" _"	-1,050,000,000.00	-8,715,000.00	-1,058,715,000.00
1.		-	-	-
2.		-1,050,000,000.00	-8,715,000.00	-1,058,715,000.00
	" _"	-	-108,876,000.00	-108,876,000.00
		1,060,000,000.00	15,912,364.01	1,075,912,364.01
		2018 1 1	2018 12 31	

	2,110,000,000.00	14,145,530.34	2,124,145,530.34
	-	98,144,154.34	98,144,154.34
	-	-	-
1. " _"	-	-	-
2.	-	-	-
	-	-44,310,000.00	-44,310,000.00
	2,110,000,000.00	67,979,684.68	2,177,979,684.68

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7.4.2

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2019 12 31 2019

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7.4.4.5

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7.4.4.6

7.4.4.7

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7.4.4.10

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7.4.4.11

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7.4.4.12

7.4.4.13

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> ([2014]24)
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7.4.5

7.4.5.1

7.4.5.2

7.4.5.3**7.4.6**

[2008]1

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[2017]56

[2017]90

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2)

7.4.7**7.4.7.1**

	2019 12 31	2018 12 31
	290,674.36	5,780,151.06
	-	-
1	-	-
1-3	-	-
3	-	-
	-	-
	290,674.36	5,780,151.06

7.4.7.2

	2019 12 31		
	-	-	-

-	-	-	-
70,728,932.87	70,599,000.00	-129,932.87	
981,255,470.30	985,135,000.00	3,879,529.70	
1,051,984,403.17	1,055,734,000.00	3,749,596.83	
61,306,728.83	61,246,000.00	-60,728.83	
-	-	-	
-	-	-	
1,113,291,132.00	1,116,980,000.00	3,688,868.00	

2018 12 31

7.4.7.4.2**7.4.7.5**

	2019 12 31	2018 12 31
	297.66	817.36
	-	-
	-	-
	-	-
	17,285,125.88	42,910,817.54
	28,721.57	-
	-	96,903.85
	-	-
	-	-
	-	-
	0.80	-
	17,314,145.91	43,008,538.75

7.4.7.6**7.4.7.7**

	2019 12 31	2018 12 31
	-	-
	12,940.96	24,073.30
	12,940.96	24,073.30

7.4.7.8

	2019 12 31	2018 12 31
	-	-
	-	-
	-	-
	9,000.00	9,000.00
	60,000.00	60,000.00
	120,000.00	180,000.00

	189,000.00	249,000.00
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7.4.7.9

	2019	1	1	2019	12	31
	2,110,000,000.00					2,110,000,000.00
			-			-
" -"	-1,050,000,000.00					-1,050,000,000.00
- /			-			-
			-			-
" -"			-			-
	1,060,000,000.00					1,060,000,000.00

" "

7.4.7.12**7.4.7.12.1** —**7.4.7.13****7.4.7.13.1**

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
---		5,242,400.10		-861,506.98
---		-		-
---		-		-
		5,242,400.10		-861,506.98

7.4.7.13.2 —

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
		2,812,061,122.29		2,142,230,860.55
		2,721,759,801.37		2,079,209,281.22
		85,058,920.82		63,883,086.31
		5,242,400.10		-861,506.98

7.4.7.13.3 —**7.4.7.13.4** —**7.4.7.13.5**

	2019 1 1	2019 12 31	2018 1 1	2018 12 31

	190,049,348.75	-
	186,644,136.01	-
	3,464,102.91	-
	-58,890.17	-

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**

	2019 1 1 2019	2018 1 1 2018 12
	12 31	31
1.	-13,056,876.75	16,823,839.75
—	-	-
—	-12,996,147.92	16,823,839.75
—	-60,728.83	-
—	-	-
—	-	-
2.	-	-
—	-	-
3.	-	-
:	-	-
	-13,056,876.75	16,823,839.75

7.4.7.18

7.4.7.19

	2019	1	1	2019	12	31	2018	1	1	2018	12	31
						152.89						-
						14,050.00						16,262.50
						-						-
						-						-
						-						-
						14,202.89						16,262.50

7.4.7.20

	2019	1	1	2019	12	2018	1	1	2018	12
				31					31	
					60,000.00					60,000.00
					120,000.00					180,000.00
					-					-
					36,000.00					36,000.00
					11,841.96					11,256.08
					227,841.96					287,256.08

" "

7.4.8**7.4.8.1****7.4.8.2****7.4.9**

					"				"	
					"				"	

	" ")	
	" ")	
"	"	
")	"	
	" "	
	" "	

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

	2019 1 1			2019 12 31			2018 1 1			2018 12 31		
	151,087,760.26			100.00%			-				-	

7.4.10.1.3

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	2019 1 1			2019 12 31			2018 1 1			2018 12 31		

	5,806,112.68	6,456,309.00
	-	-

× 0.30%

=

× 0.30%÷

7.4.10.2.2

	2019 1 1 31	2019 12 31	2018 1 1 31	2018 12 31
	1,935,370.92		2,152,103.03	

× 0.10%

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× 0.10%÷

7.4.10.3

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2019 1 1 2019 12 31						
	296,361,761.64	-	-	-	-	-
2018 1 1 2018 12 31						
	-	-	-	-	-	-

7.4.10.4**7.4.10.4.1**

7.4.10.4.2**7.4.10.5****7.4.10.5.1**

	2019 1 1 2019	2018 1 1 2018 12 31
	12 31	31
	10,000,000.00	10,000,000.00
/	-	-
	-	-
/	-	-
	10,000,000.00	10,000,000.00
	0.94%	0.47%

7.4.10.5.2**7.4.10.6**

	2019 1 1 2019 12 31	2018 1 1 2018 12 31
	290,674.36	95,360.05
	5,780,151.06	78,036.07

"

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2019 12 31

(2018 12 31

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7.4.10.7**7.4.10.8**

7.4.11

				10			
1	2019 9 9	-	2019 9 9	0.096	20,256,000.00	-	20,256,000.00
2	2019 6 19	-	2019 6 19	0.420	88,620,000.00	-	88,620,000.00
	-	-		0.516	108,876,000.00	-	108,876,000.00

7.4.12 2019 12 31**7.4.12.1 /****7.4.12.2****7.4.12.3****7.4.12.3.1**

2019 12 31

58,019,672.97

1828004	18 01	2020 1 7	101.61	490,000	49,788,900.00
170209	17 09	2020 1 7	101.19	100,000	10,119,000.00
				590,000	59,907,900.00

7.4.12.3.2

7.4.12.4

7.4.13

7.4.13.1

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7.4.13.2

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10%

7.4.13.2.1

	2019 12 31	2018 12 31
A-1	-	202,040,000.00
A-1	-	0.00
	-	211,061,000.00
	-	413,101,000.00

7.4.13.2.2**7.4.13.2.3****7.4.13.2.4**

	2019 12 31	2018 12 31
AAA	954,544,000.00	1,638,192,500.00
AAA	0.00	0.00
	101,190,000.00	0.00
	1,055,734,000.00	1,638,192,500.00

7.4.13.2.5

	2019 12 31	2018 12 31
AAA	61,246,000.00	0.00
AAA	0.00	0.00
	0.00	0.00
	61,246,000.00	0.00

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

	6	6	-1	1-5	5		
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2019 12 31						
	290,674.36	-	-	-	-	290,674.36
	1,765.59	-	-	-	-	1,765.59
	398,909,000.00	465,136,000.00	252,935,000.00	-	-	-1,116,980,000.00
	-	-	-	-	-17,314,145.91	17,314,145.91
	-	-	-	-	-	-
	399,201,439.95	465,136,000.00	252,935,000.00	-17,314,145.91	-	1,134,586,585.86
	58,019,672.97	-	-	-	-	58,019,672.97
	-	-	-	-	273,588.39	273,588.39
	-	-	-	-	91,196.13	91,196.13
	-	-	-	-	12,940.96	12,940.96
	-	-	-	-	5,423.93	5,423.93
	-	-	-	-	82,399.47	82,399.47
	-	-	-	-	189,000.00	189,000.00
	58,019,672.97	-	-	-	654,548.88	58,674,221.85
	341,181,766.98	465,136,000.00	252,935,000.00	-16,659,597.03	-	1,075,912,364.01
2018 12 31	6	6 -1	1-5	5		
	5,780,151.06	-	-	-	-	5,780,151.06
	736,250,000.00	307,694,000.00	1,007,349,500.00	-	-	-2,051,293,500.00
	79,200,358.80	-	-	-	-	79,200,358.80
	-	-	-	-	-43,008,538.75	43,008,538.75
	-	-	-	-	-	-
	821,230,509.86	307,694,000.00	1,007,349,500.00	-43,008,538.75	-	2,179,282,548.61
	-	-	-	-	553,916.86	553,916.86

	-	-	-	-	184,638.96	184,638.96
	-	-	-	-	24,073.30	24,073.30
	-	-	-	-	291,234.81	291,234.81
	-	-	-	-	249,000.00	249,000.00
	-	-	-	-	1,302,863.93	1,302,863.93
	821,230,509.86	307,694,000.00	1,007,349,500.00	-41,705,674.82	22,177,979,684.68	

7.4.13.4.1.2

		2019	12	31
				2018
				12
				31
	27		2,303,810.51	4,667,134.53
	27		-2,303,810.51	-4,667,134.53

7.4.13.4.2

7.4.13.4.3

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2019 12 31		2018 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	1,055,734,000.00	98.12	2,051,293,500.00	94.18
	-	-	-	-
	-	-	-	-
	61,246,000.00	5.69	-	-
	1,116,980,000.00	103.82	2,051,293,500.00	94.18

7.4.13.4.3.2

7.4.14

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2019 12 31

1,116,980,000.00

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2,051,293,500.00

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8.4.3**8.5**

1		-	-
2		-	-
3		707,370,000.00	65.75
		101,190,000.00	9.41
4		70,599,000.00	6.56
5		-	-
6		277,765,000.00	25.82
7		-	-
8		-	-
9		-	-
10		1,055,734,000.00	98.12

8.6

1	1828004	18 01	1,000,000	101,610,000.00	9.44
2	170209	17 09	1,000,000	101,190,000.00	9.41
3	1728010	17	1,000,000	101,010,000.00	9.39
4	1728008	17 02	1,000,000	100,970,000.00	9.38
5	1728006	17	1,000,000	100,960,000.00	9.38

8.7

					(%)
1	1989056	19 1A	1,000,000	30,750,000.00	2.86
2	1889203	18 9A1	800,000	30,496,000.00	2.83

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		1,765.59
2		-
3		-
4		17,314,145.91
5		-
6		-
7		-
8		-
9		17,315,911.50

8.11.4

8.11.5

8.11.6

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	10,000,000.00	0.94	10,000,000.00	0.94	3

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2017年11月3日	2,110,000,000.00
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13	2019 1		2019 6 15
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