

2021 3

2021 9 30

2021 10 27

§1

2021 10 25

2021 7 1 2021 9 30

§2

	519999
	2004 3 19
	37,975,597,813.74
	1
	2
	3
	4

	A	B
	A	B
	519999	519998
	36,005,863,136.14	1,969,734,677.60

§3

3.1

	2021 7 1	2021 9 30
	A	B
1.	189,850,340.72	11,230,623.33
2	189,850,340.72	11,230,623.33
3	36,005,863,136.14	1,969,734,677.60

1

2

3.2

3.2.1

A

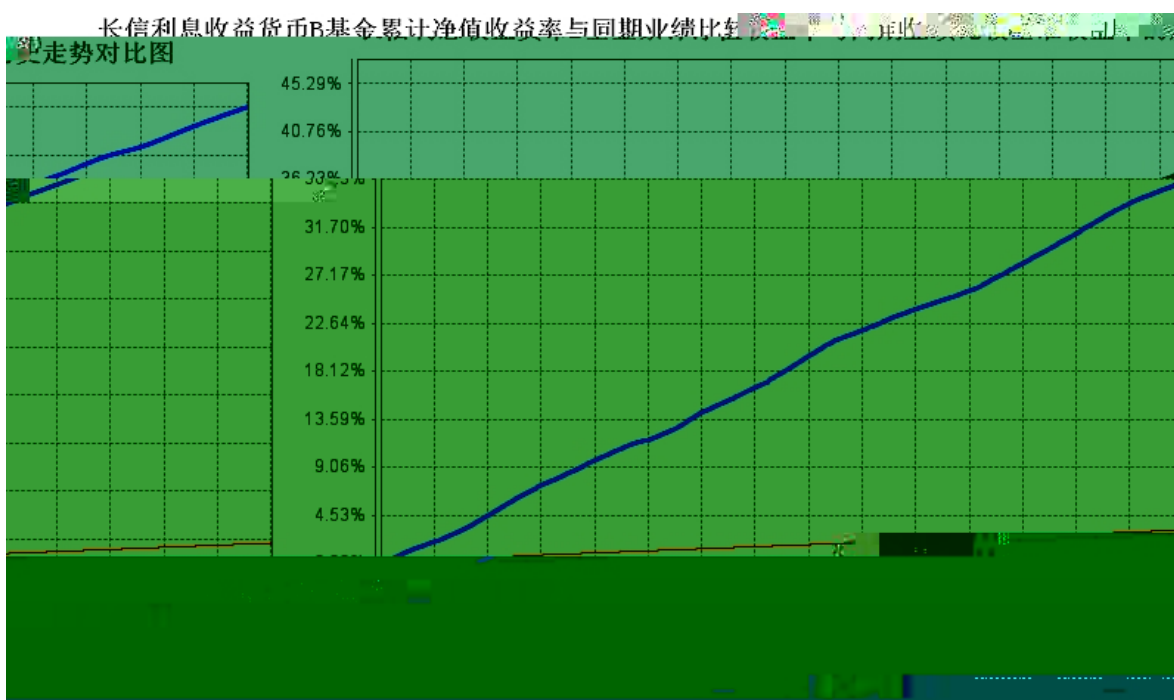
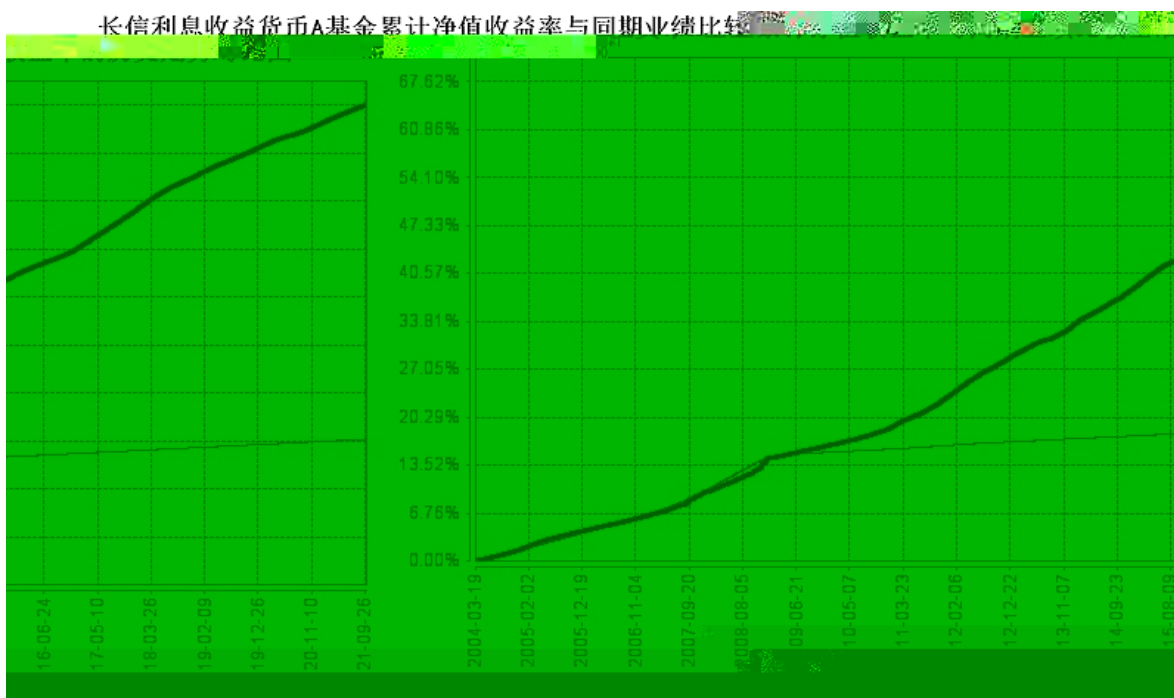
	0.5035%	0.0003%	0.0894%	0.0000%	0.4141%	0.0003%

	1.0456%	0.0010%	0.1779%	0.0000%	0.8677%	0.0010%
	2.2291%	0.0009%	0.3549%	0.0000%	1.8742%	0.0009%
	6.9419%	0.0015%	1.0656%	0.0000%	5.8763%	0.0015%
	14.6409%	0.0024%	1.7753%	0.0000%	12.8656%	0.0024%
	67.6211%	0.0061%	18.6682%	0.0032%	48.9529%	0.0029%

B

	0.5644%	0.0003%	0.0894%	0.0000%	0.4750%	0.0003%
	1.1670%	0.0010%	0.1779%	0.0000%	0.9891%	0.0010%
	2.4741%	0.0009%	0.3549%	0.0000%	2.1192%	0.0009%
	7.6507%	0.0014%	1.0656%	0.0000%	6.5851%	0.0014%
	15.9559%	0.0024%	1.7753%	0.0000%	14.1806%	0.0024%
	45.2891%	0.0037%	4.0454%	0.0001%	41.2437%	0.0036%

3.2.2



1 A 2004 3 19 2021 9 30
 B 2010 11 25 (2021 9 30
 2 3

§4

4.1

					2010 7
		2016 12 30	-	11	
	1-3				1-3
	87				87

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1

2

4.2

4.3

4.3.1

4.3.2

5%

4.4

7

8

AAA

3M

6M

15bp 1Y

20bp

9

7

17

PPI

AAA 3M 6M

20-25bp 1Y 10bp

10 MLF 5000 11 MLF

1

4.5

2021 9 30 A 0.5035%

B 0.5644% 0.0894%

4.6

§5

5.1

			%
1		16,062,432,933.37	39.44
		16,062,432,933.37	39.44
		-	-
2		3,014,552,081.85	7.40
		-	-
3		21,382,984,359.20	52.50

4		267,680,323.36	0.66
5		40,727,649,697.78	100.00

5.2

1		-	3.11
		-	-
2		2,728,976,445.42	7.19
		-	-

20%

20%

5.3

5.3.1

		100
		115
		95

120

120

5.3.2

		%	%
1	30	34.02	7.19
	397	-	-
2	30 ()-60	13.53	-
	397	-	-
3	60 ()-90	12.08	-
	397	-	-
4	90 ()-120	6.98	-

	397	-	-
5	120 ()-397	39.94	-
	397	-	-
		106.54	7.19

5.4**240**

240

5.5

			%
1		-	-
2		-	-
3		2,879,652,649.70	7.58
		2,097,162,053.23	5.52
4		521,683,015.40	1.37
5		-	-
6		-	-
7		12,661,097,268.27	33.34
8		-	-
9		16,062,432,933.37	42.30
10	397	-	-

5.6

				()		
1	112106144	21	CD144	5,500,000	540,835,020.14	1.42
2	112181278	21	CD062	5,000,000	497,901,503.40	1.31
3	112187018	21	CD221	5,000,000	495,046,588.28	1.30
4	112198737	21	CD090	5,000,000	492,354,765.19	1.30
5	112110171	21	CD171	5,000,000	492,155,660.21	1.30
6	112111115	21	CD115	5,000,000	492,090,475.06	1.30
7	112104014	21	CD014	4,500,000	444,865,739.72	1.17
8	1828017	18	02	4,300,000	431,452,102.08	1.14
9	210201	21	01	4,000,000	400,183,276.75	1.05
10	112104027	21	CD027	4,000,000	393,455,946.20	1.04

5.7 “ ” “ ”

0.25()-0.5%	0
	0.0486%
	0.0132%
	0.0358%

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 7 13

2021 28

4100

2020 10 16

2020 66

100

2021 5 28

2021 34

210

2020 12 25

2020 67

12 17

:

“ ”

4880

2020 12 1

2020 60

“ ”

5050

2021 5 17

2021 11

3

8761.355

5.9.3

1		332,684.70
2		-
3		267,347,438.66
4		200.00
5		-
6		-

7		267,680,323.36
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5.9.4**§6**

	A	B
	39,075,647,667.40	1,512,575,633.27
	138,325,382,834.63	566,203,242.47
	141,395,167,365.89	109,044,198.14
	36,005,863,136.14	1,969,734,677.60

§7

1		2021 7 1	16,553.74	16,553.74	0.00%
2		2021 7 2	16,940.46	16,940.46	0.00%
3		2021 7 5	47,321.12	47,321.12	0.00%
4		2021 7 6	19,143.16	19,143.16	0.00%
5		2021 7 7	18,216.53	18,216.53	0.00%
6		2021 7 8	16,784.20	16,784.20	0.00%
7		2021 7 9	15,498.59	15,498.59	0.00%
8		2021 7 12	46,094.49	46,094.49	0.00%
9		2021 7 13	15,414.73	15,414.73	0.00%
10		2021 7 14	15,368.89	15,368.89	0.00%
11		2021 7 15	15,341.65	15,341.65	0.00%
12		2021 7 16	15,225.30	15,225.30	0.00%
13		2021 7 19	45,682.78	45,682.78	0.00%
14		2021 7 20	15,183.53	15,183.53	0.00%
15		2021 7 21	15,178.13	15,178.13	0.00%
16		2021 7 22	15,189.44	15,189.44	0.00%
17		2021 7 23	15,182.71	15,182.71	0.00%
18		2021 7 26	45,598.14	45,598.14	0.00%
19		2021 7 27	15,105.85	15,105.85	0.00%
20		2021 7 28	15,074.88	15,074.88	0.00%
21		2021 7 29	15,203.89	15,203.89	0.00%
22		2021 7 30	15,226.75	15,226.75	0.00%
23		2021 8 2	45,677.24	45,677.24	0.00%

24		2021	8	3	15,284.54	15,284.54	0.00%
25		2021	8	4	15,295.43	15,295.43	0.00%
26		2021	8	5	15,233.62	15,233.62	0.00%
27		2021	8	6	15,108.11	15,108.11	0.00%
28		2021	8	9	45,191.80	45,191.80	0.00%
29		2021	8	10	15,033.73	15,033.73	0.00%
30		2021	8	11	15,020.97	15,020.97	0.00%
31		2021	8	12	14,991.69	14,991.69	0.00%
32		2021	8	13	14,982.07	14,982.07	0.00%
33		2021	8	16	44,815.38	44,815.38	0.00%
34		2021	8	17	14,999.68	14,999.68	0.00%
35		2021	8	18	15,005.89	15,005.89	0.00%
36		2021	8	19	15,029.53	15,029.53	0.00%
37		2021	8	20	15,052.49	15,052.49	0.00%
38		2021	8	23	44,951.63	44,951.63	0.00%
39		2021	8	24	15,022.14	15,022.14	0.00%
40		2021	8	25	14,993.44	14,993.44	0.00%
41		2021	8	26	15,013.33	15,013.33	0.00%
42		2021	8	27	16,198.85	16,198.85	0.00%
43		2021	8	30	44,221.86	44,221.86	0.00%
44		2021	8	31	15,505.40	15,505.40	0.00%
45		2021	9	1	14,876.77	14,876.77	0.00%
46		2021	9	2	15,143.35	15,143.35	0.00%
47		2021	9	3	15,145.40	15,145.40	0.00%
48		2021	9	6	45,573.16	45,573.16	0.00%
49		2021	9	7	15,141.81	15,141.81	0.00%
50		2021	9	8	15,130.25	15,130.25	0.00%
51		2021	9	9	15,154.09	15,154.09	0.00%
52		2021	9	10	15,156.99	15,156.99	0.00%
53		2021	9	13	45,441.84	45,441.84	0.00%
54		2021	9	14	18,620.65	18,620.65	0.00%
55		2021	9	15	15,170.60	15,170.60	0.00%
56		2021	9	16	15,182.90	15,182.90	0.00%
57		2021	9	17	15,150.41	15,150.41	0.00%
58		2021	9	22	78,788.44	78,788.44	0.00%
59		2021	9	23	15,394.02	15,394.02	0.00%
60		2021	9	24	15,278.17	15,278.17	0.00%
61		2021	9	27	45,862.04	45,862.04	0.00%
62		2021	9	28	15,265.30	15,265.30	0.00%
63		2021	9	29	15,498.60	15,498.60	0.00%

64		2021 9 30	15,682.84	15,682.84	0.00%
			1,415,815.41	1,415,815.41	

§8

8.1

20%

20%

8.2

§9

9.1

1

2

3

4

5

6

9.2

9.3